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

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

OMB No 1545-0052

**2012**

Open to Public Inspection

For calendar year 2012 or tax year beginning , and ending

|                                                                                                                                                                                                                                                                                                            |  |                                                                                                                                                                                     |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Name of foundation<br><b>PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST</b>                                                                                                                                                                                                                                  |  | A Employer identification number<br><b>13-6753033</b>                                                                                                                               |
| Number and street (or P O box number if mail is not delivered to street address)<br><b>BNY Mellon, N A - P O Box 185</b>                                                                                                                                                                                   |  | B Telephone number (see instructions)<br><b>(212) 922-8174</b>                                                                                                                      |
| City or town, state, and ZIP code<br><b>Pittsburgh PA 15230-0185</b>                                                                                                                                                                                                                                       |  | C If exemption application is pending, check here <input type="checkbox"/>                                                                                                          |
| <b>G</b> Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity<br><input type="checkbox"/> Final return <input type="checkbox"/> Amended return<br><input type="checkbox"/> Address change <input type="checkbox"/> Name change |  | <b>D</b> 1. Foreign organizations, check here <input type="checkbox"/><br>2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/> |
| <b>H</b> Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation<br><input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation                                                   |  | E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>                                                                       |
| <b>I</b> Fair market value of all assets at end of year (from Part II, col (c), line 16) <b>\$ 20,613,375</b>                                                                                                                                                                                              |  | F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>                                                                    |
| <b>J</b> Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual<br>Other (specify) _____                                                                                                                                                                             |  |                                                                                                                                                                                     |

| Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions) ) |                                                                                               | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|------------------------------------|---------------------------|-------------------------|-------------------------------------------------------------|
| Revenue                                                                                                                                                             | 1 Contributions, gifts, grants, etc., received (attach schedule)                              |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 3 Interest on savings and temporary cash investments                                          |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 4 Dividends and interest from securities                                                      | 468,172                            | 466,545                   |                         |                                                             |
|                                                                                                                                                                     | 5 a Gross rents                                                                               |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | b Net rental income or (loss)                                                                 |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 6 a Net gain or (loss) from sale of assets not on line 10                                     | 1,695,548                          |                           |                         |                                                             |
|                                                                                                                                                                     | b Gross sales price for all assets on line 6a <b>14,703,389</b>                               |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 7 Capital gain net income (from Part IV, line 2)                                              |                                    | 1,695,548                 |                         |                                                             |
|                                                                                                                                                                     | 8 Net short-term capital gain                                                                 |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 9 Income modifications                                                                        |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 10 a Gross sales less returns and allowances                                                  |                                    |                           |                         |                                                             |
| b Less Cost of goods sold                                                                                                                                           |                                                                                               |                                    |                           |                         |                                                             |
| c Gross profit or (loss) (attach schedule)                                                                                                                          |                                                                                               |                                    |                           |                         |                                                             |
| 11 Other income (attach schedule)                                                                                                                                   | 3,072                                                                                         | 3,072                              |                           |                         |                                                             |
| 12 Total. Add lines 1 through 11                                                                                                                                    | 2,166,792                                                                                     | 2,165,165                          | 0                         |                         |                                                             |
| Operating and Administrative Expenses                                                                                                                               | 13 Compensation of officers, directors, trustees, etc                                         | 125,311                            | 87,717                    |                         | 37,594                                                      |
|                                                                                                                                                                     | 14 Other employee salaries and wages                                                          |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 15 Pension plans, employee benefits                                                           |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 16 a Legal fees (attach schedule)                                                             | 14,747                             | 7,373                     |                         | 7,374                                                       |
|                                                                                                                                                                     | b Accounting fees (attach schedule)                                                           |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | c Other professional fees (attach schedule)                                                   | 37,500                             | 18,750                    |                         | 18,750                                                      |
|                                                                                                                                                                     | 17 Interest                                                                                   |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 18 Taxes (attach schedule) (see instructions)                                                 | 15,066                             | 10,318                    |                         |                                                             |
|                                                                                                                                                                     | 19 Depreciation (attach schedule) and depletion                                               |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 20 Occupancy                                                                                  |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 21 Travel, conferences, and meetings                                                          |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 22 Printing and publications                                                                  |                                    |                           |                         |                                                             |
|                                                                                                                                                                     | 23 Other expenses (attach schedule)                                                           | 11,740                             | 3,708                     |                         | 8,032                                                       |
|                                                                                                                                                                     | 24 Total operating and administrative expenses. Add lines 13 through 23                       | 204,364                            | 127,866                   | 0                       | 71,750                                                      |
|                                                                                                                                                                     | 25 Contributions, gifts, grants paid                                                          | 981,290                            |                           |                         | 981,290                                                     |
| 26 Total expenses and disbursements. Add lines 24 and 25                                                                                                            | 1,185,654                                                                                     | 127,866                            | 0                         | 1,053,040               |                                                             |
| 27 Subtract line 26 from line 12                                                                                                                                    |                                                                                               |                                    |                           |                         |                                                             |
| a Excess of revenue over expenses and disbursements                                                                                                                 | 981,138                                                                                       |                                    |                           |                         |                                                             |
| b Net investment income (if negative, enter -0-)                                                                                                                    |                                                                                               | 2,037,299                          |                           |                         |                                                             |
| c Adjusted net income (if negative, enter -0-)                                                                                                                      |                                                                                               |                                    | 0                         |                         |                                                             |

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2012)

HTA

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Form 990-PF (2012) PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

13-6753033

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| Part II Balance Sheets      |                                                                                                                             | Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions) |                                                     |            |
|-----------------------------|-----------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|------------|
|                             |                                                                                                                             | Beginning of year<br>(a) Book Value                                                                                | End of year<br>(b) Book Value (c) Fair Market Value |            |
| Assets                      | 1 Cash—non-interest-bearing                                                                                                 |                                                                                                                    |                                                     |            |
|                             | 2 Savings and temporary cash investments                                                                                    | 769,565                                                                                                            | 143,796                                             | 143,796    |
|                             | 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 (attach schedule) (see instructions)   |                                                                                                                    |                                                     |            |
|                             | 7 Other notes and loans receivable (attach schedule)                                                                        |                                                                                                                    |                                                     |            |
|                             | Less allowance for doubtful accounts                                                                                        |                                                                                                                    |                                                     |            |
|                             | 8 Inventories for sale or use                                                                                               |                                                                                                                    |                                                     |            |
|                             | 9 Prepaid expenses and deferred charges                                                                                     |                                                                                                                    |                                                     |            |
|                             | 10 a Investments—U S and state government obligations (attach schedule)                                                     | 867,179                                                                                                            | 2,109,359                                           | 2,184,303  |
|                             | b Investments—corporate stock (attach schedule)                                                                             | 12,365,620                                                                                                         | 12,946,281                                          | 14,377,411 |
|                             | c Investments—corporate bonds (attach schedule)                                                                             | 1,779,052                                                                                                          | 1,564,126                                           | 1,663,418  |
| Liabilities                 | 11 Investments—land, buildings, and equipment basis                                                                         |                                                                                                                    |                                                     |            |
|                             | Less accumulated depreciation (attach schedule)                                                                             |                                                                                                                    |                                                     |            |
|                             | 12 Investments—mortgage loans                                                                                               |                                                                                                                    |                                                     |            |
|                             | 13 Investments—other (attach schedule)                                                                                      |                                                                                                                    |                                                     |            |
|                             | 14 Land, buildings, and equipment basis                                                                                     |                                                                                                                    |                                                     |            |
|                             | Less accumulated depreciation (attach schedule) 36 MAIN STREET                                                              | 350,000                                                                                                            | 350,000                                             | 700,000    |
|                             | 15 Other assets (describe BEREN'S CAPITAL FUND)                                                                             | 1,000,000                                                                                                          | 1,000,000                                           | 1,544,447  |
|                             | 16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)                               | 17,131,416                                                                                                         | 18,113,562                                          | 20,613,375 |
|                             | 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 (attach schedule)                                                                      |                                                                                                                    |                                                     |            |
|                             | 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. <input type="checkbox"/> |                                                                                                                    |                                                     |            |
|                             | 24 Unrestricted                                                                                                             |                                                                                                                    |                                                     |            |
|                             | 25 Temporarily restricted                                                                                                   |                                                                                                                    |                                                     |            |
|                             | 26 Permanently restricted                                                                                                   |                                                                                                                    |                                                     |            |
|                             | Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. <input checked="" type="checkbox"/>   |                                                                                                                    |                                                     |            |
|                             | 27 Capital stock, trust principal, or current funds                                                                         | 17,131,416                                                                                                         | 18,113,562                                          |            |
|                             | 28 Paid-in or capital surplus, or land, bldg, and equipment fund                                                            |                                                                                                                    |                                                     |            |
|                             | 29 Retained earnings, accumulated income, endowment, or other funds                                                         |                                                                                                                    |                                                     |            |
|                             | 30 Total net assets or fund balances (see instructions)                                                                     | 17,131,416                                                                                                         | 18,113,562                                          |            |
|                             | 31 Total liabilities and net assets/fund balances (see instructions)                                                        | 17,131,416                                                                                                         | 18,113,562                                          |            |

## 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 | 17,131,416 |
| 2 Enter amount from Part I, line 27a                                                                                                                       | 2 | 981,138    |
| 3 Other increases not included in line 2 (itemize) See Attached Statement                                                                                  | 3 | 3,757      |
| 4 Add lines 1, 2, and 3                                                                                                                                    | 4 | 18,116,311 |
| 5 Decreases not included in line 2 (itemize) See Attached Statement                                                                                        | 5 | 2,749      |
| 6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30                                                      | 6 | 18,113,562 |

**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<br>P—Purchase<br>D—Donation    | (c) Date acquired<br>(mo., day, yr.)                                                            | (d) Date sold<br>(mo., day, yr.) |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|-------------------------------------------------|-------------------------------------------------------------------------------------------------|----------------------------------|
| <b>1a</b> See Attached Statement                                                                                                                                                                        |                                            |                                                 |                                                                                                 |                                  |
| <b>b</b> See Attached Statement                                                                                                                                                                         |                                            |                                                 |                                                                                                 |                                  |
| <b>c</b> See Attached Statement                                                                                                                                                                         |                                            |                                                 |                                                                                                 |                                  |
| <b>d</b> See Attached Statement                                                                                                                                                                         |                                            |                                                 |                                                                                                 |                                  |
| <b>e</b> See Attached Statement                                                                                                                                                                         |                                            |                                                 |                                                                                                 |                                  |
| (e) Gross sales price                                                                                                                                                                                   | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g)                                                    |                                  |
| <b>a</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>b</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>c</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>d</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>e</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69                                                                                                             |                                            |                                                 | (i) Gains (Col. (h) gain minus<br>col. (k), but not less than -0-) or<br>Losses (from col. (h)) |                                  |
| (i) F M V as of 12/31/69                                                                                                                                                                                | (j) Adjusted basis<br>as of 12/31/69       | (k) Excess of col. (i)<br>over col. (j), if any |                                                                                                 |                                  |
| <b>a</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>b</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>c</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>d</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>e</b>                                                                                                                                                                                                |                                            |                                                 | 0                                                                                               |                                  |
| <b>2</b> Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7<br>If (loss), enter -0- in Part I, line 7 }                                                              |                                            |                                                 | <b>2</b>                                                                                        | 1,695,548                        |
| <b>3</b> Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)<br>If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0-<br>in Part I, line 8 |                                            |                                                 | <b>3</b>                                                                                        | 0                                |

