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 OCT 1, 2011 , and ending SEP 30, 2012

Name of foundation
MR. & MRS. SAMUEL OSCHIN FAMILY FOUNDATION

A Employer identification number
20-0533204

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
503 WEST PALM DRIVE

B Telephone number
714-572-9787

City or town, state, and ZIP code
PLACENTIA, CA 92870

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) ▶$ 99,845,932.

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

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

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).)

		(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	6,122,720.		N/A	
	2 Check ▶ ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	430.	430.		STATEMENT 2
	4 Dividends and interest from securities STMT 12	3,200,984.	3,200,639.		STATEMENT 3
	5a Gross rents	224,177.	224,177.		STATEMENT 4
	b Net rental income or (loss) 87,095.				STATEMENT 5
	6a Net gain or (loss) from sale of assets not on line 10	1,288,026.			STATEMENT 1
	b Gross sales price for all assets on line 6a 69,192,324.				
	7 Capital gain net income (from Part IV, line 2)		1,383,724.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss)				
	11 Other income	847,548.	823,892.		STATEMENT 6
	12 **Total** Add lines 1 through 11	11,683,885.	5,632,862.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	381,992.	215,992.		166,000.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits STMT 12	23,215.	13,674.		9,541.
	16a Legal fees STMT 7	41,750.	0.		41,750.
	b Accounting fees STMT 8	124,275.	31,069.		93,206.
	c Other professional fees STMT 9	101,646.	101,635.		0.
	17 Interest				
	18 Taxes STMT 10	89,454.	4,444.		0.
	19 Depreciation and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses STMT 11	155,632.	138,346.		17,286.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	917,964.	505,160.		327,783.
	25 Contributions, gifts, grants paid	5,016,100.			5,016,100.
	26 **Total expenses and disbursements.** Add lines 24 and 25	5,934,064.	505,160.		5,343,883.
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	5,749,821.			
	b **Net investment income** (if negative, enter -0-)		5,127,702.		
	c **Adjusted net income** (if negative, enter -0-)			N/A	

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123501 12-02-11 LHA For Paperwork Reduction Act Notice, see instructions

Form 990-PF (2011)

14260115 702592 6667DELAWARE 2011.05020 MR. & MRS. SAMUEL OSCHIN FA 6667DE11

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing			
	2	Savings and temporary cash investments	1,668,508.	1,179,336.	1,179,336.
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons			
	7	Other notes and loans receivable ▶ 28,828.			
		Less allowance for doubtful accounts ▶ 0.	33,329.	28,828.	28,828.
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments - U S and state government obligations STMT 13	6,818,944.	5,461,584.	5,793,559.
	b	Investments - corporate stock STMT 14	8,101,988.	8,478,061.	9,775,934.
	c	Investments - corporate bonds STMT 15	18,587,479.	22,130,645.	23,071,537.
	11	Investments - land, buildings, and equipment basis ▶			
		Less accumulated depreciation ▶			
	12	Investments - mortgage loans			
	13	Investments - other STMT 16	41,571,874.	45,160,459.	59,996,738.
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation ▶			
	15	Other assets (describe ▶ STATEMENT 17)	10,928.	103,958.	0.
	16	Total assets (to be completed by all filers)	76,793,050.	82,542,871.	99,845,932.
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable			
	22	Other liabilities (describe ▶)			
	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 ▶ [X] and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	0.	0.	
	28	Paid-in or capital surplus, or land, bldg , and equipment fund	0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds	76,793,050.	82,542,871.	
	30	Total net assets or fund balances	76,793,050.	82,542,871.	
	31	Total liabilities and net assets/fund balances	76,793,050.	82,542,871.	

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	76,793,050.
2	Enter amount from Part I, line 27a	2	5,749,821.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	82,542,871.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	82,542,871.

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				
b	SEE ATTACHED STATEMENT			
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				
b				
c				
d				
e	69,192,324.		67,808,600.	1,383,724.

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a				
b				
c				
d				
e				1,383,724.

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** 1,383,724.

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)
If (loss), enter -0- in Part I, line 8 **3** N/A

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 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	4,747,831.	94,387,623.	.050301
2009	4,960,854.	84,247,247.	.058884
2008	3,295,704.	73,665,966.	.044738
2007	7,237,991.	88,579,455.	.081712
2006	3,754,293.	85,910,583.	.043700

2	**Total** of line 1, column (d)	2	.279335
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	.055867
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	97,623,757.
5	Multiply line 4 by line 3	5	5,453,946.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	51,277.
7	Add lines 5 and 6	7	5,505,223.
8	Enter qualifying distributions from Part XII, line 4	8	5,343,883.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 Date of ruling or determination letter ________ (attach copy of letter if necessary-see instructions) b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			1	102,554.
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	102,554.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			4	0.
5 **Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-			5	102,554.
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	117,848.		
b Exempt foreign organizations - tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c			
d Backup withholding erroneously withheld	6d			
7 Total credits and payments Add lines 6a through 6d			7	117,848.
8 Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached			8	
9 **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	
10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	15,294.
11 Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 15,294. **Refunded** ▶			11	0.

Part VII-A **Statements Regarding Activities**

		Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see instructions for definition)?	1b		X
If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities			
c Did the foundation file **Form 1120-POL** for this year?	1c		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶ $ 0. (2) On foundation managers ▶ $ 0.			
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ 0.			
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a	X	
b If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7 Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV.*	7	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ CA,DE			
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* SEE STATEMENT 18	8b		X
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses STMT 19	10	X	

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

			Yes	No
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) STMT 12 & EXHIBIT 2 STATEMENT 20 STMT 21	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 ▶ RICHARD H. O'HARA & CO., CPA'S Telephone no ▶714-572-9787

Located at ▶503 WEST PALM DRIVE, PLACENTIA, CA ZIP+4 ▶92870

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			Yes	No
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶			

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

			Yes	No
	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			
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)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
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 ▶ ____, ____, ____, ____			
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) N/A	2b		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ ____, ____, ____, ____			
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		X
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b		X

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? ☐ 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)? N/A | 5b |

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? N/A | 7b |

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.

(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
LYNDA OSCHIN 503 WEST PALM DRIVE PLACENTIA, CA 92870	CHAIRMAN OF BOARD & SECTY 24.00	166,000.	0.	0.
MICHAEL OSCHIN 503 WEST PALM DRIVE PLACENTIA, CA 92870	PRESIDENT & CFO 24.00	166,000.	0.	0.
DANIEL OSCHIN 503 WEST PALM DRIVE PLACENTIA, CA 92870	VICE PRES & ASST SECTY 15.00	49,992.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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 ▶ 0

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
BNY MELLON - 1600 NEWPORT CENTER DR., #200, NEWPORT BEACH, CA 92660	INVESTMENT MANAGEMENT	101,646.
RICHARD H. O'HARA & CO. 503 W. PALM DRIVE, PLACENTIA, CA 92870	ACCOUNTING, TAX AND ADMIN	81,468.
Total number of others receiving over $50,000 for professional services ▶		0

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 N/A	0.
2	
3	
4	

Part IX-B **Summary of Program-Related Investments**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	0.
2	
All other program-related investments See instructions 3 N/A	0.
Total. Add lines 1 through 3 ▶	0.

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	80,481,284.
b	Average of monthly cash balances	1b	1,400,834.
c	Fair market value of all other assets	1c	17,228,295.
d	Total (add lines 1a, b, and c)	1d	99,110,413.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e: 0.		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	99,110,413.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,486,656.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	97,623,757.
6	**Minimum investment return** Enter 5% of line 5	6	4,881,188.

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

1	Minimum investment return from Part X, line 6	1	4,881,188.
2a	Tax on investment income for 2011 from Part VI, line 5 — 2a: 102,554.		
b	Income tax for 2011 (This does not include the tax from Part VI) — 2b: 3,318.		
c	Add lines 2a and 2b	2c	105,872.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	4,775,316.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	4,775,316.
6	Deduction from distributable amount (see instructions)	6	0.
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	4,775,316.

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	5,343,883.
b	Program-related investments - total from Part IX-B	1b	0.
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	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	5,343,883.
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	5	0.
6	**Adjusted qualifying distributions** Subtract line 5 from line 4	6	5,343,883.

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				4,775,316.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years ______, ______, ______		0.		
3 Excess distributions carryover, if any, to 2011				
a From 2006				
b From 2007 2,869,061.				
c From 2008				
d From 2009 865,377.				
e From 2010 160,324.				
f Total of lines 3a through e	3,894,762.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 5,343,883.				
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				4,775,316.
e Remaining amount distributed out of corpus	568,567.			
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	4,463,329.			
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		0.		
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 instr			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)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	0.			
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a	4,463,329.			
10 Analysis of line 9				
a Excess from 2007 2,869,061.				
b Excess from 2008				
c Excess from 2009 865,377.				
d Excess from 2010 160,324.				
e Excess from 2011 568,567.				

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

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

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

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

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

SEE STATEMENT 22 AND FOOTNOTE (STATEMENT 12)

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

Check here ▶ [X] 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

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

c Any submission deadlines

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

Part XV Supplementary Information (continued)

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

Recipient: Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
TEMPLE B'NAI HAYIM 4302 VAN NUYS BLVD. SHERMAN OAKS, CA 91403	NONE	RELIGIOUS CHARITY	OPERATIONAL SUPPORT	4,000.
PALM SPRINGS AIR MUSEUM 745 NORTH GENE AUTRY TRAIL PALM SPRINGS, CA 92262	NONE	PUBLIC CHARITY	OPERATIONAL SUPPORT	1,000.
CEDARS SINI MEDICAL CENTER 8700 BEVERLY BLVD. LOS ANGELES, CA 90048	NONE	PUBLIC CHARITY	SUPPORT CANCER INSTITUTE INCLUDING TREATMENT, PATIENT SUPPORT, RESEARCH, EDUCATION & SERVICES.	100.
JEWISH FEDERATION 6505 WILSHIRE BLVD. LOS ANGELES, CA 90048	NONE	PUBLIC CHARITY	OPERATIONAL SUPPORT	10,000.
CALIFORNIA SCIENCE CENTER FOUNDATION 700 EXPOSITION PARK DRIVE LOS ANGELES, CA 90037	NONE	PUBLIC CHARITY	ENDEAVOUR LA CAMPAIGN	5,001,000.
Total			▶ 3a	5,016,100.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	430.	
4 Dividends and interest from securities			14	3,200,984.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property			16	87,095.	
6 Net rental income or (loss) from personal property					
7 Other investment income	531390	23,120.	14	824,428.	
8 Gain or (loss) from sales of assets other than inventory			18	1,288,026.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue					
a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		23,120.		5,400,963.	0.

13 Total. Add line 12, columns (b), (d), and (e) 13 5,424,083.

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes)

123621
12-02-11

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		N/A	

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

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Sign Here

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

Signature of officer or trustee | Date 1-19-13 | Title OFFICERS

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
RICHARD H. O'HARA, CPA	Richard H. O'Hara	1-16-13		P00038259

Firm's name ▶ RICHARD H. O'HARA & CO., C.P.A.'S — Firm's EIN ▶ 95-2107355

Firm's address ▶ 503 WEST PALM DRIVE
PLACENTIA, CA 92870-2421 — Phone no 714-572-9787

Schedule B (Form 990, 990-EZ, or 990-PF) Department of the Treasury Internal Revenue Service	# Schedule of Contributors ▶ **Attach to Form 990, Form 990-EZ, or Form 990-PF.**	OMB No 1545-0047 **2011**

Name of the organization	Employer identification number
MR. & MRS. SAMUEL OSCHIN FAMILY FOUNDATION	20-0533204

Organization type (check one):

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions

General Rule

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, $5,000 or more (in money or property) from any one contributor Complete Parts I and II

Special Rules

☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc , purposes, but these contributions did not total to more than $1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of $5,000 or more during the year. ▶ $ ____________

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990; or check the box on line H of its Form 990-EZ or on Part I, line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization
MR. & MRS. SAMUEL OSCHIN
FAMILY FOUNDATION

Employer identification number
20-0533204

Part I **Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	SAMUEL OSCHIN 1987 REV TST - ADMIN 503 WEST PALM DRIVE PLACENTIA, CA 92870	$ 2,574,760.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
2	SAMUEL OSCHIN 1987 REV TST - ADMIN 503 WEST PALM DRIVE PLACENTIA, CA 92870	$ 3,407,747.	Person [ ] Payroll [ ] Noncash [X] (Complete Part II if there is a noncash contribution.)
3	SAMUEL OSCHIN 1987 REV TST - ADMIN 503 WEST PALM DRIVE PLACENTIA, CA 92870	$ 140,213.	Person [ ] Payroll [ ] Noncash [X] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)

Name of organization: MR. & MRS. SAMUEL OSCHIN FAMILY FOUNDATION

Employer identification number: 20-0533204

Part II Noncash Property (see instructions). Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
2	SECURITIES	$ 3,256,601.	11/30/11

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
3	REAL ESTATE LIMITED LIABILITY COMPANY INTEREST RELATED TO 6/2/11 CONTRIBUTION.	$ 140,213.	11/30/11

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

Name of organization

MR. & MRS. SAMUEL OSCHIN FAMILY FOUNDATION

Employer identification number

20-0533204

Part III *Exclusively* religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations that total more than $1,000 for the year. Complete columns (a) through (e) and the following line entry For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc , contributions of $1,000 or less for the year (Enter this information once) ▶ $

Use duplicate copies of Part III if additional space is needed.

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

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	M75 CLASS ACTION PROCEEDS	P		
b	M75 SHORT TERM EXHIBIT 8	P		
c	M75 LONG TERM EXHIBIT 8	P		
d	M625 ST EXHIBIT 9	P		
e	M625 LT EXHIBIT 9	P		
f	MS626 ST EXHIBIT 10	P		
g	MS626 LT EXHIBIT 10	P		
h	PTP K-1'S GAIN/LOSS ADJ.	P		
i	MS626 BASIS ADJ - BOND AMORT.	P		
j	BASIS ADJ - PTP DISTRIBUTION	P		
k	DWS DREMAN BASIS ADJUST	P		
l	CAPITAL GAINS DIVIDENDS			
m				
n				
o				

	(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	2,602.			2,602.
b	8,417,649.		8,522,645.	-104,996.
c	8,670,761.		8,410,066.	260,695.
d	16,985,641.		17,644,555.	-658,914.
e	8,939,689.		8,411,307.	528,382.
f	18,006,348.		17,660,553.	345,795.
g	7,678,314.		7,067,312.	611,002.
h			73,103.	-73,103.
i			16,174.	-16,174.
j	2,178.			2,178.
k			2,885.	-2,885.
l	489,142.			489,142.
m				
n				
o				

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-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	
a				2,602.
b				-104,996.
c				260,695.
d				-658,914.
e				528,382.
f				345,795.
g				611,002.
h				-73,103.
i				-16,174.
j				2,178.
k				-2,885.
l				489,142.
m				
n				
o				

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	1,383,724.
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) If (loss), enter "-0-" in Part I, line 8	3	N/A

123591
05-01-11

FORM 990-PF GAIN OR (LOSS) FROM SALE OF ASSETS STATEMENT 1

(A) DESCRIPTION OF PROPERTY		MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
M75 CLASS ACTION PROCEEDS		PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,602.	0.	0.	0.	2,602.

(A) DESCRIPTION OF PROPERTY		MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
M75 SHORT TERM EXHIBIT 8		PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
8,417,649.	8,522,645.	0.	0.	-104,996.

(A) DESCRIPTION OF PROPERTY		MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
M75 LONG TERM EXHIBIT 8		PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
8,670,761.	8,410,066.	0.	0.	260,695.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
M625 ST EXHIBIT 9	PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
16,985,641.	17,644,555.	0.	0.	-658,914.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
M625 LT EXHIBIT 9	PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
8,939,689.	8,411,307.	0.	0.	528,382.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
MS626 ST EXHIBIT 10	PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
18,006,348.	17,660,553.	0.	0.	345,795.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
MS626 LT EXHIBIT 10	PURCHASED		

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
7,678,314.	7,163,010.	0.	0.	515,304.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
PTP K-1'S GAIN/LOSS ADJ.	PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
0.	73,103.	0.	0.	-73,103.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
MS626 BASIS ADJ - BOND AMORT.	PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
0.	16,174.	0.	0.	-16,174.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
BASIS ADJ - PTP DISTRIBUTION	PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,178.	0.	0.	0.	2,178.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
DWS DREMAN BASIS ADJUST	PURCHASED		

(B) GROSS SALES PRICE	(C) VALUE AT TIME OF ACQ.	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
0.	2,885.	0.	0.	-2,885.

CAPITAL GAINS DIVIDENDS FROM PART IV	489,142.
TOTAL TO FORM 990-PF, PART I, LINE 6A	1,288,026.

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 2

SOURCE	AMOUNT
MS 625 MMK INT	173.
MS 626 MMK INT	257.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	430.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 3

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
DISCOUNT ACCRETION M75	6,328.	0.	6,328.
M 75 DIV	587,162.	209,939.	377,223.
M 75 INT	325,211.	0.	325,211.
MS 625 DIV	844,002.	277,739.	566,263.
MS 625 INT	190.	0.	190.
MS 626 ACC INT PD	-257,510.	0.	-257,510.
MS 626 DIV	487,962.	1,464.	486,498.
MS 626 INT	1,691,283.	0.	1,691,283.
US TREAS ACCRETION M 75	5,498.	0.	5,498.
TOTAL TO FM 990-PF, PART I, LN 4	3,690,126.	489,142.	3,200,984.

FORM 990-PF RENTAL INCOME STATEMENT 4

KIND AND LOCATION OF PROPERTY	ACTIVITY NUMBER	GROSS RENTAL INCOME
MADRONA VILLAGE GREEN - RESIDENTIAL RENTAL (EXH 6)	1	224,164.
MADRONA VILLAGE GREEN - INTEREST INCOME	3	13.
TOTAL TO FORM 990-PF, PART I, LINE 5A		224,177.

FORM 990-PF RENTAL EXPENSES STATEMENT 5

DESCRIPTION	ACTIVITY NUMBER	AMOUNT	TOTAL
MADRONA VILLAGE GREEN - DEPRECIATION (EXHIBIT 6.2)		15,734.	
MADRONA VILLAGE GREEN - EXPENSES (EXHIBIT 6.1)		118,946.	
MADRONA VILLAGE GREEN - ACCOUNTING FEES (EXHIBIT 6)		1,833.	
MADRONA VILLAGE GREEN - BROKERAGE FEES (EXHIBIT 6)		126.	
MADRONA VILLAGE GREEN - FILING FEES (EXHIBIT 6)		94.	
MADRONA VILLAGE GREEN - MISCELLANEOUS (EXHIBIT 6)		349.	
- SUBTOTAL -	1		137,082.
TOTAL RENTAL EXPENSES			137,082.
NET RENTAL INCOME TO FORM 990-PF, PART I, LINE 5B			87,095.

FORM 990-PF OTHER INCOME STATEMENT 6

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
CARMEL PINES	18,551.	18,551.	
OIL & GAS PSHIPS - EXHIBIT 3	-682.	0.	
OIL & GAS PTP K-1 - EXHIBIT 3	73,785.	73,785.	
UBS INVESTMENT - EXHIBIT 4	7,224.	7,224.	
UBS INVESTMENT - EXHIBIT 4	-19,856.	0.	
OPTIMA FD LTD - MARK TO MARKET ADJ.	148,262.	148,262.	
PASS THRU FM PSHIP - EXHIBIT 5	543,812.	543,812.	
PASS THRU FM PSHIP UBTI - EXHIBIT 5	43,658.	0.	
PASS THRU FM PSHIP - TX EX (EXHIBIT 5)	536.	0.	
GLIKBARG - INTEREST	1,571.	1,571.	
808 NORTH AZUSA, LLC EXP - EXHIBIT 7	-2,360.	-2,360.	
808 NORTH AZUSA, LLC INCOME - EXHIBIT 7	33,047.	33,047.	
TOTAL TO FORM 990-PF, PART I, LINE 11	847,548.	823,892.	

FORM 990-PF LEGAL FEES STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL	41,750.	0.		41,750.
TO FM 990-PF, PG 1, LN 16A	41,750.	0.		41,750.

FORM 990-PF ACCOUNTING FEES STATEMENT 8

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING	81,468.	20,367.		61,101.
AUDIT FEES	42,807.	10,702.		32,105.
TO FORM 990-PF, PG 1, LN 16B	124,275.	31,069.		93,206.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 9

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVEST ADVISORY FEE	101,635.	101,635.		0.
INVEST ADVISORY FEE - TX EX	11.	0.		0.
TO FORM 990-PF, PG 1, LN 16C	101,646.	101,635.		0.

FORM 990-PF TAXES STATEMENT 10

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES	4,444.	4,444.		0.
FEDERAL EXCISE TAX	85,000.	0.		0.
FRANCHISE TAX	10.	0.		0.
TO FORM 990-PF, PG 1, LN 18	89,454.	4,444.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 11

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INSURANCE	12,266.	0.		12,266.
ADP FEES	1,455.	823.		632.
FILING FEES	593.	0.		593.
STOCK FEES	189.	189.		0.
OFFICE EXPENSE	3,795.	0.		3,795.
BANK FEE	51.	51.		0.
VALUATION SERVICES	201.	201.		0.
MADRONA VILLAGE GREEN - DEPRECIATION (EXHIBIT 6.2)	15,734.	15,734.		0.
MADRONA VILLAGE GREEN - EXPENSES (EXHIBIT 6.1)	118,946.	118,946.		0.
MADRONA VILLAGE GREEN - ACCOUNTING FEES (EXHIBIT 6)	1,833.	1,833.		0.
MADRONA VILLAGE GREEN - BROKERAGE FEES (EXHIBIT 6)	126.	126.		0.
MADRONA VILLAGE GREEN - FILING FEES (EXHIBIT 6)	94.	94.		0.
MADRONA VILLAGE GREEN - MISCELLANEOUS (EXHIBIT 6)	349.	349.		0.
TO FORM 990-PF, PG 1, LN 23	155,632.	138,346.		17,286.

FOOTNOTES STATEMENT 12

FORM 990-PF, PART I, LINE 4
DIVIDENDS AND INTEREST FROM SECURITIES:
TAX-EXEMPT INTEREST FROM MUNICIPAL BONDS
IS EXCLUDED FROM NET INVESTMENT INCOME

FORM 990-PF, PART I, LINE11
OTHER INCOME:
PARTNERSHIP INCOME REPORTED ON FORM 990-T AND RELATED TAX-EXEMPT INCOME ARE EXCLUDED FROM NET INVESTMENT INCOME.

FORM 990-PF, PART I, LINE 15
INCLUDES ONLY PAYROLL TAXES.

FORM 990-PF, PART II AND PART X
MARKET VALUE OF SECURITIES REPORTED IN TAX RETURN AND RELATED CALCULATIONS ARE AS REPORTED IN MONTHLY STATEMENTS FROM BROKERS (MORGAN STANLEY AND BNY MELLON).

FORM 990-PF, PART XV, LINE 1 B
MANAGERS, MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TRUST THAT OWNS 29.7% OF MO-SO LIMITED PARTNERSHIP. FOUNDATION OWNS 69.3% OF MO-SO LIMITED PARTNERSHIP.

MANAGER, MICHAEL OSCHIN (IN HIS REVOCABLE LIVING TRUST) OWNS 28.93% INTEREST IN PARTICIPATION AGREEMENT RELATED TO CARMEL PINES PROPERTY. A TESTAMENTARY TRUST OF WHICH MANAGERS MICHAEL & DANIEL OSCHIN ARE TRUSTEES OWNS 20% AND FOUNDATION OWNS 17.737% OF CARMEL PINES PARTICIPATION AGREEMENT.

MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY TRUST THAT OWNS 20% OF OGO ASSOCIATES TRINITY, LLC. FOUNDATION OWNS 46.667% OF OGO ASSOCIATES TRINITY, LLC.

MANAGER MICHAEL OSCHIN (IN HIS REVOCABLE LIVING TRUST) OWNS 11.72% OF SWOGO ASSOCIATES, LLC. FOUNDATION OWNS 10.68% OF SWOGO ASSOCIATES, LLC.

FOUNDATION OWNS 100% OF 808 N. AZUSA, LLC, WHICH OWNS 25.33% OF WEST COVINA PROPERTIES. MANAGER MICHAEL OSCHIN (IN HIS REVOCABLE LIVING TRUST) OWNS 19.6964% OF WEST COVINA PROPERTIES, AND MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY TRUST THAT OWNS 21.6369% OF WEST COVINA PROPERTIES.

FOUNDATION OWNS 100% OF MADRONA VILLAGE GREEN, LLC, WHICH OWNS 46.667% TENANCY-IN-COMMON INTEREST IN VILLAGE GREEN APARTMENTS. MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY TRUST THAT OWNS 20% TENANCY-IN-COMMON INTEREST IN VILLAGE GREEN APARTMENTS.

MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY TRUST THAT OWNS 11.25% OF OGO APARTMENTS PASO ROBLES, LLC. FOUNDATION OWNS 26.25% OF OGO APARTMENTS PASO ROBLES, LLC.

MANAGERS MICHAEL OSCHIN AND DANIEL OCHIN ARE TRUSTEES OF A

TESTAMENTARY TRUST THAT OWNS 12% OF WOGO CEDROS, LLC. FOUNDATION OWNS 28% OF WOGO CEDROS,LLC.

MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY TRUST THAT OWNS 25% OF OGO ASSOCIATES OF WILSHIRE, LLC. FOUNDATION OWNS 25% OF OGO ASSOCIATES OF WILSHIRE, LLC.

MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY TRUST THAT OWNS 15% OF OGO INVESTMENT INC. FOUNDATION OWNS 35% OF OGO INVESTMENT INC.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 13

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
US TREAS NOTES & BONDS - EXHIBIT 1	X		2,173,777.	2,277,330.
US MORTGAGE BACKED SEC - EXHIBIT 1	X		2,784,084.	2,918,966.
MUNICIPAL BONDS - EXHIBIT 1		X	503,723.	597,263.
TOTAL U.S. GOVERNMENT OBLIGATIONS			4,957,861.	5,196,296.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS			503,723.	597,263.
TOTAL TO FORM 990-PF, PART II, LINE 10A			5,461,584.	5,793,559.

FORM 990-PF CORPORATE STOCK STATEMENT 14

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STK - EXHIBIT 1	8,478,061.	9,775,934.
TOTAL TO FORM 990-PF, PART II, LINE 10B	8,478,061.	9,775,934.

FORM 990-PF CORPORATE BONDS STATEMENT 15

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS - EXHIBIT 1	22,130,645.	23,071,537.
TOTAL TO FORM 990-PF, PART II, LINE 10C	22,130,645.	23,071,537.

FORM 990-PF OTHER INVESTMENTS STATEMENT 16

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS - EXHIBIT 1	COST	37,884,246.	40,708,240.
INTL FUNDS - EXHIBIT 1	COST	922,390.	862,739.
PSHIPS, MEMBER INTS AND CLOSELY HLD CORP STKS - EXBT 1	COST	5,125,292.	17,076,868.
PARTICIPATION AGMT	COST	52,450.	122,600.

ALTERNATIVE INVESTMENTS - EXBT 1	COST	1,176,081.	1,226,291.
TOTAL TO FORM 990-PF, PART II, LINE 13		45,160,459.	59,996,738.

FORM 990-PF OTHER ASSETS STATEMENT 17

DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
BK/STMT ROUNDING	303.	313.	0.
CORPORATE BONDS PREMIUM ADJUST	10,625.	103,645.	0.
TO FORM 990-PF, PART II, LINE 15	10,928.	103,958.	0.

FORM 990-PF EXPLANATION CONCERNING PART VII-A, LINE 8B STATEMENT 18

EXPLANATION

NOT REQUIRED BY STATE OF DELAWARE BECAUSE NO ACTIVITIES WERE CONDUCTED IN DELAWARE.

FORM 990-PF LIST OF SUBSTANTIAL CONTRIBUTORS PART VII-A, LINE 10 STATEMENT 19

NAME OF CONTRIBUTOR	ADDRESS
SAMUEL OSCHIN 1987 REV TRUST - ADMINISTRATIVE	503 WEST PALM DRIVE PLACENTIA, CA 92870

FORM 990-PF TRANSFERS FROM CONTROLLED ENTITIES PART VII-A, LINE 11 STATEMENT 20

NAME OF CONTROLLED ENTITY	EMPLOYER ID NO
MOSO LIMITED PARTNERSHIP	95-4638736

ADDRESS

29290 VALLEJO AVENUE
TEMECULA, CA 92592

DESCRIPTION OF TRANSFER

PARTNERSHIP DISTRIBUTION OF NET RENTAL INCOME ACCUMULATED FROM INVESTMENT IN TWO TEXAS RETAIL CENTER PARTNERSHIPS.

	AMOUNT OF TRANSFER
	48,510.

NAME OF CONTROLLED ENTITY	EMPLOYER ID NO
808 NORTH AZUSA, LLC	26-4781593

ADDRESS

29290 VALLEJO AVENUE
TEMECULA, CA 92592

DESCRIPTION OF TRANSFER

DISTRIBUTION OF NET RENTAL INCOME ACCUMULATED FROM INVESTMENT IN REAL ESTATE PARTNERSHIP - WEST COVINA PROPERTIES.

	AMOUNT OF TRANSFER
	50,000.

NAME OF CONTROLLED ENTITY	EMPLOYER ID NO
MADRONA VILLAGE GREEN, LLC	26-4610632

ADDRESS

29290 VALLEJO AVENUE
TEMECULA, CA 92592

DESCRIPTION OF TRANSFER

DISTRIBUTION OF NET RENTAL INCOME ACCUMULATED FROM WASHINGTON REAL ESTATE INVESTMENT, TENANCY IN COMMON INTEREST, VILLAGE GREEN.

	AMOUNT OF TRANSFER
	50,000.
TOTAL AMOUNT OF TRANSFERS FROM CONTROLLED ENTITIES	148,510.

FORM 990-PF LIST OF CONTROLLED ENTITIES PART VII-A, LINE 11 STATEMENT 21

NAME OF CONTROLLED ENTITY	EMPLOYER ID NO
MOSO LIMITED PARTNERSHIP	95-4638736

ADDRESS

29290 VALLEJO AVENUE
TEMECULA, CA 92592

NAME OF CONTROLLED ENTITY	EMPLOYER ID NO
808 NORTH AZUSA, LLC	26-4781593

ADDRESS

29290 VALLEJO AVENUE
TEMECULA, CA 92592

NAME OF CONTROLLED ENTITY	EMPLOYER ID NO
MADRONA VILLAGE GREEN, LLC	26-4610632

ADDRESS

29290 VALLEJO AVENUE
TEMECULA, CA 92592

FORM 990-PF PART XV - LINE 1B LIST OF FOUNDATION MANAGERS STATEMENT 22

NAME OF MANAGER

MICHAEL OSCHIN
DANIEL OSCHIN

MR. AND MRS. SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204

Form 990-PF Part II	Form 199 Schedule L		FISCAL YEAR END SEPTEMBER 30, 2012 TOTAL COST	FMV
		US & State Government Obligations:		
		US Treasury Notes & Bonds See attached for detailed listing	2,173,777.02	2,277,330 22
		US Mortgage/Asset Backed Securities See attached for detailed listing	2,784,084.09	2,918,966 03
		Municipal Bonds - State See attached for detailed listing	503,723 35	597,263 05
Line 10a	Line 5	**Totals**	**5,461,584.46**	**5,793,559.30**
		Corporate Stocks See attached for detailed listing	8,478,060.96	9,775,933 90
Line 10b	Line 7	**Totals**	**8,478,060.96**	**9,775,933.90**
		Corporate Bonds See attached for detailed listing	22,130,645.18	23,071,537 07
Line 10c	Line 6	**Totals**	**22,130,645.18**	**23,071,537.07**
		Participation Agreement	52,450.00	122,600 00
		Partnerships, Member Interests and Closely Held Corp Stocks See Exhibit 2 for detailed listing	5,125,292.00	17,076,868 00
		Alternative Investments See attached for detailed listing	1,176,081 36	1,226,291 00
		Mutual Funds See attached for detailed listing	37,884,245.77	40,708,240.08
		International Funds See attached for detailed listing	922,390.03	862,739.21
Line 13	Line 9	**Totals**	**45,160,459.16**	**59,996,738.29**

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
FISCAL YEAR END
SEPTEMBER 30, 2012

Name of Secunty	# of Shares		Book Value		FMV 9/30/12
US & State Government Obligations·					
US Treasury Notes & Bonds					
M 75					
US TREASURY INFLATION INDEXED DTD 1/15/2007 2 375% 1/15/2027	107,932 3500	$	113,776 40	$	148,980 10
UNITED STATES TREASURY INFLATI DTD 7/15/2008 1 375% 7/15/2018	85,000 0000		83,366 68		99,636 15
UNITED STATES TREASURY INFL IN BOND DTD 1/16/2007 2 375% 1/15	96,571 0500		98,066 46		113,267 22
U S TREASURY INFLATION INDEXED DTD 1/15/2010 1 375% 1/15/2020	68,868 8000		70,302 34		82,400 14
UNITED STATES TREASURY INFLATI PROTECTED SECURITY DTD 7/15/20	55,910 8000		58,120 73		64,005 01
UNITED STATES TREASURY NOTE DTD 2/29/2012 1 375% 2/28/2019	175,000 0000		174,658 20		179,977 00
UNITED STATES TREASURY NOTE DTD 7/31/2010 1 75% 7/31/2015	155,000 0000		157,689 92		161,297 65
UNITED STATES TREASURY NOTE DTD 7/31/2011 2 25% 7/31/2018	65,000 0000		67,854 16		70,362 50
UNITED STATES TREASURY NOTE DTD 7/13/2011 1 5% 7/31/2016	110,000 0000		112,894 13		114,425 30
UNITED STATES TREASURY NOTE DTD 6/30/2011 1 5% 6/30/2016	35,000 0000		35,014 96		36,394 40
UNITED STATES TREASURY NOTE DTD 5/15/2012 1 75% 5/15/2022	200,000 0000		201,813 30		202,812 00
UNITED STATES TREASURY NOTE DTD 6/15/2011 75% 6/15/2014	100,000 0000		100,058 90		100,879 00
UNITED STATES TREASURY NOTE DTD 4/30/2012 1 25% 4/30/2019	95,000 0000		95,996 48		96,781 25
UNITED STATES TREASURY NOTE DTD 8/15/2012 0 25% 8/15/2015	320,000 0000		318,871 38		319,500 80
UNITED STATES TREASURY NOTE DTD 1/15/2012 0 25% 1/15/2015	175,000 0000		174,435 15		174,945 75
UNITED STATES TREASURY NOTE DTD 4/16/2012 0 375% 4/15/2015	105,000 0000		104,827 73		105,229 95
UNITED STATES TREASURY NOTE DTD 6/30/2012 0 75% 6/30/2017	30,000 0000		30,005 91		30,227 40
UNITED STATES TREASURY NOTE DTD 7/15/2011 0 625% 7/15/2014	80,000 0000		80,353 13		80,544 00
UNITED STATES TREAS NTS DTD 9/15/2012 25% 9/15/2015	45,000 0000		44,885 74		44,922 60
U S TREASURY NOTE DTD 3/15/2011 1 25% 3/15/2014	50,000 0000		50,765 32		50,742 00
Subtotal			2,173,777 02		2,277,330 22
US TREASURY NOTES & BONDS TOTAL		$	2,173,777.02	$	2,277,330 22
US Mortgage/Asset Backed Securities					
M 75					
FEDERAL NATIONAL MORTGAGE ASSN DTD 8/14/2009 3% 9/16/2014	35,000 0000	$	34,905 50	$	36,888 25
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9582	203,459 1600		207,305 82		225,349 33
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AH351	130,971 3400		128,833 55		141,287 95
FEDERAL NATIONAL MORTGAGE ASSN PASTHRU CTF POOL NUMBER AH4794	136,967 2200		143,986 77		151,574 77
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 1H893	90,686 8900		91,749 64		98,641 04
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AH362	85,283 7800		86,069 98		92,167 03
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0622	64,524 3000		63,370 09		69,433 31
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 96660	50,369 5600		50,408 89		56,128 82
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0547	196,023 7600		212,165 10		217,664 78
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 96200	44,869 1400		44,768 34		50,087 87
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 88896	40,769 7100		41,374 86		46,207 17
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9516	47,240 8400		46,397 34		50,834 92
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AB547	171,178 4300		179,416 38		183,784 01
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AK271	111,295 9100		117,956 27		121,461 68
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AK576	97,694 8500		102,899 42		106,122 98
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 25536	28,056 1000		28,574 66		31,535 05
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AL021	74,234 3600		75,440 66		78,242 27
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AC152	39,101 3500		40,011 67		42,788 22
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AL194	95,748 4500		100,640 59		103,382 47
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9039	38,293 1100		39,872 69		42,368 65
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A6985	26,032 9100		25,923 18		28,394 36
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9282	79,463 7400		84,405 37		86,853 07
GOVERNMENT NATIONAL MORTGAGE A PASSTHRU CTF POOL NUMBER 78183	17,829 8200		17,728 43		19,800 19
FEDERAL NATIONAL MORTAGE CORP PASSTHRU CTF POOL NUMBER 97526	70,113 1000		74,903 25		76,887 43
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0471	24,242 1700		24,563 40		26,486 75
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AD235	44,361 2500		45,643 57		47,462 54
FEDERAL HOME LOAN MORTAGE CORP PASSTHRU CTF POOL NUMBER Q0458	44,043 0700		46,692 53		48,313 49
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 55552	10,248 2500		10,195 39		11,599 07
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AJ175	84,981 1700		89,177 13		90,512 59
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0593	45,019 0200		47,769 38		49,008 61
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AA769	30,209 7300		31,413 39		32,618 96
GOVERNMENT NATIONAL MORTGAGE A PASSTHRU CTF POOL NUMBER 78210	10,590 1100		10,545 51		11,743 90
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AK243	57,154 2900		60,583 53		61,428 29
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 96230	16,006 6100		16,474 31		17,283 14
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER J1895	52,191 9900		54,198 12		54,941 46
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER Q0351	43,266 5600		46,132 97		46,812 69
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AL020	32,664 7700		35,089 10		35,617 67
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AK672	19,310 4900		19,963 73		20,405 97
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AB599	153,693 4800		162,867 05		163,302 40
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0421	20,964 3800		22,576 01		22,977 59
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 98164	3,880 5300		4,029 69		4,190 00
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF DTD 6/1/2003 5 5%	16,287 1800		17,060 83		16,375 29
Subtotal			2,784,084 09		2,918,966 03
US MORTGAGE/ASSET BACKED SECURITIES TOTAL		$	2,784,084 09	$	2,918,966 03

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
FISCAL YEAR END
SEPTEMBER 30, 2012

Name of Secunty	# of Shares		Book Value		FMV 9/30/12
Municipal Bonds					
M 75					
CALIFORNIA ST DTD 10/15/2009 7 3% 10/1/2039	115,000 0000	$	115,946 45	$	153,122 50
NEW JERSEY ST TPK AUTH TPK REV DTD 12/15/2010 7 102% 1/1/2014	60,000 0000		60,000 00		86,194 80
CHICAGO ILL DTD 11/30/2011 6 034% 1/1/2042	65,000 0000		65,000 00		72,255 30
NEW YORK N Y CITY MUN WTR FIN WTR & SWR REV DTD 11/18/2010 6	40,000 0000		40,000 00		47,193 20
MASSACHUSETTS ST DTD 12/1/2010 4 2% 12/1/2021	40,000 0000		40,070 80		46,003 20
LOS ANGELES CALIF CMNTY COLLEG DTD 7/22/2010 6 75% 8/1/2049	50,000 0000		62,706 10		68,158 50
ILLINOIS ST DTD 1/15/2010 4 421% 1/1/2015	55,000 0000		55,000 00		58,363 80
PUERTO RICO COMWLTH GOVT DEV B DTD 5/26/2011 3 67% 5/1/2014	65,000 0000		65,000 00		65,971 75
Subtotal			503,723 35		597,263 05
MUNICIPAL BONDS TOTAL		$	503,723 35	$	597,263 05

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
FISCAL YEAR END
SEPTEMBER 30, 2012

Name of Securty	# of Shares	Book Value	FMV 9/30/12
CORPORATE STOCK			
M 75			
APPLE INC	375 00	$ 59,896 66	$ 250,164 37
PFIZER INC	5,270 00	82,740 44	130,959 50
ALLIANCE DATA SYS CORP	480 00	28,537 47	68,136 00
GENERAL ELECTRIC COMPANY	4,078 00	54,274 54	92,611 38
MERCK & CO INC	2,313 00	67,876 99	104,304 73
E M C CORP MASS	2,150 00	29,491 82	58,630 50
QUALCOMM INC	1,190 00	46,473 47	74,339 30
WELLS FARGO & COMPANY	2,910 00	73,077 89	100,482 30
INTERNATIONAL BUSINESS MACHINE CORPORATION	275 00	31,996 29	57,048 75
AMERIPRISE FINANCIAL INC	740 00	18,530 41	41,950 60
EXXON MOBIL CORP	1,050 00	73,628 14	96,022 50
NEWS CORP INC CLASS B	2,720 00	46,073 80	67,428 80
UNILEVER PLC SPNSRD ADR NEW	2,160 00	60,565 27	78,883 20
NEXTERA ENERGY INC	1,160 00	63,515 71	81,582 80
PEPSICO INC	1,220 00	68,611 70	86,339 40
ORACLE CORP	1,720 00	37,840 00	54,111 20
TYCO INTERNATIONAL LTD	580 00	16,859 95	32,630 80
MCKESSON CORPORATION	380 00	17,440 59	32,691 40
AMERICAN EXPRESS COMPANY	980 00	41,024 75	55,722 80
C B S CORP CLASS B	1,470 00	39,453 18	53,405 10
CIGNA CORP	590 00	14,437 30	27,830 30
CONOCOPHILLIPS	550 00	18,147 72	31,449 00
AUTOLIV INC	530 00	19,775 37	32,844 10
DANAHER CORP	560 00	17,878 00	30,884 00
ANADARKO PETROLEUM CORP	560 00	26,399 89	39,155 20
SANOFI-AVENTIS ADR	2,010 00	74,919 71	86,550 60
CHUBB CORP	470 00	24,476 75	35,851 60
COVIDIEN PLC	860 00	40,597 34	51,101 20
CAPITAL ONE FINANCIAL CORPORAT	610 00	24,313 72	34,776 10
PRAXAIR INC	340 00	24,890 11	35,319 20
AMAZON COM INC	192 00	38,596 23	48,829 44
TERADATA CORPORATION	360 00	17,083 65	27,147 60
OCCIDENTAL PETROLEUM CORP	587 00	40,872 81	50,517 22
CATERPILLAR INC	438 00	28,184 52	37,685 52
COOPER INDUSTRIES PLC	820 00	52,251 44	61,549 20
NATIONAL OILWELL VARCO INC	860 00	60,015 76	68,894 60
THE WALT DISNEY COMPANY	1,330 00	61,046 14	69,532 40
P V H CORP	410 00	30,227 32	38,425 20
LYONDELLBASELL INDUSTRIES NV	980 00	43,248 59	50,626 80
TARGET CORP	590 00	31,177 02	37,447 30
APACHE CORP	576 00	44,443 81	49,806 72
COCA-COLA ENTERPRISES INC	1,280 00	35,952 50	40,025 60
INTUIT	530 00	27,398 40	31,206 40
VMWARE INC	403 00	35,574 44	38,986 22
CARNIVAL CORP	650 00	20,299 37	23,679 50
INFORMATICA CORP	570 00	16,893 37	19,864 50
JOHNSON & JOHNSON	800 00	52,491 85	55,128 00
E O G RES INC	230 00	23,687 72	25,771 50
MOODYS CORP	830 00	34,646 76	36,661 10
INTERCONTINENTALEXCHANGE INC	205 00	25,390 41	27,349 05
TRANSCANADA CORP	690 00	29,454 38	31,395 00
T ROWE PRICE GROUP INC	540 00	32,424 89	34,182 00
DR PEPPER SNAPPLE GROUP INC	460 00	19,752 15	20,483 80
C B R E GROUP,INC	920 00	16,420 37	16,937 20
COGNIZANT TECHNOLOGY SOLUTIONS CL A	560 00	38,711 34	39,138 40
AT&T INC	1,940 00	72,938 37	73,138 00
AMERICAN TOWER CORPORATION	240 00	17,065 99	17,133 60
RALCORP HLDGS INC NEW	510 00	37,617 25	37,230 00
ROBERT HALF INTL INC	820 00	22,226 67	21,836 60
ZIMMER HOLDINGS INC	520 00	35,806 49	35,162 40
EATON CORP	430 00	21,073 74	20,326 10
AMERICAN INTERNATIONAL GROUP I	1,150 00	38,846 43	37,708 50
VALE SA	1,300 00	24,752 00	23,270 00
ENSCO PLC	880 00	50,568 73	48,012 80
JP MORGAN CHASE & CO	1,720 00	73,425 77	69,625 60
FEDEX CORP	650 00	59,821 03	55,003 00
ALLSCRIPTS HEALTHCARE SOLUTION	1,230 00	20,823 76	15,276 60
BANK OF AMERICA CORPORATION	2,810 00	43,224 36	24,812 30
FORD MOTOR COMPANY	2,840 00	46,728 32	28,002 40
Subtotal		2,664,909 13	3,511,014 90