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

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

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

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

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

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

| (a)<br>Base period years<br>Calendar year (or tax year beginning in) | (b)<br>Adjusted qualifying distributions | (c)<br>Net value of noncharitable-use assets | (d)<br>Distribution ratio<br>(col. (b) divided by col. (c)) |
|----------------------------------------------------------------------|------------------------------------------|----------------------------------------------|-------------------------------------------------------------|
| 2011                                                                 | 1,209,608                                | 20,372,989                                   | 0.059373                                                    |
| 2010                                                                 | 1,654,999                                | 20,290,240                                   | 0.081566                                                    |
| 2009                                                                 | 1,005,860                                | 19,194,190                                   | 0.052404                                                    |
| 2008                                                                 | 1,219,910                                | 23,373,537                                   | 0.052192                                                    |
| 2007                                                                 | 1,327,022                                | 25,873,813                                   | 0.051288                                                    |

|                                                                                                                                                                                                                             |          |            |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------|
| <b>2</b> Total of line 1, column (d)                                                                                                                                                                                        | <b>2</b> | 0.296823   |
| <b>3</b> 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                                         | <b>3</b> | 0.059365   |
| <b>4</b> Enter the net value of noncharitable-use assets for 2012 from Part X, line 5                                                                                                                                       | <b>4</b> | 19,955,631 |
| <b>5</b> Multiply line 4 by line 3                                                                                                                                                                                          | <b>5</b> | 1,184,666  |
| <b>6</b> Enter 1% of net investment income (1% of Part I, line 27b)                                                                                                                                                         | <b>6</b> | 20,373     |
| <b>7</b> Add lines 5 and 6                                                                                                                                                                                                  | <b>7</b> | 1,205,039  |
| <b>8</b> Enter qualifying distributions from Part XII, line 4<br>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. | <b>8</b> | 1,053,040  |

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

|                                                                                                                                                                                                                                       |    |        |        |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--------|--------|--|
| 1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1<br>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 <input type="checkbox"/> and enter 1% of Part I, line 27b                                                                                     |    | 1      | 40,746 |  |
| c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)                                                                                                             |    |        |        |  |
| 2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)                                                                                                                           |    | 2      | 0      |  |
| 3 Add lines 1 and 2                                                                                                                                                                                                                   |    | 3      | 40,746 |  |
| 4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)                                                                                                                         |    | 4      |        |  |
| 5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-                                                                                                                                             |    | 5      | 40,746 |  |
| 6 Credits/Payments                                                                                                                                                                                                                    |    |        |        |  |
| a 2012 estimated tax payments and 2011 overpayment credited to 2012                                                                                                                                                                   | 6a | 5,375  |        |  |
| 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  | 5,375  |        |  |
| 8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> 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  | 35,371 |        |  |
| 10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid                                                                                                                                          | 10 | 0      |        |  |
| 11 Enter the amount of line 10 to be Credited to 2013 estimated tax <input type="checkbox"/> Refunded <input type="checkbox"/>                                                                                                        | 11 | 0      |        |  |

**Part VII-A Statements Regarding Activities**

|                                                                                                                                                                                                                                                                                                                                                     | Yes | No |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?                                                                                                                                                                            |     | X  |
| b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?<br><i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i> |     | X  |
| c Did the foundation file Form 1120-POL for this year?                                                                                                                                                                                                                                                                                              |     | X  |
| d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:<br>(1) On the foundation <input type="checkbox"/> \$ _____ (2) On foundation managers <input type="checkbox"/> \$ _____                                                                                                                        |     |    |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ _____                                                                                                                                                                            |     |    |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS?<br><i>If "Yes," attach a detailed description of the activities</i>                                                                                                                                                                               |     | X  |
| 3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>                                                                                                                 |     | X  |
| 4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?                                                                                                                                                                                                                                                     |     | X  |
| b If "Yes," has it filed a tax return on Form 990-T for this year?                                                                                                                                                                                                                                                                                  | N/A |    |
| 5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?<br><i>If "Yes," attach the statement required by General Instruction T</i>                                                                                                                                                                         |     | X  |
| 6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:<br>• By language in the governing instrument, or<br>• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?                | X   |    |
| 7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV</i>                                                                                                                                                                                                          | X   |    |
| 8 a Enter the states to which the foundation reports or with which it is registered (see instructions) <input type="checkbox"/><br><u>NY AG REG # 02-37-91</u>                                                                                                                                                                                      |     |    |
| b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i>                                                                                                                                | X   |    |
| 9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>                                                                                       |     | X  |
| 10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>                                                                                                                                                                                                        |     | X  |

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

|    |                                                                                                                                                                                                                                                                                                                                         |    |     |    |
|----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-----|----|
| 11 | At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)                                                                                                                                                 | 11 |     | X  |
| 12 | Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)                                                                                                                                                | 12 |     | X  |
| 13 | Did the foundation comply with the public inspection requirements for its annual returns and exemption application?<br>Website address <b>► N/A</b>                                                                                                                                                                                     | 13 | X   |    |
| 14 | The books are in care of <b>► BNY MELLON, N A</b> Telephone no <b>► (212) 922-8174</b><br>Located at <b>► P O BOX 185, PITTSBURGH, PA</b> ZIP+4 <b>► 15230-0185</b>                                                                                                                                                                     |    |     |    |
| 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 <b>► 15 N/A</b>                                                                                                                                       |    |     |    |
| 16 | At any time during calendar year 2012, 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?<br>See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country <b>►</b> | 16 | Yes | No |
|    |                                                                                                                                                                                                                                                                                                                                         |    |     | X  |

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

| File Form 4720 if any item is checked in the "Yes" column, unless an exception applies. |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Yes | No  |
|-----------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----|
| 1a                                                                                      | During the year did the foundation (either directly or indirectly)                                                                                                                                                                                                                                                                                                                                                                                                                              |     |     |
| (1)                                                                                     | Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                          |     |     |
| (2)                                                                                     | Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                  |     |     |
| (3)                                                                                     | Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                      |     |     |
| (4)                                                                                     | Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 ) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                 |     |     |
| b                                                                                       | If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here <b>►</b> <input type="checkbox"/>                                                                                                                                                       | 1b  | X   |
| c                                                                                       | Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?                                                                                                                                                                                                                                                                                                         | 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 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>If "Yes," list the years <b>►</b> 20____, 20____, 20____, 20____                                                                                                                                                                                                       |     |     |
| b                                                                                       | Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions )                                                                                                                                                                                         | 2b  | N/A |
| c                                                                                       | If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here <b>►</b> 20____, 20____, 20____, 20____                                                                                                                                                                                                                                                                                                                                         |     |     |
| 3a                                                                                      | Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                  |     |     |
| b                                                                                       | If "Yes," did it have excess business holdings in 2012 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 2012 ) | 3b  | N/A |
| 4a                                                                                      | Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?                                                                                                                                                                                                                                                                                                                                                                                 | 4a  | X   |
| b                                                                                       | Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?                                                                                                                                                                                                                                                               | 4b  | X   |

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

Organizations relying on a current notice regarding disaster assistance check here

☐**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?

If "Yes" to 6b, file Form 8870

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

7b N/A

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

| (a) Name and address                                     | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|----------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|
| BNY Mellon, N A<br>P O Box 185 Pittsburgh, PA 15230-0185 | TRUSTEE<br>SEE ATTACHED                                   | 248,658                                   | NONE                                                                  | NONE                                  |
| BNY Mellon, N A<br>P O Box 185 Pittsburgh, PA 15230-0185 | FEE<br>REIMBURSEMENT                                      | -148,002                                  | N/A                                                                   | N/A                                   |
| HUYLER C HELD<br>260 MADISON AVENUE NEW YORK, NY 1001    | CO-TRUSTEE<br>2 00                                        | 24,655                                    | NONE                                                                  | NONE                                  |
|                                                          |                                                           |                                           |                                                                       |                                       |

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

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

**Total number of other employees paid over \$50,000**☐ NONE

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

| (a) Name and address of each person paid more than \$50,000 | (b) Type of service | (c) Compensation |
|-------------------------------------------------------------|---------------------|------------------|
| NONE                                                        |                     |                  |
|                                                             |                     |                  |
|                                                             |                     |                  |
|                                                             |                     |                  |
|                                                             |                     |                  |
|                                                             |                     |                  |

Total number of others receiving over \$50,000 for professional services **▶ NONE****Part IX-A Summary of Direct Charitable Activities**

| List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc. | Expenses |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|
| 1 NONE                                                                                                                                                                                                                                                 |          |
| 2                                                                                                                                                                                                                                                      |          |
| 3                                                                                                                                                                                                                                                      |          |
| 4                                                                                                                                                                                                                                                      |          |

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

| Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2 | Amount |
|------------------------------------------------------------------------------------------------------------------|--------|
| 1 NONE                                                                                                           |        |
| 2 NONE                                                                                                           |        |
| All other program-related investments See instructions                                                           |        |
| 3 NONE                                                                                                           |        |
| <b>Total.</b> Add lines 1 through 3 <b>▶ NONE</b>                                                                |        |

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

|          |                                                                                                            |           |            |
|----------|------------------------------------------------------------------------------------------------------------|-----------|------------|
| <b>1</b> | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes |           |            |
| <b>a</b> | Average monthly fair market value of securities                                                            | <b>1a</b> | 19,760,233 |
| <b>b</b> | Average of monthly cash balances                                                                           | <b>1b</b> | 499,291    |
| <b>c</b> | Fair market value of all other assets (see instructions)                                                   | <b>1c</b> | NONE       |
| <b>d</b> | Total (add lines 1a, b, and c)                                                                             | <b>1d</b> | 20,259,524 |
| <b>e</b> | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)  | <b>1e</b> |            |
| <b>2</b> | Acquisition indebtedness applicable to line 1 assets                                                       | <b>2</b>  |            |
| <b>3</b> | Subtract line 2 from line 1d                                                                               | <b>3</b>  | 20,259,524 |
| <b>4</b> | Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions) | <b>4</b>  | 303,893    |
| <b>5</b> | Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4       | <b>5</b>  | 19,955,631 |
| <b>6</b> | Minimum investment return. Enter 5% of line 5                                                              | <b>6</b>  | 997,782    |

**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.)

|           |                                                                                                    |           |         |
|-----------|----------------------------------------------------------------------------------------------------|-----------|---------|
| <b>1</b>  | Minimum investment return from Part X, line 6                                                      | <b>1</b>  | 997,782 |
| <b>2a</b> | Tax on investment income for 2012 from Part VI, line 5                                             | <b>2a</b> | 40,746  |
| <b>b</b>  | Income tax for 2012 (This does not include the tax from Part VI)                                   | <b>2b</b> |         |
| <b>c</b>  | Add lines 2a and 2b                                                                                | <b>2c</b> | 40,746  |
| <b>3</b>  | Distributable amount before adjustments. Subtract line 2c from line 1                              | <b>3</b>  | 957,036 |
| <b>4</b>  | Recoveries of amounts treated as qualifying distributions                                          | <b>4</b>  |         |
| <b>5</b>  | Add lines 3 and 4                                                                                  | <b>5</b>  | 957,036 |
| <b>6</b>  | Deduction from distributable amount (see instructions)                                             | <b>6</b>  |         |
| <b>7</b>  | Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | <b>7</b>  | 957,036 |

**Part XII Qualifying Distributions** (see instructions)

|          |                                                                                                                                                      |           |           |
|----------|------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------|
| <b>1</b> | Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes                                                            |           |           |
| <b>a</b> | Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26                                                                          | <b>1a</b> | 1,053,040 |
| <b>b</b> | Program-related investments—total from Part IX-B                                                                                                     | <b>1b</b> | NONE      |
| <b>2</b> | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes                                            | <b>2</b>  |           |
| <b>3</b> | Amounts set aside for specific charitable projects that satisfy the                                                                                  |           |           |
| <b>a</b> | Suitability test (prior IRS approval required)                                                                                                       | <b>3a</b> |           |
| <b>b</b> | Cash distribution test (attach the required schedule)                                                                                                | <b>3b</b> |           |
| <b>4</b> | Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4                                           | <b>4</b>  | 1,053,040 |
| <b>5</b> | Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions) | <b>5</b>  |           |
| <b>6</b> | Adjusted qualifying distributions. Subtract line 5 from line 4                                                                                       | <b>6</b>  | 1,053,040 |

**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)<br>Corpus | (b)<br>Years prior to 2011 | (c)<br>2011 | (d)<br>2012 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|-------------|-------------|
| <b>1</b> Distributable amount for 2012 from Part XI, line 7                                                                                                                       |               |                            |             | 957,036     |
| <b>2</b> Undistributed income, if any, as of the end of 2012                                                                                                                      |               |                            |             |             |
| <b>a</b> Enter amount for 2011 only                                                                                                                                               |               |                            | 0           |             |
| <b>b</b> Total for prior years 20____, 20____, 20____                                                                                                                             |               |                            |             |             |
| <b>3</b> Excess distributions carryover, if any, to 2012.                                                                                                                         |               |                            |             |             |
| <b>a</b> From 2007                                                                                                                                                                | 52,443        |                            |             |             |
| <b>b</b> From 2008                                                                                                                                                                | 62,971        |                            |             |             |
| <b>c</b> From 2009                                                                                                                                                                | 53,556        |                            |             |             |
| <b>d</b> From 2010                                                                                                                                                                | 643,825       |                            |             |             |
| <b>e</b> From 2011                                                                                                                                                                | 196,332       |                            |             |             |
| <b>f</b> Total of lines 3a through e                                                                                                                                              | 1,009,127     |                            |             |             |
| <b>4</b> Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 1,053,040                                                                                                   |               |                            |             |             |
| <b>a</b> Applied to 2011, but not more than line 2a                                                                                                                               |               |                            |             |             |
| <b>b</b> Applied to undistributed income of prior years (Election required—see instructions)                                                                                      |               |                            |             |             |
| <b>c</b> Treated as distributions out of corpus (Election required—see instructions)                                                                                              |               |                            |             |             |
| <b>d</b> Applied to 2012 distributable amount                                                                                                                                     |               |                            |             | 957,036     |
| <b>e</b> Remaining amount distributed out of corpus                                                                                                                               | 96,004        |                            |             |             |
| <b>5</b> Excess distributions carryover applied to 2012<br>(If an amount appears in column (d), the same amount must be shown in column (a) )                                     |               |                            |             |             |
| <b>6</b> Enter the net total of each column as indicated below:                                                                                                                   |               |                            |             |             |
| <b>a</b> Corpus Add lines 3f, 4c, and 4e Subtract line 5                                                                                                                          | 1,105,131     |                            |             |             |
| <b>b</b> Prior years' undistributed income Subtract line 4b from line 2b                                                                                                          |               | 0                          |             |             |
| <b>c</b> 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 |               |                            |             |             |
| <b>d</b> Subtract line 6c from line 6b Taxable amount—see instructions                                                                                                            |               |                            |             |             |
| <b>e</b> Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions                                                                              |               |                            | 0           |             |
| <b>f</b> Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013                                                                |               |                            |             | 0           |
| <b>7</b> Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)                                  |               |                            |             |             |
| <b>8</b> Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)                                                                              | 52,443        |                            |             |             |
| <b>9</b> Excess distributions carryover to 2013.<br>Subtract lines 7 and 8 from line 6a                                                                                           | 1,052,688     |                            |             |             |
| <b>10</b> Analysis of line 9.                                                                                                                                                     |               |                            |             |             |
| <b>a</b> Excess from 2008                                                                                                                                                         | 62,971        |                            |             |             |
| <b>b</b> Excess from 2009                                                                                                                                                         | 53,556        |                            |             |             |
| <b>c</b> Excess from 2010                                                                                                                                                         | 643,825       |                            |             |             |
| <b>d</b> Excess from 2011                                                                                                                                                         | 196,332       |                            |             |             |
| <b>e</b> Excess from 2012                                                                                                                                                         | 96,004        |                            |             |             |



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

| Recipient<br>Name and address (home or business)               | If recipient is an individual,<br>show any relationship to<br>any foundation manager<br>or substantial contributor | Foundation<br>status of<br>recipient | Purpose of grant or<br>contribution | Amount  |
|----------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------------------|-------------------------------------|---------|
| <b>a</b> <i>Paid during the year</i><br>See Attached Statement |                                                                                                                    |                                      |                                     |         |
| <b>Total</b>                                                   |                                                                                                                    |                                      | ▶ <b>3a</b>                         | 981,290 |
| <b>b</b> <i>Approved for future payment</i><br>NONE            |                                                                                                                    |                                      |                                     |         |
| <b>Total</b>                                                   |                                                                                                                    |                                      | ▶ <b>3b</b>                         | NONE    |





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

| Amount                          |             |                          |           |                                      |               |                    |            |                      |                     |                                |                                          |                  |             |                  |
|---------------------------------|-------------|--------------------------|-----------|--------------------------------------|---------------|--------------------|------------|----------------------|---------------------|--------------------------------|------------------------------------------|------------------|-------------|------------------|
| 82,172                          |             |                          |           |                                      |               |                    |            |                      |                     |                                |                                          |                  |             |                  |
| Long Term CG Distributions      |             |                          |           |                                      |               |                    |            |                      |                     |                                |                                          |                  |             |                  |
| Short Term CG Distributions     |             |                          |           |                                      |               |                    |            |                      |                     |                                |                                          |                  |             |                  |
| Check "X" to include in Part IV | Description | CUSIP #                  | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Totals               |                     |                                | Cost, Other Basis and Expenses           |                  |             | Net Gain or Loss |
|                                 |             |                          |           |                                      |               |                    |            | Gross Sales Price    | Cost or Other Basis | Valuation Method               | Expense of Sale and Cost of Improvements | Depreciation     | Adjustments |                  |
| 1                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 2/25/2012  | 6                    | 6                   |                                |                                          |                  | 0           | 0                |
| 2                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 3/25/2012  | 285                  | 307                 |                                |                                          |                  | 0           | -22              |
| 3                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 3/25/2012  | 7                    | 8                   |                                |                                          |                  | 0           | -1               |
| 4                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 4/25/2012  | 319                  | 343                 |                                |                                          |                  | 0           | -24              |
| 5                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 4/25/2012  | 8                    | 9                   |                                |                                          |                  | 0           | -1               |
| 6                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 5/25/2012  | 364                  | 391                 |                                |                                          |                  | 0           | -27              |
| 7                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 5/25/2012  | 9                    | 10                  |                                |                                          |                  | 0           | -1               |
| 8                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 6/25/2012  | 390                  | 419                 |                                |                                          |                  | 0           | -29              |
| 9                               | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 6/25/2012  | 10                   | 11                  |                                |                                          |                  | 0           | -1               |
| 10                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 7/25/2012  | 438                  | 471                 |                                |                                          |                  | 0           | -33              |
| 11                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 2/25/2012  | 124                  | 135                 |                                |                                          |                  | 0           | -11              |
| 12                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 2/25/2012  | 311                  | 339                 |                                |                                          |                  | 0           | -28              |
| 13                              | X           | AT&T INC                 | 00206R102 |                                      | 6/1/2012      |                    | 6/8/2012   | 342                  | 341                 |                                |                                          |                  | 0           | 1                |
| 14                              | X           | AT&T INC                 | 00206R102 |                                      | 9/26/2012     |                    | 10/15/2012 | 3,526                | 3,744               |                                |                                          |                  | 0           | -218             |
| 15                              | X           | AT&T INC                 | 00206R102 |                                      | 9/26/2012     |                    | 11/16/2012 | 3,878                | 4,220               |                                |                                          |                  | 0           | -342             |
| 16                              | X           | AGILENT TECHNOLOGIES INC | 00846U101 |                                      | 6/1/2012      |                    | 6/8/2012   | 13,886               | 14,314              |                                |                                          |                  | 0           | -428             |
| 17                              | X           | AIR PRODS & CHEMS INC    | 009158106 |                                      | 6/1/2012      |                    | 6/8/2012   | 42,834               | 41,947              |                                |                                          |                  | 0           | 887              |
| 18                              | X           | AKAMAI TECHNOLOGIES INC  | 009171101 |                                      | 12/18/2009    |                    | 6/1/2012   | 52,740               | 54,767              |                                |                                          |                  | 0           | -2,027           |