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
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Name of Security	# of Shares	Book Value	FMV 9/30/12
MS 625			
APPLE INC (AAPL)	1,000 00	668,233 60	667,105 00
MS JUMP BASED ON THE COMMON SHARE OF APPLE INC (SPOLR)	30,000 00	300,000 00	346,350 00
SANDRIDGE ENERGY INC (SD)	70,000 00	513,213 00	488,250 00
TRIPADVISOR INC COM (TRIP)	9,500 00	332,905 80	312,835 00
YELP INC (YELP)	11,000 00	256,376 85	297,550 00
Subtotal		2,070,729 25	2,112,090 00
MS 626			
APPLE INC ELKS BY UBS (SPOLN)	25,000 00	243,874 65	252,425 00
AMERICAN CAPITAL AGENCY 8%-A (AGNCP)	10,000 00	250,000 00	260,500 00
ANNALY CAP MGMT INC 7 625%-C (NLY C)	11,164 00	278,896 28	287,361 36
ANNALY CAPITAL MGMT 7 5-D (NLY D)	10,000 00	250,000 00	252,300 00
APOLLO CMMRL REAL EST 8 625%-A (ARI A)	10,000 00	250,000 00	256,000 00
ASHFORD HOSPITAL 8 45% SER D (ART D)	14,216 00	333,168 48	359,522 64
COLONY FINL INC 8 5% SER-A (CLNY A)	10,000 00	250,000 00	258,400 00
HATTERAS FINL CORP 7 625%-A (HTS A)	4,000 00	100,000 00	100,360 00
INVESCO MORTGAGE CAP 7 75%-A (IVR A)	20,000 00	500,000 00	500,200 00
JP MORGAN CHASE & CO 5 5%-O (JPM D)	25,000 00	625,000 00	622,500 00
MAIDEN HOLDINGS 8 25%-A (MH A)	10,000 00	250,000 00	259,000 00
MPG OFFICE TR INC PFD A 7 625% (MPG A)	26,000 00	261,483 17	586,040 00
PENN REIT 8 25% SER-A (PEI A)	6,000 00	150,000 00	158,220 00
Subtotal		3,742,422 58	4,152,829 00
CORPORATE STOCK TOTAL		$ 8,478,060 96	$ 9,775,933 90
CORPORATE BONDS			
M 75			
ALLY AUTO RECEIVABLES TRUST PASSTHRU CTF DTD 8/18/2010 1 5	25,000 00	$ 24,991 07	$ 25,336 75
AMERICREDIT AUTOMOBILE RECEIVA TRUST PASSTHRU CTF DTD 6/15/20	50,000 00	49,993 56	50,327 00
NISSAN AUTO RECEIVABLES OWNER PASSTHRU CTF DTD 9/22/2010 1 3	30,000 00	29,994 94	30,290 70
WORLD OMNI AUTO RECEIVABLES TR PASSTHRU CTF DTD 3/10/2011 1 1	49,005 24	49,003 79	49,237 03
CITIGROUP INC DTD 11/21/2007 6 125% 11/21/20	90,000 00	86,853 80	105,897 60
MET LIFE GLOB FUNDING I DTD 2/17/2009 7 717% 2/15/2019	55,000 00	56,199 30	71,649 60
SIMON PROPERTY GROUP LP DTD 1/25/2010 5 65% 2/1/2020	65,000 00	64,793 00	78,209 95
VERIZON COMMUNICATIONS DTD 2/12/2008 5 5% 2/15/2018	75,000 00	78,291 75	91,441 50
BLACKROCK INC DTD 9/17/2007 6 25% 9/15/2017	50,000 00	49,598 00	61,177 00
ORACLE CORP DTD 4/9/2008 5 75% 4/15/2018	75,000 00	82,165 35	93,070 50
UNITED MEXICAN STATES DTD 3/10/2006 5 625% 1/15/2017	60,000 00	59,472 60	70,140 00
COMCAST CORP DTD 3/2/2006 5 9% 3/15/2016	55,000 00	53,914 30	63,908 90
BANK OF AMERICA CORP DTD 8/14/2006 5 75% 8/15/2016	140,000 00	143,961 60	153,778 80
PEPSICO INC DTD 1/14/2010 4 5% 1/15/2020	55,000 00	54,871 55	64,530 95
TIME WARNER CABLE INC DTD 11/15/2010 4 125% 2/15/202	75,000 00	73,362 55	83,560 67
RABOBANK NEDERLAND DTD 5/24/2011 5 25% 5/24/2041	50,000 00	49,213 00	58,087 50
HSBC FINANCE CORP DTD 7/15/2011 6 676% 1/15/2021	95,000 00	103,104 45	110,173 40
MORGAN STANLEY GLOBAL DTD 3/30/2004 4 75% 4/1/2014	85,000 00	81,042 60	87,991 15
NEWS AMERICA INC DTD 3/2/2007 6 15% 3/1/2037	35,000 00	35,439 65	41,942 95
ONTARIO (PROVINCE OF) DTD 10/7/2009 4% 10/7/2019	40,000 00	39,931 20	46,321 20
GENERAL ELEC CAP CORP DTD 2/11/2011 5 3% 2/11/2021	95,000 00	103,307 75	109,019 15
AT&T INC DTD 4/29/2011 4 45% 5/15/2021	60,000 00	65,025 10	70,609 20
AMERICAN INTL GROUP DTD 9/13/2011 4 25% 9/15/2014	75,000 00	74,133 05	79,201 50
BOSTON PROPERTIES LP DTD 11/18/2010 4 125% 5/15/202	60,000 00	60,296 40	64,915 20
PRUDENTIAL FINANCIAL INC DTD 9/15/2009 4 75% 9/17/2015	60,000 00	61,673 55	66,078 00
GOLDMAN SACHS GRP INC DTD 10/3/2007 6 75% 10/1/2037	65,000 00	65,301 45	69,633 20
AMGEN INC DTD 6/30/2011 5 65% 6/15/2042	55,000 00	61,574 00	65,649 65
CRH AMERICA INC DTD 9/29/2003 5 3% 10/15/2013	50,000 00	48,153 95	52,029 50
TIME WARNER INC DTD 10/17/2011 4% 1/15/2022	55,000 00	56,965 70	60,658 95
BEAR STEARNS CO INC DTD 11/22/2006 5 55% 1/22/2017	55,000 00	58,853 85	62,542 15
BP CAPITAL MARKETS PLC DTD 3/11/2011 3 2% 3/11/2016	65,000 00	66,499 55	69,771 65
A B B FINANCE USA INC DTD 5/8/2012 2 875% 5/8/2022	55,000 00	53,618 35	56,859 00
TD AMERITRADE HOLDING CORP DTD 11/25/2009 4 15% 12/1/2014	50,000 00	50,203 35	53,425 00
EASTMAN CHEMICAL CO DTD 6/5/12 3 60% 8/15/22	55,000 00	54,741 60	57,937 00
CITIGROUP INC DTD 9/16/2004 5% 9/15/2014	25,000 00	23,540 25	26,368 00
JEFFERIES GROUP INC DTD 6/30/2009 8 5% 7/15/2019	55,000 00	60,312 50	63,112 50
PETROBRAS INTL FIN CO DTD 1/27/2011 5 375% 1/27/2021	15,000 00	14,970 15	16,901 55
HYDRO-QUEBEC DTD 6/30/2011 2% 6/30/2016	40,000 00	39,992 40	41,900 00

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
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Name of Securty	# of Shares	Book Value	FMV 9/30/12
THERMO FISHER SCIENTIFIC DTD 8/16/2011 2 25% 8/15/2016	50,000 00	50,274 75	51,896 50
BBVA US SENIOR SA UNIPER DTD 5/18/2011 3 25% 5/16/2014	45,000 00	43,168 50	44,654 40
ROGERS WIRELESS INC DTD 2/20/2004 6 375% 3/1/2014	50,000 00	52,726 00	53,977 00
JOHNSON CONTROLS INC DTD 12/2/2011 3 75% 12/1/2021	60,000 00	62,285 40	63,510 00
TELEFONICA EMISIONES SAU DTD 4/26/2010 5 134% 4/27/2020	70,000 00	67,706 40	68,687 50
COMCAST CORP DTD 7/2/2012 3 125% 7/15/2022	25,000 00	24,978 50	25,935 75
FORD MOTOR CREDIT CO LLC DTD 6/12/2012 3% 6/12/2017	45,000 00	44,983 35	45,805 05
ANHEUSER-BUSCH INBEV WOR DTD 7/16/2012 2 5% 7/15/2022	40,000 00	39,961 60	40,566 40
TYCO INTERNATIONAL FINANCE DTD 5/5/2010 3 375% 10/15/2015	7,000 00	6,977 32	7,461 23
WALGREEN CO DTD 9/13/2012 3 1% 9/15/2022	45,000 00	45,216 00	45,667 35
U B S-CITIGROUP COMMMERCIAL MO TRUST PASSTHRU CTF	105,000 00	106,570 85	111,791 40
WF-RBS COMMERCIAL MORTGAGE TRU PASSTHRU CTF DTD 11/1/2011 2 6	30,000 00	30,299 67	31,945 20
UBS COMMERCIAL MORTGAGE TRUST PASSTHRU CTF DTD 5/1/2012 3 4%	25,000 00	25,374 15	26,873 25
GE CAPITAL COMMERCIAL MORTGAGE PASSTHRU CTF DTD 7/1/2004 FLTG	762 66	783 50	764 61
GMAC COMMERCIAL MORTGAGE SECUR INC PASSTHRU CTF DTD 7/1/2001	25,098 65	26,364 37	25,054 23
Subtotal		2,913,031 37	3,168,274 22
MS 625			
ARES CAPITAL CORP 5 875%	5,000 00	125,000 00	125,000 00
Subtotal		125,000 00	125,000 00
MS 626			
GENERAL ELEC 6 25% FIX TO 12/15/2022 AND FLTS THEREAFTER	600,000 00	623,729 70	633,318 00
JPMORGAN CHASE 7 90% FIXED DIV 4/30/18 FLOATS THEREAFTER	1,000,000 00	1,013,676 30	1,135,730 00
SUNTECH POWER HOLDINGS CO	50,000 00	47,006 00	24,750 00
BON-TON DEPT STORES INC	330,000 00	298,105 50	316,800 00
BOYD GAMING CORP	500,000 00	498,750 00	495,000 00
PENN VIRGINIA CORPORATION	200,000 00	204,000 00	207,750 00
STONE ENERGY CORPORATION	500,000 00	506,564 48	535,000 00
AMERICAN AXLE & MFG INC	325,000 00	334,587 73	338,812 50
CINCINNATI BELL INC	500,000 00	515,514 35	533,750 00
TEREX CORP	775,000 00	773,259 79	802,125 00
ICAHN ENTERPRISES, L P / ICAH N ENTERPRISES FINANCE CORP	250,000 00	263,619 01	268,125 00
ARCELORMITTAL	500,000 00	508,954 79	498,750 00
WINDSTREAM CORP	250,000 00	253,173 71	255 000 00
COMSTOCK RESOURCES INC	500,000 00	487,500 00	502,500 00
PENN VIRGINIA CORPORATION	500,000 00	509,601 16	465,000 00
CHRYSLER GROUP LLC	500,000 00	512,899 11	530,000 00
ADVANCED MICRO DEVICES, INC	300,000 00	305,947 77	304,500 00
ARCH COAL INC	375,000 00	333,750 00	315,000 00
CHESAPEAKE ENERGY CORP	500,000 00	492,500 00	503,750 00
ARCH COAL INC	125,000 00	111,875 00	104,375 00
AMERICAN AIRLINES PT TRS 11-2	500,000 00	508,751 11	538,125 00
MS LEVERAGED HYBRID CMS AND SPX CPN NOTE	100,000 00	91,222 79	101,490 00
MS HYBRID LEVERAGED CMS & SPX CURVE CPN	250,000 00	225,361 75	250,000 00
MS CPI&SPX FLOATING RATE PRINCIPAL PROTECTION	500,000 00	499,284 93	465,195 00
MS HYBRID CMS CURVE SPX LINKED NOTE	245,000 00	232,750 00	240,712 50
MS HYBIRD LEVERAGED CURVE STEEPENER BASED ON CMS & SPX	600,000 00	557,767 85	601,482 00
MS FIX TO FLOATING RATE NOTE BASED ON CMS AND SPX	600,000 00	579,047 85	606,000 00
MS LEVERAGED HYBRID RANGE ACCR UAL LINKED TO 30-2CMS AND SPX	30,000 00	25,114 40	27,600 00
MS HYBRID CURVE ACCRUAL LINKED TO LEVERAGED CMS AND SPX	500,000 00	487,039 05	490,000 00
GTE NORTH INC DEBENTURES	500,000 00	412,500 00	449,715 00
LIBERTY MEDIA CORP GROUP DEBENTURES	500,000 00	502,423 74	527,500 00
LIBERTY MEDIA CORP DEBENTURES	530,000 00	525,862 00	559,150 00
MS CMS CURVE LINKED DUAL ACCRUAL NOTES	200,000 00	199,920 00	185,000 00
MORGAN STANLEY	200,000 00	185,691 89	194,500 00
QWEST CAPITAL FUNDING	250,000 00	263,349 17	271,467 50
CITIZENS UTILITIES CO DEBENTURE	350,000 00	294,005 25	321,125 00
OMNICARE INC DBE	200,000 00	200,883 97	197,500 00
CAPITAL ONE CAP III	700,000 00	719,452 25	710,500 00
CHESAPEAKE ENERGY CORP	200,000 00	175,122 87	161,126 00
CENTURYTEL INC	500,000 00	518,113 85	528,810 00
LLOYDS BANKING PLC 6 413% FIXED TO 10/01/35 FLTS THEREAFTER	275,000 00	238,562 50	226,875 00
BARCLAYS BK PLC A 6 278% FIXED TO 12/2034 FLOATS THEREAFTER	850,000 00	722,694 00	761,549 00
SYNOVUS FINANCIAL 8 2500% 5/15/13 SER TMED	33,185 00	605,763 87	713,809 35
ARES CAPITAL CORP 5 875%	10,000 00	250,000 00	250,000 00
CORTS TRUST II PROVIDENT FIN TRUST I	30,800 00	726,914 32	842,996 00
ARES CAPITAL CORP	10,000 00	250,000 00	266,400 00
MFA FINANCIAL INC 8%	20,000 00	500,000 00	519,600 00
Subtotal		19,092,613 81	19,778,262 85
CORPORATE BONDS TOTAL		$ 22,130,645 18	$ 23,071,537 07

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
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Name of Secunty	# of Shares		Book Value		FMV 9/30/12
ALTERNATIVE INVESTMENTS					
UBS MADISON DEARBORN, LLC		$	403,466 33	$	405,236 00
UBS PRIVATE EQUITY FUND VII, LLC			394,467 00		394,857 00
UBS PRIVATE EQUITY FUND VII SUPPLEMENTAL FD			378,148 03		426,198 00
ALTERNATIVE INVESTMENTS TOTAL		$	1,176,081.36	$	1,226,291 00
MUTUAL FUNDS					
M 75					
DREYFUS U S EQUITY FUND	115,168 9310	$	1,438,459 95	$	1,765,539 71
BNY MELLON US CORE EQUITY 130/ FUND	121,834 7160		1,306,704 15		1,525,370 64
THE BNY MELLON MID CAP MULTI-STRATEGY FUND	76,683 7800		725,496 02		909,469 63
BNY MELLON FOCUSED EQUITY OPPORTUNITIES FUND	116,597 7600		1,387,078 67		1,561,244 00
OPTIMA FUND LIMITED OFF-SHORE MULTI-MANAGER	41,240 0000		3,148,261 60		3,148,261 60
BNY MELLON SMALL/MID CAP FUND	68,869 9340		771,922 45		907,017 02
DFA EMERGING MARKETS CORE EQUI FUNDS	54,869 4470		956,758 46		1,049,652 53
BNY MELLON INCOME STOCK FUND	78,706 5630		474,554 53		565,900 18
DREYFUS GLOBAL REAL ESTATE SECURITIES FUND	83,413 8520		597,768 18		677,320 47
DREYFUS SELECT MANAGERS SMALL GROWTH FUND	19,501 8360		322,755 38		373,655 18
STRATEGIC INTERNATIONAL STOCK	38,672 8110		485,272 20		535,618 44
VIRTUS EMERGING MARKETS OPPORT FUND	70,422 5360		650,000 00		695,070 43
DREYFUS HIGH YIELD FUND	143,272 4930		901,454 91		939,867.55
ADVANTAGE GLOBAL ALPHA FUND	19,678 2920		225,956 87		251,882 14
ISHARES S&P GSCI COMMODITY- INDEXED TRUST	5,975 0000		176,403 04		201,955 00
TCW EMERGING MARKETS INCOME FU	45,502 1560		394,387 93		417,254 77
DREYFUS SELECT MANAGERS SMALL VALUE FUND	18,906 4490		360,388 59		375,293 02
ASG GLOBAL ALTERNATIVES FUND-Y	64,078 2740		670,000 00		679,870 49
DREYFUS/NEWTON INTERNATIONAL E FUND	15,819 4820		258,332 14		267,665 64
BNY MELLON EMERGING MARKETS FU	173,807 8190		1,694,695 44		1,694,626 23
DREYFUS OPPORTUNISTIC SMALL CA	13,987 9440		372,831 17		370,680 52
DREYFUS EMERGING MARKETS DEBT CURRENCY FUND	28,619 5720		432,913 38		426,431 63
ASG MANAGED FUTURES STRATEGY F	26,721 4810		260,000 00		253,319 64
HIGHBRIDGE DYNAMIC COMMODITIES STRATEGY FUND - E	11,891 5420		260,485 41		193,237 56
GUGGENHEIM MANAGED FUTURES STR FUND	22,474 0550		560 660 84		490,383 88
Subtotal			18,833,541 31		20,276,587 90
MS 625					
EV ATLANTA CAP SMID CAP A (EAASX)	76,617 624		1,153,856 71		1,265,723 15
FIRST EAGLE OVERSEAS A (SGOVX)	47,942 671		1,030,197 26		1,071,998 12
INVESCO SMALL CAP VALUE A (VSCAX)	20,695 291		388,426 64		369,824 85
INVESCO SMALL CAP VALUE C (VSMCX)	6,387 129		104,180 16		100,277 93
JP MORGAN VALUE ADVANTAGE A (JVAAX)	27,302 356		509,626 61		578,809 95
JP MORGAN VALUE ADVANTAGE C (JVACX)	12,665 145		250,000 00		267,487 86
LORD ABBETT DEV GROWTH FD A (LAGWX)	51 882 316		1,110,320 75		1,174,615 63
MFS NEW DISCOVERY A (MNDAX)	34,400 773		660,083 82		718,632 15
NUVEEN TRADEWINDS VAL OPPORT A (NVOAX)	11,372 064		352,558 97		344,004 94
OPPENHEIMER DEVELOPING MKTS C (ODVCX)	6,540 170		201,091 93		212,163 11
PIMCO FUNDAMENTAL INDXPLS TR A (PIXAX)	544,738 834		3,013,944 67		3,230,301 29
SUNAMERICA NEW FOC DIV STRA A (FDSAX)	176,860 121		2,250,000 00		2,378,768 63
SUNAMERICA NEW FOC DIV STRA C (FDSTX)	35,034 392		407,300 38		469,460 85
TEMPLETON EMRG MKTS SM CAP A (TEMMX)	9,967 649		104,361 28		105,956 11
THORNBURG INTL GROWTH A (TIGAX)	108,206 353		1,600,052 55		1,707,549 37
THORNBURG INTL GROWTH C (TIGCX)	13,106 301		200,000 00		203,016 60
TRANSAMERICA CAPITAL GROWTH A (IALAX)	106,107 385		1,750,000 00		1,694,534 94
VAN ECK GLOB HARD ASSETS A (GHAAX)	15,636 449		650,067 36		697,541 99
VAN ECK GLOB HARD ASSETS C (GHACX)	4,101 723		150,000 00		164,930 28
WELLS FARGO GROWTH A (SGRAX)	58,280 492		2,006,588 47		2,380,758 10
WELLS FARGO GROWTH C (WGFCX)	10,730 583		304,956 59		409,693 66
Subtotal			18,197,614 15		19,546,049 51
MS 626					
PIMCO INCOME A (PONAX)	68,121 383		801,133 56		832,443 30
WESTERN ASSET HIGH INCOME C1 (SCHICX)	8,601 839		51,956 75		53,159 37
Subtotal			853,090 31		885,602 67
MUTUAL FUNDS TOTAL		$	37,884,245 77	$	40,708,240 08
INTERNATIONAL FUNDS					
M 75					
BNY MELLON INTERNATIONAL EQUIT INCOME FUND	25,665 0000	$	355,337 45	$	334,414 95
BNY MELLON INTERNATIONAL FUND	55,091 1640		567,052 58		528,324 26
Subtotal			922,390 03		862,739 21
INTERNATIONAL FUNDS TOTAL		$	922,390 03	$	862,739.21

Mr. and Mrs. Samuel Oschin Family Foundation
FYE 9-30-12
20-0533204

NAME	OWNER %		BOOK VALUE FYE 9/30/12	ESTIMATED FMV FYE 9/30/12
Partnership and Member Interests:				
WOGO II, LLC	38.0000		$ 991,791	$ 1,514,286
SHERWOOD VILLA APT	16 8000		230,708	1,090,000
SIERRA VILLA EAST	24.0000		252,833	580,000
COLLEGE PARK APTS	24.0000		137,256	387,600
LV-SPRING OAKS SC	38 4615		174,830	720,000
MO-SO LIMITED PARTNERSHP	69.3000		288,226	1,300,000
SCOTTSDALE FIESTA PLAZA	9.8660		(166,452)	3,000,000
OGO ASSOCIATES TRINITY, LLC	46 6670		230,965	752,000
CRESTOGO, LLC	6 3588		31,980	12,882
SWOGO ASSOCIATES, LLC	10.6800		221,378	608,000
OGO APARTMENTS PASO ROBLES, LLC	26.2500		27,358	537,000
WOGO CEDROS, LLC	28.0000		83,384	880,000
SAN JACINTO GARDEN APARTMENTS, LLC	21.0000		75,321	880,000
WOMANIZERS ANONYMOUS PRODUCTIONS	1 0000		37	100
808 NORTH AZUSA, LLC	100 0000	(a)	244,143	595,000
MADRONA VILLAGE GREEN, LLC	100.0000	(b)	561,535	256,000
OGO ASSOCIATES OF WILSHIRE, LLC	25 0000		1,574,186	3,800,000
Closely Held Corporation Stocks:				
MOSO CORP	30,000 shares		32,140	35,000
OGO INVESTMENTS, INC	35 shares		133,673	129,000
	Totals		$ 5,125,292	$ 17,076,868

(a) 808 North Azusa, LLC is a single member LLC (disregarded entity) which owns 25 33% partnership interest in West Covina Properties. (Exhibit 7)

(b) Madrona Village Green, LLC is a single member LLC (disregarded entity) which owns 46 667% tenancy in common interest of Village Green Apartments located in Port Orchard, WA (Exhibit 6)

EXHIBIT 3

Mr. and Mrs. Samuel Oschin Family Foundation
ID# 20-0533204
FYE 9/30/12

		SCHEDULE K-1 LINE NUMBER																		
		1	2	5	6a	6b	8	9a	10	11c	11f	13A	13H	13K	13W	16L	18C		20V	
	Partnership ID Number	Ordinary Business Inc / (Loss)	Net rental real estate Inc / (Loss)	Interest Income	Ord divids	Qual. Divids	Net short-term Cap Gain (Loss)	Net long term Cap Gain (Loss)	Net Sec. 1231 Gain / (Loss)	Sec. 1256 contracts	Other Inc/(Loss)	Cash Contrib	Invest Int Exp	Ded - Port. 2%	Other deduct	Foreign Tax	Nonded Exp	Current yr increase (decrease)	UBTI	Ordinary gain
* Rentech Nitrogen Partners, LP	45-2714747	(682)																(682)	(682)	-
iShares S&P GSCI Commodity-Indexed Trust	51-6573369			419			4,616	71,594						(2,844)				73,785	-	-
																		-	-	-
		(682)	-	419	-	-	4,616	71,594	-	-	-	-	-	(2,844)	-	-	-	73,103	(682)	-

UBTI reported on Form 990-T	682
Total reported on Form 990-PF	73,785

All partnerships are publicly traded partnerships
*All sold during year ended 9-30-12, entire losses allowed NON-PASSIVE LOSS

Exhibit 3

EXHIBIT 4

Mr. and Mrs Samuel Oschin Family Foundation
ID# 20-0533204
FYE 9/30/12

SCHEDULE K-1 LINE NUMBER

	Partnership ID Number	1 Ordinary Business Inc / (Loss)	2 & 3 Net rental real estate inc / (loss)	5 Interest Income	6a Ord Div	6b Qualif Div	8 Net short-term cap gain / (loss)	9A Net long-term cap gain / (loss)	10 Net Sec 1231 gain (loss)	11A Other portfolio income	11F Other Income	13A Cash contrib	13H Investment Int Exp	13J Other Ded	Sec 59(E)(2) Exp	13K Deduct-portfolio (2%)	18 Tx Ex Inc	16L Foreign Tax	Current yr increase (decrease)	20V UBTI Fed	20V UBTI CA
UBS MADISON DEARBORN FUND, LLC	20-4387055	1,057		77	759	759		18,182	(4)	1,557				(6)		(9,657)		(28)	11,937	1,054	268
UBS PRIVATE EQUITY FUND VII, LLC	20-3397400	(7,298)	(12)	354	6,494	6,103	502	651	(34)	(1)			(5,901)	(270)		(8,610)		(121)	(14,246)	(7,536)	(7,536)
UBS PRIVATE EQUITY FUND VII - SUPPLEMENTAL FUND, LLC	76-0850195	(7,379)	(24)	925	6,145	5 523	1,557	6,322	(113)		(537)	(21)	(369)	(1,685)	(4,254)	(10,890)			(10,323)	(13,374)	(13,374)
		(13,620)	(36)	1,356	13,398	12,385	2,059	25,155	(151)	1,556	(537)	(21)	(6,270)	(1,961)	(4,254)	(29,157)	-	(149)	(12,632)	(19,856)	(20,642)

UBTI reported on Form 990-T	19,856
Total reported on Form 990-PF	7,224

No partnerships are publicly traded
Net UBT loss from activities not terminated during year are allowed as deduction from UBT income, Exhibit 5

Exhibit 4

Mr and Mrs Samuel Oschin Family Foundation
EIN # 20-0533204
2011 Summary of Partnership Schedules K-1

EXHIBIT 5

2011 Federal Summary

G/L#	NAME	OWNER %	Partnership ID Number	BEG CAP PER K-1	RENTAL REAL ESTATE	ORDINARY BUSINESS INC	INTEREST	DIVIDENDS	TAX EX INT	743b DEPREC	GAIN/LOSS STCG	GAIN/LOSS SEC 1231	INVT INTEREST	PORTFOLIO DEDUCT	OTHER	Bk/Tax Diff	CURRENT YR INC/(DEC)	UBTI
190117	OGO ASSOCIATES WILSHIRE, LLC	25 0000	95-3329982	0	223,670		1,047	1	533	(74,245)	(302)				(72)	(533)	150,099	17,839
190125	WOGO DEVELOPERS II (YALE)	38 0000	95-4085146	676,670	48,692		644			(5,660)		2,797					46,473	-
190130	SHERWOOD VILLA APT	16 8000	95-3215975	237,235	70,209		218			(19,468)							50,959	See Note Below
190135	SIERRA VILLA EAST	24 0000	95-3713430	304,719	93,700		57			(32,089)							61,668	See Note Below
190140	COLLEGE PARK APTS	24 0000	95-3713426	269,692	51,970		30			(19,600)							32,400	See Note Below
190145	LV-SPRING OAKS SC	38 4615	95-4555053	220,013	13,319		1,456			(6,325)							8,450	6,994
190153	OGO ASSOCIATES TRINITY, LLC	46 6670	95-6236679	269,086	29,436		147										29,583	2,059
190155	MO-SO LIMITED PARTNERSHP	69 3000	95-4638736	280,600	100,432		2,276			(25,854)				(77)	(554)		76,223	18,093
190150	SCOTTSDALE FIESTA PLAZA	9 8660	95-4739501	3,590,905	51,462		1,851		3	(59,150)							(5,834)	(1,191)
190160	CRESTOGO, LLC	6 3588	74-3074120	39,123		4,063	55			(3,757)					(497)		(136)	(136)
190170	SWOGO ASSOCIATES, LLC	10 6800	95-3074355	268,270	56,175		27			(13,571)							42,631	See Note Below
190180	OGO APTS PASO ROBLES, LLC	26 2500	95-3199143	43,210	4,531		247			(11,147)			(3,971)				(10,340)	See Note Below
190185	WOGO CEDROS, LLC	28 0000	95-3155002	158,108	80,176		35			(18,670)							61,541	See Note Below
190190	SAN JACINTO GARDEN APTS, LLC	21 0000	95-3241348	114,605	49,868		836			(6,407)							44,297	See Note Below
190205	WOMANIZERS ANONYMOUS PRD	1 0000	88 0199379	(160)		(8)											(8)	
	TOTALS			6,472,076	873,640	4,055	8,926	1	536	(295,943)	(302)	2,797	(3,971)	(77)	(1,123)	(533)	588,006	43,658

Less UBTI reported on Form 990-T (43 658)
Tax exempt interest (536)
Total reported on Form 990-PF 543 812

2011 California Summary

	NAME	OWNER %	ID Number		RENTAL REAL ESTATE	ORDINARY BUSINESS INC	INTEREST	DIVIDENDS	TAX EX INT	743b DEPREC	GAIN/LOSS STCG	GAIN/LOSS SEC 1231	INV INTEREST	PORTFOLIO DEDUCT	OTHER	Bk/Tax Diff	CURRENT YR INCREASE	UBTI
	OGO ASSOCIATES WILSHIRE, LLC	25 0000	95-3329982		281,886		1 047	1	533	(71,970)	(518)				(72)	(533)	210,374	25,061
	WOGO DEVELOPERS II (YALE)	38 0000	95-4085146		48,998		644			(5,660)		2,797					46,777	-
	SHERWOOD VILLA APT	16 8000	95-3215975		70,172		218			(19,468)							50,922	See Note Below
	SIERRA VILLA EAST	24 0000	95-3713430		77,738		57			(32,089)							45,706	See Note Below
	COLLEGE PARK APTS	24 0000	95-3713426		52,162		30			(19,600)							32,592	See Note Below
	LV-SPRING OAKS SC	38 4615	95-4555053		13,680		1 456			(6,325)							8,811	-
	OGO ASSOCIATES TRINITY, LLC	46 6670	95-6236679		35,630		147										35,777	2,493
	MO-SO LIMITED PARTNERSHP	69 3000	95-4638736		109,557		2,276			(27,254)				(77)			84,502	20,995
	SCOTTSDALE FIESTA PLAZA	9 8660	95-4739501		112,572		1,851			(60,913)							53,510	8,000
	CRESTOGO, LLC	6 3588	74-3074120			3,826	55			(3,757)					(58)		66	66
	SWOGO ASSOCIATES, LLC	10 6800	95-3074355		56,208		27			(12,804)							43,431	See Note Below
	OGO APTS PASO ROBLES, LLC	26 2500	95-3199143		5,865		64			(2,802)			(1,022)				2,105	See Note Below
	OGO APTS PASO ROBLES, LLC	26 2500	95-3199143		16,911		183			(8,081)			(2,948)				6,065	See Note Below
	WOGO CEDROS, LLC	28 0000	95-3155002		80,400		35			(18,670)							61,765	See Note Below
	SAN JACINTO GARDEN APTS, LLC	21 0000	95-3241348		50,204		836			(5,803)							45,237	See Note Below
	WOMANIZERS ANONYMOUS PRD	1 0000	88-0199379			0											-	
	TOTALS				1,011,981	3,826	8,926	1	533	(295,196)	(518)	2,797	(3,970)	(77)	(130)	(533)	727,640	58,615

Less UBTI reported on Form 990-T (58 615)
Tax exempt interest (533)
Total reported on Form 990-PF 670 492

Note
The property subject to a mortgage was acquired by bequest The debt secured by the mortgage is not classified as acquisition indebtness for the first 10 years after the organization receives the property per IRC Sec 514(c)(2)(B) Reg 1 514(c)-1(b)(3)(i) Therefore UBTI included on Schedules K-1 for these entities is not reportable on 2011 Form 990-T and Form 109

Madrona Village Green, LLC
EIN: 26-4610632
FYE 9/30/12

Madrona Village Green, LLC is a single member LLC (disregarded entity) which owns 46.6667% tenancy in common interest of Village Green Apartments located in Port Orchard, WA

Description	9/30/12
Cash	50,296
Village Green - Land - 46 6667%	90,710
Village Green - Bldg - 46.6667%	379,290
Village Green - Equipment - 46 6667%	52,460
Village Green - Accumulated Depreciation	(137,553)
Village Green - Other Cash - 46 6667%	67,751
Village Green - Other: Deposits - 46 6667%	(2,473)
Village Green - Other. Replacement reserve - 46 6667%	459
Village Green - Other Assets clearing - 46 6667%	61,445
Miscellaneous Payable - WKG	(849)
Member Capital - Mr. and Mrs Samuel Oschin Family Foundation	561,535

FYE 9/30/12		
Village Green - Net rental Income	105,218	**see Exhibit 6.1**
Interest Income	13	
Accounting Fees	(1,833)	
Brokerage Fees	(126)	
Filing Fees	(94)	
Miscellaneous	(349)	
Village Green - Depreciation	(15,734)	**see Exhibit 6.2**
Net Income	87,095	

Mr and Mrs Samuel Oschin Family Foundation
20-0533204

Village Green Apartments
Rental Activity: 10/1/11 - 9/30/12

Description	Total 10/1/11 - 9/30/12	46.6667% Madrona Village Green, LLC
Income		
Rental income	476,360	222,301
Vacancies	(2,672)	(1,247)
Misc income	375	175
Interest income	17	8
Other income	25	12
Laundry and vending revenue	4,817	2,248
Tenant charges	1,428	667
Total Income	480,351	224,164
Expenses		
Advertising	100	47
Cleaning and maintenance	28,452	13,278
Contracts	30,031	14,014
Gas, oil & mileage	380	177
Grounds supplies	1,425	665
Health insurance & other benefits	298	139
Insurance	20,211	9,432
Interest	8,136	3,797
Legal & professional fees	12,147	5,668
License & permits	120	56
Management fee	21,061	9,829
Misc. administrative expenses	855	399
Misc operating and maintenance	4,456	2,079
Mortgage insurance	3,854	1,799
Non recurring repairs and replacements	12,795	5,971
Office supplies	3,152	1,471
Payroll	10,500	4,900
Payroll taxes	8,036	3,750
Real estate taxes	16,139	7,532
Renovations	5,112	2,385
Repairs material	4,213	1,966
Rubbish	7,297	3,405
Telephone & answering service	3,050	1,423
Tenant screening	266	124
Utilities	52,797	24,639
Total Expenses	254,884	118,946
Net Income before depreciation	225,467	105,218

Exhibit 6.1

EXHIBIT 6.2

2011 DEPRECIATION AND AMORTIZATION REPORT

OSCHIN FAMILY FOUNDATION
20-0533204

OTHER 1

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
1	LAND - VILLAGE GREEN	072803	L			90,710.			90,710.			0.
2	BUILDING - VILLAGE GREEN	072803	SL	27.50	17	379,290.			379,290.	113,209.		13,792.
3	EQUIPMENT - VILLAGE GREEN	111503	SL	7.00	17	187.		94.	93.	93.		0.
4	EQUIPMENT - VILLAGE GREEN	062205	200DB	7.00	17	2,151.			2,151.	2,007.		96.
5	FIRE SPRINKLERS/ALARM	052008	SL	27.50	17	49,663.			49,663.	6,097.		1,806.
6	OFFICE FURNITURE - VILLAGE GREEN	110509	200DB	7.00	17	459.		230.	229.	89.		40.
	* TOTAL OTHER DEPRECIATION					522,460.		324.	522,136.	121,495.		15,734.

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

808 North Azusa, LLC
EIN: 26-4781593
FYE 9/30/12

808 North Azusa, LLC is a single member LLC (disregarded entity) which owns 25.33% partnership interest in West Covina Properties.