| 19                              | X           | ALLERGAN INC             | 018490102 |                                      | 9/24/2009     |                    | 5/22/2012  | 58,999               | 38,148              |                                |                                          |                  | 0           | 20,851           |
| 20                              | X           | COMMIT TO PUR FNMA SF MT | 01F032617 |                                      | 6/3/2010      |                    | 6/1/2012   | 61,795               | 42,577              |                                |                                          |                  | 0           | 19,218           |
| 21                              | X           | COMMIT TO PUR FNMA SF MT | 01F032617 |                                      | 12/20/2011    |                    | 1/9/2012   | 25,816               | 25,617              |                                |                                          |                  | 0           | 199              |
| 22                              | X           | COMMIT TO PUR FNMA SF MT | 01F032625 |                                      | 1/9/2012      |                    | 2/9/2012   | 25,930               | 25,745              |                                |                                          |                  | 0           | 185              |
| 23                              | X           | COMMIT TO PUR FNMA SF    | 01F032633 |                                      | 2/9/2012      |                    | 3/5/2012   | 25,855               | 25,849              |                                |                                          |                  | 0           | 6                |
| 24                              | X           | COMMIT TO PUR FNMA SF    | 01F032666 |                                      | 5/10/2012     |                    | 6/6/2012   | 31,434               | 31,155              |                                |                                          |                  | 0           | 279              |
| 25                              | X           | AMERICAN CAPITAL AGENCY  | 02503X105 |                                      | 3/28/2012     |                    | 9/21/2012  | 7,390                | 6,145               |                                |                                          |                  | 0           | 1,245            |
| 26                              | X           | COMMIT TO PUR FHLIC GOL  | 02R030418 |                                      | 12/5/2011     |                    | 1/9/2012   | 20,729               | 20,422              |                                |                                          |                  | 0           | 307              |
| 27                              | X           | COMMIT TO PUR FHLIC GOL  | 02R030426 |                                      | 1/9/2012      |                    | 2/14/2012  | 31,200               | 30,996              |                                |                                          |                  | 0           | 204              |
| 28                              | X           | COMMIT TO PURCHASE FHLIC | 02R030434 |                                      | 2/14/2012     |                    | 3/5/2012   | 36,312               | 36,308              |                                |                                          |                  | 0           | 4                |
| 29                              | X           | COMMIT TO PUR FHLIC GO   | 02R030442 |                                      | 3/5/2012      |                    | 4/11/2012  | 41,650               | 41,388              |                                |                                          |                  | 0           | 262              |
| 30                              | X           | COMMIT TO PUR FHLIC GO   | 02R030459 |                                      | 4/11/2012     |                    | 5/15/2012  | 41,797               | 41,538              |                                |                                          |                  | 0           | 239              |
| 31                              | X           | COMMIT TO PUR FHLIC SF   | 02R030467 |                                      | 5/15/2012     |                    | 6/6/2012   | 46,934               | 46,912              |                                |                                          |                  | 0           | 22               |
| 32                              | X           | COMMIT TO PUR FHLIC      | 02R032646 |                                      | 3/5/2012      |                    | 4/9/2012   | 25,857               | 25,729              |                                |                                          |                  | 0           | 128              |
| 33                              | X           | COMMIT TO PUR FHLIC GO   | 02R032653 |                                      | 4/9/2012      |                    | 5/10/2012  | 25,984               | 25,781              |                                |                                          |                  | 0           | 203              |
| 34                              | X           | AMCAR 2010-3 A3 1.14%    | 03063PAC6 |                                      | 9/15/2010     |                    | 6/8/2012   | 497                  | 497                 |                                |                                          |                  | 0           | 0                |
| 35                              | X           | AMCAR 2010-3 A3 1.14%    | 03063PAC6 |                                      | 9/15/2010     |                    | 7/8/2012   | 1,679                | 1,679               |                                |                                          |                  | 0           | 0                |
| 36                              | X           | AMCAR 2010-3 A3 1.14%    | 03063PAC6 |                                      | 9/15/2010     |                    | 8/8/2012   | 1,511                | 1,510               |                                |                                          |                  | 0           | 1                |
| 37                              | X           | AMCAR 2010-3 A3 1.14%    | 03063PAC6 |                                      | 9/15/2010     |                    | 8/8/2012   | 16,366               | 16,311              |                                |                                          |                  | 0           | 55               |
| 38                              | X           | AMGEN INC                | 031162100 |                                      | 12/16/2000    |                    | 6/1/2012   | 67,899               | 62,020              |                                |                                          |                  | 0           | 5,879            |
| 39                              | X           | AMGEN INC                | 031162100 |                                      | 11/3/2004     |                    | 6/1/2012   | 101,848              | 87,840              |                                |                                          |                  | 0           | 14,008           |
| 40                              | X           | AMGEN INC                | 031162100 |                                      | 4/21/2003     |                    | 6/1/2012   | 33,949               | 30,100              |                                |                                          |                  | 0           | 3,849            |
| 41                              | X           | ANALOG DEVICES INC       | 032654105 |                                      | 1/18/2012     |                    | 4/3/2012   | 2,743                | 2,747               |                                |                                          |                  | 0           | 4                |
| 42                              | X           | ANALOG DEVICES INC       | 032654105 |                                      | 1/18/2012     |                    | 9/26/2012  | 3,791                | 3,846               |                                |                                          |                  | 0           | -55              |
| 43                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 3/25/2012  | 152                  | 166                 |                                |                                          |                  | 0           | -14              |
| 44                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 3/25/2012  | 381                  | 416                 |                                |                                          |                  | 0           | -35              |
| 45                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 4/25/2012  | 124                  | 135                 |                                |                                          |                  | 0           | -11              |
| 46                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 4/25/2012  | 310                  | 338                 |                                |                                          |                  | 0           | -28              |
| 47                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 5/25/2012  | 144                  | 157                 |                                |                                          |                  | 0           | -13              |
| 48                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 5/25/2012  | 360                  | 393                 |                                |                                          |                  | 0           | -33              |
| 49                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 6/25/2012  | 164                  | 179                 |                                |                                          |                  | 0           | -15              |
| 50                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 6/25/2012  | 411                  | 449                 |                                |                                          |                  | 0           | -38              |
| 51                              | X           | FNMA POOL 889568 6.0%    | 31410KMR2 |                                      | 3/9/2011      |                    | 7/25/2012  | 120                  | 131                 |                                |                                          |                  | 0           | -11              |
| 52                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 7/25/2012  | 11                   | 12                  |                                |                                          |                  | 0           | -1               |
| 53                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 8/25/2012  | 406                  | 437                 |                                |                                          |                  | 0           | -31              |
| 54                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 8/25/2012  | 10                   | 11                  |                                |                                          |                  | 0           | -1               |
| 55                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 9/25/2012  | 349                  | 375                 |                                |                                          |                  | 0           | -26              |
| 56                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 9/25/2012  | 9                    | 10                  |                                |                                          |                  | 0           | -1               |
| 57                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 10/25/2012 | 293                  | 315                 |                                |                                          |                  | 0           | -22              |
| 58                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 10/25/2012 | 8                    | 8                   |                                |                                          |                  | 0           | 0                |
| 59                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 11/25/2012 | 371                  | 399                 |                                |                                          |                  | 0           | -28              |
| 60                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 11/25/2012 | 10                   | 10                  |                                |                                          |                  | 0           | 0                |
| 61                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 12/25/2012 | 325                  | 349                 |                                |                                          |                  | 0           | -24              |
| 62                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 12/25/2012 | 8                    | 9                   |                                |                                          |                  | 0           | -1               |
| 63                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/8/2010      |                    | 12/31/2012 | 305                  | 328                 |                                |                                          |                  | 0           | -23              |
| 64                              | X           | FNMA POOL 888890 6.5%    | 31410GRK1 |                                      | 3/23/2010     |                    | 12/31/2012 | 8                    | 8                   |                                |                                          |                  | 0           | 0                |
| 65                              | X           | FNMA POOL 888967 6.0%    | 31410GT9  |                                      | 3/9/2011      |                    | 2/25/2012  | 144                  | 157                 |                                |                                          |                  | 0           | -13              |
| 66                              | X           | FNMA POOL 888967 6.0%    | 31410GT9  |                                      | 3/9/2011      |                    | 2/25/2012  | 149                  | 162                 |                                |                                          |                  | 0           | -13              |
| 67                              | X           | FNMA POOL 888967 6.0%    | 31410GT9  |                                      | 3/9/2011      |                    | 4/25/2012  | 173                  | 188                 |                                |                                          |                  | 0           | -15              |
| 68                              | X           | FNMA POOL 888967 6.0%    | 31410GT9  |                                      | 3/9/2011      |                    | 5/25/2012  | 176                  | 192                 |                                |                                          |                  | 0           | -16              |
|                                 |             |                          |           |                                      |               |                    |            | Gross Sales          |                     | Cost, Other Basis and Expenses |                                          | Net Gain or Loss |             |                  |
|                                 |             |                          |           |                                      |               |                    |            | 14,703,389           |                     | 13,007,841                     |                                          | 1,695,548        |             |                  |
|                                 |             |                          |           |                                      |               |                    |            | 0                    |                     | 0                              |                                          | 0                |             |                  |
|                                 |             |                          |           |                                      |               |                    |            | Capital Gains/Losses |                     |                                |                                          |                  |             |                  |
|                                 |             |                          |           |                                      |               |                    |            | Other sales          |                     |                                |                                          |                  |             |                  |

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

|     |   |                   |      |           |  |          |           |     |     |   |     |
|-----|---|-------------------|------|-----------|--|----------|-----------|-----|-----|---|-----|
| 136 | X | FHLMC GOLD G04719 | 5.5% | 3128M5SG4 |  | 3/9/2011 | 9/15/2012 | 289 | 309 | 0 | -20 |
|-----|---|-------------------|------|-----------|--|----------|-----------|-----|-----|---|-----|

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

| Totals                          |             |                         |           |                                      |               |                    |            |                   |                     |                  |                                          |                                |             |                  |  |
|---------------------------------|-------------|-------------------------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|------------------|------------------------------------------|--------------------------------|-------------|------------------|--|
| Capital Gains/Losses            |             |                         |           |                                      |               |                    |            |                   |                     | Gross Sales      |                                          | Cost, Other Basis and Expenses |             | Net Gain or Loss |  |
| Other sales                     |             |                         |           |                                      |               |                    |            |                   |                     | 14,703,389       |                                          | 13,007,841                     |             | 1,695,548        |  |
|                                 |             |                         |           |                                      |               |                    |            |                   |                     | 0                |                                          | 0                              |             | 0                |  |
| Check "X" to include in Part IV | Description | CUSIP #                 | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation                   | Adjustments | Net Gain or Loss |  |
|                                 |             |                         |           |                                      |               |                    |            |                   |                     |                  |                                          |                                |             |                  |  |
| 137                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 3/9/2011      |                    | 10/15/2012 | 315               | 337                 |                  |                                          |                                | 0           | -22              |  |
| 138                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 3/9/2011      |                    | 11/15/2012 | 298               | 319                 |                  |                                          |                                | 0           | -21              |  |
| 139                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 3/9/2011      |                    | 12/15/2012 | 247               | 264                 |                  |                                          |                                | 0           | -17              |  |
| 140                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 3/9/2011      |                    | 12/31/2012 | 221               | 237                 |                  |                                          |                                | 0           | -16              |  |
| 141                             | X           | FILMCG GOLD G05938 5.0% | 3128M74X1 |                                      | 9/19/2011     |                    | 2/15/2012  | 185               | 200                 |                  |                                          |                                | 0           | -15              |  |
| 142                             | X           | FILMCG GOLD G05938 5.0% | 3128M74X1 |                                      | 9/19/2011     |                    | 3/15/2012  | 207               | 224                 |                  |                                          |                                | 0           | -17              |  |
| 143                             | X           | FILMCG GOLD A69852 5.5% | 3128L15M8 |                                      | 6/27/2012     |                    | 12/15/2012 | 385               | 418                 |                  |                                          |                                | 0           | -33              |  |
| 144                             | X           | FILMCG GOLD A69852 5.5% | 3128L15M8 |                                      | 6/27/2012     |                    | 12/15/2012 | 278               | 303                 |                  |                                          |                                | 0           | -25              |  |
| 145                             | X           | FILMCG GOLD A69852 5.5% | 3128L15M8 |                                      | 6/27/2012     |                    | 12/31/2012 | 286               | 311                 |                  |                                          |                                | 0           | -25              |  |
| 146                             | X           | FILMCG GOLD A69852 5.5% | 3128L15M8 |                                      | 6/27/2012     |                    | 12/31/2012 | 207               | 225                 |                  |                                          |                                | 0           | -18              |  |
| 147                             | X           | FILMCG GOLD G11938 4.5% | 3128M1BF5 |                                      | 6/22/2011     |                    | 1/13/2012  | 2,421             | 2,436               |                  |                                          |                                | 0           | -15              |  |
| 148                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 2/15/2012  | 93                | 99                  |                  |                                          |                                | 0           | -6               |  |
| 149                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 3/15/2012  | 83                | 89                  |                  |                                          |                                | 0           | -6               |  |
| 150                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 4/15/2012  | 116               | 124                 |                  |                                          |                                | 0           | -8               |  |
| 151                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 5/15/2012  | 122               | 130                 |                  |                                          |                                | 0           | -8               |  |
| 152                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 6/15/2012  | 152               | 162                 |                  |                                          |                                | 0           | -10              |  |
| 153                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 7/15/2012  | 111               | 118                 |                  |                                          |                                | 0           | -7               |  |
| 154                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 8/15/2012  | 158               | 168                 |                  |                                          |                                | 0           | -10              |  |
| 155                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 9/15/2012  | 137               | 146                 |                  |                                          |                                | 0           | -9               |  |
| 156                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 10/15/2012 | 90                | 96                  |                  |                                          |                                | 0           | -6               |  |
| 157                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 11/15/2012 | 110               | 117                 |                  |                                          |                                | 0           | -7               |  |
| 158                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 12/15/2012 | 85                | 91                  |                  |                                          |                                | 0           | -6               |  |
| 159                             | X           | FILMCG GOLD G04216 5.5% | 3128M6AR9 |                                      | 12/29/2010    |                    | 12/31/2012 | 93                | 100                 |                  |                                          |                                | 0           | -7               |  |
| 160                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 2/15/2012  | 468               | 500                 |                  |                                          |                                | 0           | -32              |  |
| 161                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 3/15/2012  | 456               | 488                 |                  |                                          |                                | 0           | -32              |  |
| 162                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 4/15/2012  | 496               | 531                 |                  |                                          |                                | 0           | -35              |  |
| 163                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 5/15/2012  | 497               | 532                 |                  |                                          |                                | 0           | -35              |  |
| 164                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 6/15/2012  | 531               | 568                 |                  |                                          |                                | 0           | -37              |  |
| 165                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 7/15/2012  | 548               | 586                 |                  |                                          |                                | 0           | -38              |  |
| 166                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 8/15/2012  | 569               | 609                 |                  |                                          |                                | 0           | -40              |  |
| 167                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 9/15/2012  | 457               | 488                 |                  |                                          |                                | 0           | -31              |  |
| 168                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 10/15/2012 | 496               | 531                 |                  |                                          |                                | 0           | -35              |  |
| 169                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 11/15/2012 | 440               | 470                 |                  |                                          |                                | 0           | -30              |  |
| 170                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 12/15/2012 | 413               | 442                 |                  |                                          |                                | 0           | -29              |  |
| 171                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 6/10/2010     |                    | 12/31/2012 | 523               | 559                 |                  |                                          |                                | 0           | -36              |  |
| 172                             | X           | FILMCG GOLD G04219 5.5% | 3128M6AU2 |                                      | 12/10/2012    |                    | 1/16/2013  | 116               | 126                 |                  |                                          |                                | 0           | -10              |  |
| 173                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 3/9/2011      |                    | 2/15/2012  | 196               | 210                 |                  |                                          |                                | 0           | -14              |  |
| 174                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 3/9/2011      |                    | 3/15/2012  | 301               | 322                 |                  |                                          |                                | 0           | -21              |  |
| 175                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 3/9/2011      |                    | 4/15/2012  | 303               | 324                 |                  |                                          |                                | 0           | -21              |  |
| 176                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 8/25/2012  | 464               | 486                 |                  |                                          |                                | 0           | -22              |  |
| 177                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 9/25/2012  | 717               | 751                 |                  |                                          |                                | 0           | -34              |  |
| 178                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 10/25/2012 | 787               | 825                 |                  |                                          |                                | 0           | -38              |  |
| 179                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 11/25/2012 | 1,254             | 1,314               |                  |                                          |                                | 0           | -60              |  |
| 180                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 12/25/2012 | 2,352             | 2,465               |                  |                                          |                                | 0           | -113             |  |
| 181                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 1/31/2013  | 2,761             | 2,894               |                  |                                          |                                | 0           | -133             |  |
| 182                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 2/25/2013  | 232               | 246                 |                  |                                          |                                | 0           | -14              |  |
| 183                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 3/25/2013  | 509               | 539                 |                  |                                          |                                | 0           | -30              |  |
| 184                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 4/25/2013  | 250               | 265                 |                  |                                          |                                | 0           | -15              |  |
| 185                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 5/25/2013  | 253               | 268                 |                  |                                          |                                | 0           | -15              |  |
| 186                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 6/25/2013  | 882               | 934                 |                  |                                          |                                | 0           | -52              |  |
| 187                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 7/25/2013  | 145               | 155                 |                  |                                          |                                | 0           | -10              |  |
| 188                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 8/25/2013  | 188               | 200                 |                  |                                          |                                | 0           | -12              |  |
| 189                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 9/25/2013  | 198               | 211                 |                  |                                          |                                | 0           | -13              |  |
| 190                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 10/25/2013 | 293               | 312                 |                  |                                          |                                | 0           | -19              |  |
| 191                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 11/25/2013 | 190               | 203                 |                  |                                          |                                | 0           | -13              |  |
| 192                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/6/2012      |                    | 12/11/2013 | 9,886             | 9,709               |                  |                                          |                                | 0           | 177              |  |
| 193                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 11/12/2008    |                    | 6/12/2012  | 78,530            | 66,888              |                  |                                          |                                | 0           | 11,642           |  |
| 194                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 12/16/2011    |                    | 8/10/2012  | 95                | 103                 |                  |                                          |                                | 0           | -8               |  |
| 195                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/12/2012     |                    | 8/10/2012  | 41,829            | 43,479              |                  |                                          |                                | 0           | -1,650           |  |
| 196                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/12/2012     |                    | 8/10/2012  | 190               | 198                 |                  |                                          |                                | 0           | -8               |  |
| 197                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 4/19/2012     |                    | 8/10/2012  | 7,288             | 7,891               |                  |                                          |                                | 0           | -603             |  |
| 198                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 12/16/2011    |                    | 8/10/2012  | 11,408            | 12,340              |                  |                                          |                                | 0           | -932             |  |
| 199                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 6/12/2012     |                    | 8/13/2012  | 19,046            | 19,895              |                  |                                          |                                | 0           | -849             |  |
| 200                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 12/16/2011    |                    | 8/13/2012  | 8,735             | 9,495               |                  |                                          |                                | 0           | -760             |  |
| 201                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 9/24/2009     |                    | 6/12/2012  | 24,264            | 23,957              |                  |                                          |                                | 0           | 307              |  |
| 202                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 1/13/2011     |                    | 6/12/2012  | 25,723            | 38,744              |                  |                                          |                                | 0           | 16,332           |  |
| 203                             | X           | FILMCG GOLD G04719 5.5% | 3128M6SG4 |                                      | 12/18/2009    |                    | 6/12/2012  | 108,724           | 72,613              |                  |                                          |                                | 0           | 36,111           |  |