Description	9/30/12
Cash	75,467
West Covina Properties - 25 33%	168,676
Member Capital - Mr. and Mrs Samuel Oschin Family Foundation	244,143

FYE 9/30/12	
West Covina partnership income	33,024
Interest income	23
Accounting fees	(1,400)
Limited liabilty tax	(800)
Brokerage fees	(160)
Net Income	30,687

Exhibit 7

M75

REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
10/14/11	8 0000	B M C SOFTWARE INC	03/04/11	10/11/11	$ 288 35	$ 401 38	$ (113 03)
10/14/11	62 0000	B M C SOFTWARE INC	02/10/11	10/11/11	2 231 33	3,063 90	(832 57)
10/14/11	240 0000	B M C SOFTWARE INC	02/11/11	10/11/11	8 637 41	11,951 86	(3,314 45)
10/14/11	440 0000	B M C SOFTWARE INC	02/11/11	10/11/11	15,835 25	21,859 51	(6 024 26)
10/14/11	29 0000	B M C SOFTWARE INC	03/03/11	10/11/11	1,043 69	1 443 07	(399 38)
10/14/11	140 0000	B M C SOFTWARE INC	03/03/11	10/11/11	5,038 49	7,015 18	(1,976 69)
10/14/11	103 0000	B M C SOFTWARE INC	03/04/11	10/11/11	3,706 89	5,167 83	(1,460 94)
10/17/11	178 0000	B M C SOFTWARE INC	02/10/11	10/12/11	6,428 60	8,796 37	(2,367 77)
10/17/11	854 7100	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	10/15/11	854 71	834 52	20 19
10/17/11	809 1000	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	10/15/11	809 10	824 40	(15 30)
10/17/11	135 5200	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	10/15/11	135 52	145 05	(9 53)
10/17/11	242 3600	FHLMC GOLD G05337 5 5% 12/01/38	12/22/10	10/15/11	242 36	258 42	(16 06)
10/17/11	1712 2600	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	10/15/11	1,712 26	1,671 76	40 50
10/20/11	20000 0000	UNITED STATES T-NOTE 2 125% 8/15/21	09/21/11	10/17/11	19 931 17	20,413 36	(482 19)
10/20/11	10000 0000	UNITED STATES TREAS 3 75% 8/15/41	10/05/11	10/17/11	11,191 76	11,759 38	(567 62)
10/21/11	10000 0000	UNITED STATES T-NOTE 0 75% 7/15/14	08/05/11	10/18/11	10 056 22	10,044 14	12 08
10/24/11	20000 0000	UNITED STATES T-NOTE 2 125% 8/15/21	09/21/11	10/19/11	19,896 80	20,413 36	(516 56)
10/25/11	125000 0000	U S TREASURY NOTE 0 75% 8/15/13	10/27/10	10/20/11	126,098 21	125 644 95	453 26
10/25/11	146 1100	FNMA POOL # AC1520 4 0% 9/01/24	07/28/11	10/25/11	146 11	153 14	(7 03)
10/25/11	1753 8400	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	10/25/11	1,753 84	1 804 54	(50 70)
10/25/11	215 8700	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	10/25/11	215 87	211 19	4 68
10/25/11	1277 3500	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	10/25/11	1,277 35	1 289 13	(11 78)
10/25/11	195 7900	FNMA POOL # AH4794 5 0% 2/01/41	03/04/11	10/25/11	195 79	205 82	(10 03)
10/25/11	157 5300	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	10/25/11	157 53	159 38	(1 85)
10/25/11	1125 7300	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	10/25/11	1,125 73	1,181 31	(55 58)
10/25/11	2074 5700	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	10/25/11	2,074 57	2 228 54	(153 97)
10/25/11	609 8700	FNMA POOL # AL0573 3 5% 8/01/26	08/02/11	10/25/11	609 87	630 36	(20 49)
10/25/11	238 0500	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	10/25/11	238 05	245 94	(7 89)
10/25/11	96 5500	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	10/25/11	96 55	104 95	(8 40)
10/25/11	205 4500	FNMA POOL # 745948 6 5% 10/01/36	04/13/11	10/25/11	205 45	231 00	(25 55)
10/25/11	117 4000	FNMA POOL # 745948 6 5% 10/01/36	06/28/11	10/25/11	117 40	132 96	(15 56)
10/25/11	3026 2100	FNMA POOL 975268 5 5% 5/01/38	04/20/11	10/25/11	3 026 21	3,232 96	(206 75)
10/31/11	11072 0300	FNMA POOL # AE5895 3 326% 10/01/40	09/21/11	10/25/11	11,072 03	11,501 07	(429 04)
11/10/11	15000 0000	UNITED STATES T-NOTE 2 125% 8/15/21	09/21/11	11/07/11	15,147 01	15,310 02	(163 01)
~~11/10/11~~	~~50000 0000~~	~~UNITED STATES T-NOTE 2 125% 8/15/21~~	~~10/20/11~~	~~11/07/11~~	~~50,490 03~~	~~49,838 09~~	~~651 94~~
11/14/11	4201 6810	BNY MELLON SMALL CAP STK-M	08/29/11	11/10/11	44,327 73	45,000 00	(672 27)
11/15/11	768 1900	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	11/15/11	768 19	750 39	17 80
11/15/11	1815 5000	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	11/15/11	1 815 50	1,849 82	(34 32)
11/15/11	151 8400	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	11/15/11	151 84	162 52	(10 68)
11/15/11	136 9200	FHLMC GOLD G05337 5 5% 12/01/38	12/22/10	11/15/11	136 92	145 99	(9 07)
11/15/11	2641 1700	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	11/15/11	2 641 17	2,579 86	61 31
11/15/11	532 2200	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	11/15/11	532 22	567 48	(35 26)
11/16/11	6937 6130	DREYFUS US EQUITY FUND-I	11/16/10	11/15/11	99 971 01	88,107 69	11,863 32
11/25/11	248 0800	FNMA POOL # AC1520 4 0% 9/01/24	07/28/11	11/25/11	248 08	260 02	(11 94)
11/25/11	1931 9900	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	11/25/11	1 931 99	1,987 84	(55 85)
11/25/11	2718 3100	FNMA POOL # AE5895 3 329% 10/01/40	09/21/11	11/25/11	2 718 31	2,823 64	(105 33)
11/25/11	219 2100	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	11/25/11	219 21	214 56	4 65
11/25/11	1489 3400	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	11/25/11	1 489 34	1,503 07	(13 73)
11/25/11	2229 6300	FNMA POOL # AH4794 5 0% 2/01/41	03/04/11	11/25/11	2 229 63	2 343 90	(114 27)
11/25/11	2037 5400	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	11/25/11	2 037 54	2 061 42	(23 88)
11/25/11	2018 5000	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	11/25/11	2 018 50	2,118 16	(99 66)
11/25/11	2193 3700	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	11/25/11	2,193 37	2,356 16	(162 79)
11/25/11	9700 8800	FNMA POOL # AL0219 3 324% 4/01/41	10/20/11	11/25/11	9 700 88	9 858 52	(157 64)
11/25/11	802 8900	FNMA POOL # AL0573 3 5% 8/01/26	08/02/11	11/25/11	802 89	829 86	(26 97)
11/25/11	235 4900	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	11/25/11	235 49	243 29	(7 80)
11/25/11	122 7100	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	11/25/11	122 71	133 39	(10 68)
11/25/11	236 6500	FNMA POOL # 745948 6 5% 10/01/36	04/13/11	11/25/11	236 65	266 08	(29 43)
11/25/11	135 2300	FNMA POOL # 745948 6 5% 10/01/36	06/28/11	11/25/11	135 23	153 15	(17 92)
11/25/11	5352 9900	FNMA POOL 975268 5 5% 5/01/38	04/20/11	11/25/11	5,352 99	5 718 71	(365 72)
12/01/11	130000 0000	UNITED STATES T-NOTE 2 125% 8/15/21	08/24/11	11/30/11	130 989 71	128,487 24	2,502 47
12/01/11	20000 0000	UNITED STATES T-NOTE 2 125% 8/15/21	10/17/11	11/30/11	20,152 26	19,898 52	253 74
12/01/11	5000 0000	UNITED STATES T-NOTE 2 125% 8/15/21	10/20/11	11/30/11	5 038 07	4 983 81	54 26
12/15/11	80000 0000	COMMIT TO PUR FHLMC GOLD 12/01/26	09/21/11	12/05/11	81 909 38	81,884 38	25 00
12/15/11	1132 2600	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	12/15/11	1,132 26	1,106 60	25 66
12/15/11	680 7600	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	12/15/11	680 76	693 63	(12 87)
12/15/11	140 0700	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	12/15/11	140 07	149 92	(9 85)
12/15/11	310 1200	FHLMC GOLD G05337 5 5% 12/01/38	12/22/10	12/15/11	310 12	330 67	(20 55)
12/15/11	2494 7800	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	12/15/11	2,494 78	2,438 17	56 61
12/15/11	1382 6800	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	12/15/11	1 382 68	1,474 28	(91 60)
01/12/12	8597 6500	FNMA POOL # 745948 6 5% 10/01/36	04/13/11	12/20/11	9 572 95	9 666 99	(94 04)
01/12/12	4912 9400	FNMA POOL # 745948 6 5% 10/01/36	06/28/11	12/20/11	5 470 25	5,563 90	(93 65)
12/27/11	174 6200	FNMA POOL # AC1520 4 0% 9/01/24	07/28/11	12/25/11	174 62	183 02	(8 40)
12/27/11	217 1900	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	12/25/11	217 19	212 69	4 50
12/27/11	1273 4700	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	12/25/11	1 273 47	1,285 21	(11 74)
12/27/11	2064 7400	FNMA POOL # AH4794 5 0% 2/01/41	03/04/11	12/25/11	2,064 74	2 170 56	(105 82)
12/27/11	1006 3400	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	12/25/11	1 006 34	1,018 13	(11 79)
12/27/11	1227 0300	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	12/25/11	1,227 03	1 287 61	(60 58)
12/27/11	1976 9500	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	12/25/11	1 976 95	2 123 68	(146 73)
12/27/11	716 3300	FNMA POOL # AL0573 3 5% 8/01/26	08/02/11	12/25/11	716 33	740 39	(24 06)
12/27/11	267 2100	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	12/25/11	267 21	276 06	(8 85)
12/27/11	118 5500	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	12/25/11	118 55	128 87	(10 32)
12/27/11	176 8800	FNMA POOL # 745948 6 5% 10/01/36	04/13/11	12/25/11	176 88	198 88	(22 00)
12/27/11	101 0700	FNMA POOL # 745948 6 5% 10/01/36	06/28/11	12/25/11	101 07	114 46	(13 39)
12/27/11	4238 2600	FNMA POOL 975268 5 5% 5/01/38	04/20/11	12/25/11	4 238 26	4 527 82	(289 56)
12/28/11	3358 2000	FNMA POOL # AE5895 3 323% 10/01/40	09/21/11	12/25/11	3,358 20	3,488 33	(130 13)
12/28/11	2877 9200	FNMA POOL # AL0219 3 31301% 4/01/41	10/20/11	12/25/11	2,877 92	2 924 69	(46 77)
01/12/12	90000 0000	COMMIT TO PUR FNMA SF MTG 1/01/42	12/20/11	01/09/12	92,939 06	92 221 88	717 18
01/18/12	95000 0000	COMMIT TO PUR FHLMC GOLD SFM 1/01/42	12/05/11	01/09/12	98,462 30	97 003 91	1,458 39
01/13/12	20000 0000	TIME WARNER INC 3 15% 7/15/15	03/01/11	01/10/12	21,089 00	20 316 60	772 40
01/18/12	23103 4700	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	01/13/12	24,915 65	24 818 18	97 47
01/17/12	1097 5700	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	01/15/12	1 097 57	1 073 40	24 17
01/17/12	121 3200	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	01/15/12	121 32	129 85	(8 53)
01/17/12	933 8000	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	01/15/12	933 80	913 21	20 59
01/18/12	2757 2500	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	01/15/12	2 757 25	2 939 92	(182 67)
01/18/12	63 5800	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	01/15/12	63 58	67 40	(3 82)
01/25/12	130 0000	CHUBB CORP	10/18/11	01/20/12	9 204 60	8,276 15	928 45
01/25/12	10 0000	CHUBB CORP	10/18/11	01/20/12	707 65	636 63	71 02
01/25/12	20000 0000	JP MORGAN CHASE & C 5 125% 9/15/14	03/01/11	01/20/12	21,152 20	21,617 00	(464 80)
01/25/12	10000 0000	JP MORGAN CHASE & C 5 125% 9/15/14	06/29/11	01/20/12	10 576 10	10,808 40	(232 30)
01/25/12	1080 0000	PPL CORP	04/04/11	01/20/12	29,697 38	27,932 26	1,765 12
01/25/12	470 0000	PPL CORP	04/05/11	01/20/12	12,923 86	12,113 59	810 27

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
01/25/12	262 6000	FNMA POOL # AC1520 4 0% 9/01/24	07/28/11	01/25/12	262 60	275 24	(12 64)
01/25/12	3434 4900	FNMA POOL # AE5895 3 32399% 10/01/40	09/21/11	01/25/12	3 434 49	3,567 58	(133 09)
01/25/12	1026 4400	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	01/25/12	1 026 44	1 005 78	20 66
01/25/12	932 0100	FNMA POOL # AH4794 5 0% 2/01/41	03/04/11	01/25/12	932 01	979 78	(47 77)
01/25/12	969 9100	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	01/25/12	969 91	981 28	(11 37)
01/25/12	1593 0000	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	01/25/12	1,593 00	1,671 65	(78 65)
01/25/12	2268 5000	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	01/25/12	2 268 50	2 436 87	(168 37)
01/25/12	3398 8900	FNMA POOL # AL0219 3 313% 4/1/41	10/20/11	01/25/12	3,398 89	3,454 12	(55 23)
01/25/12	1077 3000	FNMA POOL # AL0573 3 5% 8/01/26	08/02/11	01/25/12	1,077 30	1,113 49	(36 19)
01/25/12	1128 0000	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	01/25/12	1,128 00	1 165 36	(37 36)
01/25/12	142 9200	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	01/25/12	142 92	155 36	(12 44)
01/25/12	4792 1900	FNMA POOL 975268 5 5% 5/01/38	04/20/11	01/25/12	4,792 19	5,119 59	(327 40)
01/31/12	256 0000	LINCOLN NATL CORP IND	08/12/11	01/26/12	5 289 63	5 760 69	(471 06)
02/01/12	1013 0000	LINCOLN NATL CORP IND	08/12/11	01/27/12	21,192 97	22,795 24	(1,602 27)
02/02/12	661 0000	LINCOLN NATL CORP IND	08/12/11	01/30/12	13,821 24	14 874 28	(1,053 04)
02/16/12	54437 5400	FNMA POOL # AL0573 3 5% 8/01/26	08/02/11	02/08/12	57,325 28	56 266 30	1,058 98
02/13/12	100000 0000	COMMIT TO PUR FNMA SF MTG 2/01/42	01/09/12	02/09/12	103,718 75	102 980 47	738 28
02/16/12	105000 0000	COMMIT TO PUR FHLMC GOLD 2/01/27	01/09/12	02/14/12	109 200 00	108 486 33	713 67
02/15/12	829 7300	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	02/15/12	829 73	811 99	17 74
02/15/12	117 8000	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	02/15/12	117 80	126 08	(8 28)
02/15/12	663 8000	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	02/15/12	663 80	649 59	14 21
02/15/12	2659 9500	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	02/15/12	2,659 95	2,836 17	(176 22)
02/15/12	64 5200	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	02/15/12	64 52	68 40	(3 88)
03/12/12	61872 0700	FNMA POOL # AJ5643 4 0% 11/01/41	01/19/12	02/23/12	65 159 02	65,110 68	48 34
02/27/12	107 6400	FNMA POOL # AC1520 4 0% 9/01/24	07/28/11	02/25/12	107 64	112 82	(5 18)
02/27/12	3949 3500	FNMA POOL # AE5895 3 322% 10/01/40	09/21/11	02/25/12	3,949 35	4,102 39	(153 04)
02/27/12	1868 0400	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	02/25/12	1,868 04	1,831 54	36 50
02/27/12	191 9200	FNMA POOL # AH4794 5 0% 2/01/41	03/04/11	02/25/12	191 92	201 76	(9 84)
02/27/12	1825 6400	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	02/25/12	1,825 64	1 915 78	(90 14)
02/27/12	1259 7700	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	02/25/12	1,259 77	1 353 27	(93 50)
02/27/12	3416 2900	FNMA POOL # AL0219 3 313% 4/1/41	10/20/11	02/25/12	3,416 29	3 471 80	(55 51)
02/27/12	1453 7100	FNMA POOL # AL0573 3 5% 8/01/26	08/02/11	02/25/12	1 453 71	1 502 55	(48 84)
02/27/12	276 5000	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	02/25/12	276 50	285 66	(9 16)
02/27/12	2165 2300	FNMA POOL 975268 5 5% 5/01/38	04/20/11	02/25/12	2 165 23	2 313 16	(147 93)
02/29/12	1162 2090	DREYFUS DIVERSIFIED INTL-I	12/30/11	02/28/12	11 438 14	10,099 60	1,338 54
03/01/12	5000 0000	FED HOME LOAN BANK 3 625% 10/18/13	03/01/11	02/29/12	5,266 75	5,316 55	(49 80)
03/01/12	5000 0000	UNITED STATES TREAS 0 75% 6/15/14	06/22/11	02/29/12	5,046 27	5 011 91	34 36
03/05/12	25000 0000	BEAR STEARNS CO INC 5 55% 1/22/17	01/20/12	02/29/12	27,483 50	26,751 75	731 75
03/05/12	15000 0000	PRUDENTIAL FINL INC 4 75% 9/17/15	03/01/11	02/29/12	16,339 20	16,063 95	275 25
03/02/12	110000 0000	US TREASURY NOTE 0 875% 11/30/16	11/30/11	03/01/12	110,192 99	109,557 79	635 20
03/08/12	13 0000	AMAZON COM INC	05/02/11	03/05/12	2,343 37	2,613 29	(269 92)
03/08/12	20 0000	ANADARKO PETROLEUM CORP	01/27/12	03/05/12	1 650 01	1 589 85	60 16
03/08/12	10 0000	AUTOLIV INC	01/23/12	03/05/12	663 01	639 13	23 88
03/08/12	30 0000	BAXTER INTERNATIONAL INC	11/02/11	03/05/12	1,732 23	1,637 19	95 04
03/08/12	20 0000	CBRE GROUP INC	01/23/12	03/05/12	369 63	360 30	9 33
03/08/12	20 0000	CBS CORP-CLASS BW/I	01/27/12	03/05/12	598 23	577 33	20 90
03/08/12	20 0000	COGNIZANT TECHNOLOGY SOLUTIONS CORP	10/12/11	03/05/12	1,426 01	1 446 59	(20 58)
03/08/12	20 0000	DIRECTV - CLASS A	01/20/12	03/05/12	930 02	861 54	68 48
03/08/12	80 0000	E M C CORP MASS	05/02/11	03/05/12	2,244 13	2,271 42	(27 29)
03/08/12	110 0000	ELECTRONIC ARTS INC	08/12/11	03/05/12	1,808 60	2 171 15	(362 55)
03/08/12	50 0000	ENSCO PLC	03/24/11	03/05/12	2 790 06	2 880 76	(90 70)
03/08/12	9 0000	EOG RES INC	11/11/11	03/05/12	1 011 24	933 83	77 41
03/08/12	10 0000	FEDEX CORP	01/26/12	03/05/12	899 50	926 25	(26 75)
03/08/12	7 0000	INTERCONTINENTALEXCHANGE INC	10/18/11	03/05/12	963 19	870 10	93 09
03/08/12	20 0000	INTUIT	10/12/11	03/05/12	1,131 02	1,042 49	88 53
03/08/12	20 0000	NATIONAL OILWELL VARCO INC	12/09/11	03/05/12	1,590 81	1 451 24	139 57
03/08/12	30 0000	NETAPP INC	10/18/11	03/05/12	1 268 74	1,186 65	82 09
03/08/12	80 0000	NEXTERA ENERGY INC	04/05/11	03/05/12	4,787 28	4,497 24	290 04
03/08/12	10 0000	P V H CORP	11/02/11	03/05/12	846 60	755 70	90 90
03/08/12	50 0000	PEPSICO INC	08/25/11	03/05/12	3 137 55	3 155 49	(17 94)
03/08/12	10 0000	ROBERT HALF INTL INC	12/05/11	03/05/12	281 81	279 54	2 27
03/08/12	60 0000	ST JUDE MEDICAL INC	04/27/11	03/05/12	2,460 69	3,174 26	(713 57)
03/08/12	10 0000	T ROWE PRICE GROUP INC	01/20/12	03/05/12	609 71	600 63	9 08
03/08/12	10 0000	TARGET CORP	12/08/11	03/05/12	567 61	538 31	29 30
03/08/12	20 0000	TRANSCANADA CORP	10/18/11	03/05/12	880 02	858 68	21 34
03/08/12	7 0000	VMWARE INC-CLASS A	10/18/11	03/05/12	692 58	676 26	16 32
03/08/12	30 0000	ZIMMER HOLDINGS INC	05/11/11	03/05/12	1,805 13	2,075 47	(270 34)
03/12/12	100000 0000	COMMIT TO PUR FNMA SF 3/01/42	02/09/12	03/05/12	103,421 88	103,394 53	27 35
03/15/12	130000 0000	COMMIT TO PURCHASE FHLMC 3/1/27	02/14/12	03/05/12	134,875 00	134,859 77	15 23
03/15/12	1311 5200	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	03/15/12	1,311 52	1 284 17	27 35
03/15/12	542 8900	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	03/15/12	542 89	531 55	11 34
03/15/12	3646 4300	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	03/15/12	3,646 43	3 888 01	(241 58)
03/15/12	66 7900	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	03/15/12	66 79	70 81	(4 02)
03/15/12	60000 0000	JEFFERIES GROUP INC 7 75% 3/15/12	VARIOUS	03/15/12	60 000 00	60,000 00	0 00
03/23/12	25000 0000	TELEFONICA EMISONES 5 877% 7/15/19	01/24/12	03/20/12	25,849 00	25 307 75	541 25
03/26/12	398 1200	FNMA POOL # AB4113 3 5% 12/01/41	02/03/12	03/25/12	398 12	413 24	(15 12)
03/26/12	71 8700	FNMA POOL # AC1520 4 0% 9/01/24	07/28/11	03/25/12	71 87	75 33	(3 46)
03/26/12	858 4200	FNMA POOL # AE5895 3 33% 10/01/40	09/21/11	03/25/12	858 42	891 68	(33 26)
03/26/12	1980 9800	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	03/25/12	1,980 98	1,943 20	37 78
03/26/12	1880 5100	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	03/25/12	1 880 51	1,973 36	(92 85)
03/26/12	2298 7600	FNMA POOL # AJ5643 4 0% 11/01/41	01/19/12	03/25/12	2,298 76	2,419 09	(120 33)
03/26/12	290 9500	FNMA POOL # AK2439 3 5% 2/01/27	02/08/12	03/25/12	290 95	308 41	(17 46)
03/26/12	1218 0800	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	03/25/12	1,218 08	1,308 48	(90 40)
03/26/12	4353 5100	FNMA POOL # AL0219 3 311% 4/01/41	10/20/11	03/25/12	4,353 51	4 424 25	(70 74)
03/26/12	401 2300	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	03/25/12	401 23	414 52	(13 29)
03/26/12	2679 1900	FNMA POOL 975268 5 5% 5/01/38	04/20/11	03/25/12	2,679 19	2,862 23	(183 04)
04/09/12	40000 0000	U S TREASURY NOTE 2 0% 2/15/22	02/24/12	04/04/12	39 129 53	40,073 44	(943 91)
04/11/12	15000 0000	U S TREASURY NOTE 2 0% 2/15/22	02/24/12	04/05/12	14 738 61	15 027 54	(288 93)
04/12/12	95000 0000	COMMIT TO PUR FHLMC 4/01/42	03/05/12	04/09/12	98 258 20	97,768 36	489 84
04/12/12	114907 2000	FNMA POOL # AE5895 3 33% 10/1/40	09/21/11	04/09/12	119,934 39	119 359 85	574 54
04/17/12	135000 0000	COMMIT TO PUR FHLMC GO 4/01/26	03/05/12	04/11/12	140,568 75	139 682 81	885 94
04/17/12	2169 2400	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	04/15/12	2,169 24	2 312 95	(143 71)
04/17/12	67 8000	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	04/15/12	67 80	71 88	(4 08)
05/14/12	95536 2000	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	04/18/12	104 597 21	98,700 83	5 896 38
05/14/12	65639 3300	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	04/19/12	69 977 68	69,987 93	(10 25)
04/27/12	20000 0000	U S TREASURY NOTE 2 0% 2/15/22	02/24/12	04/24/12	20,055 39	20 036 72	18 67
04/27/12	5000 0000	US TREASURY NOTE 2 0% 11/15/21	01/20/12	04/24/12	5,031 03	5,004 51	26 52
04/25/12	2535 8900	FNMA POOL # AB4113 3 5% 12/01/41	02/03/12	04/25/12	2 535 89	2 632 17	(96 28)
04/25/12	137 8400	FNMA POOL # AC1520 4 0% 9/01/24	07/28/11	04/25/12	137 84	144 47	(6 63)
04/25/12	2369 4400	FNMA POOL # AE5895 3 33% 10/1/40	09/21/11	04/25/12	2 369 44	2,461 26	(91 82)
04/25/12	2188 2900	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	04/25/12	2,188 29	2,296 34	(108 05)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
04/25/12	536 6200	FNMA POOL # AK2439 3 5% 2/01/27	02/08/12	04/25/12	536 62	568 82	(32 20)
04/25/12	1462 1300	FNMA POOL # AK2717A 4 0% 2/01/42	02/23/12	04/25/12	1,462 13	1,549 63	(87 50)
04/25/12	7335 1500	FNMA POOL # AL0219 3 31503% 4/01/41	10/20/11	04/25/12	7 335 15	7 454 35	(119 20)
04/25/12	370 2800	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	04/25/12	370 28	382 55	(12 27)
05/14/12	100000 0000	COMMIT TO PUR FHLMC GO 5/01/42	04/09/12	05/10/12	103,937 50	103,125 00	812 50
05/17/12	738 0000	CITIGROUP INC	03/22/12	05/14/12	20,728 77	27,299 95	(6,571 18)
05/17/12	192 0000	CITIGROUP INC	03/22/12	05/14/12	5 448 86	7,102 42	(1,653 56)
05/15/12	2238 1900	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	05/15/12	2,238 19	2 386 47	(148 28)
05/15/12	862 7100	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	05/15/12	862 71	914 61	(51 90)
05/17/12	145000 0000	COMMIT TO PUR FHLMC G 5/01/27	04/11/12	05/15/12	151,513 67	150,573 44	940 23
05/22/12	10000 0000	APACHE CORP 3 25% 4/15/22	04/03/12	05/17/12	10,253 60	10 021 00	232 60
05/22/12	15000 0000	APACHE CORP 3 25% 4/15/22	04/05/12	05/17/12	15 380 40	15 071 40	309 00
05/25/12	10000 0000	APACHE CORP 3 25% 4/15/22	04/03/12	05/22/12	10,192 70	10 021 00	171 70
05/25/12	20000 0000	APACHE CORP 3 25% 4/15/22	04/03/12	05/22/12	20 385 40	19,932 20	453 20
05/25/12	776 6900	FNMA POOL # AB4113 3 5% 12/01/41	02/03/12	05/25/12	776 69	806 18	(29 49)
05/25/12	295 6000	FNMA POOL # AC1520 4% 9/1/24	07/28/11	05/25/12	295 60	309 83	(14 23)
05/25/12	1437 1700	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	05/25/12	1,437 17	1 508 13	(70 96)
05/25/12	711 9500	FNMA POOL # AK2439 3 5% 2/01/27	02/08/12	05/25/12	711 95	754 67	(42 72)
05/25/12	1474 2300	FNMA POOL # AK2717A 4 0% 2/01/42	02/23/12	05/25/12	1,474 23	1,562 45	(88 22)
05/25/12	808 3500	FNMA POOL # AK5762 4 0% 4/01/42	01/01/76	05/25/12	808 35	850 79	(42 44)
05/25/12	4108 8100	FNMA POOL # AL0219 3 32% 4/01/41	10/20/11	05/25/12	4,108 81	4,175 58	(66 77)
06/04/12	10000 0000	US TREASURY NOTE 2 0% 11/15/21	05/24/12	05/30/12	10 350 74	10,255 12	95 62
06/04/12	15000 0000	US TREASURY NOTE 2 0% 11/15/21	05/24/12	05/30/12	15,526 11	15 368 03	158 08
06/13/12	120000 0000	COMMIT TO PUR FNMA SF 6/01/41	05/10/12	06/06/12	125 737 50	124 621 88	1,115 62
06/18/12	150000 0000	COMMIT TO PUR FHLMC SF 6/01/27	05/15/12	06/06/12	156,445 31	156 375 00	70 31
06/12/12	45000 0000	US TREASURY NOTE 0 875% 11/30/16	11/30/11	06/07/12	45,451 61	44,819 10	632 51
06/19/12	198 0000	BAXTER INTERNATIONAL INC	11/02/11	06/14/12	9,729 56	10 805 47	(1,075 91)
06/19/12	466 0000	ELECTRONIC ARTS INC	08/12/11	06/14/12	5,732 18	9,197 77	(3,465 59)
07/12/12	87000 9600	FNMA POOL # AB4113 3 5% 12/01/41	02/03/12	06/14/12	91,201 48	90,304 28	897 20
06/15/12	4968 4100	FHLMC GOLD G05477 4 5% 5/01/39	04/18/12	06/15/12	4,968 41	5,377 53	(409 12)
06/15/12	1110 4200	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	06/15/12	1,110 42	1,183 99	(73 57)
06/15/12	67 2700	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	06/15/12	67 27	71 32	(4 05)
06/20/12	540 0000	BAXTER INTERNATIONAL INC	08/10/11	06/15/12	26,557 36	27 720 20	(1,162 84)
06/20/12	30 0000	BAXTER INTERNATIONAL INC	08/17/11	06/15/12	1,475 41	1,606 41	(131 00)
06/20/12	620 0000	BAXTER INTERNATIONAL INC	08/18/11	06/15/12	30,491 79	32 530 04	(2 038 25)
06/20/12	2 0000	BAXTER INTERNATIONAL INC	11/02/11	06/15/12	98 36	109 15	(10 79)
06/20/12	25 0000	ELECTRONIC ARTS INC	08/12/11	06/15/12	306 06	493 44	(187 38)
06/20/12	84 0000	ELECTRONIC ARTS INC	08/12/11	06/15/12	1,035 46	1,657 97	(622 51)
06/20/12	102 0000	ELECTRONIC ARTS INC	08/12/11	06/15/12	1,260 07	2,013 24	(753 17)
06/20/12	1483 0000	ELECTRONIC ARTS INC	08/12/11	06/15/12	18,328 73	29,271 01	(10 942 28)
06/25/12	155 0000	NETAPP INC	08/22/11	06/20/12	4,795 36	5,521 87	(726 51)
06/25/12	82 0000	NETAPP INC	08/19/11	06/20/12	2,532 36	2,956 94	(424 58)
06/25/12	69 0000	NETAPP INC	08/22/11	06/20/12	2 130 88	2,458 13	(327 25)
06/25/12	10 0000	NETAPP INC	08/23/11	06/20/12	308 82	368 91	(60 09)
06/25/12	220 0000	NETAPP INC	10/18/11	06/20/12	6,794 13	8,702 08	(1,907 95)
06/25/12	90 0000	NETAPP INC	10/19/11	06/20/12	2,779 42	3,516 57	(737 15)
06/26/12	33 0000	NETAPP INC	08/22/11	06/21/12	999 16	1,175 62	(176 46)
06/26/12	433 0000	NETAPP INC	08/22/11	06/21/12	12,959 97	15,425 63	(2,465 66)
06/25/12	1253 8500	FNMA POOL # AB4113 3 5% 12/01/41	02/03/12	06/25/12	1,253 85	1,301 46	(47 61)
06/25/12	197 9000	FNMA POOL # AC1520 4% 9/1/24	07/28/11	06/25/12	197 90	207 42	(9 52)
06/25/12	2026 2500	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	06/25/12	2,026 25	2,126 30	(100 05)
06/25/12	269 3800	FNMA POOL # AK2439 3 5% 2/01/27	02/08/12	06/25/12	269 38	285 54	(16 16)
06/25/12	239 9100	FNMA POOL # AK2717A 4 0% 2/01/42	02/23/12	06/25/12	239 91	254 27	(14 36)
06/25/12	138 8800	FNMA POOL # AK5762 4 0% 4/01/42	03/28/12	06/25/12	138 88	146 17	(7 29)
06/25/12	14 6200	FNMA POOL # AK5762 4 0% 4/01/42	05/10/12	06/25/12	14 62	15 51	(0 89)
06/25/12	4557 2400	FNMA POOL # AL0219 3 328% 4/01/41	10/20/11	06/25/12	4,557 24	4 631 30	(74 06)
07/02/12	230000 0000	U S TREASURY NOTE 1 25% 4/30/19	05/18/12	06/29/12	232,604 55	231 348 57	1 255 98
07/16/12	50000 0000	UNITED STATES TREAS 0 75% 6/15/14	03/07/12	07/13/12	50,464 68	50 465 01	(0 33)
07/16/12	4090 5500	FHLMC GOLD G05477 4 5% 5/01/39	04/18/12	07/15/12	4,090 55	4,427 38	(336 83)
07/16/12	4440 0700	FHLMC GOLD J16933 3 0% 10/01/26	06/06/12	07/15/12	4 440 07	4,635 71	(195 64)
07/17/12	1186 7300	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	07/15/12	1 186 73	1 265 35	(78 62)
07/17/12	1434 5500	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	07/15/12	1,434 55	1,520 85	(86 30)
07/25/12	28 0000	DIRECTV - CLASS A	01/20/12	07/20/12	1,354 82	1,206 16	148 66
07/24/12	19102 1970	BNY MELLON EMERGING MKTS-M	02/28/12	07/23/12	169 436 49	200,000 00	(30 563 51)
07/24/12	8271 2990	BNY MELLON INTL EQUITY INCOME FUND	03/01/12	07/23/12	100,000 00	115,301 91	(15 301 91)
07/24/12	10032 4150	DREYFUS EMERGING MARKETS - I	12/28/11	07/23/12	89,990 76	90,191 41	(200 65)
07/24/12	6987 5780	DREYFUS HIGH YIELD-I	03/02/12	07/23/12	45 000 00	45,279 51	(279 51)
07/24/12	15842 3500	DREYFUS PRE STRAT INTER ST-I	02/28/12	07/23/12	205 000 00	217,198 62	(12 198 62)
07/24/12	6535 9480	DREYFUS/NEWTON INTERN EQTY-I	02/28/12	07/23/12	100 000 00	106,732 03	(6,732 03)
07/24/12	16345 7230	RYDEX MANAGED FUTURES STRATEGY FD-Y	08/30/11	07/23/12	365,000 00	413,710 23	(48 710 23)
07/26/12	558 0000	DIRECTV - CLASS A	01/20/12	07/23/12	26 402 80	24,037 02	2 365 78
07/27/12	236 0000	DIRECTV - CLASS A	01/20/12	07/24/12	11,040 35	10 166 20	874 15
07/27/12	398 0000	DIRECTV - CLASS A	01/20/12	07/24/12	18,671 51	17 144 68	1,526 83
07/25/12	1941 0600	FNMA POOL # AB4113 3 5% 12/01/41	02/03/12	07/25/12	1,941 06	2 014 76	(73 70)
07/25/12	509 3000	FNMA POOL # AB5471 3 5% 6/01/42	06/06/12	07/25/12	509 30	533 81	(24 51)
07/25/12	145 1600	FNMA POOL # AC1520 4% 9/1/24	07/28/11	07/25/12	145 16	152 15	(6 99)
07/25/12	3064 3500	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	07/25/12	3,064 35	3 215 65	(151 30)
07/25/12	429 1000	FNMA POOL # AK2439 3 5% 2/01/27	02/08/12	07/25/12	429 10	454 85	(25 75)
07/25/12	2368 1800	FNMA POOL # AK2717A 4 0% 2/01/42	02/23/12	07/25/12	2,368 18	2,509 90	(141 72)
07/25/12	141 4800	FNMA POOL # AK5762 4 0% 4/01/42	03/28/12	07/25/12	141 48	148 91	(7 43)
07/25/12	14 8900	FNMA POOL # AK5762 4 0% 4/01/42	05/10/12	07/25/12	14 89	15 79	(0 90)
07/25/12	4539 4500	FNMA POOL # AL0219 3 33801% 4/01/41	10/20/11	07/25/12	4 539 45	4 613 22	(73 77)
08/14/12	10000 0000	HEWLETT-PACKARD CO 3 3% 12/09/16	12/08/11	08/09/12	10,339 90	9 979 00	360 90
08/16/12	124741 7300	FHLMC GOLD J16933 3 0% 10/01/26	06/06/12	08/10/12	130,861 87	130 238 16	623 71
08/15/12	5103 5400	FHLMC GOLD G05477 4 5% 5/01/39	04/18/12	08/15/12	5,103 54	5 523 78	(420 24)
08/15/12	4363 7800	FHLMC GOLD J16933 3 0% 10/01/26	06/06/12	08/15/12	4,363 78	4 556 06	(192 28)
08/15/12	266 2000	FHLMC GOLD J18958 2 5% 4/01/27	07/11/12	08/15/12	266 20	276 43	(10 23)
08/15/12	958 7000	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	08/15/12	958 70	1,022 21	(63 51)
08/15/12	65 4500	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	08/15/12	65 45	69 39	(3 94)
08/20/12	15000 0000	HEWLETT-PACKARD CO 2 6% 9/15/17	03/07/12	08/15/12	14,833 65	14 997 75	(164 10)
08/17/12	3069 8390	BNY MELLON INTL EQUITY INCOME FUND	03/01/12	08/16/12	40 000 00	42 793 56	(2,793 56)
08/17/12	1265 1300	DREYFUS PRE STRAT INTER ST-I	11/10/11	08/16/12	17,294 32	15,953 29	1,341 03
08/17/12	2392 5150	DREYFUS PRE STRAT INTER ST-I	02/28/12	08/16/12	32,705 68	32,801 38	(95 70)
08/17/12	1344 0860	DREYFUS SELECT MGER S/C GR-I	11/10/11	08/16/12	25 000 00	22,244 62	2,755 38
08/17/12	2139 3650	DREYFUS/NEWTON INTERN EQTY-I	02/28/12	08/16/12	35,000 00	34,935 83	64 17
08/21/12	80000 0000	U S TREASURY NOTE 2 0% 2/15/22	02/24/12	08/20/12	81,971 55	80,146 87	1 824 68
08/21/12	20000 0000	U S TREASURY NOTE 2 0% 2/15/22	05/18/12	08/20/12	20,492 89	20,568 83	(75 94)
08/21/12	25000 0000	U S TREASURY NOTE 1 75% 5/15/22	07/11/12	08/20/12	24 968 65	25,577 25	(608 60)
08/21/12	40000 0000	US TREASURY NOTE 2 0% 11/15/21	06/28/12	08/20/12	41 112 34	41,761 10	(648 76)
08/27/12	10000 0000	U S TREASURY NOTE 1 75% 5/15/22	07/11/12	08/22/12	10,033 94	10,230 90	(196 96)
08/29/12	10 0000	AMERICAN TOWER CORP	07/09/12	08/24/12	695 20	713 92	(18 72)

M75

REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
08/29/12	60 0000	ANADARKO PETROLEUM CORP	01/27/12	08/24/12	4,149 62	4 769 56	(619 94)
08/29/12	60 0000	AUTOLIV INC	01/23/12	08/24/12	3,627 63	3 834 79	(207 16)
08/29/12	50 0000	CAPITAL ONE FINANCIAL CORP	05/03/12	08/24/12	2,843 53	2,797 98	45 55
08/29/12	110 0000	CBRE GROUP INC	01/23/12	08/24/12	1 933 97	1,981 66	(47 69)
08/29/12	100 0000	CBS CORP-CLASS BW/I	01/26/12	08/24/12	3 635 12	2 872 60	762 52
08/29/12	70 0000	CBS CORP-CLASS BW/I	01/27/12	08/24/12	2 544 58	2,020 65	523 93
08/29/12	140 0000	COCA-COLA ENTERPRISES INC	03/05/12	08/24/12	4,125 98	3,932 31	193 67
08/29/12	40 0000	COGNIZANT TECHNOLOGY SOLUTIONS CORP	03/30/12	08/24/12	2,592 82	3,081 38	(488 56)
08/29/12	50 0000	COOPER INDUSTRIES PLC-CL A	03/15/12	08/24/12	3,728 01	3,207 40	520 61
08/29/12	20 0000	DR PEPPER SNAPPLE GROUP-W/I	06/15/12	08/24/12	903 01	860 72	42 29
08/29/12	20 0000	E M C CORP MASS	10/18/11	08/24/12	529 63	483 26	46 37
08/29/12	180 0000	E M C CORP MASS	10/18/11	08/24/12	4 766 65	4,323 85	442 80
08/29/12	40 0000	EATON CORP	03/29/12	08/24/12	1 860 83	1 960 35	(99 52)
08/29/12	27 0000	EOG RES INC	11/11/11	08/24/12	2,934 61	2,801 49	133 12
08/29/12	50 0000	FEDEX CORP	01/26/12	08/24/12	4,447 00	4,631 23	(184 23)
08/29/12	24 0000	INTERCONTINENTALEXCHANGE INC	10/18/11	08/24/12	3,276 69	2,983 19	293 50
08/29/12	60 0000	INTUIT	10/12/11	08/24/12	3,499 84	3 125 63	374 21
08/29/12	50 0000	JOHNSON & JOHNSON	06/15/12	08/24/12	3 369 27	3,293 85	75 42
08/29/12	70 0000	LYONDELLBASELL INDU -CL A	04/27/12	08/24/12	3,355 16	3,222 42	132 74
08/29/12	150 0000	MERCK & CO INC	05/14/12	08/24/12	6,465 53	5,755 80	709 73
08/29/12	70 0000	MOODYS CORP	04/03/12	08/24/12	2,698 57	3 000 17	(301 60)
08/29/12	100 0000	NATIONAL OILWELL VARCO INC	12/09/11	08/24/12	7,669 02	7,256 18	412 84
08/29/12	16 0000	P V H CORP	11/02/11	08/24/12	1 405 28	1,199 45	205 83
08/29/12	34 0000	P V H CORP	11/02/11	08/24/12	2,986 22	2 569 40	416 82
08/29/12	310 0000	PFIZER INC	07/18/12	08/24/12	7,442 00	7 339 50	102 50
08/29/12	30 0000	RALCORP HLDGS INC NEW	03/30/12	08/24/12	2 097 91	2,220 51	(122 60)
08/29/12	90 0000	ROBERT HALF INTL INC	12/05/11	08/24/12	2,522 82	2,515 81	7 01
08/29/12	33 0000	SANOFI	07/20/12	08/24/12	1,348 75	1,257 42	91 33
08/29/12	87 0000	SANOFI	07/25/12	08/24/12	3 555 78	3 271 95	283 83
08/29/12	60 0000	T ROWE PRICE GROUP INC	01/20/12	08/24/12	3,748 83	3,603 78	145 05
08/29/12	70 0000	TARGET CORP	12/08/11	08/24/12	4 452 04	3 768 16	683 88
08/29/12	80 0000	TRANSCANADA CORP	10/18/11	08/24/12	3 644 07	3 434 73	209 34
08/29/12	50 0000	VMWARE INC-CLASS A	10/18/11	08/24/12	4 617 49	4,830 43	(212 94)
08/29/12	100 0000	WALT DISNEY CO/THE	06/08/12	08/24/12	4 940 08	4,592 94	347 14
08/27/12	1159 4100	FNMA POOL # AB5471 3 5% 6/01/42	06/06/12	08/25/12	1 159 41	1,215 21	(55 80)
08/27/12	3239 3400	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	08/25/12	3,239 34	3,399 28	(159 94)
08/27/12	280 2700	FNMA POOL # AK2439 3 5% 2/01/27	02/08/12	08/25/12	280 27	297 09	(16 82)
08/27/12	7925 4100	FNMA POOL # AK2717A 4 0% 2/01/42	02/23/12	08/25/12	7 925 41	8 399 70	(474 29)
08/27/12	3221 6800	FNMA POOL # AK5762 4 0% 4/01/42	03/28/12	08/25/12	3,221 68	3 390 82	(169 14)
08/27/12	339 1200	FNMA POOL # AK5762 4 0% 4/01/42	05/10/12	08/25/12	339 12	359 68	(20 56)
08/27/12	2510 6500	FNMA POOL # AL0219 3 338% 4/1/41	10/20/11	08/25/12	2 510 65	2,551 45	(40 80)
08/27/12	2450 0300	FNMA POOL # AL1946 3 5%	06/14/12	08/25/12	2 450 03	2,575 21	(125 18)
08/31/12	10000 0000	HEWLETT-PACKARD CO 3 3% 12/09/16	12/06/11	08/28/12	10 290 50	9,979 00	311 50
09/04/12	1568 6270	ADVANTAGE GLOBAL ALPHA-I	07/24/12	08/31/12	20 000 00	19,043 13	956 87
09/04/12	5733 9450	BNY MELLON FOC EQ OPP-M	11/15/11	08/31/12	75,000 00	68,233 95	6,766 05
09/04/12	3847 3930	BNY MELLON M/C MULTI-STRATEGY FUND	03/05/12	08/31/12	44 822 13	45,783 97	(961 84)
09/04/12	1741 4290	BNY MELLON SM/MID CAP-M	03/05/12	08/31/12	22,621 16	23,387 39	(766 23)
09/04/12	1 4480	DREYFUS SELECT MGER S/C VL-I	03/28/12	08/31/12	27 93	28 47	(0 54)
09/07/12	51 7120	BNY MELLON INCOME STOCK-M	10/31/11	09/06/12	367 67	333 54	34 13
09/07/12	337 9080	BNY MELLON INCOME STOCK-M	11/30/11	09/06/12	2 402 53	2 169 37	233 16
09/07/12	337 4830	BNY MELLON INCOME STOCK-M	12/13/11	09/06/12	2,399 50	2,136 27	263 23
09/07/12	37 5510	BNY MELLON INCOME STOCK-M	01/31/12	09/06/12	266 99	252 34	14 65
09/07/12	170 2470	BNY MELLON INCOME STOCK-M	02/29/12	09/06/12	1 210 46	1,178 11	32 35
09/07/12	287 0500	BNY MELLON INCOME STOCK-M	03/30/12	09/06/12	2,040 93	2,023 70	17 23
09/07/12	24 1400	BNY MELLON INCOME STOCK-M	04/30/12	09/06/12	171 64	169 22	2 42
09/07/12	375 2780	BNY MELLON INCOME STOCK-M	05/31/12	09/06/12	2,668 23	2,454 32	213 91
09/07/12	437 5370	BNY MELLON INCOME STOCK-M	06/29/12	09/06/12	3 110 89	2,975 25	135 64
09/07/12	49 6050	BNY MELLON INCOME STOCK-M	07/31/12	09/06/12	352 69	341 78	10 91
09/07/12	244 6190	BNY MELLON INCOME STOCK-M	08/31/12	09/06/12	1,739 24	1,709 89	29 35
09/07/12	32760 0330	BNY MELLON S/T US GOV SECS-M	07/23/12	09/06/12	400,000 00	400 982 81	(982 81)
09/07/12	8968 4330	DREYFUS HIGH YIELD-I	03/02/12	09/06/12	58,563 87	58,115 45	448 42
09/07/12	908 2650	DREYFUS HIGH YIELD-I	07/31/12	09/06/12	5,930 97	5,885 56	45 41
09/07/12	843 0570	DREYFUS HIGH YIELD-I	08/31/12	09/06/12	5,505 16	5,488 30	16 86
09/07/12	590 7650	DREYFUS US EQUITY FUND-I	12/29/11	09/06/12	9,103 69	8,406 58	697 11
09/07/12	230 6530	TCW EMERGING MARKETS INCOME FUND-I	02/29/12	09/06/12	2,110 47	2,020 52	89 95
09/07/12	2837 6840	TCW EMERGING MARKETS INCOME FUND-I	03/02/12	09/06/12	25,964 81	25 000 00	964 81
09/07/12	230 0450	TCW EMERGING MARKETS INCOME FUND-I	03/30/12	09/06/12	2,104 91	2,024 40	80 51
09/07/12	230 3060	TCW EMERGING MARKETS INCOME FUND-I	04/30/12	09/06/12	2,107 30	2 033 60	73 70
09/07/12	235 6370	TCW EMERGING MARKETS INCOME FUND-I	06/29/12	09/06/12	2 156 08	2,052 40	103 68
09/07/12	257 1590	TCW EMERGING MARKETS INCOME FUND-I	07/31/12	09/06/12	2 353 00	2 319 57	33 43
09/07/12	256 4510	TCW EMERGING MARKETS INCOME FUND-I	08/31/12	09/06/12	2 346 53	2 331 14	15 39
09/11/12	50 0000	AMERICAN TOWER CORP	07/09/12	09/06/12	3 572 92	3,569 62	3 30
09/11/12	80 0000	ANADARKO PETROLEUM CORP	01/26/12	09/06/12	5 642 07	6 351 08	(709 01)
09/11/12	40 0000	ANADARKO PETROLEUM CORP	01/27/12	09/06/12	2 821 04	3,179 70	(358 66)
09/11/12	78 0000	AUTOLIV INC	01/23/12	09/06/12	4,700 18	4 985 23	(285 05)
09/11/12	12 0000	AUTOLIV INC	01/24/12	09/06/12	723 11	759 33	(36 22)
09/11/12	30 0000	AUTOLIV INC	01/24/12	09/06/12	1,807 76	1,906 09	(98 33)
09/11/12	130 0000	CAPITAL ONE FINANCIAL CORP	05/03/12	09/06/12	7,415 04	7 274 74	140 30
09/11/12	200 0000	CBRE GROUP INC	01/23/12	09/06/12	3,485 94	3,603 02	(117 08)
09/11/12	90 0000	CBS CORP-CLASS BW/I	01/26/12	09/06/12	3 291 23	2,585 34	705 89
09/11/12	150 0000	CBS CORP-CLASS BW/I	01/27/12	09/06/12	5 485 39	4,307 30	1,178 09
09/11/12	290 0000	COCA-COLA ENTERPRISES INC	03/05/12	09/06/12	8 821 60	8,145 49	676 11
09/11/12	10 0000	COGNIZANT TECHNOLOGY SOLUTIONS CORP	10/12/11	09/06/12	656 49	718 43	(61 94)
09/11/12	20 0000	COGNIZANT TECHNOLOGY SOLUTIONS CORP	10/12/11	09/06/12	1,312 97	1,446 59	(133 62)
09/11/12	100 0000	COGNIZANT TECHNOLOGY SOLUTIONS CORP	03/30/12	09/06/12	6,564 86	7 703 46	(1 138 60)
09/11/12	56 0000	COOPER INDUSTRIES PLC-CL A	03/15/12	09/06/12	4,147 83	3,592 29	555 54
09/11/12	124 0000	COOPER INDUSTRIES PLC-CL A	03/19/12	09/06/12	9,184 47	7 920 09	1,264 38
09/11/12	100 0000	DR PEPPER SNAPPLE GROUP-W/I	06/15/12	09/06/12	4 543 91	4 303 58	240 33
09/11/12	210 0000	E M C CORP MASS	10/18/11	09/06/12	5,747 68	5 044 50	703 18
09/11/12	90 0000	EATON CORP	03/29/12	09/06/12	4,134 51	4 410 78	(276 27)
09/11/12	51 0000	EOG RES INC	11/11/11	09/06/12	5 717 99	5,291 69	426 30
09/11/12	90 0000	FEDEX CORP	01/26/12	09/06/12	7,843 33	8 336 21	(492 88)
09/11/12	60 0000	FEDEX CORP	01/27/12	09/06/12	5 228 88	5,554 95	(326 07)
09/11/12	10000 0000	HEWLETT-PACKARD CO 2 6% 9/15/17	03/07/12	09/06/12	9,877 00	9 998 50	(121 50)
09/11/12	21 0000	INTERCONTINENTALEXCHANGE INC	10/18/11	09/06/12	2,873 36	2,610 29	263 07
09/11/12	24 0000	INTERCONTINENTALEXCHANGE INC	10/19/11	09/06/12	3,283 85	2,976 52	307 33
09/11/12	120 0000	INTUIT	10/12/11	09/06/12	7 148 24	6,251 25	896 99
09/11/12	180 0000	JOHNSON & JOHNSON	06/15/12	09/06/12	12,206 03	11,857 84	348 19
09/11/12	60 0000	LYONDELLBASELL INDU -CL A	04/27/12	09/06/12	2 903 94	2,762 08	141 86
09/11/12	160 0000	LYONDELLBASELL INDU -CL A	04/27/12	09/06/12	7,743 84	7,365 54	378 30
09/11/12	500 0000	MERCK & CO INC	05/14/12	09/06/12	22,044 55	19 186 00	2 858 55