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

| Long Term CG Distributions      |   |                        |  |  |  |  |  |  |  | Amount      |  | Totals      |  |           |  |                                      |  |               |  |                    |  | Capital Gains/Losses |  | Gross Sales       |  | Cost, Other Basis and Expenses |  | Net Gain or Loss |  |                                          |  |              |  |             |  |                  |  |
|---------------------------------|---|------------------------|--|--|--|--|--|--|--|-------------|--|-------------|--|-----------|--|--------------------------------------|--|---------------|--|--------------------|--|----------------------|--|-------------------|--|--------------------------------|--|------------------|--|------------------------------------------|--|--------------|--|-------------|--|------------------|--|
| Short Term CG Distributions     |   |                        |  |  |  |  |  |  |  | 82,172      |  | Other sales |  |           |  |                                      |  |               |  |                    |  | 14,703,389           |  | 13,007,841        |  | 1,695,548                      |  | 0                |  | 0                                        |  |              |  |             |  |                  |  |
| Check "X" to include in Part IV |   |                        |  |  |  |  |  |  |  | Description |  | CUSIP #     |  | Purchaser |  | Check "X" if Purchaser is a Business |  | Date Acquired |  | Acquisition Method |  | Date Sold            |  | Gross Sales Price |  | Cost or Other Basis            |  | Valuation Method |  | Expense of Sale and Cost of Improvements |  | Depreciation |  | Adjustments |  | Net Gain or Loss |  |
| 205                             | X | CHEVRON CORPORATION    |  |  |  |  |  |  |  | 166764100   |  |             |  |           |  |                                      |  | 12/16/2000    |  |                    |  | 6/1/2012             |  | 275,609           |  | 113,975                        |  |                  |  |                                          |  | 0            |  | 161,634     |  |                  |  |
| 206                             | X | CHEVRON CORPORATION    |  |  |  |  |  |  |  | 166764100   |  |             |  |           |  |                                      |  | 12/16/2000    |  |                    |  | 6/8/2012             |  | 100               |  | 40                             |  |                  |  |                                          |  | 0            |  | 60          |  |                  |  |
| 207                             | X | CHUBB CORP             |  |  |  |  |  |  |  | 171232101   |  |             |  |           |  |                                      |  | 7/12/2007     |  |                    |  | 6/1/2012             |  | 84,449            |  | 52,180                         |  |                  |  |                                          |  | 0            |  | 32,269      |  |                  |  |
| 208                             | X | CHUBB CORP             |  |  |  |  |  |  |  | 171232101   |  |             |  |           |  |                                      |  | 8/11/2005     |  |                    |  | 6/1/2012             |  | 42,224            |  | 26,391                         |  |                  |  |                                          |  | 0            |  | 15,833      |  |                  |  |
| 209                             | X | FNMA POOL 962003 5.5%  |  |  |  |  |  |  |  | 31414CGL6   |  |             |  |           |  |                                      |  | 3/9/2011      |  |                    |  | 12/25/2012           |  | 159               |  | 87                             |  |                  |  |                                          |  | 0            |  | -12         |  |                  |  |
| 210                             | X | FNMA POOL 962003 5.5%  |  |  |  |  |  |  |  | 31414CGL6   |  |             |  |           |  |                                      |  | 6/27/2012     |  |                    |  | 10/15/2012           |  | 80                |  | 248                            |  |                  |  |                                          |  | 0            |  | -7          |  |                  |  |
| 211                             | X | FNMA POOL 962003 5.5%  |  |  |  |  |  |  |  | 31414CGL6   |  |             |  |           |  |                                      |  | 3/9/2011      |  |                    |  | 12/31/2012           |  | 231               |  | 127                            |  |                  |  |                                          |  | 0            |  | -17         |  |                  |  |
| 212                             | X | FNMA POOL 962003 5.5%  |  |  |  |  |  |  |  | 31414CGL6   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 12/31/2012           |  | 116               |  | 127                            |  |                  |  |                                          |  | 0            |  | -11         |  |                  |  |
| 213                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 8/15/2012            |  | 226               |  | 244                            |  |                  |  |                                          |  | 0            |  | -18         |  |                  |  |
| 214                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 10/15/2012           |  | 229               |  | 248                            |  |                  |  |                                          |  | 0            |  | -19         |  |                  |  |
| 215                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 10/15/2012           |  | 159               |  | 171                            |  |                  |  |                                          |  | 0            |  | -12         |  |                  |  |
| 216                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/18/2011     |  |                    |  | 11/15/2012           |  | 127               |  | 137                            |  |                  |  |                                          |  | 0            |  | -10         |  |                  |  |
| 217                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 12/15/2012           |  | 180               |  | 194                            |  |                  |  |                                          |  | 0            |  | -14         |  |                  |  |
| 218                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 12/31/2012           |  | 129               |  | 139                            |  |                  |  |                                          |  | 0            |  | -10         |  |                  |  |
| 219                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 2/15/2012            |  | 587               |  | 630                            |  |                  |  |                                          |  | 0            |  | -43         |  |                  |  |
| 220                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 3/15/2012            |  | 314               |  | 337                            |  |                  |  |                                          |  | 0            |  | -23         |  |                  |  |
| 221                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 4/15/2012            |  | 209               |  | 224                            |  |                  |  |                                          |  | 0            |  | -15         |  |                  |  |
| 222                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 5/15/2012            |  | 199               |  | 213                            |  |                  |  |                                          |  | 0            |  | -14         |  |                  |  |
| 223                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 6/15/2012            |  | 382               |  | 411                            |  |                  |  |                                          |  | 0            |  | -29         |  |                  |  |
| 224                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 7/15/2012            |  | 273               |  | 293                            |  |                  |  |                                          |  | 0            |  | -20         |  |                  |  |
| 225                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 8/15/2012            |  | 422               |  | 453                            |  |                  |  |                                          |  | 0            |  | -31         |  |                  |  |
| 226                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 9/15/2012            |  | 177               |  | 190                            |  |                  |  |                                          |  | 0            |  | -13         |  |                  |  |
| 227                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 10/15/2012           |  | 582               |  | 625                            |  |                  |  |                                          |  | 0            |  | -43         |  |                  |  |
| 228                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 11/15/2012           |  | 232               |  | 249                            |  |                  |  |                                          |  | 0            |  | -17         |  |                  |  |
| 229                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 12/31/2012           |  | 438               |  | 470                            |  |                  |  |                                          |  | 0            |  | -32         |  |                  |  |
| 230                             | X | FHLIC GOLD G05337 5.5% |  |  |  |  |  |  |  | 3128M7HN9   |  |             |  |           |  |                                      |  | 6/10/2010     |  |                    |  | 12/31/2012           |  | 88                |  | 95                             |  |                  |  |                                          |  | 0            |  | -7          |  |                  |  |
| 231                             | X | FHLIC GOLD G05477 4.5% |  |  |  |  |  |  |  | 3128M7M29   |  |             |  |           |  |                                      |  | 4/18/2012     |  |                    |  | 7/15/2012            |  | 1,603             |  | 1,735                          |  |                  |  |                                          |  | 0            |  | -132        |  |                  |  |
| 232                             | X | FHLIC GOLD G05477 4.5% |  |  |  |  |  |  |  | 3128M7M29   |  |             |  |           |  |                                      |  | 4/18/2012     |  |                    |  | 7/15/2012            |  | 1,320             |  | 1,428                          |  |                  |  |                                          |  | 0            |  | -108        |  |                  |  |
| 233                             | X | FHLIC GOLD G05477 4.5% |  |  |  |  |  |  |  | 3128M7M29   |  |             |  |           |  |                                      |  | 4/18/2012     |  |                    |  | 8/15/2012            |  | 1,646             |  | 1,782                          |  |                  |  |                                          |  | 0            |  | -136        |  |                  |  |
| 234                             | X | FHLIC GOLD G05477 4.5% |  |  |  |  |  |  |  | 3128M7M29   |  |             |  |           |  |                                      |  | 4/18/2012     |  |                    |  | 9/15/2012            |  | 2,621             |  | 2,836                          |  |                  |  |                                          |  | 0            |  | -215        |  |                  |  |
| 235                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 5/25/2012            |  | 543               |  | 578                            |  |                  |  |                                          |  | 0            |  | -36         |  |                  |  |
| 236                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 6/25/2012            |  | 569               |  | 607                            |  |                  |  |                                          |  | 0            |  | -38         |  |                  |  |
| 237                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 7/25/2012            |  | 590               |  | 630                            |  |                  |  |                                          |  | 0            |  | -40         |  |                  |  |
| 238                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 8/25/2012            |  | 603               |  | 644                            |  |                  |  |                                          |  | 0            |  | -41         |  |                  |  |
| 239                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 9/25/2012            |  | 564               |  | 602                            |  |                  |  |                                          |  | 0            |  | -38         |  |                  |  |
| 240                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 10/25/2012           |  | 510               |  | 544                            |  |                  |  |                                          |  | 0            |  | -34         |  |                  |  |
| 241                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 11/25/2012           |  | 619               |  | 661                            |  |                  |  |                                          |  | 0            |  | -42         |  |                  |  |
| 242                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 12/25/2012           |  | 689               |  | 735                            |  |                  |  |                                          |  | 0            |  | -46         |  |                  |  |
| 243                             | X | FNMA POOL AD0207 6.0%  |  |  |  |  |  |  |  | 31418MGR7   |  |             |  |           |  |                                      |  | 4/26/2010     |  |                    |  | 12/31/2012           |  | 602               |  | 642                            |  |                  |  |                                          |  | 0            |  | -40         |  |                  |  |
| 244                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 2/25/2012            |  | 653               |  | 672                            |  |                  |  |                                          |  | 0            |  | -19         |  |                  |  |
| 245                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 3/25/2012            |  | 1,283             |  | 1,320                          |  |                  |  |                                          |  | 0            |  | -37         |  |                  |  |
| 246                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 4/25/2012            |  | 689               |  | 709                            |  |                  |  |                                          |  | 0            |  | -20         |  |                  |  |
| 247                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 5/25/2012            |  | 665               |  | 684                            |  |                  |  |                                          |  | 0            |  | -19         |  |                  |  |
| 248                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 6/25/2012            |  | 478               |  | 492                            |  |                  |  |                                          |  | 0            |  | -14         |  |                  |  |
| 249                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 7/25/2012            |  | 963               |  | 991                            |  |                  |  |                                          |  | 0            |  | -28         |  |                  |  |
| 250                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 8/25/2012            |  | 817               |  | 841                            |  |                  |  |                                          |  | 0            |  | -24         |  |                  |  |
| 251                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 9/25/2012            |  | 512               |  | 527                            |  |                  |  |                                          |  | 0            |  | -15         |  |                  |  |
| 252                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 10/25/2012           |  | 543               |  | 559                            |  |                  |  |                                          |  | 0            |  | -16         |  |                  |  |
| 253                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 4/15/2012            |  | 301               |  | 325                            |  |                  |  |                                          |  | 0            |  | -24         |  |                  |  |
| 254                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 11/25/2012           |  | 758               |  | 780                            |  |                  |  |                                          |  | 0            |  | -22         |  |                  |  |
| 255                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 5/15/2012            |  | 203               |  | 220                            |  |                  |  |                                          |  | 0            |  | -17         |  |                  |  |
| 256                             | X | FNMA POOL AD2351 4.0%  |  |  |  |  |  |  |  | 31418PTH8   |  |             |  |           |  |                                      |  | 12/13/2010    |  |                    |  | 12/11/2012           |  | 20,439            |  | 19,611                         |  |                  |  |                                          |  | 0            |  | 828         |  |                  |  |
| 257                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/19/2011     |  |                    |  | 6/15/2012            |  | 537               |  | 580                            |  |                  |  |                                          |  | 0            |  | -43         |  |                  |  |
| 258                             | X | FHLIC GOLD G05938 5.0% |  |  |  |  |  |  |  | 3128M74X1   |  |             |  |           |  |                                      |  | 9/18/2011     |  |                    |  | 7/15/2012            |  | 329               |  | 356                            |  |                  |  |                                          |  | 0            |  | -27         |  |                  |  |
| 259                             | X | FNMA POOL 962301 4.5%  |  |  |  |  |  |  |  | 31414CRW0   |  |             |  |           |  |                                      |  | 3/9/2011      |  |                    |  | 2/25/2012            |  | 393               |  | 415                            |  |                  |  |                                          |  | 0            |  | -22         |  |                  |  |
| 260                             | X | FNMA POOL 962301 4.5%  |  |  |  |  |  |  |  | 31414CRW0   |  |             |  |           |  |                                      |  | 3/9/2011      |  |                    |  | 3/25/2012            |  | 214               |  | 226                            |  |                  |  |                                          |  | 0            |  | -13         |  |                  |  |
| 261                             | X | FNMA POOL 962301 4.5%  |  |  |  |  |  |  |  | 31414CRW0   |  |             |  |           |  |                                      |  | 3/9/2011      |  |                    |  | 4/25/2012            |  | 214               |  | 226                            |  |                  |  |                                          |  |              |  |             |  |                  |  |

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

| Long Term CG Distributions      |             |                          |           |                                      |               |                    |            |                   |                     | Amount           |                                          | Totals                           |             |                  |  |  |  |  |  |  |  | Gross Sales |  | Cost, Other Basis and Expenses |  | Net Gain or Loss |  |
|---------------------------------|-------------|--------------------------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|------------------|------------------------------------------|----------------------------------|-------------|------------------|--|--|--|--|--|--|--|-------------|--|--------------------------------|--|------------------|--|
| Short Term CG Distributions     |             |                          |           |                                      |               |                    |            |                   |                     | 82,172           |                                          | Capital Gains/Losses Other sales |             |                  |  |  |  |  |  |  |  | 14,703,389  |  | 13,007,841                     |  | 1,695,548        |  |
|                                 |             |                          |           |                                      |               |                    |            |                   |                     | 0                |                                          |                                  |             |                  |  |  |  |  |  |  |  | 0           |  | 0                              |  | 0                |  |
| Check "X" to include in Part IV | Description | CUSIP #                  | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation                     | Adjustments | Net Gain or Loss |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 273                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 4/25/2012  | 349               | 371                 |                  |                                          |                                  | 0           | -28              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 274                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 5/25/2012  | 451               | 488                 |                  |                                          |                                  | 0           | -37              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 275                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 6/25/2012  | 330               | 357                 |                  |                                          |                                  | 0           | -27              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 276                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 7/25/2012  | 657               | 711                 |                  |                                          |                                  | 0           | -54              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 277                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 7/25/2012  | 313               | 343                 |                  |                                          |                                  | 0           | -30              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 278                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 8/25/2012  | 328               | 355                 |                  |                                          |                                  | 0           | -27              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 279                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 8/25/2012  | 156               | 172                 |                  |                                          |                                  | 0           | -16              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 280                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 9/25/2012  | 431               | 466                 |                  |                                          |                                  | 0           | -35              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 281                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 9/25/2012  | 205               | 225                 |                  |                                          |                                  | 0           | -20              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 282                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 10/25/2012 | 435               | 471                 |                  |                                          |                                  | 0           | -36              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 283                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 10/25/2012 | 207               | 227                 |                  |                                          |                                  | 0           | -20              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 284                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 11/25/2012 | 16                | 17                  |                  |                                          |                                  | 0           | -1               |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 285                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 11/25/2012 | 7                 | 8                   |                  |                                          |                                  | 0           | -1               |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 286                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 12/25/2012 | 115               | 125                 |                  |                                          |                                  | 0           | -10              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 287                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 12/25/2012 | 55                | 60                  |                  |                                          |                                  | 0           | -5               |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 288                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 7/28/2011     |                    | 12/31/2012 | 216               | 234                 |                  |                                          |                                  | 0           | -18              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 289                             | X           | FNMA POOL 966608 5.5%    | 31414HKV8 |                                      | 6/27/2012     |                    | 12/31/2012 | 103               | 113                 |                  |                                          |                                  | 0           | -10              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 290                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 2/25/2012  | 512               | 560                 |                  |                                          |                                  | 0           | -48              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 291                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 3/25/2012  | 633               | 693                 |                  |                                          |                                  | 0           | -60              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 292                             | X           | CHUBB CORP               | 171232101 |                                      | 10/24/2005    |                    | 6/1/2012   | 126,673           | 78,111              |                  |                                          |                                  | 0           | 48,562           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 293                             | X           | CHUBB CORP               | 171232101 |                                      | 1/19/2007     |                    | 6/1/2012   | 66,855            | 49,932              |                  |                                          |                                  | 0           | 16,923           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 294                             | X           | CHUBB CORP               | 171232101 |                                      | 11/12/2008    |                    | 6/1/2012   | 112,599           | 75,456              |                  |                                          |                                  | 0           | 37,143           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 295                             | X           | CISCO SYSTEMS INC        | 17275R102 |                                      | 4/22/2003     |                    | 6/1/2012   | 9,582             | 8,352               |                  |                                          |                                  | 0           | 1,230            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 296                             | X           | CISCO SYSTEMS INC        | 17275R102 |                                      | 4/22/2003     |                    | 6/1/2012   | 79,849            | 69,600              |                  |                                          |                                  | 0           | 10,249           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 297                             | X           | CISCO SYSTEMS INC 5.5%   | 17275RAC6 |                                      | 1/4/2010      |                    | 12/4/2012  | 11,484            | 11,044              |                  |                                          |                                  | 0           | 440              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 298                             | X           | CITIGROUP INC            | 172967416 |                                      | 1/24/2011     |                    | 3/28/2012  | 4,247             | 5,745               |                  |                                          |                                  | 0           | -1,498           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 299                             | X           | CITIGROUP INC 7.5%       | 172967416 |                                      | 1/24/2011     |                    | 6/19/2012  | 2,271             | 3,643               |                  |                                          |                                  | 0           | -1,372           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 300                             | X           | CITIGROUP INC 7.5%       | 172967416 |                                      | 3/10/2011     |                    | 6/19/2012  | 4,803             | 7,151               |                  |                                          |                                  | 0           | -2,348           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 301                             | X           | CITIGROUP INC 7.5%       | 172967416 |                                      | 4/25/2011     |                    | 6/19/2012  | 1,659             | 2,467               |                  |                                          |                                  | 0           | -808             |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 302                             | X           | CITIGROUP INC 7.5%       | 172967416 |                                      | 4/11/2011     |                    | 8/13/2012  | 6,275             | 8,284               |                  |                                          |                                  | 0           | -2,009           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 303                             | X           | CITIGROUP INC 7.5%       | 172967416 |                                      | 4/25/2011     |                    | 9/13/2012  | 6,961             | 9,221               |                  |                                          |                                  | 0           | -2,260           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 304                             | X           | CITIGROUP INC 7.5%       | 172967416 |                                      | 6/15/2011     |                    | 9/13/2012  | 7,844             | 8,865               |                  |                                          |                                  | 0           | -1,021           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 305                             | X           | CITIGROUP INC            | 172967424 |                                      | 6/1/2012      |                    | 7/19/2012  | 44,892            | 43,264              |                  |                                          |                                  | 0           | 1,628            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 306                             | X           | CLIFFS NATS RES INC      | 16683K101 |                                      | 12/18/2009    |                    | 6/1/2012   | 102,738           | 98,553              |                  |                                          |                                  | 0           | 4,185            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 307                             | X           | Coca-Cola CO             | 191216100 |                                      | 1/24/2011     |                    | 6/1/2012   | 10,232            | 8,790               |                  |                                          |                                  | 0           | 1,442            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 308                             | X           | Coca-Cola CO             | 191216100 |                                      | 3/10/2011     |                    | 6/1/2012   | 8,040             | 7,176               |                  |                                          |                                  | 0           | 864              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 309                             | X           | Coca-Cola CO             | 191216100 |                                      | 4/11/2011     |                    | 6/1/2012   | 9,501             | 8,777               |                  |                                          |                                  | 0           | 724              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 310                             | X           | Coca-Cola CO             | 191216100 |                                      | 4/25/2011     |                    | 6/1/2012   | 13,156            | 12,198              |                  |                                          |                                  | 0           | 958              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 311                             | X           | Coca-Cola CO             | 191216100 |                                      | 6/1/2012      |                    | 6/8/2012   | 23,002            | 22,766              |                  |                                          |                                  | 0           | 236              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 312                             | X           | Coca-Cola CO             | 191216100 |                                      | 9/24/2009     |                    | 6/8/2012   | 3,710             | 2,628               |                  |                                          |                                  | 0           | 1,082            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 313                             | X           | COMCAST CORP CL A        | 20030N101 |                                      | 7/11/2012     |                    | 10/9/2012  | 14,567            | 12,958              |                  |                                          |                                  | 0           | 1,609            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 314                             | X           | COMCAST CORP CL A        | 20030N101 |                                      | 7/11/2012     |                    | 11/19/2012 | 5,009             | 4,425               |                  |                                          |                                  | 0           | 584              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 315                             | X           | COMCAST CORP CL A        | 20030N101 |                                      | 6/19/2012     |                    | 11/19/2012 | 9,303             | 8,201               |                  |                                          |                                  | 0           | 1,102            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 316                             | X           | COMCAST CORP 5.9%        | 20030NAL5 |                                      | 5/24/2012     |                    | 6/26/2012  | 5,759             | 5,781               |                  |                                          |                                  | 0           | -22              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 317                             | X           | DIGITAL REALTY TRUST INC | 253868103 |                                      | 4/25/2011     |                    | 6/19/2012  | 6,782             | 5,264               |                  |                                          |                                  | 0           | 1,518            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 318                             | X           | WALT DISNEY CO/THE       | 254687106 |                                      | 1/13/2011     |                    | 6/1/2012   | 50,253            | 44,071              |                  |                                          |                                  | 0           | 6,182            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 319                             | X           | DUKE ENERGY CORP         | 26441C204 |                                      | 4/25/2011     |                    | 7/17/2012  | 44                | 37                  |                  |                                          |                                  | 0           | 7                |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 320                             | X           | E M C CORP MASS          | 268648102 |                                      | 6/8/2012      |                    | 11/5/2012  | 18,559            | 18,456              |                  |                                          |                                  | 0           | 103              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 321                             | X           | E M C CORP MASS          | 268648102 |                                      | 6/1/2012      |                    | 11/5/2012  | 21,282            | 20,029              |                  |                                          |                                  | 0           | 1,253            |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 322                             | X           | E M C CORP MASS          | 268648102 |                                      | 6/1/2012      |                    | 11/7/2012  | 14,530            | 13,741              |                  |                                          |                                  | 0           | 789              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 323                             | X           | EATON CORP ACTION        | 278058102 |                                      | 1/1/2001      |                    | 12/5/2012  | 36,778            | 37,373              |                  |                                          |                                  | 0           | -595             |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 324                             | X           | EATON CORP ACTION        | 278058102 |                                      | 1/1/2001      |                    | 12/5/2012  | 79,032            | 62,378              |                  |                                          |                                  | 0           | 16,654           |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 325                             | X           | EXXON MOBIL CORP         | 30231G102 |                                      | 12/16/2000    |                    | 6/1/2012   | 315,893           | 172,915             |                  |                                          |                                  | 0           | 142,978          |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 326                             | X           | FHLMC GOLD A69852 5.5%   | 3128L15M8 |                                      | 6/27/2012     |                    | 7/15/2012  | 243               | 264                 |                  |                                          |                                  | 0           | -21              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 327                             | X           | FHLMC GOLD A69852 5.5%   | 3128L15M8 |                                      | 6/27/2012     |                    | 7/15/2012  | 176               | 191                 |                  |                                          |                                  | 0           | -15              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 328                             | X           | FHLMC GOLD A69852 5.5%   | 3128L15M8 |                                      | 6/27/2012     |                    | 8/15/2012  | 442               | 481                 |                  |                                          |                                  | 0           | -39              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 329                             | X           | FHLMC GOLD A69852 5.5%   | 3128L15M8 |                                      | 6/27/2012     |                    | 8/15/2012  | 320               | 349                 |                  |                                          |                                  | 0           | -28              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 330                             | X           | FHLMC GOLD A69852 5.5%   | 3128L15M8 |                                      | 6/27/2012     |                    | 9/15/2012  | 324               | 352                 |                  |                                          |                                  | 0           | -28              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 331                             | X           | FHLMC GOLD A69852 5.5%   | 3128L15M8 |                                      | 6/27/2012     |                    | 9/15/2012  | 235               | 255                 |                  |                                          |                                  | 0           | -20              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 332                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 5/25/2012  | 1,085             | 1,187               |                  |                                          |                                  | 0           | -102             |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 333                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 5/25/2012  | 923               | 1,010               |                  |                                          |                                  | 0           | -87              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 334                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 7/25/2012  | 1,212             | 1,326               |                  |                                          |                                  | 0           | -114             |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 335                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 7/25/2012  | 653               | 712                 |                  |                                          |                                  | 0           | -59              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 336                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 8/25/2012  | 1,457             | 1,594               |                  |                                          |                                  | 0           | -137             |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 337                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 8/25/2012  | 784               | 856                 |                  |                                          |                                  | 0           | -72              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 338                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 9/25/2012  | 1,147             | 1,256               |                  |                                          |                                  | 0           | -109             |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 339                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 9/25/2012  | 618               | 674                 |                  |                                          |                                  | 0           | -56              |  |  |  |  |  |  |  |             |  |                                |  |                  |  |
| 340                             | X           | FNMA POOL 975268 5.5%    | 31414S6D0 |                                      | 9/19/2011     |                    | 9/25/2012  |                   |                     |                  |                                          |                                  | 0           |                  |  |  |  |  |  |  |  |             |  |                                |  |                  |  |