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
09/11/12	100 0000	MOODYS CORP	04/02/12	09/06/12	4 111 91	4,219 77	(107 86)
09/11/12	90 0000	MOODYS CORP	04/03/12	09/06/12	3,700 71	3,857 35	(156 64)
09/11/12	100 0000	NATIONAL OILWELL VARCO INC	12/08/11	09/06/12	7,918 83	7,115 24	803 59
09/11/12	90 0000	NATIONAL OILWELL VARCO INC	12/09/11	09/06/12	7,126 95	6,530 56	596 39
09/11/12	90 0000	P V H CORP	11/02/11	09/06/12	8 505 71	6,746 92	1,758 79
09/11/12	1160 0000	PFIZER INC	07/18/12	09/06/12	28,084 59	27,463 92	620 67
09/11/12	110 0000	RALCORP HLDGS INC NEW	03/30/12	09/06/12	8,057 32	8,141 85	(84 53)
09/11/12	86 0000	ROBERT HALF INTL INC	12/02/11	09/06/12	2,323 68	2,331 09	(7 41)
09/11/12	94 0000	ROBERT HALF INTL INC	12/05/11	09/06/12	2,539 83	2,627 63	(87 80)
09/11/12	440 0000	SANOFI	07/25/12	09/06/12	18,530 18	16,547 78	1,982 40
09/11/12	120 0000	T ROWE PRICE GROUP INC	01/20/12	09/06/12	7 575 43	7 207 56	367 87
09/11/12	130 0000	TARGET CORP	12/08/11	09/06/12	8,403 02	6,998 02	1,405 00
09/11/12	110 0000	TRANSCANADA CORP	10/18/11	09/06/12	5 050 00	4,722 75	327 25
09/11/12	40 0000	TRANSCANADA CORP	10/19/11	09/06/12	1 836 37	1,707 50	128 87
09/11/12	10000 0000	U S TREASURY NOTE 1 75% 5/15/22	07/11/12	09/06/12	10 103 09	10 230 90	(127 81)
09/11/12	80000 0000	U S TREASURY NOTE 1 75% 5/15/22	07/13/12	09/06/12	80,824 68	81,847 19	(1,022 51)
09/11/12	50000 0000	UNITED STATES T-NOTE 0 625% 7/15/14	03/07/12	09/06/12	50,333 82	50,320 48	13 34
09/11/12	5000 0000	US TREASURY NOTE 0 875% 11/30/16	11/30/11	09/06/12	5,068 54	4,979 90	88 64
09/11/12	57 0000	VMWARE INC-CLASS A	10/11/11	09/06/12	5 291 76	5,143 53	148 23
09/11/12	33 0000	VMWARE INC-CLASS A	10/18/11	09/06/12	3,063 65	3 188 08	(124 43)
09/11/12	290 0000	WALT DISNEY CO/THE	06/08/12	09/06/12	14,983 96	13 319 53	1,664 43
09/13/12	15000 0000	U S TREASURY NOTE 1 75% 5/15/22	06/29/12	09/10/12	15,185 68	15 136 00	49 68
09/13/12	20000 0000	U S TREASURY NOTE 1 75% 5/15/22	07/13/12	09/10/12	20 247 58	20 461 80	(214 22)
09/14/12	13808 5940	BNY MELLON S/T US GOV SECS-M	07/23/12	09/13/12	168 741 02	169,017 19	(276 17)
09/14/12	34 2710	BNY MELLON S/T US GOV SECS-M	07/31/12	09/13/12	418 79	419 13	(0 34)
09/14/12	32760 0330	BNY MELLON S/T US GOV SECS-M	08/16/12	09/13/12	400,327 60	400,000 00	327 60
09/14/12	71 4400	BNY MELLON S/T US GOV SECS-M	08/31/12	09/13/12	873 00	873 00	0 00
09/14/12	61374 7950	BNY MELLON S/T US GOV SECS-M	08/31/12	09/13/12	750,000 00	750 000 00	0 00
09/17/12	8124 1200	FHLMC GOLD G05477 4 5% 5/01/39	04/18/12	09/15/12	8,124 12	8,793 09	(668 97)
09/17/12	1776 4000	FHLMC GOLD J18958 2 5% 4/01/27	07/11/12	09/15/12	1 776 40	1,844 68	(68 28)
09/17/12	3197 8100	FHLMC POOL Q04584 4 5% 11/01/41	11/07/11	09/15/12	3,197 81	3,390 18	(192 37)
09/19/12	1613 0800	FHLMC GOLD Q03517 4 5% 9/01/41	09/23/11	09/15/12	1 613 08	1,719 95	(106 87)
09/20/12	65000 0000	BARCLAYS BANK PLC 5 125% 1/08/20	08/01/12	09/17/12	72,896 20	70,931 25	1,964 95
09/25/12	5000 0000	U S TREASURY NOTE 1 75% 5/15/22	06/29/12	09/24/12	5 037 68	5,045 33	(7 65)
09/25/12	1791 6900	FNMA POOL # AB5471 3 5% 6/01/42	06/06/12	09/25/12	1,791 69	1,877 92	(86 23)
09/25/12	653 9900	FNMA POOL # AB5994 3 0% 8/01/27	08/06/12	09/25/12	653 99	693 03	(39 04)
09/25/12	327 4400	FNMA POOL # AK2439 3 5% 2/01/27	02/08/12	09/25/12	327 44	347 09	(19 65)
09/25/12	5034 8200	FNMA POOL # AK2717A 4 0% 2/01/42	02/23/12	09/25/12	5,034 82	5,336 12	(301 30)
09/25/12	2150 5300	FNMA POOL # AK5762 4 0% 4/01/42	03/28/12	09/25/12	2,150 53	2,263 43	(112 90)
09/25/12	226 3700	FNMA POOL # AK5762 4 0% 4/01/42	05/10/12	09/25/12	226 37	240 09	(13 72)
09/25/12	1147 6600	FNMA POOL # AK6724A 3 0% 3/01/42	08/08/12	09/25/12	1,147 66	1,186 48	(38 82)
09/25/12	789 9400	FNMA POOL # AL0219 3 338% 4/1/41	10/20/11	09/25/12	789 94	802 78	(12 84)
09/25/12	1647 6800	FNMA POOL # AL1946 3 5%	06/14/12	09/25/12	1,647 68	1,731 87	(84 19)
09/28/12	10000 0000	U S TREASURY NOTE 1 75% 5/15/22	06/29/12	09/25/12	10,084 73	10,090 66	(5 93)
10/01/12	40000 0000	WI TREASURY N/B 0 75% 6/30/17	07/24/12	09/26/12	40,306 12	40,354 82	(48 70)
10/01/12	10000 0000	WI TREASURY N/B 0 75% 6/30/17	09/06/12	09/26/12	10 076 53	10 051 21	25 32
				TOTAL ST GAIN/LOSS	8,417,648 61	8 522 644 33	(104,995 72)

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
10/06/11	10000 0000	U S TREASURY NOTE 4 25% 8/15/13	06/05/08	10/05/11	10 736 69	10 442 97	293 72
10/13/11	45000 0000	U S TREASURY NOTE 4 25% 8/15/13	06/05/08	10/06/11	48,267 62	46 993 36	1 274 26
10/12/11	140 2500	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	10/10/11	140 25	144 02	(3 77)
10/12/11	163 6300	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	10/10/11	163 63	168 17	(4 54)
10/14/11	94 0000	GOOGLE INC - CL A	06/05/09	10/11/11	51 065 23	41 598 72	9 466 51
10/17/11	767 8400	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	10/15/11	767 84	764 60	3 24
10/17/11	68 4800	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	10/15/11	68 48	71 30	(2 82)
10/17/11	1852 8800	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	10/15/11	1 852 88	1 968 11	(115 23)
10/17/11	706 2700	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	10/15/11	706 27	702 25	4 02
10/17/11	527 4500	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	10/15/11	527 45	524 47	2 98
10/17/11	804 5900	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	10/15/11	804 59	866 44	(61 85)
10/17/11	737 9300	FHLMC GOLD G04219 5 5% 4/01/38	06/10/10	10/15/11	737 93	789 24	(51 31)
10/17/11	740 8300	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	10/15/11	740 83	742 91	(2 08)
10/17/11	666 4900	FHLMC GOLD G05337 5 5% 12/01/38	06/10/10	10/15/11	666 49	715 85	(49 36)
10/17/11	980 4800	FHLMC GOLD G05669 6 5% 4/01/39	09/10/09	10/15/11	980 48	1 044 29	(63 81)
10/17/11	2479 7900	FHLMC GOLD G05938 5 0% 1/01/38	07/19/10	10/15/11	2,479 79	2,631 29	(151 50)
10/17/11	606 4000	FHLMC GOLD G11938 4 5% 3/01/21	03/14/06	10/15/11	606 40	607 48	(1 08)
10/17/11	188 5800	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	10/15/11	188 58	198 48	(9 90)
10/17/11	345 0900	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	10/15/11	345 09	342 38	2 71
10/17/11	384 4900	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	10/15/11	384 49	382 26	2 23
10/17/11	149 3300	LBUBS 2003-C7 A2 4 064% 9/15/27	01/29/10	10/15/11	149 33	150 22	(0 89)
10/18/11	1788 0000	HDMOT 2007-1 A4 5 21% 6/17/13	01/23/07	10/15/11	1,788 00	1 787 74	0 26
10/18/11	9685 7200	HDMOT 2009-2 A3 2 62% 3/15/14	01/20/10	10/15/11	9,685 72	9 890 78	(205 06)
10/25/11	984 4800	WBCMT 2003-C3 A1 4 037% 2/15/35	07/20/10	10/17/11	984 48	1,000 02	(15 54)
10/21/11	390 0000	CAPITAL ONE FINANCIAL CORP	01/19/10	10/18/11	16 030 10	16,496 61	(466 51)
10/21/11	130 0000	CAPITAL ONE FINANCIAL CORP	07/07/10	10/18/11	5 343 36	5,322 03	21 33
10/21/11	1165 0000	HALLIBURTON CO	02/08/07	10/18/11	40 210 14	34,756 37	5,453 77
10/21/11	189 0000	INTERNATIONAL BUSINESS MACHINES CORP	07/21/09	10/18/11	33,688 49	21,990 17	11 698 32
10/21/11	9 0000	INTERNATIONAL BUSINESS MACHINES CORP	08/11/10	10/18/11	1,604 21	1 170 83	433 38
10/24/11	80 0000	CAPITAL ONE FINANCIAL CORP	09/30/10	10/19/11	3,277 33	3 167 22	110 11
10/24/11	250 0000	CAPITAL ONE FINANCIAL CORP	07/07/10	10/19/11	10 038 86	10 234 68	(195 82)
10/24/11	300 0000	CAPITAL ONE FINANCIAL CORP	09/30/10	10/19/11	12 046 63	11,877 06	169 57
10/25/11	2038 5000	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	10/25/11	2 038 50	2,119 72	(81 22)
10/25/11	11326 3000	FNMA POOL # AA8389 4 5% 6/01/39	06/11/09	10/25/11	11,326 30	11,155 77	170 53
10/25/11	438 3300	FNMA POOL # AC1520 4 0% 9/01/24	10/14/09	10/25/11	438 33	444 90	(6 57)
10/25/11	1542 5500	FNMA POOL # AC8596 4 0% 1/01/25	02/11/10	10/25/11	1,542 55	1 571 95	(29 40)
10/25/11	521 3900	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	10/25/11	521 39	525 63	(4 24)
10/25/11	173 8000	FNMA POOL # 255384 6 0% 9/01/34	01/03/07	10/25/11	173 80	175 78	(1 98)
10/25/11	309 4900	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	10/25/11	309 49	307 89	1 60
10/25/11	1115 3100	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	10/25/11	1,115 31	1,190 85	(75 54)
10/25/11	828 3400	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	10/25/11	828 34	840 64	(12 30)
10/25/11	1292 9200	FNMA POOL # 889668 6 0% 6/01/38	06/13/08	10/25/11	1,292 92	1 292 72	0 20
10/25/11	951 8000	FNMA POOL # 930924 4 5% 4/1/2039	09/01/09	10/25/11	951 80	958 34	(6 54)
10/25/11	844 0900	FNMA POOL # 949294 6 0% 10/01/37	09/25/07	10/25/11	844 09	846 30	(2 21)
10/25/11	1166 1900	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	10/25/11	1 166 19	1 163 57	2 62
10/25/11	981 5100	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	10/25/11	981 51	1,010 19	(28 68)
10/25/11	726 5700	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	10/25/11	726 57	727 14	(0 57)
10/25/11	303 6100	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	10/25/11	303 61	315 28	(11 67)
10/25/11	2235 3200	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	10/25/11	2,235 32	2,341 50	(106 18)
11/02/11	2533 7700	LBUBS 2003-C7 A2 4 064% 9/15/27	01/29/10	10/25/11	2,527 44	2 548 81	(21 37)
11/04/11	135 0000	INTERNATIONAL BUSINESS MACHINES CORP	07/21/09	11/01/11	24,470 98	15 707 27	8,763 71

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
11/07/11	45 0000	NORDSTROM INC	07/07/10	11/02/11	2,287 47	1 492 76	794 71
11/07/11	388 0000	NORDSTROM INC	07/07/10	11/02/11	19,628 43	12,870 93	6,757 50
11/07/11	130 0000	NORDSTROM INC	08/09/10	11/02/11	6,576 53	4 547 69	2,028 84
11/07/11	180 0000	TEXTRON INC	03/21/06	11/02/11	3,295 59	8,377 83	(5,082 24)
11/07/11	820 0000	TEXTRON INC	03/21/06	11/02/11	15 013 26	38,144 64	(23,131 38)
11/07/11	1050 0000	TEXTRON INC	11/17/09	11/02/11	19,224 29	21,294 00	(2 069 71)
11/08/11	29 0000	NORDSTROM INC	07/07/10	11/03/11	1 448 00	962 00	486 00
11/08/11	558 0000	NORDSTROM INC	07/07/10	11/03/11	27,709 92	18,510 26	9,199 66
11/14/11	58621 3100	HDMOT 2009-2 A3 2 62% 3/15/14	01/20/10	11/09/11	58,914 42	59,862 43	(948 01)
11/16/11	4771 4400	HDMOT 2007-1 A4 5 21% 6/17/13	01/23/07	11/09/11	4,790 64	4,770 76	19 88
11/10/11	130 3000	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	11/10/11	130 30	133 80	(3 50)
11/10/11	152 0200	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	11/10/11	152 02	156 24	(4 22)
11/14/11	20011 3250	BNY MELLON SMALL CAP STK-M	09/25/09	11/10/11	211,119 48	178 901 25	32,218 23
11/14/11	41 8840	BNY MELLON SMALL CAP STK-M	12/08/09	11/10/11	441 88	374 02	67 86
11/16/11	430 0000	CONOCOPHILLIPS	07/21/09	11/11/11	31,006 79	18,662 00	12,344 79
11/17/11	50 0000	CONOCOPHILLIPS	07/21/09	11/14/11	3,577 54	2 170 00	1,407 54
11/15/11	678 5100	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	11/15/11	678 51	675 65	2 86
11/15/11	542 5100	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	11/15/11	542 51	564 89	(22 38)
11/15/11	1842 2400	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	11/15/11	1,842 24	1,956 80	(114 56)
11/15/11	1085 3300	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	11/15/11	1,085 33	1,079 32	6 01
11/15/11	802 5200	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	11/15/11	802 52	798 12	4 40
11/15/11	654 0600	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	11/15/11	654 06	704 34	(50 28)
11/15/11	661 8500	FHLMC GOLD G04219 5 5% 4/01/38	06/10/10	11/15/11	661 85	707 87	(46 02)
11/15/11	830 0800	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	11/15/11	830 08	832 41	(2 33)
11/15/11	376 5200	FHLMC GOLD G05337 5 5% 12/01/38	06/10/10	11/15/11	376 52	404 41	(27 89)
11/15/11	1170 2800	FHLMC GOLD G05669 6 5% 4/01/39	09/10/09	11/15/11	1,170 28	1,246 44	(76 16)
11/15/11	3327 4600	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	11/15/11	3,327 46	3,530 75	(203 29)
11/15/11	661 3100	FHLMC GOLD G11938 4 5% 3/01/21	03/14/06	11/15/11	661 31	662 49	(1 18)
11/15/11	336 3000	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	11/15/11	336 30	353 96	(17 66)
11/15/11	397 2900	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	11/15/11	397 29	394 26	3 03
11/15/11	299 9000	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	11/15/11	299 90	298 21	1 69
11/16/11	2 0120	DREYFUS US EQUITY FUND-I	05/05/10	11/15/11	28 99	25 13	3 86
11/23/11	190 0000	NEWELL RUBBERMAID INC	09/20/10	11/18/11	2 882 01	3,307 12	(425 11)
11/25/11	115 0000	NEWELL RUBBERMAID INC	09/20/10	11/21/11	1,697 60	2,001 68	(304 08)
11/25/11	460 0000	NEWELL RUBBERMAID INC	09/20/10	11/21/11	6,774 47	8 006 72	(1 232 25)
11/28/11	576 0000	NEWELL RUBBERMAID INC	09/20/10	11/22/11	8,461 22	10 025 80	(1 564 58)
11/29/11	38 0000	NEWELL RUBBERMAID INC	09/20/10	11/23/11	546 26	648 94	(102 68)
11/29/11	531 0000	NEWELL RUBBERMAID INC	09/20/10	11/23/11	7,633 30	9 242 53	(1,609 23)
11/25/11	3441 7800	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	11/25/11	3 441 78	3 578 91	(137 13)
11/25/11	744 2500	FNMA POOL # AC1520 4 0% 9/01/24	10/14/09	11/25/11	744 25	755 41	(11 16)
11/25/11	1821 4000	FNMA POOL # AC8596 4 0% 1/01/25	02/11/10	11/25/11	1 821 40	1,856 12	(34 72)
11/25/11	662 6300	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	11/25/11	662 63	668 01	(5 38)
11/25/11	220 8800	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	11/25/11	220 88	223 40	(2 52)
11/25/11	330 8100	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	11/25/11	330 81	329 10	1 71
11/25/11	1284 6500	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	11/25/11	1 284 65	1,371 66	(87 01)
11/25/11	792 8100	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	11/25/11	792 81	804 58	(11 77)
11/25/11	1377 1700	FNMA POOL # 889668 6 0% 6/01/38	06/13/08	11/25/11	1,377 17	1,376 96	0 21
11/25/11	120 9900	FNMA POOL # 949294 6 0% 10/01/37	09/25/07	11/25/11	120 99	121 31	(0 32)
11/25/11	1179 7300	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	11/25/11	1,179 73	1,177 08	2 65
11/25/11	437 0100	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	11/25/11	437 01	449 78	(12 77)
11/25/11	117 6100	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	11/25/11	117 61	117 70	(0 09)
11/25/11	584 0700	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	11/25/11	584 07	606 52	(22 45)
11/25/11	3172 0300	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	11/25/11	3,172 03	3 322 70	(150 67)
12/07/11	328 0000	COMERICA INC	09/08/10	12/02/11	8,350 63	12,023 10	(3,672 47)
12/07/11	88 0000	COMERICA INC	09/09/10	12/02/11	2,240 41	3,239 17	(998 76)
12/08/11	37 0000	COMERICA INC	09/07/10	12/05/11	956 56	1,336 92	(380 36)
12/08/11	68 0000	COMERICA INC	09/07/10	12/05/11	1,758 00	2,463 45	(705 45)
12/08/11	261 0000	COMERICA INC	09/07/10	12/05/11	6,747 61	9,438 70	(2,691 09)
12/08/11	125 0000	COMERICA INC	09/08/10	12/05/11	3,231 61	4,575 30	(1,343 69)
12/08/11	293 0000	COMERICA INC	09/08/10	12/05/11	7,574 90	10,740 15	(3,165 25)
12/09/11	20000 0000	CISCO SYSTEMS INC 5 5% 2/22/16	05/21/09	12/06/11	23,139 20	21,435 20	1 704 00
12/13/11	258 0000	THERMO FISHER SCIENTIFIC INC	03/07/07	12/08/11	11,740 45	11,707 52	32 93
12/14/11	253 0000	THERMO FISHER SCIENTIFIC INC	03/07/07	12/09/11	11 437 40	11 480 64	(43 24)
12/14/11	59 0000	THERMO FISHER SCIENTIFIC INC	03/07/07	12/09/11	2,686 61	2,677 30	9 31
12/14/11	446 0000	THERMO FISHER SCIENTIFIC INC	11/17/09	12/09/11	20,308 98	20,226 10	82 88
12/12/11	141 5200	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	12/10/11	141 52	145 32	(3 80)
12/12/11	165 1000	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	12/10/11	165 10	169 68	(4 58)
12/15/11	56 0000	THERMO FISHER SCIENTIFIC INC	11/17/09	12/12/11	2,522 78	2,539 60	(16 82)
12/15/11	268 0000	THERMO FISHER SCIENTIFIC INC	11/17/09	12/12/11	12 067 73	12,153 80	(86 07)
12/15/11	851 8100	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	12/15/11	851 81	848 22	3 59
12/15/11	70 0800	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	12/15/11	70 08	72 97	(2 89)
12/15/11	1184 8900	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	12/15/11	1,184 89	1 258 58	(73 69)
12/15/11	790 2100	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	12/15/11	790 21	785 98	4 23
12/15/11	250 0900	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	12/15/11	250 09	248 77	1 32
12/15/11	774 0600	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	12/15/11	774 06	833 57	(59 51)
12/15/11	710 7000	FHLMC GOLD G04219 5 5% 4/01/38	06/10/10	12/15/11	710 70	760 12	(49 42)
12/15/11	765 7200	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	12/15/11	765 72	767 87	(2 15)
12/15/11	852 8300	FHLMC GOLD G05337 5 5% 12/01/38	06/10/10	12/15/11	852 83	915 99	(63 16)
12/15/11	2360 9400	FHLMC GOLD G05669 6 5% 4/01/39	09/10/09	12/15/11	2,360 94	2,514 59	(153 65)
12/15/11	3055 5600	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	12/15/11	3,055 56	3,242 24	(186 68)
12/15/11	525 8800	FHLMC GOLD G11938 4 5% 3/01/21	03/14/06	12/15/11	525 88	526 82	(0 94)
12/15/11	191 3100	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	12/15/11	191 31	201 35	(10 04)
12/15/11	438 6900	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	12/15/11	438 69	435 43	3 26
12/15/11	415 2300	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	12/15/11	415 23	412 96	2 27
01/12/12	41558 8200	FHLMC GOLD G05669 6 5% 4/01/39	09/10/09	12/20/11	45 974 44	44 263 39	1,711 05
01/12/12	17819 5200	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	12/20/11	19,840 92	19,026 52	814 40
12/29/11	40000 0000	FEDERAL NATL MTG AS 4 375% 7/17/13	09/30/09	12/23/11	42 472 56	43,298 00	(825 44)
12/27/11	4410 6500	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	12/25/11	4,410 65	4,586 39	(175 74)
12/27/11	523 8500	FNMA POOL # AC1520 4 0% 9/01/24	10/14/09	12/25/11	523 85	531 71	(7 86)
12/27/11	1883 5200	FNMA POOL # AC8596 4 0% 1/01/25	02/11/10	12/25/11	1,883 52	1,919 42	(35 90)
12/27/11	2492 1700	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	12/25/11	2,492 17	2 564 21	(72 04)
12/27/11	640 1700	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	12/25/11	640 17	645 37	(5 20)
12/27/11	213 3900	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	12/25/11	213 39	215 82	(2 43)
12/27/11	339 9100	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	12/25/11	339 91	338 16	1 75
12/27/11	960 1900	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	12/25/11	960 19	1,025 23	(65 04)
12/27/11	794 0100	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	12/25/11	794 01	805 80	(11 79)
12/27/11	1051 2600	FNMA POOL # 889668 6 0% 6/01/38	06/13/08	12/25/11	1,051 26	1,051 10	0 16
12/27/11	2426 0400	FNMA POOL # 949294 6 0% 10/01/37	09/25/07	12/25/11	2,426 04	2,432 39	(6 35)
12/27/11	1202 3000	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	12/25/11	1,202 30	1,199 60	2 70
12/27/11	1571 8200	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	12/25/11	1,571 82	1 617 75	(45 93)
12/27/11	309 8900	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	12/25/11	309 89	310 13	(0 24)

M75

REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
12/27/11	332 4300	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	12/25/11	332 43	345 21	(12 78)
12/27/11	3253 3200	FNMA REMIC 2003-84 5 5% 3/25/30	05/20/10	12/25/11	3 253 32	3 407 85	(154 53)
01/12/12	10000 0000	FEDERAL NATL MTG AS 4 375% 7/17/13	09/30/09	01/09/12	10,610 16	10 824 50	(214 34)
01/10/12	1776 9300	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	01/10/12	1,776 93	1 824 69	(47 76)
01/10/12	2073 0900	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	01/10/12	2,073 09	2,130 58	(57 49)
01/13/12	25000 0000	TIME WARNER INC 3 15% 7/15/15	07/07/10	01/10/12	26,361 25	24 970 25	1 391 00
01/13/12	10000 0000	TIME WARNER INC 3 15% 7/15/15	07/08/10	01/10/12	10 544 50	10,045 10	499 40
01/18/12	13440 0800	FHLMC GOLD G11938 4 5% 3/01/21	03/14/06	01/13/12	14,284 29	13 464 11	820 18
01/18/12	29610 3000	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	01/13/12	31,673 77	30,790 08	883 69
01/18/12	35832 7200	FNMA POOL # AC8596 4 0% 1/01/25	02/11/10	01/13/12	37,993 88	36,515 78	1 478 10
01/18/12	16835 1700	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	01/13/12	17,832 13	17,321 81	510 32
01/17/12	768 9200	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	01/15/12	768 92	765 68	3 24
01/17/12	69 5000	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	01/15/12	69 50	72 37	(2 87)
01/17/12	1652 6900	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	01/15/12	1 652 69	1,755 47	(102 78)
01/17/12	785 5800	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	01/15/12	785 58	800 43	(14 85)
01/17/12	759 3400	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	01/15/12	759 34	755 43	3 91
01/17/12	638 6900	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	01/15/12	638 69	635 44	3 25
01/17/12	650 0600	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	01/15/12	650 06	700 03	(49 97)
01/17/12	645 1700	FHLMC GOLD G04219 5 5% 4/01/38	06/10/10	01/15/12	645 17	690 03	(44 86)
01/17/12	663 2000	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	01/15/12	663 20	665 07	(1 87)
01/17/12	1069 1500	FHLMC GOLD G05337 5 5% 12/01/38	06/10/10	01/15/12	1,069 15	1,148 33	(79 18)
01/17/12	388 7800	FHLMC GOLD G05337 5 5% 12/01/38	12/22/10	01/15/12	388 78	414 54	(25 76)
01/17/12	1334 5400	FHLMC GOLD G05669 6 5% 4/01/39	09/10/09	01/15/12	1,334 54	1,421 39	(86 85)
01/17/12	2515 7400	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	01/15/12	2 515 74	2,669 44	(153 70)
01/17/12	627 6000	FHLMC GOLD G11938 4 5% 3/01/21	03/14/06	01/15/12	627 60	628 72	(1 12)
01/17/12	228 7900	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	01/15/12	228 79	240 80	(12 01)
01/17/12	574 6600	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	01/15/12	574 66	570 53	4 13
01/17/12	267 9700	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	01/15/12	267 97	266 54	1 43
01/23/12	30000 0000	BARCLAYS BANK PLC 5 0% 9/22/16	09/17/09	01/18/12	31,590 60	29,961 30	1 629 30
01/24/12	5000 0000	BARCLAYS BANK PLC 5 0% 9/22/16	09/17/09	01/19/12	5 274 85	4,993 55	281 30
01/24/12	10000 0000	SBC COMMUNICATIONS 5 875% 8/15/12	03/23/06	01/19/12	10 299 00	10 120 00	179 00
01/25/12	210 0000	CHUBB CORP	11/21/07	01/20/12	14,860 70	10 942 91	3 917 79
01/25/12	15000 0000	FEDERAL NATL MTG AS 4 375% 7/17/13	09/30/09	01/20/12	15,910 89	16 236 75	(325 86)
01/25/12	50000 0000	JP MORGAN CHASE & C 5 125% 9/15/14	02/17/10	01/20/12	52,880 50	52,513 00	367 50
01/25/12	59 0000	OMNICOM GROUP INC	02/06/07	01/20/12	2,768 65	3,091 10	(322 45)
01/25/12	287 0000	OMNICOM GROUP INC	02/06/07	01/20/12	13,437 88	15,036 38	(1,598 50)
01/26/12	414 0000	OMNICOM GROUP INC	02/06/07	01/23/12	19,112 31	21,690 10	(2,577 79)
01/26/12	15000 0000	SBC COMMUNICATIONS 5 875% 8/15/12	03/23/06	01/23/12	15,445 65	15 180 00	265 65
01/27/12	130 0000	OMNICOM GROUP INC	02/06/07	01/24/12	5 990 67	6 810 90	(820 23)
01/27/12	150 0000	OMNICOM GROUP INC	01/06/11	01/24/12	6,912 32	7,105 50	(193 18)
01/27/12	61 0000	OMNICOM GROUP INC	01/07/11	01/24/12	2,811 01	2,893 72	(82 71)
01/27/12	151 0000	OMNICOM GROUP INC	01/07/11	01/24/12	6,958 40	7,096 00	(137 60)
01/27/12	10000 0000	TELEFONICA EMISIONES 4 949% 1/15/15	06/08/10	01/24/12	10 237 50	10,359 00	(121 50)
01/27/12	15000 0000	TELEFONICA EMISIONES 4 949% 1/15/15	08/26/10	01/24/12	15,356 25	16 239 60	(883 35)
01/25/12	3502 7500	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	01/25/12	3,502 75	3 642 31	(139 56)
01/25/12	787 8100	FNMA POOL # AC1520 4 0% 9/01/24	10/14/09	01/25/12	787 81	799 63	(11 82)
01/25/12	1584 9600	FNMA POOL # AC8596 4 0% 1/01/25	02/11/10	01/25/12	1 584 96	1,615 17	(30 21)
01/25/12	2486 5300	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	01/25/12	2,486 53	2,558 41	(71 88)
01/25/12	1457 1100	FNMA POOL # AH3820 3 5% 1/01/26	01/18/11	01/25/12	1 457 11	1,470 54	(13 43)
01/25/12	771 7600	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	01/25/12	771 76	778 03	(6 27)
01/25/12	257 2500	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	01/25/12	257 25	260 18	(2 93)
01/25/12	311 6600	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	01/25/12	311 66	310 05	1 61
01/25/12	23 8300	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	01/25/12	23 83	25 44	(1 61)
01/25/12	1114 4700	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	01/25/12	1,114 47	1,189 96	(75 49)
01/25/12	653 9600	FNMA POOL # 888987 6 0% 12/01/37	06/09/08	01/25/12	653 96	663 67	(9 71)
01/25/12	1477 4800	FNMA POOL # 889668 6 0% 6/01/38	06/13/08	01/25/12	1 477 48	1 477 25	0 23
01/25/12	2175 0500	FNMA POOL # 949294 6 0% 10/01/37	09/25/07	01/25/12	2,175 05	2 180 74	(5 69)
01/25/12	439 3200	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	01/25/12	439 32	438 33	0 99
01/25/12	368 6300	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	01/25/12	368 63	379 40	(10 77)
01/25/12	1852 6200	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	01/25/12	1 852 62	1,854 07	(1 45)
01/25/12	39 6300	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	01/25/12	39 63	41 15	(1 52)
01/25/12	2327 5900	FNMA REMIC 2003-84 5 5% 3/25/30	05/20/10	01/25/12	2,327 59	2,438 15	(110 56)
01/30/12	308 0000	OMNICOM GROUP INC	01/07/11	01/25/12	14,223 85	14,473 97	(250 12)
01/30/12	45000 0000	TELEFONICA EMISIONES 4 949% 1/15/15	06/22/09	01/25/12	46 066 05	45,000 00	1,066 05
01/31/12	303 0000	HESS CORP	07/21/09	01/26/12	16,651 08	15 888 70	762 38
02/01/12	43 0000	HESS CORP	07/21/09	01/27/12	2,373 86	2 254 83	119 03
02/01/12	121 0000	HESS CORP	07/21/09	01/27/12	6 659 40	6,345 00	314 40
02/01/12	330 0000	HESS CORP	07/21/09	01/27/12	18,199 41	17 304 53	894 88
02/13/12	5000 0000	FEDERAL NATL MTG AS 4 375% 7/17/13	09/30/09	02/08/12	5 291 33	5 412 25	(120 92)
02/13/12	10000 0000	U S TREASURY NOTE 0 75% 8/15/13	08/12/10	02/08/12	10 077 70	9 980 11	97 59
02/13/12	50000 0000	U S TREASURY NOTE 0 75% 8/15/13	10/27/10	02/08/12	50,388 51	50 257 98	130 53
02/13/12	30000 0000	U S TREASURY NOTE 0 75% 9/15/13	09/24/10	02/08/12	30 241 31	30,055 08	186 23
02/14/12	20000 0000	SBC COMMUNICATIONS 5 875% 8/15/12	03/23/06	02/09/12	20,546 00	20,240 00	306 00
02/13/12	151 3800	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	02/10/12	151 38	155 45	(4 07)
02/13/12	176 6100	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	02/10/12	176 61	181 51	(4 90)
02/15/12	892 2200	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	02/15/12	892 22	888 46	3 76
02/15/12	635 8500	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	02/15/12	635 85	662 08	(26 23)
02/15/12	1594 6500	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	02/15/12	1 594 65	1 693 82	(99 17)
02/15/12	1030 6600	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	02/15/12	1 030 66	1 050 15	(19 49)
02/15/12	653 7900	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	02/15/12	653 79	650 55	3 24
02/15/12	644 5000	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	02/15/12	644 50	641 34	3 16
02/15/12	786 6700	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	02/15/12	786 67	847 15	(60 48)
02/15/12	623 7700	FHLMC GOLD G04219 5 5% 4/01/38	06/10/10	02/15/12	623 77	667 14	(43 37)
02/15/12	643 9900	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	02/15/12	643 99	645 80	(1 81)
02/15/12	1075 9100	FHLMC GOLD G05337 5 5% 12/01/38	06/10/10	02/15/12	1,075 91	1,155 59	(79 68)
02/15/12	391 2400	FHLMC GOLD G05337 5 5% 12/01/38	12/22/10	02/15/12	391 24	417 16	(25 92)
02/15/12	2683 0400	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	02/15/12	2,683 04	2 846 96	(163 92)
02/15/12	169 3400	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	02/15/12	169 34	178 23	(8 89)
02/15/12	392 2500	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	02/15/12	392 25	389 51	2 74
02/15/12	277 2400	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	02/15/12	277 24	275 81	1 43
02/27/12	90000 0000	GENERAL ELEC CAP CRP 5 625% 9/15/17	07/22/09	02/22/12	103,072 50	88 480 41	14,592 09
02/27/12	5000 0000	GENERAL ELEC CAP CRP 5 625% 9/15/17	11/17/09	02/22/12	5 726 25	5,239 05	487 20
02/24/12	30000 0000	U S TREASURY NOTE 0 75% 9/15/13	09/14/10	02/23/12	30,223 73	29 977 83	245 90
02/24/12	5000 0000	U S TREASURY NOTE 0 75% 9/15/13	09/24/10	02/23/12	5 037 29	5,009 18	28 11
02/27/12	70000 0000	U S TREASURY NOTE 0 5% 10/15/13	10/12/10	02/24/12	70,256 80	69 853 62	403 18
02/27/12	35000 0000	U S TREASURY NOTE 0 5% 10/15/13	10/13/10	02/24/12	35,128 40	34,919 34	209 06
02/27/12	25000 0000	U S TREASURY NOTE 0 5% 10/15/13	10/19/10	02/24/12	25 091 71	24 963 95	127 76
02/27/12	25000 0000	U S TREASURY NOTE 0 75% 9/15/13	09/14/10	02/24/12	25,186 44	24,981 53	204 91
02/29/12	15000 0000	GENERAL MILLS INC 5 65% 2/15/19	01/29/09	02/24/12	17,989 80	14 987 10	3,002 70
02/29/12	10000 0000	GENERAL MILLS INC 5 65% 2/15/19	05/21/09	02/24/12	11 993 20	10,320 30	1,672 90
02/29/12	15000 0000	U S TREASURY NOTE 4 25% 11/15/13	10/27/09	02/24/12	16,009 52	16,284 43	(274 91)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
02/27/12	872 7900	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	02/25/12	872 79	907 57	(34 78)
02/27/12	322 9300	FNMA POOL # AC1520 4 0% 9/01/24	10/14/09	02/25/12	322 93	327 77	(4 84)
02/27/12	1388 3100	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	02/25/12	1,388 31	1,428 44	(40 13)
02/27/12	1834 2000	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	02/25/12	1,834 20	1 851 11	(16 91)
02/27/12	3794 2500	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	02/25/12	3 794 25	3 838 71	(44 46)
02/27/12	437 4800	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	02/25/12	437 48	441 03	(3 55)
02/27/12	145 8300	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	02/25/12	145 83	147 49	(1 66)
02/27/12	81 0100	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	02/25/12	81 01	88 06	(7 05)
02/27/12	282 2200	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	02/25/12	282 22	280 76	1 46
02/27/12	5 8500	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	02/25/12	5 85	6 25	(0 40)
02/27/12	667 0100	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	02/25/12	667 01	712 19	(45 18)
02/27/12	656 6400	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	02/25/12	656 64	666 39	(9 75)
02/27/12	1379 1700	FNMA POOL # 889668 6 0% 6/01/38	06/13/08	02/25/12	1 379 17	1,378 95	0 22
02/27/12	4002 3000	FNMA POOL # 949294 6 0% 10/01/37	09/25/07	02/25/12	4,002 30	4,012 77	(10 47)
02/27/12	819 7700	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	02/25/12	819 77	817 93	1 84
02/27/12	842 7700	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	02/25/12	842 77	867 39	(24 62)
02/27/12	761 4400	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	02/25/12	761 44	762 03	(0 59)
02/27/12	83 7500	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	02/25/12	83 75	86 97	(3 22)
02/28/12	2646 3700	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	02/25/12	2 646 37	2,772 07	(125 70)
02/29/12	45824 8470	DREYFUS DIVERSIFIED INTL-I	11/12/09	02/28/12	450 916 49	450 000 00	916 49
02/29/12	3627 8270	DREYFUS DIVERSIFIED INTL-I	11/17/09	02/28/12	35,697 82	36,169 43	(471 61)
02/29/12	2340 1610	DREYFUS DIVERSIFIED INTL-I	12/31/09	02/28/12	23,027 18	22 652 75	374 43
03/02/12	6775 0000	ISHARES MSCI EAFE INDEX FD	08/28/09	02/28/12	374,571 48	358 600 75	15 970 73
03/01/12	10000 0000	FED HOME LOAN BANK 3 625% 10/18/13	09/11/08	02/29/12	10 533 50	9 972 60	560 90
03/01/12	25000 0000	FED HOME LOAN BANK 3 625% 10/18/13	09/11/08	02/29/12	26 333 75	24,928 00	1 405 75
03/01/12	40000 0000	FED HOME LOAN BANK 3 625% 10/18/13	09/11/08	02/29/12	42,134 00	39 884 80	2 249 20
03/01/12	55000 0000	U S TREASURY NOTE 4 25% 11/15/13	10/27/09	02/29/12	58,712 32	59,709 56	(997 24)
03/01/12	25000 0000	U S TREASURY NOTE 0 75% 12/15/13	12/13/10	02/29/12	25,204 02	24,825 28	378 74
03/01/12	11175 7900	US TREAS-CPI INFLAT 2 375% 1/15/27	05/07/07	02/29/12	14,687 39	11,196 30	3 491 09
03/01/12	5609 9600	US TREAS-CPI INFLAT 2 375% 1/15/27	03/17/08	02/29/12	7,372 70	6,163 14	1,209 56
03/05/12	30000 0000	CISCO SYSTEMS INC 5 5% 2/22/16	05/21/09	02/29/12	35,163 30	32,152 80	3,010 50
03/05/12	25000 0000	CITIGROUP INC 6 125% 11/21/17	11/17/09	02/29/12	28,005 00	25 500 00	2 505 00
03/05/12	25000 0000	HSBC FINANCE CORP 5 0% 6/30/15	05/31/07	02/29/12	26,504 25	24,403 65	2,100 60
03/05/12	5000 0000	HSBC FINANCE CORP 5 0% 6/30/15	11/23/09	02/29/12	5 300 85	5 278 90	21 95
03/05/12	50000 0000	NYSE EURONEXT 4 8% 6/28/13	10/28/09	02/29/12	52,482 50	52 891 00	(408 50)
03/05/12	15000 0000	NYSE EURONEXT 4 8% 6/28/13	08/02/10	02/29/12	15,744 75	16 339 50	(594 75)
03/05/12	5000 0000	PRUDENTIAL FINL INC 4 75% 9/17/15	01/13/10	02/29/12	5 446 40	5,201 65	244 75
03/05/12	15000 0000	TYCO INTL FIN 3 375% 10/15/15	04/28/10	02/29/12	16,007 85	14,951 40	1,056 45
03/02/12	3995 1410	BNY MELLON INTERNATIONAL-M	09/25/09	03/01/12	39,312 18	41,549 47	(2 237 29)
03/02/12	1980 2440	BNY MELLON INTERNATIONAL-M	12/16/09	03/01/12	19,485 60	20,713 35	(1 227 75)
03/02/12	1646 5670	BNY MELLON INTERNATIONAL-M	12/16/10	03/01/12	16,202 22	17,503 01	(1 300 79)
03/06/12	6850 0000	ISHARES MSCI EAFE INDEX FD	08/28/09	03/01/12	376,132 20	362,570 50	13,561 70
03/08/12	37 0000	ALLIANCE DATA SYS CORP	05/29/08	03/05/12	4,494 94	2,247 17	2 247 77
03/08/12	80 0000	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	08/17/10	03/05/12	1 533 74	1 382 38	151 36
03/08/12	60 0000	AMERICAN EXPRESS CO	06/21/10	03/05/12	3 156 67	2,548 94	607 73
03/08/12	50 0000	AMERIPRISE FINANCIAL INC	07/21/09	03/05/12	2 765 56	1,252 06	1 513 50
03/08/12	39 0000	APACHE CORP	07/21/09	03/05/12	4 151 94	3 009 22	1,142 72
03/08/12	26 0000	APPLE INC	07/08/08	03/05/12	13,876 52	4 600 98	9,275 54
03/08/12	130 0000	AT&T INC	02/06/07	03/05/12	4,023 70	4 887 62	(863 92)
03/08/12	190 0000	BANK OF AMERICA CORP	08/28/09	03/05/12	1 510 87	3 395 30	(1,884 43)
03/08/12	20 0000	CAPITAL ONE FINANCIAL CORP	09/30/10	03/05/12	981 62	791 80	189 82
03/08/12	50 0000	CARNIVAL CORP	07/01/10	03/05/12	1,504 08	1,561 49	(57 41)
03/08/12	32 0000	CATERPILLAR INC	06/16/10	03/05/12	3,532 48	2 059 14	1,473 34
03/08/12	10 0000	CHUBB CORP	11/21/07	03/05/12	678 11	521 09	157 02
03/08/12	40 0000	CIGNA CORP	07/21/09	03/05/12	1,772 05	978 80	793 25
03/08/12	30 0000	CITIGROUP INC	01/31/11	03/05/12	1 004 44	1,452 42	(447 98)
03/08/12	10 0000	CONOCOPHILLIPS	07/21/09	03/05/12	774 01	434 00	340 01
03/08/12	50 0000	COVIDIEN PLC	01/03/11	03/05/12	2 602 56	2,360 40	242 16
03/08/12	10 0000	COVIDIEN PLC	01/04/11	03/05/12	520 51	475 83	44 68
03/08/12	23 0000	CUMMINS INC	07/21/09	03/05/12	2 742 29	916 78	1,825 51
03/08/12	40 0000	DANAHER CORP	07/21/09	03/05/12	2 117 24	1,277 00	840 24
03/08/12	40 0000	DU PONT (E I) DE NEMOURS	07/21/09	03/05/12	2 030 44	1,123 20	907 24
03/08/12	20 0000	ENERGIZER HLDGS INC	11/15/10	03/05/12	1,505 21	1 418 80	86 41
03/08/12	70 0000	EXXON MOBIL CORP	07/21/09	03/05/12	6 073 24	4,908 54	1,164 70
03/08/12	190 0000	FORD MOTOR CO	01/06/11	03/05/12	2,356 34	3,447 78	(1 091 44)
03/08/12	270 0000	GENERAL ELECTRIC COMPANY	07/28/03	03/05/12	5,081 85	7,696 35	(2,614 50)
03/08/12	1 0000	GOOGLE INC - CL A	06/05/09	03/05/12	613 89	442 54	171 35
03/08/12	60 0000	HONEYWELL INTL INC	12/20/04	03/05/12	3 543 67	2,137 20	1 406 47
03/08/12	15 0000	INFORMATICA CORP	08/13/10	03/05/12	713 34	458 45	254 89
03/08/12	6 0000	INFORMATICA CORP	08/16/10	03/05/12	285 33	188 93	96 40
03/08/12	9 0000	INFORMATICA CORP	08/16/10	03/05/12	428 00	278 62	149 38
03/08/12	16 0000	INTERNATIONAL BUSINESS MACHINES CORP	07/21/09	03/05/12	3,201 57	1,861 60	1 339 97
03/08/12	2315 0000	ISHARES MSCI EAFE INDEX FD	08/28/09	03/05/12	125,910 58	122,532 95	3 377 63
03/08/12	120 0000	JP MORGAN CHASE & CO	08/28/09	03/05/12	4 814 56	5 122 73	(308 17)
03/08/12	50 0000	LIMITED BRANDS INC	11/17/09	03/05/12	2,285 57	916 00	1 369 57
03/08/12	50 0000	MCKESSON CORPORATION	01/05/10	03/05/12	4,107 52	3 175 18	932 34
03/08/12	90 0000	MERCK & CO INC	07/21/09	03/05/12	3 460 63	2 387 70	1,072 93
03/08/12	180 0000	NEWS CORP INC	01/21/04	03/05/12	3,560 72	3,399 83	160 89
03/08/12	930 0000	NORFOLK SOUTHERN CORP	11/17/09	03/05/12	62 636 42	47 792 70	14,843 72
03/08/12	18 0000	OCCIDENTAL PETROLEUM CORP	06/11/10	03/05/12	1 850 58	1 519 99	330 59
03/08/12	25 0000	OCCIDENTAL PETROLEUM CORP	06/11/10	03/05/12	2 570 26	2 089 20	481 06
03/08/12	180 0000	ORACLE CORP	07/21/09	03/05/12	5,409 28	3,960 00	1,449 28
03/08/12	30 0000	PEPSICO INC	07/21/09	03/05/12	1,882 53	1,687 17	195 36
03/08/12	240 0000	PFIZER INC	07/21/09	03/05/12	5,143 61	3,777 60	1,366 01
03/08/12	25 0000	PRAXAIR INC	07/21/09	03/05/12	2,705 00	1,830 16	874 84
03/08/12	50 0000	PROCTER & GAMBLE CO	07/21/09	03/05/12	3,338 55	2,761 54	577 01
03/08/12	80 0000	QUALCOMM INC	01/06/10	03/05/12	4,936 87	3 844 52	1 092 35
03/08/12	40 0000	TERADATA CORPORATION	03/03/11	03/05/12	2,598 03	1,997 79	600 24
03/08/12	60 0000	TYCO INTERNATIONAL LTD	07/21/09	03/05/12	3,085 87	1,744 13	1,341 74
03/08/12	150 0000	UNILEVER PLC ADR	12/14/09	03/05/12	4,884 23	4,636 12	248 11
03/08/12	90 0000	VALE SA-SP ADR	07/21/09	03/05/12	2,219 55	1,713 60	505 95
03/08/12	190 0000	WELLS FARGO & COMPANY	09/13/10	03/05/12	5 856 09	5,008 10	847 99
03/12/12	18107 3000	FHLMC GOLD G04219 5 5% 4/01/38	06/10/10	03/07/12	19 550 23	19,366 31	183 92
03/12/12	22365 4200	FHLMC GOLD G05337 5 5% 12/01/38	06/10/10	03/07/12	24,126 70	24,021 87	104 83
03/12/12	7347 7300	FHLMC GOLD G05337 5 5% 12/01/38	12/22/10	03/07/12	7 926 36	7 834 50	91 86
03/12/12	26338 2600	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	03/07/12	28,972 09	28,122 26	849 83
03/12/12	38847 4700	FNMA POOL # 889668 6 0% 6/01/38	06/13/08	03/07/12	42 465 14	38 841 40	3 623 74
03/12/12	68204 8300	FNMA POOL # 949294 6 0% 10/01/37	09/25/07	03/07/12	74 599 03	68,383 34	6 215 69
03/12/12	10000 0000	U S TREASURY NOTE 1 0% 1/15/14	01/25/11	03/07/12	10,127 70	9 990 27	137 43
03/12/12	15000 0000	U S TREASURY NOTE 0 75% 12/15/13	12/13/10	03/07/12	15,118 31	14 895 17	223 14
03/13/12	148 7300	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	03/10/12	148 73	152 73	(4 00)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
03/13/12	173 5200	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	03/10/12	173 52	178 33	(4 81)
03/16/12	230 0000	HONEYWELL INTL INC	03/22/04	03/13/12	13,851 09	7,324 99	6,526 10
03/16/12	890 0000	HONEYWELL INTL INC	12/20/04	03/13/12	53 597 68	31,701 80	21,895 88
03/15/12	816 2400	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	03/15/12	816 24	812 80	3 44
03/15/12	484 7600	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	03/15/12	484 76	504 76	(20 00)
03/15/12	1949 7700	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	03/15/12	1,949 77	2,071 02	(121 25)
03/15/12	1552 5900	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	03/15/12	1,552 59	1,581 94	(29 35)
03/15/12	568 3700	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	03/15/12	568 37	565 66	2 71
03/15/12	111 4800	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	03/15/12	111 48	110 95	0 53
03/15/12	707 0300	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	03/15/12	707 03	761 38	(54 35)
03/15/12	608 2000	FHLMC GOLD G04219 5 5% 4/01/38	06/10/10	03/15/12	608 20	650 49	(42 29)
03/15/12	988 0500	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	03/15/12	988 05	990 83	(2 78)
03/15/12	180 7400	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	03/15/12	180 74	193 45	(12 71)
03/15/12	785 1600	FHLMC GOLD G05337 5 5% 12/01/38	12/22/10	03/15/12	785 16	837 18	(52 02)
03/15/12	3002 1500	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	03/15/12	3 002 15	3,185 56	(183 41)
03/15/12	569 7900	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	03/15/12	569 79	599 70	(29 91)
03/15/12	414 0100	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	03/15/12	414 01	411 20	2 81
03/15/12	285 5700	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	03/15/12	285 57	284 14	1 43
03/27/12	40 0000	GOOGLE INC - CL A	06/05/09	03/22/12	25,789 97	17,701 58	8 088 39
03/27/12	200 0000	PROCTER & GAMBLE CO	07/21/09	03/22/12	13,495 94	11,046 15	2,449 79
03/26/12	790 0300	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	03/25/12	790 03	821 51	(31 48)
03/26/12	215 6000	FNMA POOL # AC1520 4 0% 9/01/24	10/14/09	03/25/12	215 60	218 83	(3 23)
03/26/12	2725 7900	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	03/25/12	2,725 79	2 804 58	(78 79)
03/26/12	913 0100	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	03/25/12	913 01	921 43	(8 42)
03/26/12	2019 6600	FNMA POOL # AH4794 5 0% 2/01/41	03/04/11	03/25/12	2,019 66	2 123 17	(103 51)
03/26/12	1756 1900	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	03/25/12	1 756 19	1,776 77	(20 58)
03/26/12	504 2400	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	03/25/12	504 24	508 34	(4 10)
03/26/12	168 0800	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	03/25/12	168 08	170 00	(1 92)
03/26/12	93 3800	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	03/25/12	93 38	101 51	(8 13)
03/26/12	301 2300	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	03/25/12	301 23	299 68	1 55
03/26/12	129 6500	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	03/25/12	129 65	138 43	(8 78)
03/26/12	574 3100	FNMA POOL # 745948 6 5% 10/01/36	09/10/09	03/25/12	574 31	613 21	(38 90)
03/26/12	675 8700	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	03/25/12	675 87	685 90	(10 03)
03/26/12	1689 4800	FNMA POOL # 889668 6 0% 6/01/38	06/13/08	03/25/12	1 689 48	1,689 22	0 26
03/26/12	1884 5000	FNMA POOL # 949294 6 0% 10/01/37	09/25/07	03/25/12	1,884 50	1,889 43	(4 93)
03/26/12	858 6000	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	03/25/12	858 60	856 67	1 93
03/26/12	522 0900	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	03/25/12	522 09	537 34	(15 25)
03/26/12	117 9700	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	03/25/12	117 97	118 06	(0 09)
03/26/12	196 2800	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	03/25/12	196 28	203 82	(7 54)
03/26/12	2798 7500	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	03/25/12	2,798 75	2,931 69	(132 94)
03/30/12	29 0000	PROCTER & GAMBLE CO	07/21/09	03/27/12	1,947 31	1 601 69	345 62
03/30/12	382 0000	PROCTER & GAMBLE CO	07/21/09	03/27/12	25 652 79	21,098 15	4,554 64
03/30/12	35000 0000	U S TREASURY NOTE 1 0% 1/15/14	01/25/11	03/28/12	35,416 87	34,965 94	450 93
04/02/12	29 0000	PROCTER & GAMBLE CO	07/21/09	03/28/12	1,945 47	1 601 69	343 78
04/02/12	280 0000	PROCTER & GAMBLE CO	07/21/09	03/28/12	18,754 43	15 464 61	3 289 82
04/03/12	311 0000	DU PONT (E I) DE NEMOURS	07/21/09	03/29/12	16,336 62	8,732 88	7 603 74
04/03/12	339 0000	DU PONT (E I) DE NEMOURS	07/21/09	03/29/12	17,801 37	9,519 12	8,282 25
04/03/12	540 0000	TYCO INTERNATIONAL LTD	07/21/09	03/29/12	30,203 30	15 697 21	14 506 09
04/04/12	1380 0000	ORACLE CORP	07/21/09	03/30/12	40 232 86	30,360 00	9 872 86
04/10/12	159 8100	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	04/10/12	159 81	164 10	(4 29)
04/10/12	186 4500	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	04/10/12	186 45	191 62	(5 17)
04/16/12	989 0800	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	04/15/12	989 08	984 91	4 17
04/16/12	525 0000	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	04/15/12	525 00	546 66	(21 66)
04/16/12	1635 1700	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	04/15/12	1,635 17	1 736 86	(101 69)
04/16/12	1633 2100	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	04/15/12	1,633 21	1 600 03	33 18
04/16/12	1962 7600	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	04/15/12	1 962 76	1,999 87	(37 11)
04/16/12	405 8000	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	04/15/12	405 80	403 93	1 87
04/16/12	612 7500	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	04/15/12	612 75	609 96	2 79
04/16/12	984 6000	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	04/15/12	984 60	1,060 29	(75 69)
04/16/12	993 7900	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	04/15/12	993 79	996 59	(2 80)
04/16/12	181 7900	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	04/15/12	181 79	194 57	(12 78)
04/16/12	4357 3900	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	04/15/12	4,357 39	4 623 60	(266 21)
04/16/12	1589 1200	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	04/15/12	1,589 12	1,556 78	32 34
04/16/12	702 6400	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	04/15/12	702 64	739 53	(36 89)
04/16/12	407 9800	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	04/15/12	407 98	405 29	2 69
04/16/12	367 8000	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	04/15/12	367 80	366 00	1 80
04/23/12	40000 0000	JOHNSON CONTROLS INC 5 5% 1/15/16	01/22/10	04/18/12	45 245 20	41 721 20	3 524 00
04/23/12	20000 0000	JOHNSON CONTROLS INC 5 5% 1/15/16	03/04/10	04/18/12	22 622 60	21 634 40	988 20
04/25/12	2884 8100	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	04/25/12	2,884 81	2 999 75	(114 94)
04/25/12	413 5200	FNMA POOL # AC1520 4 0% 9/01/24	10/14/09	04/25/12	413 52	419 72	(6 20)
04/25/12	1464 6700	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	04/25/12	1,464 67	1 507 01	(42 34)
04/25/12	1595 2700	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	04/25/12	1 595 27	1 565 63	29 64
04/25/12	1285 3700	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	04/25/12	1,285 37	1,297 22	(11 85)
04/25/12	1734 4600	FNMA POOL # AH4794 5 0% 2/01/41	03/04/11	04/25/12	1,734 46	1 823 35	(88 89)
04/25/12	1349 4800	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	04/25/12	1,349 48	1,365 29	(15 81)
04/25/12	1299 2500	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	04/25/12	1 299 25	1,395 68	(96 43)
04/25/12	768 2100	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	04/25/12	768 21	774 45	(6 24)
04/25/12	256 0700	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	04/25/12	256 07	258 99	(2 92)
04/25/12	142 2600	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	04/25/12	142 26	154 64	(12 38)
04/25/12	334 4200	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	04/25/12	334 42	332 70	1 72
04/25/12	786 0700	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	04/25/12	786 07	797 74	(11 67)
04/25/12	747 8600	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	04/25/12	747 86	746 18	1 68
04/25/12	458 1400	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	04/25/12	458 14	471 53	(13 39)
04/25/12	1991 7600	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	04/25/12	1,991 76	1 993 32	(1 56)
04/25/12	190 7400	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	04/25/12	190 74	198 07	(7 33)
04/25/12	4591 4100	FNMA POOL 975268 5 5% 5/01/38	04/20/11	04/25/12	4,591 41	4,905 10	(313 69)
04/25/12	2851 7400	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	04/25/12	2,851 74	2 987 20	(135 46)
05/02/12	150 0000	MCKESSON CORPORATION	01/05/10	04/27/12	13,691 45	9 525 54	4 165 91
05/03/12	90 0000	MCKESSON CORPORATION	07/21/09	04/30/12	8,233 90	4 130 67	4 103 23
05/03/12	150 0000	MCKESSON CORPORATION	01/04/10	04/30/12	13,723 16	9,476 52	4,246 64
05/03/12	130 0000	MCKESSON CORPORATION	01/05/10	04/30/12	11 893 41	8,255 47	3 637 94
05/08/12	29 0000	PHILLIPS 66-W/I	07/21/09	05/03/12	911 26	603 44	307 82
05/08/12	336 0000	PHILLIPS 66-W/I	07/21/09	05/03/12	10,616 92	6,991 59	3 625 33
05/10/12	140 1100	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	05/10/12	140 11	143 88	(3 77)
05/10/12	163 4600	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	05/10/12	163 46	167 99	(4 53)
05/17/12	20 0000	CITIGROUP INC	01/31/11	05/14/12	567 59	965 20	(397 61)
05/17/12	21 0000	CITIGROUP INC	01/31/11	05/14/12	595 97	1,014 30	(418 33)
05/17/12	31 0000	CITIGROUP INC	01/31/11	05/14/12	879 76	1,499 53	(619 77)
05/17/12	41 0000	CITIGROUP INC	01/31/11	05/14/12	1,163 56	1,980 18	(816 62)
05/17/12	72 0000	CITIGROUP INC	01/31/11	05/14/12	2,043 32	3,454 34	(1,411 02)
05/17/12	72 0000	CITIGROUP INC	01/31/11	05/14/12	2,043 32	3,477 60	(1,434 28)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
05/17/12	77 0000	CITIGROUP INC	01/31/11	05/14/12	2,185 22	3 717 79	(1,532 57)
05/17/12	126 0000	CITIGROUP INC	01/31/11	05/14/12	3 575 81	6,095 88	(2,520 07)
05/17/12	142 0000	CITIGROUP INC	01/31/11	05/14/12	4,029 88	6,874 79	(2,844 91)
05/17/12	148 0000	CITIGROUP INC	01/31/11	05/14/12	4,200 16	7,146 77	(2,946 61)
05/15/12	861 3100	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	05/15/12	861 31	857 68	3 63
05/15/12	677 4700	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	05/15/12	677 47	705 42	(27 95)
05/15/12	1287 3900	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	05/15/12	1 287 39	1,367 45	(80 06)
05/15/12	1363 3900	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	05/15/12	1,363 39	1,336 38	27 01
05/15/12	2211 5300	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	05/15/12	2,211 53	2,253 34	(41 81)
05/15/12	738 5200	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	05/15/12	738 52	735 24	3 28
05/15/12	769 8300	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	05/15/12	769 83	766 45	3 38
05/15/12	1037 7800	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	05/15/12	1 037 78	1 117 56	(79 78)
05/15/12	1255 7500	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	05/15/12	1,255 75	1 259 28	(3 53)
05/15/12	229 7100	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	05/15/12	229 71	245 86	(16 15)
05/15/12	2948 1100	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	05/15/12	2,948 11	3 128 22	(180 11)
05/15/12	2708 1300	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	05/15/12	2,708 13	2,654 39	53 74
05/15/12	250 5400	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	05/15/12	250 54	263 69	(13 15)
05/15/12	1509 4700	GMACC 2001-C2 B 6 79% 4/15/34	03/11/10	05/15/12	1,509 47	1,585 59	(76 12)
05/15/12	469 9000	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	05/15/12	469 90	466 90	3 00
05/15/12	305 9500	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	05/15/12	305 95	304 50	1 45
05/23/12	20000 0000	KRAFT FOODS INC 5 375% 2/10/20	09/08/10	05/18/12	23,252 80	22,081 60	1 171 20
05/23/12	30000 0000	U S TREASURY NOTE 1 25% 3/15/14	03/23/11	05/18/12	30,519 04	30,113 77	405 27
05/23/12	60000 0000	U S TREASURY NOTE 1 25% 3/15/14	03/23/11	05/18/12	61,038 08	60,257 81	780 27
05/23/12	30000 0000	U S TREASURY NOTE 1 0% 1/15/14	01/21/11	05/18/12	30,346 77	29 947 37	399 40
05/23/12	5000 0000	U S TREASURY NOTE 1 0% 1/15/14	01/25/11	05/18/12	5 057 80	4 995 13	62 67
05/23/12	30000 0000	UNITED STATES T-NOTE 1 25% 2/15/14	02/15/11	05/18/12	30,492 09	29,860 65	631 44
05/23/12	60000 0000	UNITED STATES T-NOTE 1 25% 2/15/14	02/15/11	05/18/12	60,984 17	59,721 29	1,262 88
05/30/12	10000 0000	KRAFT FOODS INC 5 375% 2/10/20	09/08/10	05/24/12	11 606 40	11,040 80	565 60
05/30/12	15000 0000	KRAFT FOODS INC 5 375% 2/10/20	09/08/10	05/24/12	17,387 25	16 561 20	826 05
05/25/12	447 9500	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	05/25/12	447 95	465 80	(17 85)
05/25/12	886 7900	FNMA POOL # AC1520 4% 9/1/24	10/14/09	05/25/12	886 79	900 09	(13 30)
05/25/12	1413 5400	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	05/25/12	1,413 54	1 454 40	(40 86)
05/25/12	1115 2200	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	05/25/12	1,115 22	1,095 02	20 20
05/25/12	1491 0300	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	05/25/12	1,491 03	1,504 78	(13 75)
05/25/12	876 1500	FNMA POOL # AH4794 5% 2/1/41	03/04/11	05/25/12	876 15	921 05	(44 90)
05/25/12	3023 1200	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	05/25/12	3 023 12	3 058 55	(35 43)
05/25/12	1314 9900	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	05/25/12	1,314 99	1 412 59	(97 60)
05/25/12	437 1700	FNMA POOL # MA0708 4 5% 3/01/41	05/19/11	05/25/12	437 17	451 65	(14 48)
05/25/12	877 2000	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	05/25/12	877 20	884 33	(7 13)
05/25/12	292 4000	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	05/25/12	292 40	295 74	(3 34)
05/25/12	162 4400	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	05/25/12	162 44	176 58	(14 14)
05/25/12	310 8200	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	05/25/12	310 82	309 22	1 60
05/25/12	800 3700	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	05/25/12	800 37	812 25	(11 88)
05/25/12	786 8300	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	05/25/12	786 83	785 06	1 77
05/25/12	857 5000	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	05/25/12	857 50	882 55	(25 05)
05/25/12	2575 7200	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	05/25/12	2,575 72	2,577 73	(2 01)
05/25/12	3903 2600	FNMA POOL # 975268 5 5% 5/1/38	04/20/11	05/25/12	3,903 26	4,169 93	(266 67)
05/25/12	230 5200	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	05/25/12	230 52	239 38	(8 86)
05/25/12	2870 6400	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	05/25/12	2,870 64	3 007 00	(136 36)
06/04/12	20000 0000	KRAFT FOODS INC 5 375% 2/10/20	03/01/11	05/30/12	23,262 40	21,223 60	2 038 80
06/07/12	55000 0000	U S TREASURY NOTE 1 25% 3/15/14	03/23/11	06/06/12	55 949 42	55 208 58	740 84
06/12/12	50 0000	CUMMINS INC	07/21/09	06/07/12	4,859 90	1,993 00	2 866 90
06/12/12	47 0000	ENERGIZER HLDGS INC	11/15/10	06/07/12	3,421 93	3,334 18	87 75
06/08/12	1242 1400	AMCAR 2010-3 A3 1 14% 4/08/15	09/15/10	06/08/12	1 242 14	1,241 95	0 19
06/13/12	447 0000	CUMMINS INC	07/21/09	06/08/12	43,101 68	17 817 42	25 284 26
06/13/12	19 0000	ENERGIZER HLDGS INC	11/12/10	06/08/12	1 394 86	1,312 53	82 33
06/13/12	130 0000	ENERGIZER HLDGS INC	11/12/10	06/08/12	9,543 77	9 032 67	511 10
06/13/12	11 0000	ENERGIZER HLDGS INC	11/15/10	06/08/12	807 55	780 34	27 21
06/13/12	263 0000	ENERGIZER HLDGS INC	11/15/10	06/08/12	19,307 79	18,593 36	714 43
06/12/12	137 5600	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	06/10/12	137 56	141 26	(3 70)
06/12/12	160 4800	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	06/10/12	160 48	164 93	(4 45)
06/15/12	1050 1500	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	06/15/12	1,050 15	1,045 72	4 43
06/15/12	438 8000	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	06/15/12	438 80	456 90	(18 10)
06/15/12	1865 1300	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	06/15/12	1,865 13	1,981 12	(115 99)
06/15/12	1002 4900	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	06/15/12	1,002 49	983 14	19 35
06/15/12	1127 2300	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	06/15/12	1,127 23	1,148 54	(21 31)
06/15/12	483 0100	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	06/15/12	483 01	480 95	2 06
06/15/12	384 1300	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	06/15/12	384 13	382 50	1 63
06/15/12	1290 0900	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	06/15/12	1,290 09	1 389 27	(99 18)
06/15/12	1023 1900	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	06/15/12	1 023 19	1 026 07	(2 88)
06/15/12	187 1700	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	06/15/12	187 17	200 33	(13 16)
06/15/12	7786 8100	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	06/15/12	7,786 81	8,262 53	(475 72)
06/15/12	1246 9300	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	06/15/12	1,246 93	1,222 83	24 10
06/15/12	233 2800	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	06/15/12	233 28	245 53	(12 25)
06/15/12	316 6300	GMACC 2001-C2 B 6 79% 4/15/34	03/11/10	06/15/12	316 63	332 60	(15 97)
06/15/12	435 5200	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	06/15/12	435 52	432 81	2 71
06/15/12	153 9200	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	06/15/12	153 92	153 21	0 71
06/25/12	1584 8200	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	06/25/12	1,584 82	1,647 96	(63 14)
06/25/12	593 6900	FNMA POOL # AC1520 4% 9/1/24	10/14/09	06/25/12	593 69	602 60	(8 91)
06/25/12	1015 1500	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	06/25/12	1,015 15	1,044 49	(29 34)
06/25/12	1467 9200	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	06/25/12	1,467 92	1,442 02	25 90
06/25/12	1277 0200	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	06/25/12	1,277 02	1 288 79	(11 77)
06/25/12	655 5800	FNMA POOL # AH4794 5% 2/1/41	03/04/11	06/25/12	655 58	689 18	(33 60)
06/25/12	677 7600	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	06/25/12	677 76	685 70	(7 94)
06/25/12	1184 6100	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	06/25/12	1,184 61	1 272 53	(87 92)
06/25/12	375 8800	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	06/25/12	375 88	378 93	(3 05)
06/25/12	125 2900	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	06/25/12	125 29	126 72	(1 43)
06/25/12	69 6100	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	06/25/12	69 61	75 67	(6 06)
06/25/12	313 0100	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	06/25/12	313 01	311 40	1 61
06/25/12	727 0000	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	06/25/12	727 00	737 79	(10 79)
06/25/12	731 1800	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	06/25/12	731 18	729 54	1 64
06/25/12	1682 9000	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	06/25/12	1 682 90	1,732 07	(49 17)
06/25/12	1886 5500	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	06/25/12	1,886 55	1 888 02	(1 47)
06/25/12	4344 9800	FNMA POOL # 975268 5 5% 5/1/38	04/20/11	06/25/12	4 344 98	4 641 83	(296 85)
06/25/12	170 5200	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	06/25/12	170 52	177 07	(6 55)
06/25/12	3519 0200	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	06/25/12	3,519 02	3 686 17	(167 15)
06/29/12	10000 0000	COMCAST CORP 5 9% 3/15/16	03/30/06	06/26/12	11,518 80	9,802 60	1,716 20
07/03/12	60000 0000	HSBC FINANCE CORP 5 0% 6/30/15	05/31/07	06/28/12	63 847 80	58,615 89	5 231 91
07/03/12	35000 0000	HSBC FINANCE CORP 5 0% 6/30/15	08/02/07	06/28/12	37 244 55	33,898 62	3 345 93
07/03/12	10000 0000	PETROBRAS INTL FIN C 5 375% 1/27/21	01/20/11	06/28/12	10,758 00	10 070 70	687 30
07/03/12	15000 0000	PETROBRAS INTL FIN C 5 375% 1/27/21	01/20/11	06/28/12	16,137 00	14,970 15	1 166 85

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
07/03/12	15000 0000	PETROBRAS INTL FIN C 5 375% 1/27/21	01/28/11	06/28/12	16,137 00	15 173 10	963 90
07/03/12	20000 0000	U S TREASURY NOTE 1 25% 3/15/14	03/23/11	06/28/12	20,317 90	20,075 85	242 05
07/05/12	25000 0000	U S TREASURY NOTE 1 25% 3/15/14	03/23/11	06/29/12	25,393 47	25,094 81	298 66
07/10/12	65000 0000	LLOYDS TSB BANK PLC 6 375% 1/21/21	01/13/11	07/06/12	74 241 05	64,805 65	9 435 40
07/10/12	10000 0000	LLOYDS TSB BANK PLC 6 375% 1/21/21	01/14/11	07/06/12	11 421 70	10,012 40	1 409 30
07/11/12	70 0000	TERADATA CORPORATION	03/03/11	07/06/12	4,560 58	3,496 13	1,064 45
07/09/12	4197 7000	AMCAR 2010-3 A3 1 14% 4/08/15	09/15/10	07/08/12	4,197 70	4,197 06	0 64
07/12/12	112 0000	TERADATA CORPORATION	03/03/11	07/09/12	7,338 50	5 583 64	1,754 86
07/12/12	178 0000	TERADATA CORPORATION	03/03/11	07/09/12	11,662 97	8,890 15	2 772 82
07/10/12	143 6600	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	07/10/12	143 66	147 52	(3 86)
07/10/12	167 6000	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	07/10/12	167 60	172 25	(4 65)
07/13/12	58000 0000	TYCO INTL FIN 3 375% 10/15/15	04/28/10	07/13/12	62,883 60	57,812 08	5,071 52
07/16/12	35000 0000	U S TREASURY NOTE 1 25% 3/15/14	03/11/11	07/13/12	35,571 37	35,128 63	442 74
07/16/12	15000 0000	UNITED STATES TREAS 0 75% 6/15/14	06/22/11	07/13/12	15,139 40	15 035 74	103 66
07/16/12	870 0100	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	07/15/12	870 01	866 34	3 67
07/16/12	548 6100	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	07/15/12	548 61	571 24	(22 63)
07/16/12	1312 0100	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	07/15/12	1,312 01	1 393 60	(81 59)
07/16/12	1289 4900	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	07/15/12	1,289 49	1,265 23	24 26
07/16/12	1787 9100	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	07/15/12	1 787 91	1 821 71	(33 80)
07/16/12	808 5600	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	07/15/12	808 56	805 23	3 33
07/16/12	727 0600	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	07/15/12	727 06	724 10	2 96
07/16/12	939 7000	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	07/15/12	939 70	1,011 94	(72 24)
07/16/12	1121 3200	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	07/15/12	1,121 32	1,124 47	(3 15)
07/16/12	205 1200	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	07/15/12	205 12	219 54	(14 42)
07/16/12	4777 0400	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	07/15/12	4,777 04	5 068 89	(291 85)
07/16/12	1272 3200	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	07/15/12	1,272 32	1,248 33	23 99
07/16/12	745 9600	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	07/15/12	745 96	785 12	(39 16)
07/16/12	7509 8600	GMACC 2001-C2 B 6 79% 4/15/34	03/11/10	07/15/12	7,509 86	7,888 58	(378 72)
07/16/12	349 1800	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	07/15/12	349 18	347 07	2 11
07/16/12	330 1400	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	07/15/12	330 14	328 66	1 48
07/23/12	22 0000	ST JUDE MEDICAL INC	04/27/11	07/18/12	818 76	1,163 90	(345 14)
07/23/12	10 0000	ST JUDE MEDICAL INC	03/22/11	07/18/12	375 36	517 90	(142 54)
07/23/12	970 0000	ST JUDE MEDICAL INC	03/22/11	07/18/12	36,410 17	49,926 29	(13,516 12)
07/23/12	163 0000	ST JUDE MEDICAL INC	04/26/11	07/18/12	6,118 41	8,489 15	(2,370 74)
07/23/12	125 0000	ST JUDE MEDICAL INC	04/27/11	07/18/12	4,692 03	6 613 05	(1,921 02)
07/25/12	25 0000	LIMITED BRANDS INC	11/17/09	07/20/12	1 157 46	458 00	699 46
07/24/12	24222 7250	BNY MELLON EMERGING MKTS-M	05/03/10	07/23/12	214 855 57	251,189 66	(36,334 09)
07/24/12	643 5110	BNY MELLON EMERGING MKTS-M	12/21/10	07/23/12	5 707 94	7 432 55	(1,724 61)
07/24/12	17981 4390	BNY MELLON INTERNATIONAL-M	09/25/09	07/23/12	155,000 00	187 006 96	(32,006 96)
07/24/12	38793 1030	DREYFUS EMERGING MARKETS - I	11/12/09	07/23/12	347 974 13	450 000 00	(102,025 87)
07/24/12	33755 2740	DREYFUS EMERGING MARKETS - I	11/17/09	07/23/12	302 784 81	400,000 00	(97 215 19)
07/24/12	882 0850	DREYFUS EMERGING MARKETS - I	12/17/09	07/23/12	7,912 30	10,011 67	(2,099 37)
07/24/12	435 7660	DREYFUS EMERGING MARKETS - I	12/17/10	07/23/12	3,908 82	5 712 89	(1 804 07)
07/24/12	49 0630	DREYFUS EMERGING MARKETS - I	12/31/10	07/23/12	440 10	664 80	(224 70)
07/26/12	355 0000	LIMITED BRANDS INC	11/17/09	07/23/12	16 172 27	6,503 60	9,668 67
07/27/12	224 0000	LIMITED BRANDS INC	11/17/09	07/24/12	9,962 76	4 103 68	5,859 08
07/27/12	336 0000	LIMITED BRANDS INC	11/17/09	07/24/12	15,079 47	6,155 52	8 923 95
07/25/12	1551 1700	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	07/25/12	1,551 17	1,612 97	(61 80)
07/25/12	435 4800	FNMA POOL # AC1520 4% 9/1/24	10/14/09	07/25/12	435 48	442 01	(6 53)
07/25/12	2045 8700	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	07/25/12	2,045 87	2,105 01	(59 14)
07/25/12	2388 1000	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	07/25/12	2,388 10	2,347 01	41 09
07/25/12	1911 0100	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	07/25/12	1,911 01	1,928 63	(17 62)
07/25/12	2143 2400	FNMA POOL # AH4794 5% 2/1/41	03/04/11	07/25/12	2,143 24	2,253 08	(109 84)
07/25/12	1398 9600	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	07/25/12	1 398 96	1 415 35	(16 39)
07/25/12	1255 8400	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	07/25/12	1,255 84	1,349 05	(93 21)
07/25/12	624 0400	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	07/25/12	624 04	629 11	(5 07)
07/25/12	208 0100	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	07/25/12	208 01	210 38	(2 37)
07/25/12	115 5600	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	07/25/12	115 56	125 62	(10 06)
07/25/12	270 2700	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	07/25/12	270 27	268 88	1 39
07/25/12	913 3400	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	07/25/12	913 34	926 90	(13 56)
07/25/12	1583 9400	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	07/25/12	1,583 94	1,580 38	3 56
07/25/12	306 4300	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	07/25/12	306 43	315 38	(8 95)
07/25/12	3754 6400	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	07/25/12	3,754 64	3,757 57	(2 93)
07/25/12	5128 5100	FNMA POOL # 975268 5 5% 5/1/38	04/20/11	07/25/12	5,128 51	5,478 89	(350 38)
07/25/12	34 7300	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	07/25/12	34 73	36 06	(1 33)
07/25/12	3066 8200	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	07/25/12	3,066 82	3,212 49	(145 67)
08/06/12	65000 0000	BARCLAYS BANK PLC 5 0% 9/22/16	09/17/09	08/01/12	70 912 40	64 916 15	5,996 25
08/08/12	3776 3700	AMCAR 2010-3 A3 1 14% 4/08/15	09/15/10	08/08/12	3,776 37	3,775 80	0 57
08/13/12	40783 7900	AMCAR 2010-3 A3 1 14% 4/08/15	09/15/10	08/08/12	40 914 43	40,777 61	136 82
08/13/12	10121 2900	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	08/08/12	10 934 16	10,081 15	853 01
08/13/12	11078 5100	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	08/08/12	11,968 25	11,034 98	933 27
08/13/12	10763 9900	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	08/08/12	11 652 02	11,329 09	322 93
08/13/12	134 3700	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	08/10/12	134 37	137 98	(3 61)
08/13/12	156 7700	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	08/10/12	156 77	161 12	(4 35)
08/15/12	1586 9100	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	08/15/12	1,586 91	1 580 22	6 69
08/15/12	1339 3300	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	08/15/12	1,339 33	1,394 58	(55 25)
08/15/12	1868 7000	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	08/15/12	1 868 70	1 984 91	(116 21)
08/15/12	1856 9600	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	08/15/12	1,856 96	1,822 92	34 04
08/15/12	1524 5400	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	08/15/12	1 524 54	1,553 36	(28 82)
08/15/12	649 1700	FHLMC GOLD C91186 5 0% 6/01/28	08/20/08	08/15/12	649 17	646 60	2 57
08/15/12	462 3200	FHLMC GOLD C91194 5 0% 7/01/28	08/20/08	08/15/12	462 32	460 51	1 81
08/15/12	1338 7800	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	08/15/12	1 338 78	1,441 70	(102 92)
08/15/12	905 9600	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	08/15/12	905 96	908 51	(2 55)
08/15/12	165 7200	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	08/15/12	165 72	177 37	(11 65)
08/15/12	3274 4600	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	08/15/12	3,274 46	3 474 51	(200 05)
08/15/12	3255 5600	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	08/15/12	3 255 56	3 195 79	59 77
08/15/12	163 5800	FHLMC GOLD G30459 5 0% 5/01/29	10/16/09	08/15/12	163 58	172 17	(8 59)
08/15/12	281 7800	GMACC 2001-C2 B 6 79% 4/15/34	03/11/10	08/15/12	281 78	295 99	(14 21)
08/15/12	442 0700	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	08/15/12	442 07	439 48	2 59
08/15/12	388 0100	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	08/15/12	388 01	386 33	1 68
08/17/12	18498 9430	BNY MELLON EMERGING MKTS-M	05/03/10	08/16/12	175,000 00	191,834 04	(16,834 04)
08/17/12	7995 7360	BNY MELLON INTERNATIONAL-M	09/25/09	08/16/12	75,000 00	83,155 65	(8,155 65)
08/29/12	58 0000	ALLIANCE DATA SYS CORP	05/29/08	08/24/12	8 003 36	3 522 58	4,480 78
08/29/12	140 0000	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	08/17/10	08/24/12	1 481 44	2,419 16	(937 72)
08/29/12	22 0000	AMAZON COM INC	05/02/11	08/24/12	5,399 82	4 422 48	977 34
08/29/12	110 0000	AMERICAN EXPRESS CO	06/21/10	08/24/12	6,306 47	4 673 06	1,633 41
08/29/12	90 0000	AMERIPRISE FINANCIAL INC	07/21/09	08/24/12	4,959 06	2,253 70	2,705 36
08/29/12	70 0000	APACHE CORP	07/21/09	08/24/12	6 102 60	5 401 16	701 44
08/29/12	45 0000	APPLE INC	07/08/08	08/24/12	29,870 40	7,963 23	21,907 17
08/29/12	220 0000	AT&T INC	02/06/07	08/24/12	8,120 45	8,271 36	(150 91)
08/29/12	340 0000	BANK OF AMERICA CORP	08/28/09	08/24/12	2,754 61	6 075 80	(3,321 19)

M75

REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
08/29/12	70 0000	CARNIVAL CORP	07/01/10	08/24/12	2 321 99	2 186 09	135 90
08/29/12	50 0000	CATERPILLAR INC	06/16/10	08/24/12	4,365 00	3 217 41	1,147 59
08/29/12	50 0000	CHUBB CORP	11/21/07	08/24/12	3,681 01	2 605 46	1,075 55
08/29/12	80 0000	CIGNA CORP	07/21/09	08/24/12	3,545 68	1 957 60	1,588 08
08/29/12	60 0000	CONOCOPHILLIPS	07/21/09	08/24/12	3,369 64	1 979 75	1,389 89
08/29/12	100 0000	COVIDIEN PLC	01/03/11	08/24/12	5,547 07	4,720 81	826 26
08/29/12	60 0000	DANAHER CORP	07/21/09	08/24/12	3,200 44	1 915 50	1,284 94
08/29/12	50 0000	E M C CORP MASS	05/02/11	08/24/12	1,324 07	1,419 63	(95 56)
08/29/12	110 0000	ENSCO PLC-CL A	03/24/11	08/24/12	6,211 78	6,337 66	(125 88)
08/29/12	120 0000	EXXON MOBIL CORP	07/21/09	08/24/12	10 536 00	8,414 65	2 121 35
08/29/12	130 0000	FORD MOTOR CO	11/22/10	08/24/12	1 230 03	2,150 42	(920 39)
08/29/12	210 0000	FORD MOTOR CO	01/06/11	08/24/12	1,986 97	3,810 70	(1 823 73)
08/29/12	50 0000	GENERAL ELECTRIC COMPANY	12/18/02	08/24/12	1 039 08	1,287 00	(247 92)
08/29/12	440 0000	GENERAL ELECTRIC COMPANY	07/28/03	08/24/12	9 143 87	12,542 20	(3,398 33)
08/29/12	70 0000	INFORMATICA CORP	08/13/10	08/24/12	2,160 29	2,139 44	20 85
08/29/12	33 0000	INTERNATIONAL BUSINESS MACHINES CORP	07/21/09	08/24/12	6 510 48	3,839 55	2 670 93
08/29/12	200 0000	JP MORGAN CHASE & CO	08/28/09	08/24/12	7 426 23	8,537 88	(1,111 65)
08/29/12	20 0000	MCKESSON CORPORATION	07/21/09	08/24/12	1,740 20	917 93	822 27
08/29/12	240 0000	NEWS CORP INC	01/21/04	08/24/12	5,611 55	4 533 11	1,078 44
08/29/12	100 0000	NEWS CORP INC	06/23/04	08/24/12	2,338 15	1 780 33	557 82
08/29/12	130 0000	NEXTERA ENERGY INC	04/05/11	08/24/12	8,788 06	7,308 01	1 480 05
08/29/12	63 0000	OCCIDENTAL PETROLEUM CORP	07/21/09	08/24/12	5,516 28	4 386 69	1,129 59
08/29/12	7 0000	OCCIDENTAL PETROLEUM CORP	06/11/10	08/24/12	612 92	584 97	27 95
08/29/12	110 0000	ORACLE CORP	07/21/09	08/24/12	3,502 54	2,420 00	1,082 54
08/29/12	140 0000	PEPSICO INC	07/21/09	08/24/12	10,239 65	7,873 47	2,366 18
08/29/12	41 0000	PRAXAIR INC	07/21/09	08/24/12	4,384 93	3 001 45	1,383 48
08/29/12	120 0000	QUALCOMM INC	01/06/10	08/24/12	7 473 67	5,766 78	1,706 89
08/29/12	20 0000	QUALCOMM INC	08/11/10	08/24/12	1,245 61	786 90	458 71
08/29/12	30 0000	TERADATA CORPORATION	03/03/11	08/24/12	2 258 11	1,495 62	762 49
08/29/12	40 0000	TYCO INTERNATIONAL LTD	07/21/09	08/24/12	2,257 62	1,162 76	1,094 86
08/29/12	250 0000	UNILEVER PLC ADR	12/14/09	08/24/12	8 947 79	7,726 88	1,220 91
08/29/12	160 0000	VALE SA-SP ADR	07/21/09	08/24/12	2 705 85	3,046 40	(340 55)
08/29/12	110 0000	WELLS FARGO & COMPANY	07/28/03	08/24/12	3,739 18	2 862 47	876 71
08/29/12	240 0000	WELLS FARGO & COMPANY	09/13/10	08/24/12	8,158 21	6,326 01	1,832 20
08/29/12	60 0000	ZIMMER HOLDINGS INC	05/11/11	08/24/12	3,670 23	4,150 94	(480 71)
08/27/12	544 1000	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	08/25/12	544 10	565 78	(21 68)
08/27/12	563 0300	FNMA POOL # AC1520 4% 9/1/24	10/14/09	08/25/12	563 03	571 48	(8 45)
08/27/12	187 6800	FNMA POOL # AC1520 4% 9/1/24	07/28/11	08/25/12	187 68	196 71	(9 03)
08/27/12	1736 8300	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	08/25/12	1 736 83	1,787 04	(50 21)
08/27/12	2162 8800	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	08/25/12	2,162 88	2,126 63	36 25
08/27/12	2354 4000	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	08/25/12	2,354 40	2,376 10	(21 70)
08/27/12	1931 2300	FNMA POOL # AH4794 5% 2/1/41	03/04/11	08/25/12	1 931 23	2,030 21	(98 98)
08/27/12	1848 4700	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	08/25/12	1,848 47	1 870 13	(21 66)
08/27/12	1091 3700	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	08/25/12	1,091 37	1 172 37	(81 00)
08/27/12	697 9300	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	08/25/12	697 93	703 60	(5 67)
08/27/12	232 6400	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	08/25/12	232 64	235 29	(2 65)
08/27/12	129 2500	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	08/25/12	129 25	140 50	(11 25)
08/27/12	319 9100	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	08/25/12	319 91	318 26	1 65
08/27/12	949 4400	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	08/25/12	949 44	963 53	(14 09)
08/27/12	544 7100	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	08/25/12	544 71	543 49	1 22
08/27/12	562 1100	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	08/25/12	562 11	578 53	(16 42)
08/27/12	1876 7900	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	08/25/12	1,876 79	1,878 26	(1 47)
08/27/12	6162 4100	FNMA POOL # 975268 5 5% 5/1/38	04/20/11	08/25/12	6,162 41	6 583 43	(421 02)
08/27/12	357 1100	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	08/25/12	357 11	370 84	(13 73)
08/27/12	3340 2100	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	08/25/12	3 340 21	3 498 87	(158 66)
09/04/12	15 2680	BNY MELLON M/C MULTI-STRATEGY FUND	12/09/10	08/31/12	177 87	182 60	(4 73)
09/04/12	375 5840	BNY MELLON SM/MID CAP-M	12/13/10	08/31/12	4,878 84	5,246 91	(368 07)
09/04/12	9058 1920	DREYFUS GLOBAL REAL ES SEC-I	11/16/10	08/31/12	72,556 12	65,490 73	7 065 39
09/04/12	1340 6200	DREYFUS GLOBAL REAL ES SEC-I	12/27/10	08/31/12	10,738 37	9,706 09	1 032 28
09/04/12	212 9230	DREYFUS GLOBAL REAL ES SEC-I	03/31/11	08/31/12	1,705 51	1,594 79	110 72
09/04/12	1169 0310	DREYFUS OPPORTUNISTIC S/C	05/03/10	08/31/12	30,418 19	32,884 84	(2 466 65)
09/04/12	176 0880	DREYFUS OPPORTUNISTIC S/C	12/14/10	08/31/12	4,581 81	5,191 08	(609 27)
09/04/12	538 5250	DREYFUS SELECT MGER S/C VL-I	05/03/10	08/31/12	10,388 15	10 436 62	(48 47)
09/04/12	885 6380	DREYFUS SELECT MGER S/C VL-I	12/31/10	08/31/12	17,083 92	17,730 44	(646 52)
09/04/12	1012 6010	RYDEX MANAGED FUTURES STRATEGY FD-Y	08/30/11	08/31/12	22 500 00	25,628 93	(3,128 93)
09/07/12	4467 9610	BNY MELLON INCOME STOCK-M	08/25/11	09/06/12	31 767 19	26 941 81	4,825 38
09/07/12	211 2580	BNY MELLON INCOME STOCK-M	08/31/11	09/06/12	1,502 04	1,326 70	175 34
09/07/12	2047 7820	DREYFUS EMG MKT DEBT LOC C-I	08/29/11	09/06/12	30,000 00	31,249 15	(1,249 15)
09/07/12	4925 1340	DREYFUS US EQUITY FUND-I	05/05/10	09/06/12	75,896 31	61 514 92	14,381 39
09/07/12	2028 1300	TCW EMERGING MARKETS INCOME FUND-I	08/29/11	09/06/12	18,557 40	17,604 17	953 23
09/07/12	251 3120	TCW EMERGING MARKETS INCOME FUND-I	08/31/11	09/06/12	2 299 50	2,188 93	110 57
09/11/12	3 0000	ALLIANCE DATA SYS CORP	05/28/08	09/06/12	420 17	179 32	240 85
09/11/12	102 0000	ALLIANCE DATA SYS CORP	05/29/08	09/06/12	14,285 81	6,194 89	8 090 92
09/11/12	210 0000	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	08/10/10	09/06/12	2,255 37	3,583 21	(1 327 84)
09/11/12	60 0000	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	08/17/10	09/06/12	644 39	1 036 78	(392 39)
09/11/12	42 0000	AMAZON COM INC	05/02/11	09/06/12	10,534 72	8,442 92	2 091 80
09/11/12	220 0000	AMERICAN EXPRESS CO	06/21/10	09/06/12	12 654 14	9 346 13	3,308 01
09/11/12	170 0000	AMERIPRISE FINANCIAL INC	07/21/09	09/06/12	9 502 79	4 256 99	5 245 80
09/11/12	130 0000	APACHE CORP	07/21/09	09/06/12	11,223 95	10 030 72	1 193 23
09/11/12	82 0000	APPLE INC	07/08/08	09/06/12	55,461 10	14 510 78	40 950 32
09/11/12	430 0000	AT&T INC	02/06/07	09/06/12	16 044 96	16 166 75	(121 79)
09/11/12	610 0000	BANK OF AMERICA CORP	08/28/09	09/06/12	5,032 39	10,900 70	(5,868 31)
09/11/12	140 0000	CARNIVAL CORP	07/01/10	09/06/12	5 035 69	4,372 17	663 52
09/11/12	100 0000	CATERPILLAR INC	06/16/10	09/06/12	8,448 82	6,434 82	2,014 00
09/11/12	90 0000	CBS CORP-CLASS BW/I	05/05/11	09/06/12	3,291 24	2,415 50	875 74
09/11/12	100 0000	CHUBB CORP	11/21/07	09/06/12	7 506 84	5 210 91	2,295 93
09/11/12	10 0000	CIGNA CORP	07/21/09	09/06/12	459 59	244 70	214 89
09/11/12	120 0000	CIGNA CORP	07/21/09	09/06/12	5,515 09	2 936 40	2,578 69
09/11/12	120 0000	CONOCOPHILLIPS	07/21/09	09/06/12	6,677 86	3,959 50	2 718 36
09/11/12	190 0000	COVIDIEN PLC	01/03/11	09/06/12	10 755 66	8 969 54	1,786 12
09/11/12	130 0000	DANAHER CORP	07/21/09	09/06/12	7,064 04	4,150 25	2 913 79
09/11/12	30 0000	E M C CORP MASS	07/16/09	09/06/12	821 10	412 50	408 60
09/11/12	240 0000	E M C CORP MASS	07/16/09	09/06/12	6,568 77	3,299 11	3,269 66
09/11/12	190 0000	ENSCO PLC-CL A	03/24/11	09/06/12	10,886 78	10 946 87	(60 09)
09/11/12	230 0000	EXXON MOBIL CORP	07/21/09	09/06/12	20 405 14	16 128 07	4,277 07
09/11/12	184 0000	FORD MOTOR CO	11/22/10	09/06/12	1 821 71	3 043 67	(1,221 96)
09/11/12	436 0000	FORD MOTOR CO	11/22/10	09/06/12	4,316 65	7 189 51	(2 872 86)
09/11/12	890 0000	GENERAL ELECTRIC COMPANY	01/28/11	09/06/12	18,894 81	18 039 41	855 40
09/11/12	31 0000	INFORMATICA CORP	08/13/10	09/06/12	1,104 51	947 46	157 05
09/11/12	99 0000	INFORMATICA CORP	08/13/10	09/06/12	3,527 30	3 018 14	509 16
09/11/12	60 0000	INTERNATIONAL BUSINESS MACHINES CORP	07/21/09	09/06/12	11,920 53	6,981 01	4 939 52

M75

REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	DATE ACQUIRED	DATE SOLD/RCD	PROCEEDS	COST	GAIN / (LOSS)
09/11/12	380 0000	JP MORGAN CHASE & CO	08/28/09	09/06/12	14,860 18	16,221 97	(1,561 79)
09/11/12	90 0000	MCKESSON CORPORATION	07/21/09	09/06/12	8,042 22	4,130 66	3 911 56
09/11/12	590 0000	NEWS CORP INC	06/23/04	09/06/12	14,478 75	10,503 95	3,974 80
09/11/12	175 0000	NEXTERA ENERGY INC	04/04/11	09/06/12	11,758 34	9 805 79	1,952 55
09/11/12	85 0000	NEXTERA ENERGY INC	04/05/11	09/06/12	5,711 19	4,778 32	932 87
09/11/12	130 0000	OCCIDENTAL PETROLEUM CORP	07/21/09	09/06/12	10 928 86	9,051 90	1,876 96
09/11/12	380 0000	ORACLE CORP	07/21/09	09/06/12	12 380 12	8 360 00	4,020 12
09/11/12	270 0000	PEPSICO INC	07/21/09	09/06/12	19,458 46	15,184 56	4,273 90
09/11/12	74 0000	PRAXAIR INC	07/21/09	09/06/12	7,857 14	5,417 26	2,439 88
09/11/12	110 0000	QUALCOMM INC	08/11/10	09/06/12	6,861 66	4 318 05	2 543 61
09/11/12	160 0000	QUALCOMM INC	08/11/10	09/06/12	9,980 59	6,295 18	3,685 41
09/11/12	30 0000	TERADATA CORPORATION	03/02/11	09/06/12	2 420 65	1,423 64	997 01
09/11/12	50 0000	TERADATA CORPORATION	03/03/11	09/06/12	4 034 43	2,492 69	1,541 74
09/11/12	130 0000	TYCO INTERNATIONAL LTD	07/21/09	09/06/12	7,343 54	3,778 96	3,564 58
09/11/12	90 0000	UNILEVER PLC ADR	12/11/09	09/06/12	3 301 14	2 762 45	538 69
09/11/12	390 0000	UNILEVER PLC ADR	12/14/09	09/06/12	14,304 92	12 053 92	2,251 00
09/11/12	25000 0000	UNITED STATES T-NOTE 2 25% 7/31/18	08/24/11	09/06/12	26,966 70	26,097 76	868 94
09/11/12	30000 0000	UNITED STATES T-NOTE 0 625% 7/15/14	08/05/11	09/06/12	30,200 29	30,132 42	67 87
09/11/12	290 0000	VALE SA-SP ADR	07/21/09	09/06/12	4,883 52	5 521 60	(638 08)
09/11/12	130 0000	WELLS FARGO & COMPANY	07/28/03	09/06/12	4,516 76	3 382 92	1,133 84
09/11/12	480 0000	WELLS FARGO & COMPANY	07/28/03	09/06/12	16,677 27	12,490 80	4,186 47
09/11/12	30 0000	WELLS FARGO & COMPANY	07/21/09	09/06/12	1,042 33	758 07	284 26
09/11/12	110 0000	ZIMMER HOLDINGS INC	05/11/11	09/06/12	7,034 89	7,610 05	(575 16)
09/11/12	135 0200	GECMC 2004-C3 A3 4 865% 7/10/39	02/01/10	09/10/12	135 02	138 65	(3 63)
09/11/12	157 5200	GECMC 2004-C3 A3 4 865% 7/10/39	02/02/10	09/10/12	157 52	161 89	(4 37)
09/19/12	15000 0000	ROYAL BANK OF SCOTLA 4 875% 3/16/15	03/09/10	09/13/12	16,164 45	15 007 80	1 156 65
09/19/12	20000 0000	ROYAL BANK OF SCOTLA 4 875% 3/16/15	03/09/10	09/13/12	21,552 60	19 953 60	1 599 00
09/19/12	20000 0000	ROYAL BANK OF SCOTLA 4 875% 3/16/15	03/09/10	09/13/12	21,552 60	20 003 40	1 549 20
09/19/12	20000 0000	ROYAL BANK OF SCOTLA 4 875% 3/16/15	06/29/11	09/13/12	21 552 60	20,707 40	845 20
09/17/12	1161 3600	FHLMC GOLD A69852 5 5% 12/01/37	12/07/07	09/15/12	1,161 36	1,156 46	4 90
09/17/12	2137 2800	FHLMC GOLD A90393 5 0% 12/01/39	03/08/10	09/15/12	2,137 28	2,225 44	(88 16)
09/17/12	2397 4100	FHLMC GOLD A92821 5 0% 7/01/40	07/22/10	09/15/12	2 397 41	2,546 50	(149 09)
09/17/12	1880 0500	FHLMC GOLD A95160 4 0% 11/01/40	04/08/11	09/15/12	1 880 05	1,846 48	33 57
09/17/12	2956 5600	FHLMC GOLD A95828 4 5% 12/01/40	12/17/10	09/15/12	2,956 56	3,012 46	(55 90)
09/17/12	1160 7200	FHLMC GOLD G04216 5 5% 12/01/37	07/21/10	09/15/12	1,160 72	1,249 95	(89 23)
09/17/12	947 8700	FHLMC GOLD G04719 5 5% 1/01/38	09/30/08	09/15/12	947 87	950 54	(2 67)
09/17/12	173 3900	FHLMC GOLD G04719 5 5% 1/01/38	03/09/11	09/15/12	173 39	185 58	(12 19)
09/17/12	3326 8000	FHLMC GOLD G05938 5 0% 1/01/36	07/19/10	09/15/12	3,326 80	3,530 05	(203 25)
09/17/12	4237 5500	FHLMC GOLD G06222 4 0% 1/01/41	04/08/11	09/15/12	4 237 55	4,161 75	75 80
09/17/12	283 6100	GMACC 2001-C2 B 6 79% 4/15/34	03/11/10	09/15/12	283 61	297 91	(14 30)
09/17/12	369 3400	GNMA POOL # 781830 5 0% 11/15/34	08/30/07	09/15/12	369 34	367 24	2 10
09/17/12	358 0600	GNMA POOL # 782105 5 0% 3/15/36	05/10/07	09/15/12	358 06	356 56	1 50
09/17/12	43448 60000	FNMA POOL # AK6724A 3 0% 3/01/42	08/08/12	10/11/12	45 261 22	44,918 39	342 83
09/19/12	994 7600	WOART 2011-A A3 1 11% 5/15/15	03/02/11	09/15/12	994 76	994 73	0 03
09/25/12	595 0000	FNMA POOL # AA7694 4 5% 7/01/24	11/10/09	09/25/12	595 00	618 71	(23 71)
09/25/12	592 5800	FNMA POOL # AC1520 4% 9/1/24	10/14/09	09/25/12	592 58	601 47	(8 89)
09/25/12	197 5300	FNMA POOL # AC1520 4% 9/1/24	07/28/11	09/25/12	197 53	207 04	(9 51)
09/25/12	1088 1300	FNMA POOL # AD2351 4 0% 3/01/25	12/13/10	09/25/12	1,088 13	1,119 58	(31 45)
09/25/12	2151 1800	FNMA POOL # AH3519 4 0% 2/01/41	04/08/11	09/25/12	2 151 18	2,116 07	35 11
09/25/12	1062 8300	FNMA POOL # AH3620 3 5% 1/01/26	01/18/11	09/25/12	1,062 83	1,072 63	(9 80)
09/25/12	806 1100	FNMA POOL # AH4794 5% 2/1/41	03/04/11	09/25/12	806 11	847 42	(41 31)
09/25/12	4026 4100	FNMA POOL # AH8932 4 5% 4/01/41	02/16/11	09/25/12	4 026 41	4,073 59	(47 18)
09/25/12	3393 0200	FNMA POOL # AJ1758 3 5% 9/01/26	09/14/11	09/25/12	3 393 02	3,560 55	(167 53)
09/25/12	1067 6800	FNMA POOL # AL0201 5 0% 12/01/21	04/15/11	09/25/12	1,067 68	1,146 92	(79 24)
09/25/12	568 7300	FNMA POOL # 255364 6 0% 9/01/34	10/30/06	09/25/12	568 73	573 35	(4 62)
09/25/12	189 5800	FNMA POOL # 255364 6 0% 9/01/34	01/03/07	09/25/12	189 58	191 74	(2 16)
09/25/12	105 3200	FNMA POOL # 255364 6 0% 9/01/34	02/15/11	09/25/12	105 32	114 49	(9 17)
09/25/12	304 3800	FNMA POOL # 555528 6 0% 4/01/33	05/24/06	09/25/12	304 38	302 81	1 57
09/25/12	856 2800	FNMA POOL # 888967 6 0% 12/01/37	06/09/08	09/25/12	856 28	868 99	(12 71)
09/25/12	833 4400	FNMA POOL # 962003 5 5% 3/01/38	02/25/08	09/25/12	833 44	831 57	1 87
09/25/12	780 3100	FNMA POOL # 962301 4 5% 3/01/23	05/20/09	09/25/12	780 31	803 11	(22 80)
09/25/12	2461 0200	FNMA POOL # 966608 5 5% 2/01/38	02/15/08	09/25/12	2 461 02	2,462 94	(1 92)
09/25/12	4854 4300	FNMA POOL # 975288 5 5% 5/1/38	04/20/11	09/25/12	4 854 43	5,186 09	(331 66)
09/25/12	359 2600	FNMA POOL # 981644 4 5% 6/01/23	10/14/09	09/25/12	359 26	373 07	(13 81)
09/25/12	3926 7600	FNMA REMIC 2003-64 5 5% 3/25/30	05/20/10	09/25/12	3 926 76	4 113 28	(186 52)
				TOTAL LT GAIN/LOSS	8,670,761 28	8 410 066 25	260 695 03
				TOTAL GAIN/LOSS	17,088 409 89	16,932 710 58	155 699 31

OSCHIN FAMILY FOUNDATION
20-0533204

Fiscal Report for Year 2012

Short Term Gain/Loss

SECURITY ▲	QUANTITY	DATE ACQUIRED	DATE SOLD	TOTAL COST ($)	ADJUSTED COST ($)	PROCEEDS ($)	G/L AMOUNT ($)	HOLDING PERIOD
Aeroflex Holding G/L Amount $6 38								
	150 000	02/22/2012	02/24/2012	1,710 00	1,710 00	1,716 38	6 38	short
Alkermes Plc Shs G/L Amount $902 86								
	2,100 000	03/08/2012	03/26/2012	34,650 00	34,650 00	35,552 86	902 86	short
Allianz Nfj Sm-Cap Value A G/L Amount: $802.45								
Dividend Reinvestment	168 966	12/22/2011	08/09/2012	4,700 63	4,700 63	4,893 26	192 63	short
Dividend Reinvestment	324 367	12/15/2011	08/09/2012	8,783 85	8,783 85	9,393 67	609 82	short
Sub Total				**$13,484.48**	**$13,484.48**	**$14,286.93**	**$802.45**	
Amer Intl Gp Inc New G/L Amount $3,949 98								
	5,000 000	05/07/2012	05/08/2012	152,500 00	152,500 00	156,449 98	3,949 98	short
Ann Inc Com G/L Amount. $15,508 08								
	10,000 000	03/02/2012	03/12/2012	257,093 00	257,093 00	272,601 08	15,508 08	short
Apple Inc G/L Amount $193,959.28								
	300 000	04/20/2012	06/21/2012	174,872 01	174,872 01	174,477 97	-394 04	short
	500 000	05/18/2012	06/21/2012	267,811 00	267,811 00	290,796 62	22,985 62	short
	500 000	04/16/2012	04/25/2012	295,887 00	295,887 00	306,488 63	10,601 63	short
	500 000	02/15/2012	06/13/2012	249,275 65	249,275 65	285,478 80	36,203 15	short
	1,500 000	02/15/2012	06/21/2012	747,826 95	747,826 95	872,389 87	124,562 92	short
Sub Total				**$1,735,672.61**	**$1,735,672.61**	**$1,929,631.89**	**$193,959.28**	
Arch Capital Group Ltd Ser B G/L Amount -$206 00								
	400 000	12/22/2011	05/02/2012	10,206 00	10,206 00	10,000 00	-206 00	short
Ashford Hospitality Tr Inc G/L Amount: $9,586 89								
	20,000 000	11/21/2011	12/21/2011	151,404 00	151,404 00	160,990 89	9,586 89	short
Autodesk Inc Delaware G/L Amount -$6,995 12								
	3,000 000	02/14/2012	02/28/2012	116,385 60	116,385 60	113,726 31	-2,659 29	short
	8,000 000	02/13/2012	02/28/2012	307,606 00	307,606 00	303,270 17	-4,335 83	short
Sub Total				**$423,991.60**	**$423,991.60**	**$416,996.48**	**-$6,995.12**	
Avg Technologies G/L Amount: $142.66								
	700 000	02/27/2012	03/26/2012	9,233 68	9,233 68	9,923 44	689 76	short
	300 000	02/02/2012	03/26/2012	4,800 00	4,800 00	4,252 90	-547 10	short
Sub Total				**$14,033.68**	**$14,033.68**	**$14,176.34**	**$142.66**	
Bancorpsouth Inc G/L Amount $1,465 28								
	1,000 000	01/18/2012	02/21/2012	10,500 00	10,500 00	11,965 28	1,465 28	short
Bazaarvoice Inc G/L Amount $2,834 88								
	500 000	02/23/2012	02/27/2012	6,000 00	6,000 00	8,024 91	2,024 91	short
	200 000	02/23/2012	02/27/2012	2,400 00	2,400 00	3,209 97	809 97	short
Sub Total				**$8,400.00**	**$8,400.00**	**$11,234.88**	**$2,834.88**	
Bb&T Corporation 5 85% G/L Amount -$8 80								
	5,000 000	04/26/2012	05/07/2012	125,000 00	125,000 00	124,991 20	-8 80	short
Brightcove Inc G/L Amount $1,154 31								
	300 000	02/16/2012	02/24/2012	3,300 00	3,300 00	4,454 31	1,154 31	short
Calpine Corp New G/L Amount $3,387 09								
	1,600 000	02/13/2012	03/07/2012	25,200 00	25,200 00	25,741 93	541 93	short
	8,400 000	02/13/2012	03/07/2012	132,300 00	132,300 00	135,145 16	2,845 16	short
Sub Total				**$157,500.00**	**$157,500.00**	**$160,887.09**	**$3,387.09**	
Capital One Financial Corp G/L Amount $7,265 96								
	1,000 000	03/15/2012	03/23/2012	51,650 00	51,650 00	54,766 61	3,116 61	short

	2,000 000	01/20/2012	02/14/2012	91,724 60	91,724 60	95,873 95	4,149 35	short
Sub Total				**$143,374.60**	**$143,374.60**	**$150,640.56**	**$7,265.96**	
Cavium Inc Com | G/L Amount -$148,547 64								
	3,400 000	03/05/2012	06/15/2012	112,501 58	112,501 58	90,943 53	-21,558 05	short
	600 000	03/05/2012	06/14/2012	19,853 22	19,853 22	15,943 18	-3,910 04	short
	3,000 000	05/10/2012	06/18/2012	69,740 40	69,740 40	82,344 54	12,604 14	short
	2,400 000	05/02/2012	06/18/2012	64,398 48	64,398 48	65,875 63	1,477 15	short
	1,600 000	05/02/2012	06/15/2012	42,932 32	42,932 32	42,796 96	-135 36	short
	3,000 000	03/01/2012	05/22/2012	108,315 60	108,315 60	70,494 52	-37,821 08	short
	1,000 000	02/27/2012	05/22/2012	38,434 90	38,434 90	23,499 47	-14,935 43	short
	4,000 000	02/27/2012	05/22/2012	153,739 60	153,739 60	93,997 89	-59,741 71	short
	1,000 000	03/05/2012	05/22/2012	33,088 70	33,088 70	23,498 17	-9,590 53	short
	1,000 000	02/27/2012	05/22/2012	38,434 90	38,434 90	23,498 17	-14,936 73	short
Sub Total				**$681,439.70**	**$681,439.70**	**$532,892.06**	**-$148,547.64**	
Chemocentryx Inc | G/L Amount $468 49								
	100 000	02/08/2012	04/13/2012	1,000 00	1,000 00	1,468 49	468 49	short
Chesapeake Midstream Ptnr Lp | G/L Amount -$1,933 64								
	2,700 000	02/02/2012	02/13/2012	77,490 00	77,490 00	75,556 36	-1,933 64	short
Cigna Corporation Com | G/L Amount $177 26								
	150 000	11/16/2011	12/01/2011	6,412 50	6,412 50	6,589 76	177 26	short
Cobalt Intl Energy | G/L Amount $3,596 80								
	500 000	02/24/2012	02/27/2012	14,000 00	14,000 00	15,498 67	1,498 67	short
	700 000	02/24/2012	02/27/2012	19,600 00	19,600 00	21,698 13	2,098 13	short
Sub Total				**$33,600.00**	**$33,600.00**	**$37,196.80**	**$3,596.80**	
Commonwealth Reit Com | G/L Amount -$3,148.30								
	600 000	07/13/2011	10/18/2011	14,400 00	14,400 00	11,251 70	-3,148 30	short
Costamare Inc | G/L Amount -$800 57								
	1,000 000	03/22/2012	04/24/2012	14,100 00	14,100 00	13,939 89	-160 11	short
	4,000 000	03/22/2012	04/24/2012	56,400 00	56,400 00	55,759 54	-640 46	short
Sub Total				**$70,500.00**	**$70,500.00**	**$69,699.43**	**-$800.57**	
Dollar Gen Corp New Com | G/L Amount $1,783 27								
	1,000 000	03/28/2012	04/13/2012	45,250 00	45,250 00	46,258 16	1,008 16	short
	500 000	12/07/2011	01/10/2012	19,500 00	19,500 00	20,275 11	775 11	short
Sub Total				**$64,750.00**	**$64,750.00**	**$66,533.27**	**$1,783.27**	
Dunkin Brands Group Inc | G/L Amount $2,243 65								
	500 000	03/30/2012	07/10/2012	14,750 00	14,750 00	16,861 12	2,111 12	short
	200 000	11/17/2011	01/18/2012	5,124 00	5,124 00	5,256 53	132 53	short
Sub Total				**$19,874.00**	**$19,874.00**	**$22,117.65**	**$2,243.65**	
Dws Dreman Intl Value A | G/L Amount -$375 37								
Dividend Reinvestment	27 380	06/23/2011	06/14/2012	250 25	250 25	205 50	-44 75	short
	176 851	04/28/2011	04/13/2012	1,793 27	1,793 27	1,462 65	-330 62	short
Sub Total				**$2,043.52**	**$2,043.52**	**$1,668.15**	**-$375.37**	
Dws Dreman Intl Value C | G/L Amount -$26 38								
Dividend Reinvestment	79 183	12/23/2011	04/13/2012	623 96	623 96	650 10	26 14	short
Dividend Reinvestment	58 357	06/23/2011	04/13/2012	531 63	531 63	479 11	-52 52	short
Sub Total				**$1,155.59**	**$1,155.59**	**$1,129.21**	**-$26.38**	
Enphase Energy | G/L Amount $181 97								
	150 000	03/29/2012	04/13/2012	900 00	900 00	1,081 97	181 97	short
Entergy Llc 5 25% 5 1/4 7-01-52 | G/L Amount $1,487 86								
	10,000 000	06/26/2012	06/29/2012	250,000 00	250,000 00	251,487 86	1,487 86	short
Epam Systems | G/L Amount $348 74								
	100 000	02/08/2012	03/02/2012	1,200 00	1,200 00	1,548 74	348 74	short
Facebook Inc Cl-A | G/L Amount -$231,376 01								
	500 000	06/12/2012	09/04/2012	13,568 35	13,568 35	8,839 86	-4,728 49	short

	500 000	07/27/2012	09/04/2012	11,631 08	11,631 08	8,839 86	-2,791 22	short
	1,000 000	06/12/2012	09/04/2012	27,136 70	27,136 70	17,679 72	-9,456 98	short
	1,000 000	06/12/2012	09/04/2012	27,136 70	27,136 70	17,679 72	-9,456 98	short
	5,000 000	08/17/2012	09/04/2012	98,056 00	98,056 00	88,398 61	-9,657 39	short
	3,000 000	08/03/2012	09/04/2012	63,366 20	63,366 20	53,039 16	-10,327 04	short
	2,000 000	08/09/2012	09/04/2012	41,835 50	41,835 50	35,359 44	-6,476 06	short
	500 000	07/27/2012	09/04/2012	11,631 08	11,631 08	8,839 86	-2,791 22	short
	2,000 000	07/27/2012	09/04/2012	46,524 34	46,524 34	35,359 44	-11,164 90	short
	500 000	05/17/2012	07/10/2012	19,000 00	19,000 00	15,768 77	-3,231 23	short
	500 000	05/17/2012	07/10/2012	19,000 00	19,000 00	15,768 77	-3,231 23	short
	500 000	05/17/2012	07/10/2012	19,000 00	19,000 00	15,768 77	-3,231 23	short
	1,000 000	05/17/2012	07/10/2012	38,000 00	38,000 00	31,537 53	-6,462 47	short
	1,000 000	05/17/2012	07/10/2012	38,000 00	38,000 00	31,537 53	-6,462 47	short
	2,500 000	05/21/2012	09/04/2012	84,505 00	84,505 00	44,199 30	-40,305 70	short
	1,000 000	05/17/2012	09/04/2012	38,000 00	38,000 00	17,679 72	-20,320 28	short
	3,000 000	05/17/2012	09/04/2012	114,000 00	114,000 00	53,039 16	-60,960 84	short
	1,000 000	05/17/2012	09/04/2012	38,000 00	38,000 00	17,679 72	-20,320 28	short
Sub Total				**$748,390.95**	**$748,390.95**	**$517,014.94**	**-$231,376.01**	
First Eagle Gold A	**G/L Amount -$88,847.15**							
	2,801 120	11/08/2011	03/28/2012	99,999 98	99,999 98	78,123 24	-21,876 74	short
Dividend Reinvestment	332 276	12/13/2011	03/28/2012	10,031 40	10,031 40	9,267 18	-764 22	short
Dividend Reinvestment	144 629	12/13/2011	03/28/2012	4,366 34	4,366 34	4,033 70	-332 64	short
	2,876 043	08/24/2011	03/28/2012	99,999 99	99,999 99	80,212 84	-19,787 15	short
	2,787 845	08/29/2011	03/28/2012	99,999 97	99,999 97	77,753 00	-22,246 97	short
	2,730 748	08/31/2011	03/28/2012	99,999 99	99,999 99	76,160 56	-23,839 43	short
Sub Total				**$414,397.67**	**$414,397.67**	**$325,550.52**	**-$88,847.15**	
First Republic Bank	**G/L Amount $1,531 43**							
	1,000 000	02/29/2012	03/23/2012	30,000 00	30,000 00	31,531 43	1,531 43	short
Franklin Natural Resources A	**G/L Amount -$16,358 53**							
Dividend Reinvestment	20 678	12/15/2011	02/09/2012	683 63	683 63	800 68	117 05	short
	2,674 603	04/04/2011	02/09/2012	120,036 18	120,036 18	103,560 60	-16,475 58	short
Sub Total				**$120,719.81**	**$120,719.81**	**$104,361.28**	**-$16,358.53**	
Freeport Mcmoran Cp&Gld	**G/L Amount -$65,631 04**							
	4,500 000	11/01/2011	11/10/2011	242,161 14	242,161 14	176,530 10	-65,631 04	short
Fresh Market Inc The	**G/L Amount $1,596 58**							
	600 000	06/12/2012	06/20/2012	30,300 00	30,300 00	31,896 58	1,596 58	short
Fusion-Io Inc	**G/L Amount: -$1,008 95**							
	850 000	02/24/2012	04/13/2012	23,813 82	23,813 82	23,591 64	-222 18	short
	150 000	11/22/2011	04/13/2012	4,950 00	4,950 00	4,163 23	-786 77	short
Sub Total				**$28,763.82**	**$28,763.82**	**$27,754 87**	**-$1,008.95**	
Fx Alliance Inc	**G/L Amount $180 97**							
	100 000	02/09/2012	03/07/2012	1,200 00	1,200 00	1,380 97	180 97	short
Gaslog Ltd	**G/L Amount -$21,118 43**							
	3,000 000	06/22/2012	08/02/2012	30,936 50	30,936 50	28,504 69	-2,431 81	short
	3,000 000	03/30/2012	08/02/2012	42,000 00	42,000 00	28,504 69	-13,495 31	short
	3,000 000	04/11/2012	08/02/2012	33,696 00	33,696 00	28,504 69	-5,191 31	short
Sub Total				**$106,632.50**	**$106,632.50**	**$85,514.07**	**-$21,118.43**	
Genco Shipping & Trading Ltd	**G/L Amount $4,595 55**							
	9,786 000	03/06/2012	03/16/2012	60,777 06	60,777 06	66,761 76	5,984 70	short
	5,000 000	02/23/2012	03/16/2012	35,500 00	35,500 00	34,110 85	-1,389 15	short
Sub Total				**$96,277.06**	**$96,277.06**	**$100,872.61**	**$4,595.55**	
Gnc Holdings,Inc Com Cl A	**G/L Amount $91 85**							
	150 000	03/14/2012	04/13/2012	5,025 00	5,025 00	5,116 85	91 85	short
Goldcorp Inc	**G/L Amount -$149,275 39**							
	3,500 000	05/01/2012	08/02/2012	135,181 60	135,181 60	125,009 28	-10,172 32	short

	2,000 000	04/04/2012	08/02/2012	82,344 20	82,344 20	71,433 88	-10,910 32	short
	3,500 000	07/12/2012	08/02/2012	111,650 20	111,650 20	125,009 26	13,359 06	short
	3,000 000	05/09/2012	08/02/2012	104,493 60	104,493 60	107,150 82	2,657 22	short
	2,500 000	02/21/2012	08/02/2012	120,653 75	120,653 75	89,292 35	-31,361 40	short
	3,000 000	03/05/2012	08/02/2012	144,396 00	144,396 00	107,150 82	-37,245 18	short
	2,500 000	02/23/2012	08/02/2012	124,544 00	124,544 00	89,292 35	-35,251 65	short
	3,000 000	03/29/2012	08/02/2012	131,570 70	131,570 70	107,150 82	-24,419 88	short
	2,000 000	03/22/2012	08/02/2012	87,364 80	87,364 80	71,433 88	-15,930 92	short
Sub Total				**$1,042,198.85**	**$1,042,198.85**	**$892,923.46**	**-$149,275.39**	
Greenway Med Technologie	**G/L Amount $804 56**							
	200 000	02/02/2012	02/13/2012	2,000 00	2,000 00	2,804 56	804 56	short
Guidewire Software Inc	**G/L Amount $2,208 27**							
	200 000	01/25/2012	02/07/2012	2,600 00	2,600 00	4,072 18	1,472 18	short
	100 000	01/25/2012	02/07/2012	1,300 00	1,300 00	2,036 09	736 09	short
Sub Total				**$3,900.00**	**$3,900.00**	**$6,108.27**	**$2,208.27**	
Health Care Reit Inc	**G/L Amount -$29 70**							
	300 000	02/22/2012	04/13/2012	16,050 00	16,050 00	16,020 30	-29 70	short
Henderson European Focus A	**G/L Amount $2,226 02**							
Dividend Reinvestment	536 368	12/28/2011	04/13/2012	11,236 91	11,236 91	13,462 93	2,226 02	short
Henderson Global Technology A	**G/L Amount -$27,421.65**							
	21,401 819	09/20/2011	12/22/2011	400,000 00	400,000 00	382,734 72	-17,265 28	short
	10,615 711	08/11/2011	12/22/2011	200,000 00	200,000 00	189,843 63	-10,156 37	short
Sub Total				**$600,000.00**	**$600,000.00**	**$572,578.35**	**-$27,421.65**	
Hersha Hospitality Tr Cl A	**G/L Amount -$2,980 49**							
	3,000 000	05/09/2012	07/16/2012	16,293 30	16,293 30	15,056 40	-1,236 90	short
	3,000 000	05/03/2012	07/16/2012	16,800 00	16,800 00	15,056 41	-1,743 59	short
Sub Total				**$33,093.30**	**$33,093.30**	**$30,112.81**	**-$2,980.49**	
Hess Corporation	**G/L Amount $11,660 16**							
	5,000 000	01/03/2012	01/20/2012	291,998 50	291,998 50	303,658 66	11,660 16	short
Home Loan Servicing	**G/L Amount -$688 83**							
	1,200 000	02/28/2012	06/12/2012	16,800 00	16,800 00	16,111 17	-688 83	short
Infoblox Inc	**G/L Amount $1,883 74**							
	500 000	04/19/2012	05/09/2012	8,000 00	8,000 00	9,569 78	1,569 78	short
	100 000	04/19/2012	05/09/2012	1,600 00	1,600 00	1,913 96	313 96	short
Sub Total				**$9,600.00**	**$9,600.00**	**$11,483.74**	**$1,883.74**	
Ing Value Choice A	**G/L Amount $2,033 79**							
Dividend Reinvestment	418 520	12/16/2011	01/05/2012	6,106 21	6,106 21	6,264 28	158 07	short
Dividend Reinvestment	300 574	12/16/2011	01/05/2012	4,385 37	4,385 37	4,498 72	113 35	short
Dividend Reinvestment	4,673 475	12/16/2011	01/05/2012	68,185 95	68,185 95	69,948 32	1,762 37	short
Sub Total				**$78,677.53**	**$78,677.53**	**$80,711.32**	**$2,033.79**	
Ing Value Choice C	**G/L Amount $580 67**							
Dividend Reinvestment	39 121	12/16/2011	03/22/2012	563 73	563 73	598 62	34 89	short
Dividend Reinvestment	4 993	12/16/2011	03/22/2012	71 95	71 95	76 39	4 44	short
Dividend Reinvestment	608 266	12/16/2011	03/22/2012	8,765 12	8,765 12	9,306 46	541 34	short
Sub Total				**$9,400.80**	**$9,400.80**	**$9,981.47**	**$580.67**	
Invensense Inc	**G/L Amount $4,026 68**							
	500 000	03/07/2012	03/16/2012	7,425 00	7,425 00	10,522 45	3,097 45	short
	150 000	03/07/2012	03/16/2012	2,227 50	2,227 50	3,156 73	929 23	short
Sub Total				**$9,652.50**	**$9,652.50**	**$13,679.18**	**$4,026.68**	
John Hancock Discplnd Val A	**G/L Amount $248 78**							
Dividend Reinvestment	107 131	12/15/2011	12/22/2011	1,293 07	1,293 07	1,341 28	48 21	short
Dividend Reinvestment	442 456	12/15/2011	12/22/2011	5,340 44	5,340 44	5,539 55	199 11	short
Dividend Reinvestment	3 238	12/15/2011	12/22/2011	39 08	39 08	40 54	1 46	short
Sub Total				**$6,672.59**	**$6,672.59**	**$6,921.37**	**$248.78**	

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Kinder Morgan Mgmt Llc	G/L Amount. $10,941 00							
	2,000 000	10/04/2011	10/14/2011	113,646 00	113,646 00	124,587 00	10,941 00	short
Las Vegas Sands Corporation	G/L Amount -$3,060 66							
	10,000 000	04/24/2012	05/01/2012	567,621 00	567,621 00	564,560 34	-3,060 66	short
Linkedin Corp-A	G/L Amount -$616.57							
	100 000	11/16/2011	12/20/2011	7,100 00	7,100 00	6,483 43	-616 57	short
Lord Abbett Fundamental Eq A	G/L Amount -$46,974 23							
Dividend Reinvestment	981 582	11/22/2011	12/22/2011	11,307 82	11,307 82	11,831 08	523 26	short
Dividend Reinvestment	83 924	11/22/2011	12/22/2011	966 81	966 81	1,011 66	44 85	short
	22,796 353	01/20/2011	12/22/2011	299,999 78	299,999 78	274,766 04	-25,233 74	short
	11,337 868	03/15/2011	12/22/2011	149,999 99	149,999 99	136,656 12	-13,343 87	short
	7,552 870	07/28/2011	12/22/2011	100,000 00	100,000 00	91,035 27	-8,964 73	short
Sub Total				**$562,274.40**	**$562,274.40**	**$515,300.17**	**-$46,974 23**	
Lord Abbett Fundamental Eq C	G/L Amount $421 86							
Dividend Reinvestment	284 959	11/22/2011	04/24/2012	3,108 90	3,108 90	3,530 76	421 86	short
Lpl Investment Holdings Inc	G/L Amount -$2,432.78							
	500 000	05/01/2012	05/16/2012	17,250 00	17,250 00	15,898 46	-1,351 54	short
	400 000	05/01/2012	05/16/2012	13,800 00	13,800 00	12,718 76	-1,081 24	short
Sub Total				**$31,050.00**	**$31,050.00**	**$28,617.22**	**-$2,432.78**	
Matador Res Co	G/L Amount -$1,192.41							
	2,500 000	03/08/2012	03/26/2012	27,906 00	27,906 00	27,945 99	39 99	short
	1,500 000	02/02/2012	03/26/2012	18,000 00	18,000 00	16,767 60	-1,232 40	short
Sub Total				**$45,906.00**	**$45,906.00**	**$44,713.59**	**-$1,192.41**	
Medallion Fincl Corp	G/L Amount -$510 75							
	2,300 000	05/16/2012	06/13/2012	24,656 00	24,656 00	24,145 25	-510 75	short
Melco Crown Entertainment Adr	G/L Amount $147,676 21							
	6,000 000	11/10/2011	01/03/2012	56,149 01	56,149 01	59,725 64	3,576 63	short
	1,000 000	11/10/2011	01/03/2012	9,358 39	9,358 39	9,954 51	596 12	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 21	1,449 61	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 21	1,449 61	short
	1,000 000	12/08/2011	02/15/2012	9,258 50	9,258 50	11,989 83	2,731 33	short
	2,000 000	12/12/2011	02/17/2012	18,074 80	18,074 80	24,598 34	6,523 54	short
	200 000	12/08/2011	02/17/2012	1,851 70	1,851 70	2,459 84	608 14	short
	2,000 000	12/12/2011	02/17/2012	18,074 80	18,074 80	24,598 35	6,523 55	short
	1,000 000	09/29/2011	01/03/2012	9,247 10	9,247 10	9,954 31	707 21	short
	2,000 000	11/23/2011	01/03/2012	17,279 20	17,279 20	19,908 61	2,629 41	short
	1,000 000	11/23/2011	01/03/2012	8,639 60	8,639 60	9,954 31	1,314 71	short
	2,000 000	11/23/2011	01/11/2012	17,279 20	17,279 20	20,178 42	2,899 22	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 21	1,449 61	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 20	1,449 60	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 21	1,449 61	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 21	1,449 61	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 20	1,449 60	short
	10,000 000	12/15/2011	03/02/2012	87,920 00	87,920 00	131,594 75	43,674 75	short
	600 000	12/08/2011	02/17/2012	5,555 10	5,555 10	7,379 50	1,824 40	short
	1,000 000	12/12/2011	03/02/2012	9,037 40	9,037 40	13,159 48	4,122 08	short
	200 000	12/08/2011	02/17/2012	1,851 70	1,851 70	2,459 84	608 14	short
	200 000	12/08/2011	02/17/2012	1,851 70	1,851 70	2,459 84	608 14	short
	6,000 000	12/12/2011	03/02/2012	54,224 40	54,224 40	78,956 86	24,732 46	short
	1,000 000	12/12/2011	03/02/2012	9,037 40	9,037 40	13,159 48	4,122 08	short
	2,000 000	12/12/2011	03/02/2012	18,074 80	18,074 80	26,318 95	8,244 15	short
	1,000 000	12/12/2011	03/02/2012	9,037 40	9,037 40	13,159 48	4,122 08	short
	3,000 000	12/08/2011	02/15/2012	27,775 50	27,775 50	35,969 50	8,194 00	short
	1,000 000	12/08/2011	02/17/2012	9,258 50	9,258 50	12,299 18	3,040 68	short
	1,000 000	12/08/2011	02/17/2012	9,258 50	9,258 50	12,299 18	3,040 68	short
	1,000 000	12/08/2011	02/15/2012	9,258 50	9,258 50	11,989 83	2,731 33	short

	1,000 000	12/08/2011	02/17/2012	9,258 50	9,258 50	12,299 18	3,040 68	short
	800 000	12/08/2011	02/17/2012	7,406 80	7,406 80	9,839 34	2,432 54	short
	1,000 000	12/08/2011	02/15/2012	9,258 50	9,258 50	11,989 83	2,731 33	short
	1,000 000	12/08/2011	02/17/2012	9,258 50	9,258 50	12,299 18	3,040 68	short
	2,000 000	12/08/2011	02/15/2012	18,517 00	18,517 00	23,979 67	5,462 67	short
	800 000	08/08/2011	10/24/2011	9,317 52	9,317 52	8,784 09	-533 43	short
	2,000 000	08/22/2011	10/24/2011	24,478 00	24,478 00	21,960 21	-2,517 79	short
	1,000 000	08/22/2011	10/24/2011	12,239 00	12,239 00	10,980 11	-1,258 89	short
	3,000 000	08/22/2011	10/24/2011	36,717 00	36,717 00	32,940 32	-3,776 68	short
	2,000 000	08/22/2011	10/24/2011	24,478 00	24,478 00	21,960 22	-2,517 78	short
	3,000 000	09/29/2011	12/01/2011	27,741 30	27,741 30	30,305 42	2,564 12	short
	7,000 000	08/04/2011	12/01/2011	96,852 62	96,852 62	70,712 64	-26,139 98	short
	1,000 000	08/22/2011	10/24/2011	12,239 00	12,239 00	10,980 11	-1,258 89	short
	1,000 000	08/22/2011	10/24/2011	12,239 00	12,239 00	10,980 11	-1,258 89	short
	2,000 000	08/22/2011	10/24/2011	24,478 00	24,478 00	21,960 21	-2,517 79	short
	1,000 000	08/22/2011	10/24/2011	12,239 00	12,239 00	10,980 11	-1,258 89	short
	1,000 000	08/22/2011	10/24/2011	12,239 00	12,239 00	10,980 11	-1,258 89	short
	200 000	08/08/2011	10/24/2011	2,329 38	2,329 38	2,199 96	-129 42	short
	1,000 000	08/22/2011	10/24/2011	12,239 00	12,239 00	10,980 11	-1,258 89	short
	1,000 000	08/08/2011	10/24/2011	11,646 90	11,646 90	10,999 78	-647 12	short
	1,000 000	08/08/2011	10/24/2011	11,646 90	11,646 90	10,999 79	-647 11	short
	1,000 000	08/08/2011	10/24/2011	11,646 90	11,646 90	10,999 79	-647 11	short
	1,000 000	08/08/2011	10/24/2011	11,646 90	11,646 90	10,999 78	-647 12	short
	1,000 000	09/29/2011	01/03/2012	9,247 10	9,247 10	9,954 31	707 21	short
	1,000 000	09/29/2011	01/03/2012	9,247 10	9,247 10	9,954 31	707 21	short
	800 000	09/29/2011	01/03/2012	7,397 68	7,397 68	7,963 45	565 77	short
	1,000 000	09/29/2011	01/03/2012	9,247 10	9,247 10	9,954 31	707 21	short
	1,000 000	09/29/2011	01/03/2012	9,247 10	9,247 10	9,954 31	707 21	short
	6,000 000	12/08/2011	01/18/2012	55,551 00	55,551 00	64,619 05	9,068 05	short
	2,000 000	11/23/2011	01/18/2012	17,279 20	17,279 20	21,539 68	4,260 48	short
	200 000	09/29/2011	01/03/2012	1,849 42	1,849 42	1,990 86	141 44	short
	3,000 000	11/10/2011	01/03/2012	28,074 60	28,074 60	29,862 92	1,788 32	short
	2,000 000	09/29/2011	12/01/2011	18,494 20	18,494 20	20,203 61	1,709 41	short
	2,000 000	09/29/2011	12/01/2011	18,494 20	18,494 20	20,203 61	1,709 41	short
	1,000 000	09/29/2011	12/01/2011	9,247 10	9,247 10	10,101 81	854 71	short
	1,000 000	09/29/2011	12/01/2011	9,247 10	9,247 10	10,101 81	854 71	short
	2,000 000	09/29/2011	12/01/2011	18,494 20	18,494 20	20,203 61	1,709 41	short
	1,000 000	09/29/2011	01/03/2012	9,247 10	9,247 10	9,954 31	707 21	short
	1,000 000	11/23/2011	01/11/2012	8,639 60	8,639 60	10,089 21	1,449 61	short
	1,000 000	09/29/2011	12/01/2011	9,247 10	9,247 10	10,101 81	854 71	short
	1,000 000	09/29/2011	12/01/2011	9,247 10	9,247 10	10,101 80	854 70	short
Sub Total				**$1,155,441.12**	**$1,155,441.12**	**$1,303,117.33**	**$147,676.21**	
Mfs New Discovery C	**G/L Amount $15,093 56**							
Dividend Reinvestment	3,816 478	12/08/2011	09/13/2012	60,109 53	60,109 53	73,009 40	12,899 87	short
Dividend Reinvestment	649 024	12/08/2011	09/13/2012	10,222 13	10,222 13	12,415 82	2,193 69	short
Sub Total				**$70,331.66**	**$70,331.66**	**$85,425.22**	**$15,093.56**	
Mfs Utilities A	**G/L Amount $2,705 34**							
Dividend Reinvestment	98 728	10/31/2011	02/03/2012	1,689 23	1,689 23	1,702 07	12 84	short
Dividend Reinvestment	33 508	08/31/2011	01/20/2012	567 62	567 62	568 63	1 01	short
Dividend Reinvestment	106 576	09/30/2011	02/03/2012	1,683 90	1,683 90	1,837 37	153 47	short
Dividend Reinvestment	40 123	01/31/2012	02/03/2012	683 30	683 30	691 72	8 42	short
Dividend Reinvestment	181 127	12/30/2011	02/03/2012	3,070 10	3,070 10	3,122 63	52 53	short
Dividend Reinvestment	100 603	11/30/2011	02/03/2012	1,694 16	1,694 16	1,734 40	40 24	short
	5,649 718	06/14/2011	01/20/2012	99,999 95	99,999 95	95,875 66	-4,124 29	short
	5,696 592	09/19/2011	01/20/2012	95,133 09	95,133 09	96,671 27	1,538 18	short
	5,662 514	07/13/2011	01/20/2012	100,000 00	100,000 00	96,092 81	-3,907 19	short
Dividend Reinvestment	26 920	07/29/2011	01/20/2012	475 67	475 67	456 83	-18 84	short

Dividend Reinvestment	13 242	06/30/2011	01/20/2012	237 29	237 29	224 72	-12 57	short
	16,595 459	09/19/2011	02/03/2012	277,144 17	277,144 17	286,105 71	8,961 54	short
Sub Total				**$582,378.48**	**$582,378.48**	**$585,083.82**	**$2,705.34**	
Michael Kors Holdings Ltd	**G/L Amount $1,351 47**							
	1,000 000	03/23/2012	05/03/2012	47,000 00	47,000 00	47,965 34	965 34	short
	400 000	03/23/2012	05/03/2012	18,800 00	18,800 00	19,186 13	386 13	short
Sub Total				**$65,800.00**	**$65,800.00**	**$67,151.47**	**$1,351.47**	
Ms Jump Osx 000 11-23-11	**G/L Amount -$37,186 00**							
	20,000 000	08/22/2011	11/23/2011	163,406 00	163,406 00	170,488 00	7,082 00	short
	30,000 000	05/18/2011	11/23/2011	300,000 00	300,000 00	255,732 00	-44,268 00	short
Sub Total				**$463,406.00**	**$463,406.00**	**$426,220.00**	**-$37,186.00**	
New Mountain Finance Cp	**G/L Amount $105 86**							
	600 000	07/12/2012	08/31/2012	8,610 00	8,610 00	8,715 86	105 86	short
Nielson Holdings Nv	**G/L Amount -$5,390 60**							
	4,000 000	03/20/2012	04/24/2012	121,000 00	121,000 00	115,609 40	-5,390 60	short
Nuveen Tradewinds Val Opport A	**G/L Amount -$2,533 61**							
	495 818	09/19/2011	05/10/2012	16,952 01	16,952 01	14,418 40	-2,533 61	short
Nuveen Tradewinds Val Opport C	**G/L Amount -$453 44**							
Dividend Reinvestment	243 385	12/29/2011	05/03/2012	7,201 75	7,201 75	7,111 87	-89 88	short
Dividend Reinvestment	264 946	12/15/2011	05/03/2012	7,842 41	7,842 41	7,741 72	-100 69	short
Dividend Reinvestment	691 764	12/15/2011	05/03/2012	20,476 21	20,476 21	20,213 34	-262 87	short
Sub Total				**$35,520.37**	**$35,520.37**	**$35,066.93**	**-$453.44**	
Oaktree Capital Gp Llc Ut-A	**G/L Amount -$961 47**							
	500 000	04/11/2012	05/11/2012	21,500 00	21,500 00	20,538 53	-961 47	short
Ocwen Financial Corp New	**G/L Amount $602.59**							
	450 000	11/10/2011	12/20/2011	5,850 00	5,850 00	6,452 59	602 59	short
Pacific Drilling Sa	**G/L Amount $758 04**							
	500 000	11/10/2011	01/18/2012	4,125 00	4,125 00	4,756 70	631 70	short
	100 000	11/10/2011	01/18/2012	825 00	825 00	951 34	126 34	short
Sub Total				**$4,950.00**	**$4,950.00**	**$5,708.04**	**$758.04**	
Pepco Hldgs Inc	**G/L Amount -$274 65**							
	1,000 000	03/05/2012	03/26/2012	19,250 00	19,250 00	18,975 35	-274 65	short
Petrologistics Lp	**G/L Amount -$21,099 83**							
	4,300 000	05/03/2012	06/15/2012	73,100 00	73,100 00	60,843 15	-12,256 85	short
	5,700 000	05/03/2012	05/18/2012	96,900 00	96,900 00	88,057 02	-8,842 98	short
Sub Total				**$170,000.00**	**$170,000.00**	**$148,900.17**	**-$21,099.83**	
Primerica Inc	**G/L Amount $945 16**							
	500 000	12/14/2011	01/10/2012	11,145 00	11,145 00	12,090 16	945 16	short
Ps Busn Parks 6 00% Ser T	**G/L Amount -$3,689 00**							
	5,000 000	05/03/2012	05/18/2012	125,000 00	125,000 00	121,311 00	-3,689 00	short
Putnam Equity Income A	**G/L Amount $282 66**							
Dividend Reinvestment	678 447	12/28/2011	06/13/2012	10,102 08	10,102 08	10,339 53	237 45	short
Dividend Reinvestment	370 948	03/28/2012	06/13/2012	6,198 54	6,198 54	5,653 24	-545 30	short
Dividend Reinvestment	384 654	06/28/2011	06/13/2012	6,096 77	6,096 77	5,862 13	-234 64	short
Dividend Reinvestment	455 885	09/28/2011	06/13/2012	6,122 54	6,122 54	6,947 69	825 15	short
Sub Total				**$28,519.93**	**$28,519.93**	**$28,802.59**	**$282.66**	
Raymond James Fin 6 900 3-15-42	**G/L Amount $8,984 82**							
	20,000 000	02/29/2012	03/01/2012	500,000 00	500,000 00	508,984 82	8,984 82	short
Raymond James Fincl Inc	**G/L Amount $1,435 66**							
	500 000	02/15/2012	03/23/2012	17,000 00	17,000 00	18,435 66	1,435 66	short
Rentech Nitrogen Ptnrs Lp	**G/L Amount $902 59**							
	1,000 000	11/03/2011	01/18/2012	20,000 00	20,000 00	20,902 59	902 59	short
Rev Cvt On Fcx 8 1/2 10-31-11	**G/L Amount $527 50**							
	250,000 000	11/01/2011	11/01/2011	250,000 00	250,000 00	250,527 50	527 50	short

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Safe Bulkers Inc G/L Amount -$2,825 16								
	3,000 000	03/13/2012	04/13/2012	19,500 00	19,500 00	18,710 57	-789 43	short
	3,000 000	06/07/2011	02/21/2012	22,199 10	22,199 10	22,681 68	482 58	short
	3,000 000	04/12/2011	02/21/2012	25,200 00	25,200 00	22,681 69	-2,518 31	short
Sub Total				**$66,899.10**	**$66,899.10**	**$64,073.94**	**-$2,825.16**	
Sandridge Energy Inc G/L Amount -$139,327 65								
	4,000 000	10/04/2011	07/13/2012	20,351 00	20,351 00	25,518 13	5,167 13	short
	4,000 000	10/04/2011	07/13/2012	20,351 00	20,351 00	25,518 12	5,167 12	short
	10,000 000	03/05/2012	03/08/2012	79,206 00	79,206 00	80,992 53	1,786 53	short
	6,000 000	08/12/2011	07/13/2012	46,741 20	46,741 20	38,277 19	-8,464 01	short
	16,000 000	02/02/2012	08/02/2012	115,552 00	115,552 00	104,640 64	-10,911 36	short
	6,000 000	01/20/2012	08/02/2012	45,483 60	45,483 60	39,240 22	-6,243 38	short
	4,000 000	01/20/2012	08/02/2012	30,322 40	30,322 40	26,160 14	-4,162 26	short
	6,000 000	01/19/2012	07/13/2012	48,603 60	48,603 60	38,277 18	-10,326 42	short
	4,000 000	01/19/2012	08/02/2012	32,402 40	32,402 40	26,160 14	-6,242 26	short
	5,000 000	06/02/2011	10/24/2011	54,690 00	54,690 00	37,797 77	-16,892 23	short
	2,000 000	08/03/2011	10/24/2011	21,661 20	21,661 20	15,119 11	-6,542 09	short
	10,000 000	08/04/2011	12/01/2011	102,106 00	102,106 00	74,496 56	-27,609 44	short
	5,000 000	06/03/2011	10/24/2011	53,791 00	53,791 00	37,797 77	-15,993 23	short
	8,000 000	08/03/2011	10/24/2011	86,644 80	86,644 80	60,476 42	-26,168 38	short
	10,000 000	08/08/2011	02/27/2012	71,188 00	71,188 00	86,792 42	15,604 42	short
	10,000 000	08/08/2011	02/22/2012	71,188 00	71,188 00	81,392 52	10,204 52	short
	20,000 000	08/05/2011	12/01/2011	178,882 00	178,882 00	148,993 12	-29,888 88	short
	10,000 000	08/05/2011	02/08/2012	81,706 00	81,706 00	73,892 57	-7,813 43	short
Sub Total				**$1,160,870.20**	**$1,160,870.20**	**$1,021,542.55**	**-$139,327.65**	
Sandridge Miss Trust II G/L Amount -$242.94								
	500 000	04/17/2012	08/02/2012	10,500 00	10,500 00	10,257 06	-242 94	short
Sandridge Mississippian Tr I G/L Amount -$163 56								
	1,000 000	04/13/2012	05/03/2012	29,854 70	29,854 70	31,866 97	2,012 27	short
	1,500 000	02/22/2012	05/03/2012	50,100 00	50,100 00	47,800 47	-2,299 53	short
	100 000	03/26/2012	05/03/2012	3,063 00	3,063 00	3,186 70	123 70	short
Sub Total				**$83,017.70**	**$83,017.70**	**$82,854.14**	**-$163.56**	
Sce Trust I 5 625%-F G/L Amount -$3,749 22								
	5,000 000	05/10/2012	05/22/2012	125,000 00	125,000 00	121,250 78	-3,749 22	short
Schnitzer Steel A G/L Amount -$2,748 20								
	4,000 000	01/03/2012	01/10/2012	179,469 20	179,469 20	176,721 00	-2,748 20	short
Seadrill Ltd G/L Amount -$6,775 24								
	3,000 000	03/13/2012	07/13/2012	114,779 40	114,779 40	109,678 97	-5,100 43	short
	3,000 000	06/14/2012	07/13/2012	98,976 50	98,976 50	109,678 97	10,702 47	short
	3,000 000	03/08/2012	03/29/2012	115,632 30	115,632 30	109,208 35	-6,423 95	short
	3,000 000	03/08/2012	07/13/2012	115,632 30	115,632 30	109,678 97	-5,953 33	short
Sub Total				**$445,020.50**	**$445,020.50**	**$438,245.26**	**-$6,775.24**	
Select Income Reit Com G/L Amount $1,018 49								
	1,000 000	03/06/2012	04/12/2012	21,500 00	21,500 00	22,518 49	1,018 49	short
Servicenow Inc G/L Amount $3,870 71								
	500 000	06/28/2012	07/05/2012	9,000 00	9,000 00	12,870 71	3,870 71	short
Simon Ppty Group Inc G/L Amount $3,554 30								
	500 000	03/09/2012	03/26/2012	68,500 00	68,500 00	72,054 30	3,554 30	short
Spirit Airlines Inc G/L Amount $1,075 50								
	250 000	01/20/2012	02/07/2012	3,625 00	3,625 00	4,700 50	1,075 50	short
Splunk Inc G/L Amount $8,938 15								
	500 000	04/18/2012	04/24/2012	8,500 00	8,500 00	17,438 15	8,938 15	short
St Jude Medical Inc G/L Amount -$27,535 40								
	6,000 000	12/05/2011	12/20/2011	224,927 40	224,927 40	197,392 00	-27,535 40	short
Teekay Tankers Ltd Class A G/L Amount $1,192.42								

	10,000 000	02/08/2012	02/13/2012	40,000 00	40,000 00	40,596 21	596 21	short
	10,000 000	02/08/2012	02/13/2012	40,000 00	40,000 00	40,596 21	596 21	short
Sub Total				**$80,000.00**	**$80,000.00**	**$81,192.42**	**$1,192.42**	
Tesla Motors Inc	**G/L Amount -$6,975 31**							
	2,000 000	05/11/2012	07/10/2012	65,205 80	65,205 80	61,997 16	-3,208 64	short
	3,000 000	05/16/2012	07/10/2012	89,574 60	89,574 60	92,995 75	3,421 15	short
	500 000	04/03/2012	07/10/2012	18,000 00	18,000 00	15,499 29	-2,500 71	short
	2,500 000	04/16/2012	07/10/2012	81,061 75	81,061 75	77,496 46	-3,565 29	short
	1,000 000	05/07/2012	07/10/2012	32,120 40	32,120 40	30,998 58	-1,121 82	short
Sub Total				**$285,962 55**	**$285,962.55**	**$278,987.24**	**-$6,975.31**	
Transocean Ltd	**G/L Amount $25,970 07**							
	2,000 000	12/20/2011	02/01/2012	79,561 60	79,561 60	95,719 16	16,157 56	short
	1,000 000	11/29/2011	01/27/2012	42,331 00	42,331 00	48,679 56	6,348 56	short
	1,500 000	12/01/2011	01/27/2012	64,579 05	64,579 05	73,019 35	8,440 30	short
	500 000	01/26/2012	02/01/2012	23,740 25	23,740 25	23,929 79	189 54	short
	1,500 000	01/26/2012	02/01/2012	71,220 75	71,220 75	71,789 37	568 62	short
	1,000 000	12/27/2011	02/01/2012	39,652 50	39,652 50	47,859 58	8,207 08	short
	1,000 000	11/03/2011	01/20/2012	48,596 10	48,596 10	44,647 84	-3,948 26	short
	500 000	11/03/2011	01/25/2012	24,298 05	24,298 05	22,504 21	-1,793 84	short
	1,500 000	11/03/2011	01/20/2012	72,894 15	72,894 15	66,971 76	-5,922 39	short
	1,500 000	11/21/2011	01/27/2012	67,877 70	67,877 70	73,019 34	5,141 64	short
	1,000 000	11/21/2011	01/25/2012	45,251 80	45,251 80	45,008 42	-243 38	short
	2,000 000	11/03/2011	01/25/2012	97,192 20	97,192 20	90,016 84	-7,175 36	short
Sub Total				**$677,195.15**	**$677,195.15**	**$703,165.22**	**$25,970.07**	
Tripadvisor Inc Com	**G/L Amount -$42,987 50**							
	1,000 000	07/20/2012	09/13/2012	45,529 10	45,529 10	36,484 18	-9,044 92	short
	4,000 000	07/13/2012	09/13/2012	179,879 30	179,879 30	145,936 72	-33,942 58	short
Sub Total				**$225,408.40**	**$225,408.40**	**$182,420.90**	**-$42,987.50**	
Us Silica Hldgs Inc	**G/L Amount -$254 50**							
	500 000	01/31/2012	02/21/2012	8,500 00	8,500 00	8,245 50	-254 50	short
Van Eck Glob Hard Assets C	**G/L Amount -$389 94**							
Dividend Reinvestment	34 577	12/21/2010	10/04/2011	1,628 56	1,628 56	1,238 62	-389 94	short
Wells Fargo Emerg Mkts Eq A	**G/L Amount -$13,944 56**							
	5,288 207	06/13/2012	07/24/2012	99,999 99	99,999 99	98,730 83	-1,269 16	short
	4,677 268	02/01/2012	07/24/2012	99,999 99	99,999 99	87,324 59	-12,675 40	short
Sub Total				**$199,999.98**	**$199,999.98**	**$186,055.42**	**-$13,944.56**	
Wesco Aircraft Holdings Inc	**G/L Amount -$3,614 17**							
	800 000	07/28/2011	11/14/2011	12,000 00	12,000 00	8,385 83	-3,614 17	short
Westport Innovations Inc New	**G/L Amount $1,241 13**							
	500 000	02/22/2012	02/27/2012	21,625 00	21,625 00	21,990 04	365 04	short
	700 000	02/22/2012	02/27/2012	30,275 00	30,275 00	30,786 05	511 05	short
	500 000	02/22/2012	02/27/2012	21,625 00	21,625 00	21,990 04	365 04	short
Sub Total				**$73,525.00**	**$73,525.00**	**$74,766.13**	**$1,241.13**	
Williams Partners Ltd	**G/L Amount -$1,347 46**							
	1,300 000	01/25/2012	02/01/2012	81,653 00	81,653 00	80,305 54	-1,347 46	short
Wisdomtree Invsts Inc	**G/L Amount $1,159 71**							
	600 000	02/02/2012	02/21/2012	3,366 00	3,366 00	4,525 71	1,159 71	short
Xpo Logistics Inc New	**G/L Amount $192 88**							
	250 000	03/14/2012	04/13/2012	3,937 50	3,937 50	4,130 38	192 88	short
Zynga Inc	**G/L Amount -$38,749 72**							
	1,000 000	12/15/2011	01/20/2012	10,000 00	10,000 00	8,938 83	-1,061 17	short
	1,000 000	01/10/2012	01/20/2012	8,401 80	8,401 80	8,938 83	537 03	short
	1,000 000	01/10/2012	01/20/2012	8,401 80	8,401 80	8,938 83	537 03	short
	1,000 000	03/28/2012	08/02/2012	12,000 00	12,000 00	2,679 58	-9,320 42	short
	2,000 000	05/07/2012	08/02/2012	16,782 00	16,782 00	5,359 15	-11,422 85	short

SECURITY ▲	QUANTITY	DATE ACQUIRED	DATE SOLD	TOTAL COST ($)		ADJUSTED COST ($)	PROCEEDS ($)	G/L AMOUNT ($)	HOLDING PERIOD
	5,000 000	06/12/2012	08/02/2012	26,106 50		26,106 50	13,397 89	-12,708 61	short
	10,000 000	07/26/2012	08/02/2012	32,106 50		32,106 50	26,795 77	-5,310 73	short
Sub Total				**$113,798.60**		**$113,798.60**	**$75,048.88**	**-$38,749.72**	
Short Term Total				**$17,644,554.92**		**$17,644,554.92**	**$16,985,641.27**	**-$658,913.65**	
Long Term Gain/Loss									
Allianz Nfj Sm-Cap Value A	G/L Amount $91,617.85								
Dividend Reinvestment	66 853	12/18/2008	08/09/2012	1,228 09	E	1,228 09	1,936 06	707 97	long
Dividend Reinvestment	151 432	12/16/2010	08/09/2012	4,279 46		4,279 46	4,385 47	106 01	long
Dividend Reinvestment	192 892	12/17/2009	08/09/2012	4,384 44		4,384 44	5,586 15	1,201 71	long
	2 705	12/11/2008	08/09/2012	48 61	E	48 61	78 34	29 73	long
	381 221	12/11/2008	08/09/2012	6,850 50	E	6,850 50	11,040 16	4,189 66	long
	4,761 655	08/05/2009	08/09/2012	99,999 99		99,999 99	137,897 53	37,897 54	long
	4,816 479	05/28/2009	08/09/2012	92,000 00		92,000 00	139,485 23	47,485 23	long
Sub Total				**$208,791.09**		**$208,791.09**	**$300,408.94**	**$91,617.85**	
Allianz Rcm Technology A	G/L Amount -$47,628.33								
	3,818 886	05/13/2011	06/12/2012	199,842 30		199,842 30	168,152 77	-31,689 53	long
	1,910 585	04/21/2011	06/12/2012	100,000 00		100,000 00	84,126 63	-15,873 37	long
Dividend Reinvestment	0 866	10/30/2009	12/02/2011	28 37		28 37	38 76	10 39	long
	2,975 600	07/14/2011	07/26/2012	150,000 00		150,000 00	130,883 85	-19,116 15	long
	3 013	05/13/2011	07/26/2012	157 67		157 67	132 53	-25 14	long
	1,910 091	07/23/2009	12/02/2011	59,388 89		59,388 89	85,495 67	26,106 78	long
	2,050 299	11/04/2010	12/02/2011	93,739 67		93,739 67	91,771 40	-1,968 27	long
	507 019	10/09/2009	12/02/2011	17,066 25		17,066 25	22,694 17	5,627 92	long
	2,062 706	03/16/2011	06/12/2012	99,999 99		99,999 99	90,824 80	-9,175 19	long
	903 823	11/04/2010	06/12/2012	41,322 79		41,322 79	39,797 02	-1,525 77	long
Sub Total				**$761,545.93**		**$761,545.93**	**$713,917.60**	**-$47,628.33**	
Blackrock All Cp Energy Res A	G/L Amount -$18,439 57								
Dividend Reinvestment	33 738	12/09/2010	04/24/2012	526 31		526 31	446 35	-79 96	long
	658 216	06/22/2010	04/24/2012	8,734 53		8,734 53	8,708 19	-26 34	long
	6,172 840	12/13/2010	04/24/2012	99,999 95		99,999 95	81,666 68	-18,333 27	long
Sub Total				**$109,260.79**		**$109,260.79**	**$90,821.22**	**-$18,439.57**	
Dws Dreman Intl Value A	G/L Amount -$42,102.44								
Dividend Reinvestment	10 446	03/24/2011	04/13/2012	100 91		100 91	86 39	-14 52	long
	10,090 817	03/22/2011	04/13/2012	100,000 00		100,000 00	83,450 96	-16,549 04	long
	9,685 082	04/28/2011	06/14/2012	98,206 63		98,206 63	72,667 75	-25,538 88	long
Sub Total				**$198,307.54**		**$198,307.54**	**$156,205.10**	**-$42,102.44**	
Dws Dreman Intl Value C	G/L Amount -$16,224 39								
	10,204 082	04/04/2011	04/13/2012	99,999 90		99,999 90	83,775 51	-16,224 39	long
Henderson European Focus A	G/L Amount -$37,748.38								
	3,279 764	04/04/2011	04/13/2012	99,999 97		99,999 97	82,322 04	-17,677 93	long
	5,938 002	03/15/2011	04/13/2012	169,114 24		169,114 24	149,043 79	-20,070 45	long
Sub Total				**$269,114.21**		**$269,114.21**	**$231,365.83**	**-$37,748.38**	
Henderson Global Technology A	G/L Amount -$44,680 58								
	1,216 118	12/10/2010	12/22/2011	23,933 19		23,933 19	21,748 17	-2,185 02	long
	22,484 542	12/10/2010	12/16/2011	442,495 56		442,495 56	400,000 00	-42,495 56	long
Sub Total				**$466,428.75**		**$466,428.75**	**$421,748.17**	**-$44,680.58**	
Ing Value Choice A	G/L Amount -$64,375 24								
	11,494 253	12/27/2010	01/05/2012	199,999 89		199,999 89	172,035 52	-27,964 37	long
Dividend Reinvestment	391 892	12/16/2010	01/05/2012	6,740 55		6,740 55	5,865 48	-875 07	long
	6,988 120	07/01/2010	01/05/2012	100,000 00		100,000 00	104,591 82	4,591 82	long
	9,973 404	08/20/2010	01/05/2012	150,000 00		150,000 00	149,272 84	-727 16	long
	17,411 492	11/08/2010	01/05/2012	299,999 83		299,999 83	260,599 37	-39,400 46	long
Sub Total				**$756,740.27**		**$756,740.27**	**$692,365.03**	**-$64,375.24**	
Ing Value Choice C	G/L Amount -$9,518 89								

	4,332 756	01/05/2011	03/22/2012	75,000 01	75,000 01	66,291 12	-8,708 89	long
	229 208	09/08/2010	03/22/2012	3,500 00	3,500 00	3,506 88	6 88	long
	1,384 519	10/01/2010	03/22/2012	22,000 01	22,000 01	21,183 13	-816 88	long
Sub Total				**$100,500.02**	**$100,500.02**	**$90,981.13**	**-$9,518.89**	
John Hancock Discplnd Val A	G/L Amount $17,318 23							
Dividend Reinvestment	379 164	12/20/2010	12/22/2011	4,868 47	4,868 47	4,747 13	-121 34	long
Dividend Reinvestment	171 805	12/20/2010	12/22/2011	2,205 97	2,205 97	2,151 00	-54 97	long
	7,842 555	09/18/2009	12/22/2011	90,270 16	90,270 16	98,188 79	7,918 63	long
	8,733 166	09/29/2009	12/22/2011	99,999 99	99,999 99	109,339 24	9,339 25	long
Dividend Reinvestment	243 976	12/16/2009	12/22/2011	2,817 92	2,817 92	3,054 58	236 66	long
Sub Total				**$200,162.51**	**$200,162.51**	**$217,480.74**	**$17,318.23**	
Lord Abbett Fundamental Eq A	G/L Amount $194 42							
Dividend Reinvestment	89 871	11/23/2010	12/22/2011	1,078 45	1,078 45	1,083 22	4 77	long
	813 730	10/21/2010	12/22/2011	9,618 29	9,618 29	9,807 94	189 65	long
Sub Total				**$10,696.74**	**$10,696 74**	**$10,891.16**	**$194.42**	
Lord Abbett Fundamental Eq C	G/L Amount -$4,918 15							
	11,709 602	02/01/2011	04/24/2012	150,000 00	150,000 00	145,081 85	-4,918 15	long
Mfs New Discovery C	G/L Amount -$71,522.44							
	4,106 776	04/21/2011	09/13/2012	100,000 00	100,000 00	78,562 58	-21,437 42	long
	8,833 922	02/02/2011	09/13/2012	199,999 99	199,999.99	168,992 84	-31,007 15	long
	4,230 118	03/24/2011	09/13/2012	99,999 99	99,999 99	80,922 12	-19,077 87	long
Sub Total				**$399,999.98**	**$399,999.98**	**$328,477 54**	**-$71,522.44**	
Ms Multi Cap Growth Tr A	G/L Amount $747,159 00							
	9,385 019	03/23/2010	05/18/2012	199,999 92	199,999 92	246,188 85	46,188 93	long
	3,800 836	12/21/2010	05/18/2012	100,000 00	100,000 00	99,704 00	-296 00	long
	51,993 068	06/05/2009	04/12/2012	871,407 98	871,407 98	1,500,000 00	628,592 02	long
	7,672 490	06/05/2009	05/18/2012	128,591 55	128,591 55	201,265 60	72,674 05	long
Sub Total				**$1,299,999.45**	**$1,299,999.45**	**$2,047,158.45**	**$747,159.00**	
Nuveen Tradewinds Val Opport A	G/L Amount -$98,413 71							
Dividend Reinvestment	74 663	12/13/2010	05/03/2012	2,613 21	2,613 21	2,237 65	-375 56	long
Dividend Reinvestment	162 267	12/30/2010	05/10/2012	5,676 11	5,676 11	4,718 72	-957 39	long
Dividend Reinvestment	105 417	12/13/2010	05/03/2012	3,689 59	3,689 59	3,159 35	-530 24	long
	5,436 260	12/10/2010	05/03/2012	199,999 95	199,999 95	162,924 71	-37,075 24	long
	1,057 000	12/27/2010	05/03/2012	38,041 43	38,041 43	31,678 29	-6,363 14	long
	6,816 262	09/19/2011	09/20/2012	233,047 93	233,047 93	211,031 47	-22,016 46	long
	4,500 099	12/27/2010	05/10/2012	161,958 56	161,958 56	130,862 88	-31,095 68	long
Sub Total				**$645,026.78**	**$645,026.78**	**$546,613.07**	**-$98,413.71**	
Nuveen Tradewinds Val Opport C	G/L Amount -$8,834 65							
Dividend Reinvestment	268 863	12/13/2010	05/03/2012	9,149 42	9,149 42	7,856 17	-1,293 25	long
Dividend Reinvestment	106 852	12/30/2010	05/03/2012	3,656 49	3,656 49	3,122 21	-534 28	long
Dividend Reinvestment	190 427	12/13/2010	05/03/2012	6,480 22	6,480 22	5,564 28	-915 94	long
	3,322 259	06/23/2010	05/03/2012	100,000 00	100,000 00	97,076 37	-2,923 63	long
	3,441 156	06/30/2010	05/03/2012	99,999 99	99,999 99	100,550 54	550 55	long
	3,309 067	08/11/2010	05/03/2012	99,999 97	99,999 97	96,690 90	-3,309 07	long
	3,408 316	07/19/2010	05/03/2012	99,999 99	99,999 99	99,590 96	-409 03	long
Sub Total				**$419,286.08**	**$419,286.08**	**$410,451.43**	**-$8,834.65**	
Pimco Fundamental Indxpls Tr A	G/L Amount -$16,552.12							
	72,101 977	02/16/2011	07/20/2012	423,959 62	423,959 62	407,376 17	-16,583 45	long
	25,554 212	01/05/2011	07/20/2012	142,592 50	142,592 50	144,381 30	1,788 80	long
	43,936 731	01/26/2011	07/20/2012	250,000 00	250,000 00	248,242 53	-1,757 47	long
Sub Total				**$816,552.12**	**$816,552.12**	**$800,000.00**	**-$16,552.12**	
Putnam Equity Income A	G/L Amount $111,777 16							
Dividend Reinvestment	23 989	03/26/2010	06/13/2012	338 49	338 49	365 59	27 10	long
Dividend Reinvestment	227 045	03/26/2010	06/13/2012	3,203 61	3,203 61	3,460 17	256 56	long
Dividend Reinvestment	120 510	12/28/2009	06/13/2012	1,658 22	1,658 22	1,836 57	178 35	long
Dividend Reinvestment	180 765	12/28/2009	06/13/2012	2,487 33	2,487 33	2,754 86	267 53	long

Dividend Reinvestment	306 402	03/28/2011	06/13/2012	4,905 50		4,905 50	4,669 57	-235 93	long
Dividend Reinvestment	351 837	12/28/2010	06/13/2012	5,295 14		5,295 14	5,362 00	66 86	long
Dividend Reinvestment	277 667	06/28/2010	06/13/2012	3,554 14		3,554 14	4,231 65	677 51	long
Dividend Reinvestment	257 208	09/28/2010	06/13/2012	3,567 47		3,567 47	3,919 85	352 38	long
	37,146 712	11/20/2009	06/13/2012	499,999 94		499,999 94	566,115 89	66,115 95	long
	7,473 449	02/17/2010	06/13/2012	99,999 98		99,999 98	113,895 36	13,895 38	long
	7,330 993	12/02/2009	06/13/2012	99,999 95		99,999 95	111,724 33	11,724 38	long
	7,341 758	12/07/2009	06/13/2012	99,999 96		99,999 96	111,888 39	11,888 43	long
	6,112 469	04/21/2011	06/13/2012	99,999 99		99,999 99	93,154 03	-6,845 96	long
	9,646 302	01/21/2011	06/13/2012	150,000 00		150,000 00	147,009 64	-2,990 36	long
	7,147 588	03/15/2010	06/13/2012	99,999 97		99,999 97	108,929 24	8,929 27	long
	7,051 816	03/24/2010	06/13/2012	99,999 97		99,999 97	107,469 68	7,469 71	long
Sub Total				**$1,275,009.66**		**$1,275,009.66**	**$1,386,786.82**	**$111,777.16**	
Van Eck Glob Hard Assets C	**G/L Amount· $41,274 28**								
	425 278	10/19/2006	10/04/2011	15,778 11	E	15,778 11	15,233 45	-544 66	long
	112 707	12/29/2006	10/04/2011	4,075 46	E	4,075 46	4,037 16	-38 30	long
	381 950	12/29/2006	10/04/2011	13,811 31	E	13,811 31	13,681 45	-129 86	long
	355 774	12/31/2007	10/04/2011	16,155 66	E	16,155 66	12,743 82	-3,411 84	long
	529 827	12/31/2007	10/04/2011	24,059 44	E	24,059 44	18,978 40	-5,081 04	long
	5,597 015	02/09/2009	10/04/2011	150,005 04	E	150,005 04	200,485 02	50,479 98	long
Sub Total				**$223,885.02**		**$223,885.02**	**$265,159.30**	**$41,274.28**	
Long Term Total				**$8,411,306.84**		**$8,411,306.84**	**$8,939,688.89**	**$528,382.05**	
Grand Total				**$26,055,861.76**		**$26,055,861.76**	**$25,925,330.16**	**-$130,531.60**	

OSCHIN FAMILY FOUNDATION
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Fiscal Report for Year 2012

Short Term Gain/Loss

SECURITY ▲	QUANTITY	DATE ACQUIRED	DATE SOLD	TOTAL COST ($)	ADJUSTED COST ($)	PROCEEDS ($)	G/L AMOUNT ($)	HOLDING PERIOD
Advanced Micro 8 1/8 12-15-17 | G/L Amount $9,993 17								
	250,000 000	06/20/2011	02/10/2012	261,562 50	260,631 83	270,625 00	9,993 17	short
Aegon Nv 8% 8 000 2-15-42 | G/L Amount. $21,320 72								
	10,000 000	01/24/2012	08/21/2012	250,000 00	250,000 00	271,320 72	21,320 72	short
Amer Airln Pt Trs 8 5/8 10-15-21 | G/L Amount -$276 77								
	14,760 900	09/28/2011	04/15/2012	0 00	15,037 67	14,760 90	-276 77	short
American Intl Gp 8 175 5-15-58 | G/L Amount $42,500 00								
	500,000 000	09/14/2011	03/02/2012	482,500 00	482,500 00	525,000 00	42,500 00	short
Arch Capital Grp Ltd 6 7500% C | G/L Amount $2,628 32								
	10,000 000	03/26/2012	04/10/2012	250,000 00	250,000 00	252,628 32	2,628 32	short
Ares Capt Corp 7% 7 000 2-15-22 | G/L Amount $2,585 01								
	93 000	01/26/2012	07/06/2012	2,325 00	2,325 00	2,397 98	72 98	short
	9,907 000	01/26/2012	03/02/2012	247,500 00	247,675 00	250,187 03	2,512 03	short
Sub Total				**$249,825.00**	**$250,000.00**	**$252,585.01**	**$2,585.01**	
Assoc Banc-Corp 8 00% | G/L Amount $10,508 98								
	200 000	09/07/2011	09/04/2012	5,000 00	5,000 00	5,402 85	402 85	short
	3,800 000	09/07/2011	08/31/2012	95,000 00	95,000 00	105,106 13	10,106 13	short
Sub Total				**$100,000.00**	**$100,000.00**	**$110,508.98**	**$10,508.98**	
Aviva Plc 8 25 8 1/4 12-01-41 | G/L Amount $40,035 60								
	19,500 000	11/17/2011	08/28/2012	487,500 00	487,500 00	526,761 52	39,261 52	short
	500 000	11/17/2011	08/27/2012	12,500 00	12,500 00	13,274 08	774 08	short
Sub Total				**$500,000.00**	**$500,000.00**	**$540,035.60**	**$40,035.60**	
Bank Of Amer 8.625 Non-Cum 8 | G/L Amount $14,628 02								
	4,600 000	02/15/2012	08/28/2012	115,462 76	115,462 76	117,312 54	1,849 78	short
	4,000 000	03/08/2012	08/28/2012	102,486 00	102,486 00	102,010 90	-475 10	short
	4,000 000	09/13/2011	08/28/2012	92,686 00	92,686 00	102,757 69	10,071 69	short
	5,400 000	02/15/2012	08/28/2012	135,543 24	135,543 24	138,722 89	3,179 65	short
Sub Total				**$446,178.00**	**$446,178.00**	**$460,804.02**	**$14,626.02**	
Barclays Bank Plc 8 125% Adr | G/L Amount $557 19								
	724 000	04/11/2012	09/06/2012	18,323 20	18,323 20	18,540 64	217 44	short
	3,263 000	02/16/2012	09/06/2012	83,599 17	83,599 17	83,560 90	-38 27	short
	1,400 000	04/11/2012	09/06/2012	35,474 04	35,474 04	35,852 06	378 02	short
Sub Total				**$137,396.41**	**$137,396.41**	**$137,953.60**	**$557.19**	
Barclays Bk Reg S 10 179 6-12-21 | G/L Amount $11,468 00								
	50,000 000	11/29/2011	01/10/2012	51,500 00	51,488 67	53,400 00	1,911 33	short
	250,000 000	11/29/2011	01/10/2012	257,500 00	257,443 33	267,000 00	9,556 67	short
Sub Total				**$309,000.00**	**$308,932.00**	**$320,400.00**	**$11,468.00**	
Bb&T Corporation 5 85% | G/L Amount -$8 80								
	5,000 000	04/26/2012	05/07/2012	125,000 00	125,000 00	124,991 20	-8 80	short
Bbva Intl 5 919 1-31-52 | G/L Amount -$87,500 00								
	250,000 000	08/31/2011	01/04/2012	190,000 00	190,000 00	159,375 00	-30,625 00	short
	250,000 000	03/31/2011	01/04/2012	216,250 00	216,250 00	159,375 00	-56,875 00	short
Sub Total				**$406,250.00**	**$406,250.00**	**$318,750.00**	**-$87,500.00**	
Citi Rnge Spx 3Ml 8 000 12-23-25 | G/L Amount 0 00								
	125,000 000	03/15/2012	09/24/2012	125,000 00	125,000 00	125,000 00	0 00	short
Commonwealth Rert 7 2500 Ser E | G/L Amount $6,399 80								
	8,411 000	05/26/2011	03/12/2012	210,275 00	210,275 00	213,128 15	2,853 15	short

OSCHIN FAMILY FOUNDATION
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	10,000 000	05/26/2011	03/12/2012	250,000 00	250,000 00	253,392 17	3,392 17	short
	104 000	05/26/2011	03/06/2012	2,600 00	2,600 00	2,629 31	29 31	short
	41 000	05/26/2011	03/08/2012	1,025 00	1,025 00	1,032 92	7 92	short
	363 000	05/26/2011	03/09/2012	9,075 00	9,075 00	9,192 25	117 25	short
Sub Total				**$472,975.00**	**$472,975.00**	**$479,374.80**	**$6,399.80**	
E V Income Fund Of Boston A	**G/L Amount -$1,163 54**							
Dividend Reinvestment	136 007	08/31/2011	01/27/2012	767 08	767 08	784 76	17 68	short
Dividend Reinvestment	64 803	08/31/2011	01/27/2012	365 49	365 49	373 91	8 42	short
Dividend Reinvestment	84 784	06/30/2011	01/27/2012	499 38	499 38	489 20	-10 18	short
Dividend Reinvestment	277 020	07/29/2011	01/27/2012	1,637 19	1,637 19	1,598 41	-38 78	short
Dividend Reinvestment	62 882	07/29/2011	01/27/2012	371 63	371 63	362 83	-8 80	short
Dividend Reinvestment	141 200	12/30/2011	01/27/2012	799 19	799 19	814 73	15 54	short
Dividend Reinvestment	64 729	10/31/2011	01/27/2012	370 25	370 25	373 49	3 24	short
Dividend Reinvestment	123 249	11/30/2011	01/27/2012	687 73	687 73	711 15	23 42	short
Dividend Reinvestment	76 633	09/30/2011	01/27/2012	417 65	417 65	442 17	24 52	short
Dividend Reinvestment	65 338	09/30/2011	01/27/2012	356 09	356 09	377 00	20 91	short
Dividend Reinvestment	75 942	10/31/2011	01/27/2012	434 39	434 39	438 19	3 80	short
Dividend Reinvestment	1,593 463	01/31/2011	01/27/2012	9,433 29	9,433 29	9,194 28	-239 01	short
Dividend Reinvestment	1,017 556	03/31/2011	01/27/2012	6,034 11	6,034 11	5,871 30	-162 81	short
Dividend Reinvestment	165 723	03/31/2011	01/27/2012	982 74	982 74	956 22	-26 52	short
Dividend Reinvestment	334 057	01/31/2011	01/27/2012	1,977 62	1,977 62	1,927 51	-50 11	short
Dividend Reinvestment	959 059	02/28/2011	01/27/2012	5,706 39	5,706 39	5,533 77	-172 62	short
Dividend Reinvestment	238 239	02/28/2011	01/27/2012	1,417 52	1,417 52	1,374 64	-42 88	short
Dividend Reinvestment	428 664	06/30/2011	01/27/2012	2,524 83	2,524 83	2,473 39	-51 44	short
Dividend Reinvestment	1,023 173	05/31/2011	01/27/2012	6,108 33	6,108 33	5,903 71	-204 62	short
Dividend Reinvestment	166 652	05/31/2011	01/27/2012	994 91	994 91	961 58	-33 33	short
Dividend Reinvestment	982 716	04/29/2011	01/27/2012	5,876 63	5,876 63	5,670 27	-206 36	short
Dividend Reinvestment	160 074	04/29/2011	01/27/2012	957 24	957 24	923 63	-33 61	short
Sub Total				**$48,719.68**	**$48,719.68**	**$47,556.14**	**-$1,163.54**	
Entergy Llc 5 25% 5 1/4 7-01-52	**G/L Amount $1,487 86**							
	10,000 000	06/26/2012	06/29/2012	250,000 00	250,000 00	251,487 86	1,487 86	short
Fhlb Fltr 6 000 1-26-26	**G/L Amount $0 00**							
	500,000 000	01/06/2011	10/26/2011	500,000 00	500,000 00	500,000 00	0 00	short
	500,000 000	01/05/2011	10/26/2011	500,000 00	500,000 00	500,000 00	0 00	short
Sub Total				**$1,000,000.00**	**$1,000,000.00**	**$1,000,000.00**		
First Republic Bank Ser-A 6 7%	**G/L Amount $2,584 93**							
	10,000 000	01/17/2012	02/16/2012	250,000 00	250,000 00	251,292 46	1,292 46	short
	10,000 000	01/17/2012	02/16/2012	250,000 00	250,000 00	251,292 47	1,292 47	short
Sub Total				**$500,000.00**	**$500,000.00**	**$502,584.93**	**$2,584.93**	
Genworth Finl 6 150 11-15-66	**G/L Amount -$39,476 00**							
	100,000 000	07/29/2011	07/20/2012	67,006 00	67,006 00	58,706 00	-8,300 00	short
	400,000 000	07/27/2011	07/20/2012	266,000 00	266,000 00	234,824 00	-31,176 00	short
Sub Total				**$333,006.00**	**$333,006.00**	**$293,530.00**	**-$39,476.00**	
Hartford Finl Svc 7 7/8 4-15-42	**G/L Amount $33,190.22**							
	5,000 000	04/02/2012	08/09/2012	125,000 00	125,000 00	141,595 11	16,595 11	short
	5,000 000	04/02/2012	08/09/2012	125,000 00	125,000 00	141,595 11	16,595 11	short
Sub Total				**$250,000 00**	**$250,000.00**	**$283,190.22**	**$33,190.22**	
Hartford Finl Svc 8 1/8 6-15-68	**G/L Amount $6,502.82**							
	100,000 000	08/30/2011	08/01/2012	103,000 00	102,997 18	109,500 00	6,502 82	short
Ibrd 8 1/4 1-24-13	**G/L Amount -$46,500 31**							
	250,000 000	04/04/2011	03/06/2012	155,279 51	155,279 51	141,602 94	-13,676 57	short
	600,000 000	04/04/2011	03/06/2012	372,670 81	372,670 81	339,847 07	-32,823 74	short
Sub Total				**$527,950.32**	**$527,950.32**	**$481,450.01**	**-$46,500.31**	
Jp Morgan High Yield A	**G/L Amount -$1,174 20**							
Dividend Reinvestment	77 099	12/30/2011	05/18/2012	585 18	585 18	601 37	16 19	short
Dividend Reinvestment	156 491	12/15/2011	05/18/2012	1,181 51	1,181 51	1,220 63	39 12	short

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Dividend Reinvestment	95 921	12/15/2011	05/18/2012	724 20	724 20	748 18	23 98	short
Dividend Reinvestment	59 697	04/30/2012	05/18/2012	471 01	471 01	465 64	-5 37	short
Dividend Reinvestment	70 865	03/30/2012	05/18/2012	557 00	557 00	552 75	-4 25	short
Dividend Reinvestment	64 493	01/31/2012	05/18/2012	501 11	501 11	503 05	1 94	short
Dividend Reinvestment	67 030	02/29/2012	05/18/2012	528 87	528 87	522 83	-6 04	short
Dividend Reinvestment	1,130 510	05/31/2011	05/18/2012	9,394 54	9,394 54	8,817 98	-576 56	short
Dividend Reinvestment	144 990	08/31/2011	05/18/2012	1,122 22	1,122 22	1,130 92	8 70	short
Dividend Reinvestment	1,043 514	06/30/2011	05/18/2012	8,525 51	8,525 51	8,139 41	-386 10	short
Dividend Reinvestment	932 233	07/29/2011	05/18/2012	7,616 33	7,616 33	7,271 42	-344 91	short
Dividend Reinvestment	74 777	11/30/2011	05/18/2012	569 80	569 80	583 26	13 46	short
Dividend Reinvestment	130 136	10/31/2011	05/18/2012	1,017 66	1,017 66	1,015 06	-2 60	short
Dividend Reinvestment	141 903	09/30/2011	05/18/2012	1,058 60	1,058 60	1,106 84	48 24	short
Sub Total				**$33,853.54**	**$33,853.54**	**$32,679.34**	**-$1,174.20**	
Kkr Finl Hldgs 8 3/8 11-15-41	**G/L Amount $46,428 37**							
	11,167 000	11/07/2011	08/27/2012	279,000 00	279,175 00	302,003 13	22,828 13	short
	8,754 000	11/07/2011	08/28/2012	218,500 00	218,850 00	236,544 37	17,694 37	short
	3,000 000	11/07/2011	08/23/2012	75,000 00	75,000 00	80,754 34	5,754 34	short
	79 000	11/07/2011	08/23/2012	1,500 00	1,975 00	2,126 53	151 53	short
Sub Total				**$574,000.00**	**$575,000.00**	**$621,428.37**	**$46,428.37**	
Lloyds Tsb Bank 6 1/2 9-14-20	**G/L Amount $36,320 00**							
	250,000 000	01/24/2012	03/15/2012	223,750 00	223,750 00	241,910 00	18,160 00	short
	250,000 000	01/24/2012	03/15/2012	223,750 00	223,750 00	241,910 00	18,160 00	short
Sub Total				**$447,500.00**	**$447,500.00**	**$483,820.00**	**$36,320.00**	
Lucent Tech Inc 2 7/8 6-15-25	**G/L Amount $26,250 00**							
	500,000 000	12/21/2011	02/10/2012	446,250 00	446,250 00	472,500 00	26,250 00	short
Mgm Mirage 6 5/8 7-15-15	**G/L Amount $25,000 00**							
	400,000 000	09/28/2011	01/04/2012	356,000 00	356,000 00	381,000 00	25,000 00	short
Mgm Mirage Inc 7 1/2 6-01-16	**G/L Amount $4,962 70**							
	350,000 000	05/30/2012	09/11/2012	365,704 50	364,724 80	369,687 50	4,962 70	short
Morgan Stanley 5 3/4 1-25-21	**G/L Amount. $22,500 00**							
	250,000 000	11/17/2011	01/19/2012	230,000 00	230,000 00	241,250 00	11,250 00	short
	250,000 000	11/17/2011	01/19/2012	230,000 00	230,000 00	241,250 00	11,250 00	short
Sub Total				**$460,000.00**	**$460,000.00**	**$482,500.00**	**$22,500.00**	
Mueller Water 7 3/8 6-01-17	**G/L Amount $13,323 18**							
	100,000 000	08/17/2011	03/08/2012	91,256 00	91,256 00	99,003 00	7,747 00	short
	100,000 000	08/31/2011	03/08/2012	90,006 00	90,006 00	99,003 00	8,997 00	short
	225,000 000	04/28/2011	03/08/2012	226,343 25	226,185 82	222,756 75	-3,429 07	short
	275,000 000	06/15/2011	03/08/2012	272,250 00	272,250 00	272,258 25	8 25	short
Sub Total				**$679,855.25**	**$679,697 82**	**$693,021.00**	**$13,323.18**	
Nationwide Finl 6 3/4 5-15-37	**G/L Amount $32,675 00**							
	500,000 000	10/26/2011	06/13/2012	435,000 00	435,000 00	467,675 00	32,675 00	short
Nrg Energy Inc 8 1/2 6-15-19	**G/L Amount $4,851 31**							
	250,000 000	05/10/2012	07/24/2012	260,375 00	260,148 69	265,000 00	4,851 31	short
Patriot Coal Corp 3 1/4 5-31-13	**G/L Amount $3,132 50**							
	125,000 000	10/14/2011	02/21/2012	118,437 50	118,437 50	121,570 00	3,132 50	short
Penn Reit 8 25% Ser-A	**G/L Amount $4,991 14**							
	4,000 000	04/13/2012	07/10/2012	100,000 00	100,000 00	104,991 14	4,991 14	short
Pimco High Yield A	**G/L Amount $2,726 52**							
Dividend Reinvestment	261 658	11/30/2011	12/21/2011	2,307 82	2,307 82	2,336 61	28 79	short
Dividend Reinvestment	51 577	12/07/2011	12/21/2011	461 61	461 61	460 58	-1 03	short
	45,095 829	09/20/2011	12/21/2011	400,000 00	400,000 00	402,705 75	2,705 75	short
Dividend Reinvestment	100 991	09/30/2011	12/21/2011	869 53	869 53	901 85	32 32	short
Dividend Reinvestment	245 723	10/31/2011	12/21/2011	2,233 62	2,233 62	2,194 31	-39 31	short
Sub Total				**$405,872.58**	**$405,872.58**	**$408,599 10**	**$2,726.52**	
Pimco Total Return A	**G/L Amount -$6,700 20**							

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Dividend Reinvestment	65 815	10/31/2011	12/08/2011	718 04	718 04	716 07	-1 97	short
Dividend Reinvestment	35 981	07/31/2012	08/13/2012	412 70	412 70	411 96	-0 74	short
Dividend Reinvestment	72 673	11/30/2011	12/08/2011	783 41	783 41	790 69	7 28	short
	27,149 321	09/02/2011	12/08/2011	300,000 00	300,000 00	295,384 61	-4,615 39	short
	69,808 028	07/20/2012	08/13/2012	799,999 30	799,999 30	797,905 06	-2,094 24	short
Dividend Reinvestment	54 015	09/30/2011	12/08/2011	582 82	582 82	587 68	4 86	short
Sub Total				**$1,102,496.27**	**$1,102,496.27**	**$1,095,796.07**	**-$6,700.20**	
Pnc Fin Svcs 6 3/4 2-29-52	**G/L Amount $10,142 05**							
	100,000 000	07/21/2011	02/15/2012	101,125 00	101,121 13	103,375 00	2,253 87	short
	250,000 000	07/21/2011	02/15/2012	252,812 50	252,803 09	258,437 50	5,634 41	short
	100,000 000	07/21/2011	02/15/2012	101,125 00	101,121 23	103,375 00	2,253 77	short
Sub Total				**$455,062.50**	**$455,045.45**	**$465,187.50**	**$10,142.05**	
Pnc Finl-P 6 125% Flts 5/01/22	**G/L Amount $1,291 16**							
	5,000 000	04/19/2012	05/01/2012	125,000 00	125,000 00	126,291 16	1,291 16	short
Ps Busn Parks 6.00% Ser T	**G/L Amount. -$2,956 50**							
	5,000 000	05/03/2012	05/22/2012	125,000 00	125,000 00	122,043 50	-2,956 50	short
Qwest Corporation 7 1/2 9-15-51	**G/L Amount $12,378 06**							
	3,000 000	09/14/2011	02/09/2012	75,000 00	75,000 00	77,856 48	2,856 48	short
	10,000 000	09/14/2011	02/09/2012	250,000 00	250,000 00	259,521 58	9,521 58	short
Sub Total				**$325,000.00**	**$325,000.00**	**$337,378.06**	**$12,378.06**	
Royal Bk Scotland 4 700 7-03-18	**G/L Amount $7,338.00**							
	100,000 000	01/11/2012	02/08/2012	73,256 00	73,256 00	80,594 00	7,338 00	short
Royal Bk Scotland 7 640 9-28-52	**G/L Amount $82,260 00**							
	600,000 000	07/11/2012	09/14/2012	419,220 00	419,220 00	501,480 00	82,260 00	short
Royal Bk Scotlnd 5 050 1-08-15	**G/L Amount $24,000.00**							
	500,000 000	01/10/2012	01/24/2012	423,750 00	423,750 00	447,750 00	24,000 00	short
Sce Trust I 5 625%-F	**G/L Amount -$3,859 22**							
	5,000 000	05/10/2012	05/22/2012	125,000 00	125,000 00	121,140 78	-3,859 22	short
Schwab Charles 7 000 3-30-52	**G/L Amount $3,000 63**							
	100,000 000	01/24/2012	03/01/2012	101,000 00	100,999 37	104,000 00	3,000 63	short
Stanley Blk Ser-I 5 3/4 7-25-52	**G/L Amount $5,447 84**							
	5,000 000	07/18/2012	07/26/2012	125,000 00	125,000 00	127,723 92	2,723 92	short
	5,000 000	07/18/2012	07/26/2012	125,000 00	125,000 00	127,723 92	2,723 92	short
Sub Total				**$250,000.00**	**$250,000.00**	**$255,447.84**	**$5,447.84**	
Suntrust Cap Ix 7 7/8 3-15-68	**G/L Amount -$1,489 59**							
	4,500 000	09/21/2011	07/11/2012	113,989 59	113,989 59	112,500 00	-1,489 59	short
Supervalu Inc 8 000 5-01-16	**G/L Amount -$84,500 00**							
	150,000 000	06/13/2012	08/20/2012	152,250 00	152,250 00	131,625 00	-20,625 00	short
	350,000 000	03/05/2012	08/20/2012	371,000 00	371,000 00	307,125 00	-63,875 00	short
Sub Total				**$523,250.00**	**$523,250.00**	**$438,750.00**	**-$84,500.00**	
Synovus Finl Corp 5 1/8 6-15-17	**G/L Amount $625 00**							
	250,000 000	06/29/2011	03/29/2012	226,250 00	226,250 00	226,875 00	625 00	short
Telecom Italia 6 3/8 11-15-33	**G/L Amount $3,852 00**							
	200,000 000	07/15/2011	03/15/2012	175,000 00	175,000 00	178,852 00	3,852 00	short
Templeton Global Bd Fd A	**G/L Amount -$233 28**							
Dividend Reinvestment	5 251	03/15/2012	06/25/2012	69 37	69 37	66 11	-3 26	short
Dividend Reinvestment	14 503	01/17/2012	06/25/2012	183 32	183 32	182 59	-0 73	short
Dividend Reinvestment	5 252	02/15/2012	06/25/2012	69 11	69 11	66 12	-2 99	short
Dividend Reinvestment	5 583	06/15/2012	06/25/2012	70 18	70 18	70 30	0 12	short
Dividend Reinvestment	5 534	05/15/2012	06/25/2012	69 90	69 90	69 67	-0 23	short
Dividend Reinvestment	5 369	04/16/2012	06/25/2012	69 63	69 63	67 60	-2 03	short
Dividend Reinvestment	169 424	07/15/2011	06/25/2012	2,351 60	2,351 60	2,133 05	-218 55	short
Dividend Reinvestment	13 653	10/17/2011	06/25/2012	177 21	177 21	171 89	-5 32	short
Dividend Reinvestment	12 812	08/15/2011	06/25/2012	175 91	175 91	161 30	-14 61	short

Dividend Reinvestment	13 264	09/15/2011	06/25/2012	176 55		176 55	166 99	-9 56	short
Dividend Reinvestment	71 784	12/15/2011	06/25/2012	882 94		882 94	903 76	20 82	short
Dividend Reinvestment	22 941	12/15/2011	06/25/2012	282 17		282 17	288 83	6 66	short
Dividend Reinvestment	13 844	11/15/2011	06/25/2012	177 90		177 90	174 30	-3 60	short
Sub Total				**$4,755.79**		**$4,755.79**	**$4,522.51**	**-$233.28**	
Us Bancorp 6%-G Flts 4/15/17	**G/L Amount $5,488 26**								
	10,000 000	04/17/2012	04/25/2012	250,000 00		250,000 00	255,488 26	5,488 26	short
Us Bancorp-F 6 5% Flts 1/15/22	**G/L Amount $12,678 13**								
	10,000 000	01/18/2012	02/03/2012	250,000 00		250,000 00	257,789 04	7,789 04	short
	10,000 000	01/18/2012	01/27/2012	250,000 00		250,000 00	254,889 09	4,889 09	short
Sub Total				**$500,000 00**		**$500,000.00**	**$512,678.13**	**$12,678.13**	
Wells Fargo & Co 7 980 11-30-51	**G/L Amount $23,583 31**								
	250,000 000	08/09/2011	11/16/2011	264,396 25		256,241 82	270,532 50	14,290 68	short
	250,000 000	09/13/2011	11/16/2011	261,305 42		261,239 87	270,532 50	9,292 63	short
Sub Total				**$525,701.67**		**$517,481.69**	**$541,065.00**	**$23,583.31**	
Short Term Total				**$17,654,943.10**		**$17,660,553.18**	**$18,006,348.57**	**$345,795.39**	

Long Term Gain/Loss

SECURITY ▲	QUANTITY	DATE ACQUIRED	DATE SOLD	TOTAL COST ($)		ADJUSTED COST ($)	PROCEEDS ($)	G/L AMOUNT ($)	HOLDING PERIOD
Allianz Se 8 375%	**G/L Amount $40,089 15**								
	3,744 000	03/23/2009	07/12/2012	58,149 57		58,149 57	97,709 80	39,560 23	long
	56 000	12/16/2008	07/12/2012	932 55		932 55	1,461 47	528 92	long
Sub Total				**$59,082.12**		**$59,082.12**	**$99,171.27**	**$40,089.15**	
Arch Cap Grp Ltd 8% Ser A	**G/L Amount $6,097 38**								
	2,000 000	07/23/2008	05/02/2012	43,902 62	E	43,902 62	50,000 00	6,097 38	long
Arch Capital Group Ltd Ser B	**G/L Amount $37,355 88**								
	1,230 000	11/24/2008	05/02/2012	19,119 75	E	19,119 75	30,750 00	11,630 25	long
	1,100 000	12/19/2008	05/02/2012	19,310 25	E	19,310 25	27,500 00	8,189 75	long
	1,800 000	06/01/2006	05/02/2012	44,175 38	E	44,175 38	45,000 00	824 62	long
	44 000	11/09/2007	05/02/2012	1,059 93	E	1,059 93	1,100 00	40 07	long
	2,346 000	11/04/2008	05/02/2012	41,978 81	E	41,978 81	58,650 00	16,671 19	long
Sub Total				**$125,644.12**		**$125,644.12**	**$163,000.00**	**$37,355.88**	
Bank Of Amer 8 625 Non-Cum 8	**G/L Amount $27,266 99**								
	4,000 000	08/12/2011	08/28/2012	95,686 00		95,686 00	102,757 69	7,071 69	long
	1,400 000	08/10/2011	08/27/2012	33,040 84		33,040 84	35,272 26	2,231 42	long
	8,600 000	08/10/2011	08/28/2012	202,965 16		202,965 16	220,929 04	17,963 88	long
Sub Total				**$331,692.00**		**$331,692 00**	**$358,958.99**	**$27,266.99**	
Bank Of America 8 20% Ser H	**G/L Amount $268.63**								
	10,000 000	07/18/2011	08/28/2012	254,997 00		254,997 00	255,265 63	268 63	long
Barclays Bank Plc 7 75%	**G/L Amount $68,742.54**								
	4,568 000	07/13/2011	07/20/2012	116,261 60		116,261 60	115,747 21	-514 39	long
	3,674 000	03/02/2009	07/20/2012	24,068 56	E	24,068 56	93,094 40	69,025 84	long
	700 000	06/17/2011	07/20/2012	17,506 00		17,506 00	17,737 09	231 09	long
Sub Total				**$157,836.16**		**$157,836.16**	**$226,578.70**	**$68,742.54**	
Barclays Bank Plc 8 125% Adr	**G/L Amount $309,954 54**								
	3,233 000	08/05/2011	09/04/2012	75,713 95		75,713 95	82,762 94	7,048 99	long
	3,233 000	07/15/2011	08/31/2012	83,214 83		83,214 83	82,793 44	-421 39	long
	6,767 000	07/15/2011	09/04/2012	174,177 17		174,177 17	173,231 31	-945 86	long
	2,613 000	08/08/2011	09/06/2012	59,629 44		59,629 44	66,915 30	7,285 86	long
	10,154 000	08/08/2011	09/04/2012	231,717 33		231,717 33	259,828 52	28,111 19	long
	2,767 000	08/05/2011	09/04/2012	64,800 65		64,800 65	70,833 61	6,032 96	long
	7,233 000	08/08/2011	09/04/2012	165,059 23		165,059 23	185,160 64	20,101 41	long
	2,000 000	02/18/2009	08/30/2012	19,302 10		19,302 10	51,198 85	31,896 75	long
	3,700 000	02/25/2009	08/30/2012	31,638 88	E	31,638 88	94,717 87	63,078 99	long
	2,067 000	02/19/2009	08/30/2012	19,009 25	E	19,009 25	52,914 01	33,904 76	long
	7,000 000	02/24/2009	08/30/2012	63,347 87	E	63,347 87	179,195 98	115,848 11	long

	8,000 000	07/15/2011	08/31/2012	205,926 00		205,926 00	204,870 87	-1,055 13	long
	244 000	03/10/2011	08/31/2012	6,302 86		6,302 86	6,248 56	-54 30	long
	233 000	03/10/2011	08/30/2012	6,018 72		6,018 72	5,964 67	-54 05	long
	3,523 000	03/10/2011	08/30/2012	91,004 02		91,004 02	90,180 27	-823 75	long
Sub Total				**$1,296,862.30**		**$1,296,862.30**	**$1,606,816.84**	**$309,954.54**	
Calif St Go Be 6 900 11-01-11	G/L Amount· 0 00								
	10,000 000	07/28/2003	11/01/2011	10,760 00	E	10,000 00	10,000 00	0 00	long
Cit Group Inc 7 000 5-01-17	G/L Amount -$2,901 69								
	250,000 000	01/04/2011	03/09/2012	253,437 50		252,901 69	250,000 00	-2,901 69	long
E V Income Fund Of Boston A	G/L Amount $786.17								
Dividend Reinvestment	1,683 229	10/29/2010	01/27/2012	9,846 89		9,846 89	9,712 23	-134 66	long
Dividend Reinvestment	352 879	10/29/2010	01/27/2012	2,064 34		2,064 34	2,036 11	-28 23	long
Dividend Reinvestment	316 872	09/30/2010	01/27/2012	1,815 68		1,815 68	1,828 35	12 67	long
Dividend Reinvestment	346 223	09/30/2010	01/27/2012	1,983 86		1,983 86	1,997 71	13 85	long
Dividend Reinvestment	336 541	12/31/2010	01/27/2012	1,965 40		1,965 40	1,941 84	-23 56	long
Dividend Reinvestment	1,605 252	12/31/2010	01/27/2012	9,374 66		9,374 66	9,262 30	-112 36	long
Dividend Reinvestment	1,660 381	11/30/2010	01/27/2012	9,596 99		9,596 99	9,580 40	-16 59	long
Dividend Reinvestment	348 106	11/30/2010	01/27/2012	2,012 05		2,012 05	2,008 57	-3 48	long
	4,604 669	01/13/2010	01/27/2012	25,925 71		25,925 71	26,568 94	643 23	long
Dividend Reinvestment	347 303	03/31/2010	01/27/2012	1,962 26		1,962 26	2,003 94	41 68	long
Dividend Reinvestment	334 413	04/30/2010	01/27/2012	1,912 84		1,912 84	1,929 56	16 72	long
Dividend Reinvestment	265 948	01/29/2010	01/27/2012	1,483 99		1,483 99	1,534 52	50 53	long
Dividend Reinvestment	317 755	02/26/2010	01/27/2012	1,760 36		1,760 36	1,833 45	73 09	long
Dividend Reinvestment	361 352	08/31/2010	01/27/2012	2,034 41		2,034 41	2,085 00	50 59	long
Dividend Reinvestment	355 671	07/30/2010	01/27/2012	2,020 21		2,020 21	2,052 22	32 01	long
Dividend Reinvestment	360 437	05/28/2010	01/27/2012	1,989 61		1,989 61	2,079 72	90 11	long
Dividend Reinvestment	350 314	06/30/2010	01/27/2012	1,940 74		1,940 74	2,021 31	80 57	long
Sub Total				**$79,690.00**		**$79,690.00**	**$80,476.17**	**$786.17**	
Everest Reins 6 600 5-15-37	G/L Amount -$7,125 00								
	250,000 000	01/26/2011	05/11/2012	243,437 50		243,437 50	236,312 50	-7,125 00	long
Health Care Reit 7 6250 Ser F	G/L Amount· $42,830 83								
	266 000	11/18/2008	01/19/2012	4,535 80	E	4,535 80	6,887 67	2,351 87	long
	734 000	12/28/2007	01/19/2012	16,259 06	E	16,259 06	19,005 83	2,746 77	long
	2,388 000	11/18/2008	01/25/2012	40,719 89	E	40,719 89	61,842 01	21,122 12	long
	146 000	11/18/2008	01/24/2012	2,489 57	E	2,489 57	3,775 32	1,285 75	long
	300 000	07/30/2007	01/13/2012	7,425 32	E	7,425 32	7,763 85	338 53	long
	1,649 000	07/30/2007	01/17/2012	40,814 53	E	40,814 53	42,702 27	1,887 74	long
	3,266 000	12/28/2007	01/18/2012	72,346 18	E	72,346 18	84,582 89	12,236 71	long
	751 000	07/30/2007	01/18/2012	18,588 06	E	18,588 06	19,449 40	861 34	long
Sub Total				**$203,178.41**		**$203,178.41**	**$246,009.24**	**$42,830.83**	
Isle Of Capri 7 000 3-01-14	G/L Amount -$3,528 53								
	500,000 000	06/08/2011	07/24/2012	503,750 00		502,278 53	498,750 00	-3,528 53	long
Jp Morgan High Yield A	G/L Amount -$4,836 47								
Dividend Reinvestment	314 110	12/14/2010	05/18/2012	2,544 29		2,544 29	2,450 06	-94 23	long
Dividend Reinvestment	295 853	12/14/2010	05/18/2012	2,396 41		2,396 41	2,307 65	-88 76	long
Dividend Reinvestment	1,139 048	10/29/2010	05/18/2012	9,317 40		9,317 40	8,884 57	-432 83	long
Dividend Reinvestment	1,232 413	11/30/2010	05/18/2012	9,908 59		9,908 59	9,612 82	-295 77	long
Dividend Reinvestment	1,118 265	04/29/2011	05/18/2012	9,337 50		9,337 50	8,722 47	-615 03	long
Dividend Reinvestment	956 238	02/28/2011	05/18/2012	7,965 45		7,965 45	7,458 66	-506 79	long
Dividend Reinvestment	1,098 970	03/31/2011	05/18/2012	9,099 46		9,099 46	8,571 97	-527 49	long
Dividend Reinvestment	1,209 470	12/31/2010	05/18/2012	9,832 98		9,832 98	9,433 87	-399 11	long
Dividend Reinvestment	1,042 168	01/31/2011	05/18/2012	8,639 56		8,639 56	8,128 91	-510 65	long
Dividend Reinvestment	215 810	01/29/2010	11/17/2011	1,674 68		1,674 68	1,663 89	-10 79	long
Dividend Reinvestment	1,493 458	04/30/2010	11/17/2011	12,007 39		12,007 39	11,514 55	-492 84	long
Dividend Reinvestment	1,757 430	05/28/2010	11/17/2011	13,479 49		13,479 49	13,549 77	70 28	long
Dividend Reinvestment	1,448 739	02/26/2010	11/17/2011	11,169 78		11,169 78	11,169 76	-0 02	long

Dividend Reinvestment	1,508 088	03/31/2010	11/17/2011	11,928 98		11,928 98	11,627 34	-301 64	long
Dividend Reinvestment	193 566	09/30/2010	05/18/2012	1,550 46		1,550 46	1,509 81	-40 65	long
Dividend Reinvestment	1,386 376	08/31/2010	11/17/2011	10,841 45		10,841 45	10,688 95	-152 50	long
Dividend Reinvestment	875 327	09/30/2010	11/17/2011	7,011 36		7,011 36	6,748 87	-262 49	long
Dividend Reinvestment	1,648 601	06/30/2010	11/17/2011	12,644 77		12,644 77	12,710 70	65 93	long
Dividend Reinvestment	1,339 323	07/30/2010	11/17/2011	10,567 26		10,567 26	10,326 17	-241 09	long
Sub Total				**$161,917.26**		**$161,917.26**	**$157,080.79**	**-$4,836.47**	
Jpm Range Spx 6MI 8 000 2-28-26 | **G/L Amount· 0 00**									
	500,000 000	02/23/2011	02/29/2012	500,000 00		500,000 00	500,000 00	0 00	long
Jpmorgan Chase 7 900 10-31-51 | **G/L Amount $5,733 51**									
	350,000 000	03/31/2010	10/26/2011	389,111 92		376,931 45	369,250 00	-7,681 45	long
	150,000 000	07/23/2009	10/26/2011	144,835 04		144,835 04	158,250 00	13,414 96	long
Sub Total				**$533,946.96**		**$521,766.49**	**$527,500.00**	**$5,733.51**	
Legg Mason Wa High Inc C | **G/L Amount -$6,841 73**									
Dividend Reinvestment	288 146	09/30/2010	05/11/2012	1,720 23		1,720 23	1,746 16	25 93	long
Dividend Reinvestment	291 156	10/29/2010	05/11/2012	1,776 05		1,776 05	1,764 40	-11 65	long
Dividend Reinvestment	289 491	09/30/2010	05/11/2012	1,728 26		1,728 26	1,754 31	26 05	long
Dividend Reinvestment	304 689	07/30/2010	05/11/2012	1,794 62		1,794 62	1,846 41	51 79	long
Dividend Reinvestment	306 124	07/30/2010	05/11/2012	1,803 07		1,803 07	1,855 11	52 04	long
Dividend Reinvestment	290 375	08/31/2010	05/11/2012	1,689 98		1,689 98	1,759 67	69 69	long
Dividend Reinvestment	289 017	08/31/2010	05/11/2012	1,682 08		1,682 08	1,751 44	69 36	long
Dividend Reinvestment	260 963	01/31/2011	05/11/2012	1,620 58		1,620 58	1,581 43	-39 15	long
Dividend Reinvestment	315 926	12/31/2010	05/11/2012	1,927 15		1,927 15	1,914 51	-12 64	long
Dividend Reinvestment	259 744	01/31/2011	05/11/2012	1,613 01		1,613 01	1,574 05	-38 96	long
Dividend Reinvestment	317 407	12/31/2010	05/11/2012	1,936 18		1,936 18	1,923 48	-12 70	long
Dividend Reinvestment	292 521	10/29/2010	05/11/2012	1,784 38		1,784 38	1,772 67	-11 71	long
Dividend Reinvestment	288 252	11/30/2010	05/11/2012	1,726 63		1,726 63	1,746 80	20 17	long
Dividend Reinvestment	289 606	11/30/2010	05/11/2012	1,734 74		1,734 74	1,755 01	20 27	long
	25,684 033	03/22/2010	11/29/2011	149,999 89		149,999 89	145,885 05	-4,114 84	long
	15,388 324	02/16/2011	05/11/2012	96,484 79		96,484 79	93,253 31	-3,231 48	long
Dividend Reinvestment	65 252	03/31/2010	02/01/2012	383 03		383 03	386 94	3 91	long
Dividend Reinvestment	10 036	03/31/2010	02/01/2012	58 91		58 91	59 51	0 60	long
	17,122 389	03/23/2010	11/29/2011	100,000 06		100,000 06	97,255 00	-2,745 06	long
	1,207 663	03/26/2010	11/29/2011	7,077 05		7,077 05	6,859 95	-217 10	long
	41,453 557	03/26/2010	02/01/2012	242,922 82		242,922 82	245,819 59	2,896 77	long
Dividend Reinvestment	285 225	06/30/2010	05/11/2012	1,634 34		1,634 34	1,728 46	94 12	long
Dividend Reinvestment	289 228	05/28/2010	05/11/2012	1,651 49		1,651 49	1,752 72	101 23	long
Dividend Reinvestment	283 895	06/30/2010	05/11/2012	1,626 72		1,626 72	1,720 40	93 68	long
Dividend Reinvestment	296 974	05/28/2010	05/11/2012	1,695 72		1,695 72	1,799 66	103 94	long
Dividend Reinvestment	310 928	04/30/2010	02/01/2012	1,862 46		1,862 46	1,843 80	-18 66	long
Dividend Reinvestment	312 384	04/30/2010	02/01/2012	1,871 18		1,871 18	1,852 44	-18 74	long
Dividend Reinvestment	6 359	05/28/2010	02/01/2012	36 31		36 31	37 72	1 41	long
Sub Total				**$631,841.73**		**$631,841.73**	**$625,000.00**	**-$6,841.73**	
Mbna Capital A 8 278 12-01-26 | **G/L Amount -$5,369 15**									
	100,000 000	08/26/2004	07/25/2012	109,205 25	E	107,438 65	102,069 50	-5,369 15	long
Metropcs Wireless 6 5/8 11-15-20 | **G/L Amount $14,547 50**									
	150,000 000	06/27/2011	08/27/2012	148,696 50		148,696 50	154,500 00	5,803 50	long
	150,000 000	03/02/2011	08/27/2012	149,256 00		149,256 00	154,500 00	5,244 00	long
	100,000 000	03/02/2011	08/27/2012	99,500 00		99,500 00	103,000 00	3,500 00	long
Sub Total				**$397,452.50**		**$397,452.50**	**$412,000.00**	**$14,547.50**	
Mgm Mirage 5 7/8 2-27-14 | **G/L Amount. $2,700.75**									
	75,000 000	04/26/2011	05/01/2012	74,724 75		74,724 75	77,425 50	2,700 75	long
Rn Energy Inc 7 7/8 6-15-17 | **G/L Amount $4,408 15**									
	500,000 000	02/14/2011	07/25/2012	510,000 00		508,091 85	512,500 00	4,408 15	long
Suntrust Cap Ix 7 7/8 3-15-68 | **G/L Amount -$1,504 99**									
	10,000 000	06/08/2011	07/11/2012	252,749 75		252,749 75	250,000 00	-2,749 75	long

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	4,300 000	02/26/2008	07/11/2012	107,500 00	E	107,500 00	107,500 00	0 00	long
	200 000	09/23/2008	07/11/2012	3,755 24	E	3,755 24	5,000 00	1,244 76	long
Sub Total				**$364,004.99**		**$364,004.99**	**$362,500.00**	**-$1,504.99**	
Synovus Fincl 8 1/4 5-15-13	**G/L Amount $865 81**								
	2,735 000	11/03/2010	03/01/2012	52,814 41		52,814 41	53,680 22	865 81	long
Templeton Global Bd Fd A	**G/L Amount -$1,986 27**								
Dividend Reinvestment	169 913	01/18/2011	06/25/2012	2,300 62		2,300 62	2,139 20	-161 42	long
Dividend Reinvestment	170 540	02/15/2011	06/25/2012	2,309 11		2,309 11	2,147 10	-162 01	long
Dividend Reinvestment	585 031	12/15/2010	01/27/2012	7,851 11		7,851 11	7,634 67	-216 44	long
Dividend Reinvestment	30 298	12/15/2010	06/25/2012	406 60		406 60	381 45	-25 15	long
Dividend Reinvestment	169 424	06/15/2011	06/25/2012	2,343 13		2,343 13	2,133 05	-210 08	long
Dividend Reinvestment	169 301	05/16/2011	06/25/2012	2,334 66		2,334 66	2,131 50	-203 16	long
Dividend Reinvestment	172 958	03/15/2011	06/25/2012	2,317 64		2,317 64	2,177 54	-140 10	long
Dividend Reinvestment	167 479	04/15/2011	06/25/2012	2,326 29		2,326 29	2,108 56	-217 73	long
	397 337	04/06/2010	01/27/2012	5,375 97		5,375 97	5,185 24	-190 73	long
Dividend Reinvestment	170 351	06/15/2010	01/27/2012	2,219 67		2,219 67	2,223 08	3 41	long
Dividend Reinvestment	170 743	07/15/2010	01/27/2012	2,228 19		2,228 19	2,228 19	0 00	long
Dividend Reinvestment	146 177	04/15/2010	01/27/2012	1,983 62		1,983 62	1,907 61	-76 01	long
Dividend Reinvestment	166 767	05/17/2010	01/27/2012	2,211 33		2,211 33	2,176 31	-35 02	long
Dividend Reinvestment	166 411	11/15/2010	01/27/2012	2,261 53		2,261 53	2,171 66	-89 87	long
Dividend Reinvestment	163 052	10/15/2010	01/27/2012	2,253 38		2,253 38	2,127 83	-125 55	long
Dividend Reinvestment	167 170	08/18/2010	01/27/2012	2,236 73		2,236 73	2,181 57	-55 16	long
Dividend Reinvestment	165 812	09/15/2010	01/27/2012	2,245 09		2,245 09	2,163 84	-81 25	long
Sub Total				**$45,204.67**		**$45,204.67**	**$43,218.40**	**-$1,986.27**	
Xl Capital Ltd 6 1/2 8-31-52	**G/L Amount -$12,250 00**								
	250,000 000	02/24/2011	08/09/2012	236,250 00		236,250 00	224,000 00	-12,250 00	long
Long Term Total				**$7,181,632.25**		**$7,163,009.75**	**$7,678,313.75**	**$515,304.00**	
Grand Total				**$24,836,575.35**		**$24,823,562.93**	**$25,684,662.32**	**$861,099.39**	