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

| Long Term CG Distributions      |   |                           |  |         |           |           |  |                                      |  |               |  |                    |  |            | Amount |                   | Totals  |                     | Gross Sales |                  | Cost, Other Basis and Expenses |                                          | Net Gain or Loss |              |  |             |  |                  |  |
|---------------------------------|---|---------------------------|--|---------|-----------|-----------|--|--------------------------------------|--|---------------|--|--------------------|--|------------|--------|-------------------|---------|---------------------|-------------|------------------|--------------------------------|------------------------------------------|------------------|--------------|--|-------------|--|------------------|--|
| Short Term CG Distributions     |   |                           |  |         |           |           |  |                                      |  |               |  |                    |  |            | 82,172 |                   |         |                     | 14,703,389  |                  | 13,007,841                     |                                          | 1,695,548        |              |  |             |  |                  |  |
| Check "X" to include in Part IV |   | Description               |  | CUSIP # |           | Purchaser |  | Check "X" if Purchaser is a Business |  | Date Acquired |  | Acquisition Method |  | Date Sold  |        | Gross Sales Price |         | Cost or Other Basis |             | Valuation Method |                                | Expense of Sale and Cost of Improvements |                  | Depreciation |  | Adjustments |  | Net Gain or Loss |  |
| 341                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 9/19/2011     |  |                    |  | 10/25/2012 |        | 652               | 713     |                     |             |                  |                                |                                          |                  |              |  |             |  | -61              |  |
| 342                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 6/27/2012     |  |                    |  | 10/25/2012 |        | 351               | 393     |                     |             |                  |                                |                                          |                  |              |  |             |  | -32              |  |
| 343                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 9/19/2011     |  |                    |  | 11/25/2012 |        | 1,115             | 1,221   |                     |             |                  |                                |                                          |                  |              |  |             |  | -106             |  |
| 344                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 6/27/2012     |  |                    |  | 11/25/2012 |        | 601               | 656     |                     |             |                  |                                |                                          |                  |              |  |             |  | -55              |  |
| 345                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 9/19/2011     |  |                    |  | 12/25/2012 |        | 718               | 785     |                     |             |                  |                                |                                          |                  |              |  |             |  | -67              |  |
| 346                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 6/27/2012     |  |                    |  | 12/25/2012 |        | 386               | 422     |                     |             |                  |                                |                                          |                  |              |  |             |  | -36              |  |
| 347                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 9/19/2011     |  |                    |  | 12/31/2012 |        | 574               | 629     |                     |             |                  |                                |                                          |                  |              |  |             |  | -55              |  |
| 348                             | X | FNMA POOL 975268 5 5% 5/1 |  |         | 31414S600 |           |  |                                      |  | 6/27/2012     |  |                    |  | 12/31/2012 |        | 309               | 338     |                     |             |                  |                                |                                          |                  |              |  |             |  | -29              |  |
| 349                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 1/13/2012  |        | 2,639             | 2,602   |                     |             |                  |                                |                                          |                  |              |  |             |  | 37               |  |
| 350                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 2/25/2012  |        | 218               | 230     |                     |             |                  |                                |                                          |                  |              |  |             |  | -12              |  |
| 351                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 3/25/2012  |        | 198               | 208     |                     |             |                  |                                |                                          |                  |              |  |             |  | -10              |  |
| 352                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 4/25/2012  |        | 721               | 760     |                     |             |                  |                                |                                          |                  |              |  |             |  | -39              |  |
| 353                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 5/25/2012  |        | 112               | 118     |                     |             |                  |                                |                                          |                  |              |  |             |  | -6               |  |
| 354                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 6/25/2012  |        | 396               | 418     |                     |             |                  |                                |                                          |                  |              |  |             |  | -22              |  |
| 355                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 7/25/2012  |        | 388               | 409     |                     |             |                  |                                |                                          |                  |              |  |             |  | -21              |  |
| 356                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 8/25/2012  |        | 136               | 143     |                     |             |                  |                                |                                          |                  |              |  |             |  | -7               |  |
| 357                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 9/25/2012  |        | 149               | 157     |                     |             |                  |                                |                                          |                  |              |  |             |  | -8               |  |
| 358                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 10/25/2012 |        | 292               | 308     |                     |             |                  |                                |                                          |                  |              |  |             |  | -16              |  |
| 359                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 11/25/2012 |        | 157               | 166     |                     |             |                  |                                |                                          |                  |              |  |             |  | -9               |  |
| 360                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 12/25/2012 |        | 262               | 277     |                     |             |                  |                                |                                          |                  |              |  |             |  | -15              |  |
| 361                             | X | FNMA POOL AA7694 4 5%     |  |         | 31416RR08 |           |  |                                      |  | 3/9/2011      |  |                    |  | 12/31/2012 |        | 297               | 314     |                     |             |                  |                                |                                          |                  |              |  |             |  | -17              |  |
| 362                             | X | FNMA POOL AB4113 3 5%     |  |         | 31417AS86 |           |  |                                      |  | 2/3/2012      |  |                    |  | 2/3/2012   |        | 126               | 130     |                     |             |                  |                                |                                          |                  |              |  |             |  | -4               |  |
| 363                             | X | FNMA POOL AB4113 3 5%     |  |         | 31417AS86 |           |  |                                      |  | 2/3/2012      |  |                    |  | 4/25/2012  |        | 801               | 831     |                     |             |                  |                                |                                          |                  |              |  |             |  | -30              |  |
| 364                             | X | FNMA POOL AB4113 3 5%     |  |         | 31417AS86 |           |  |                                      |  | 2/3/2012      |  |                    |  | 5/25/2012  |        | 245               | 255     |                     |             |                  |                                |                                          |                  |              |  |             |  | -10              |  |
| 365                             | X | FNMA POOL AB4113 3 5%     |  |         | 31417AS86 |           |  |                                      |  | 2/3/2012      |  |                    |  | 6/14/2012  |        | 28,800            | 28,517  |                     |             |                  |                                |                                          |                  |              |  |             |  | 283              |  |
| 366                             | X | FNMA POOL AB4113 3 5%     |  |         | 31417AS86 |           |  |                                      |  | 2/3/2012      |  |                    |  | 6/25/2012  |        | 396               | 411     |                     |             |                  |                                |                                          |                  |              |  |             |  | -15              |  |
| 367                             | X | FNMA POOL AB4113 3 5%     |  |         | 31417AS86 |           |  |                                      |  | 2/3/2012      |  |                    |  | 7/25/2012  |        | 613               | 636     |                     |             |                  |                                |                                          |                  |              |  |             |  | -23              |  |
| 368                             | X | FNMA POOL AB5471 3 5%     |  |         | 31417CC86 |           |  |                                      |  | 6/6/2012      |  |                    |  | 7/25/2012  |        | 204               | 214     |                     |             |                  |                                |                                          |                  |              |  |             |  | -10              |  |
| 369                             | X | FHLMC GOLD A69852 5 5%    |  |         | 3128L15M8 |           |  |                                      |  | 6/27/2012     |  |                    |  | 10/15/2012 |        | 237               | 280     |                     |             |                  |                                |                                          |                  |              |  |             |  | -23              |  |
| 370                             | X | FHLMC GOLD A69852 5 5%    |  |         | 3128L15M8 |           |  |                                      |  | 6/27/2012     |  |                    |  | 10/15/2012 |        | 186               | 203     |                     |             |                  |                                |                                          |                  |              |  |             |  | -17              |  |
| 371                             | X | FHLMC GOLD A69852 5 5%    |  |         | 3128L15M8 |           |  |                                      |  | 6/27/2012     |  |                    |  | 11/15/2012 |        | 372               | 405     |                     |             |                  |                                |                                          |                  |              |  |             |  | -33              |  |
| 372                             | X | FHLMC GOLD A69852 5 5%    |  |         | 3128L15M8 |           |  |                                      |  | 6/27/2012     |  |                    |  | 11/15/2012 |        | 269               | 293     |                     |             |                  |                                |                                          |                  |              |  |             |  | -24              |  |
| 373                             | X | APACHE CORP 3 25% 4       |  |         | 037411AZ8 |           |  |                                      |  | 4/3/2012      |  |                    |  | 5/22/2012  |        | 5,096             | 4,983   |                     |             |                  |                                |                                          |                  |              |  |             |  | 113              |  |
| 374                             | X | APACHE CORP 3 25% 4       |  |         | 037411AZ8 |           |  |                                      |  | 4/3/2012      |  |                    |  | 5/22/2012  |        | 5,096             | 5,010   |                     |             |                  |                                |                                          |                  |              |  |             |  | 86               |  |
| 375                             | X | APPLE INC                 |  |         | 037833100 |           |  |                                      |  | 12/18/2009    |  |                    |  | 6/1/2012   |        | 25,577            | 8,702   |                     |             |                  |                                |                                          |                  |              |  |             |  | 16,875           |  |
| 376                             | X | ARTIO INTERNATIONAL EQUI  |  |         | 04315J407 |           |  |                                      |  | 3/4/2005      |  |                    |  | 5/11/2012  |        | 344,478           | 488,607 |                     |             |                  |                                |                                          |                  |              |  |             |  | -144,129         |  |
| 377                             | X | ARTIO INTERNATIONAL EQUI  |  |         | 04315J407 |           |  |                                      |  | 10/25/2005    |  |                    |  | 5/11/2012  |        | 169,848           | 245,304 |                     |             |                  |                                |                                          |                  |              |  |             |  | -75,456          |  |
| 378                             | X | B & T CORPORATION         |  |         | 054937107 |           |  |                                      |  | 6/1/2012      |  |                    |  | 7/19/2012  |        | 46,514            | 42,252  |                     |             |                  |                                |                                          |                  |              |  |             |  | 4,262            |  |
| 379                             | X | BP CAPITAL MARKETS PLC 3  |  |         | 05650B000 |           |  |                                      |  | 5/29/2012     |  |                    |  | 11/27/2012 |        | 10,712            | 10,586  |                     |             |                  |                                |                                          |                  |              |  |             |  | 126              |  |
| 380                             | X | BAIDU INC                 |  |         | 056752108 |           |  |                                      |  | 6/1/2012      |  |                    |  | 6/27/2012  |        | 17,946            | 18,486  |                     |             |                  |                                |                                          |                  |              |  |             |  | -540             |  |
| 381                             | X | BAIDU INC                 |  |         | 056752108 |           |  |                                      |  | 6/1/2012      |  |                    |  | 7/22/2012  |        | 17,989            | 18,486  |                     |             |                  |                                |                                          |                  |              |  |             |  | -497             |  |
| 382                             | X | BAIDU INC                 |  |         | 056752108 |           |  |                                      |  | 6/1/2012      |  |                    |  | 7/11/2012  |        | 17,363            | 18,371  |                     |             |                  |                                |                                          |                  |              |  |             |  | -1,008           |  |
| 383                             | X | BARCLAYS BANK PLC 5 0%    |  |         | 06739FGF2 |           |  |                                      |  | 1/7/2010      |  |                    |  | 1/18/2012  |        | 5,265             | 5,138   |                     |             |                  |                                |                                          |                  |              |  |             |  | 127              |  |
| 384                             | X | BARCLAYS BANK PLC 5 0%    |  |         | 06739FGF2 |           |  |                                      |  | 1/7/2010      |  |                    |  | 8/1/2012   |        | 21,819            | 20,554  |                     |             |                  |                                |                                          |                  |              |  |             |  | 1,265            |  |
| 385                             | X | BARCLAYS BANK PLC 5 0%    |  |         | 06739FGF2 |           |  |                                      |  | 5/29/2012     |  |                    |  | 9/17/2012  |        | 5,455             | 5,400   |                     |             |                  |                                |                                          |                  |              |  |             |  | 55               |  |
| 386                             | X | BARCLAYS BANK PLC 5 125   |  |         | 06739GAR0 |           |  |                                      |  | 8/17/2012     |  |                    |  | 6/1/2012   |        | 28,037            | 27,281  |                     |             |                  |                                |                                          |                  |              |  |             |  | 756              |  |
| 387                             | X | BERKSHIRE HATHAWAY INC    |  |         | 094670702 |           |  |                                      |  | 8/11/2005     |  |                    |  | 6/1/2012   |        | 137,428           | 96,930  |                     |             |                  |                                |                                          |                  |              |  |             |  | 40,498           |  |
| 388                             | X | BERKSHIRE HATHAWAY INC    |  |         | 094670702 |           |  |                                      |  | 10/24/2005    |  |                    |  | 6/1/2012   |        | 58,898            | 42,222  |                     |             |                  |                                |                                          |                  |              |  |             |  | 16,676           |  |
| 389                             | X | FHLMC GOLD G05477 4 5%    |  |         | 3128M7M29 |           |  |                                      |  | 4/18/2012     |  |                    |  | 10/15/2012 |        | 698               | 756     |                     |             |                  |                                |                                          |                  |              |  |             |  | -58              |  |
| 390                             | X | FHLMC GOLD G05477 4 5%    |  |         | 3128M7M29 |           |  |                                      |  | 4/18/2012     |  |                    |  | 11/15/2012 |        | 1,813             | 1,962   |                     |             |                  |                                |                                          |                  |              |  |             |  | -149             |  |
| 391                             | X | FHLMC GOLD G05477 4 5%    |  |         | 3128M7M29 |           |  |                                      |  | 4/18/2012     |  |                    |  | 12/15/2012 |        | 2,179             | 2,358   |                     |             |                  |                                |                                          |                  |              |  |             |  | -179             |  |
| 392                             | X | FHLMC GOLD G05477 4 5%    |  |         | 3128M7M29 |           |  |                                      |  | 4/18/2012     |  |                    |  | 12/31/2012 |        | 3,064             | 3,317   |                     |             |                  |                                |                                          |                  |              |  |             |  | -253             |  |
| 393                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 2/15/2012  |        | 258               | 253     |                     |             |                  |                                |                                          |                  |              |  |             |  | 5                |  |
| 394                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 3/15/2012  |        | 211               | 207     |                     |             |                  |                                |                                          |                  |              |  |             |  | 4                |  |
| 395                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 4/15/2012  |        | 618               | 605     |                     |             |                  |                                |                                          |                  |              |  |             |  | 13               |  |
| 396                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 5/15/2012  |        | 1,053             | 1,032   |                     |             |                  |                                |                                          |                  |              |  |             |  | 21               |  |
| 397                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 6/15/2012  |        | 485               | 476     |                     |             |                  |                                |                                          |                  |              |  |             |  | 9                |  |
| 398                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 7/15/2012  |        | 495               | 485     |                     |             |                  |                                |                                          |                  |              |  |             |  | 10               |  |
| 399                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 8/15/2012  |        | 1,266             | 1,243   |                     |             |                  |                                |                                          |                  |              |  |             |  | 23               |  |
| 400                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 9/15/2012  |        | 1,648             | 1,618   |                     |             |                  |                                |                                          |                  |              |  |             |  | 30               |  |
| 401                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 10/15/2012 |        | 1,044             | 1,025   |                     |             |                  |                                |                                          |                  |              |  |             |  | 19               |  |
| 402                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 11/15/2012 |        | 888               | 873     |                     |             |                  |                                |                                          |                  |              |  |             |  | 15               |  |
| 403                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 12/15/2012 |        | 1,268             | 1,247   |                     |             |                  |                                |                                          |                  |              |  |             |  | 21               |  |
| 404                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 4/8/2011      |  |                    |  | 12/31/2012 |        | 887               | 873     |                     |             |                  |                                |                                          |                  |              |  |             |  | 14               |  |
| 405                             | X | FHLMC GOLD G06222 4 0%    |  |         | 3128M8G73 |           |  |                                      |  | 12/7/2012     |  |                    |  | 12/31/2012 |        | 1,284             | 1,365   |                     |             |                  |                                |                                          |                  |              |  |             |  | -81              |  |
| 406                             | X | FHLMC GOLD G18305 5 0%    |  |         | 3128MMKT9 |           |  |                                      |  | 3/9/2011      |  |                    |  | 2/15/2012  |        | 131               | 137     |                     |             |                  |                                |                                          |                  |              |  |             |  | -6               |  |
| 407                             | X | FHLMC GOLD C91186 5 0%    |  | </      |           |           |  |                                      |  |               |  |                    |  |            |        |                   |         |                     |             |                  |                                |                                          |                  |              |  |             |  |                  |  |

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

| Totals                          |             |                           |           |                                      |               |                    |            |                   |                     | Capital Gains/Losses |                                          | Gross Sales  |             | Cost, Other Basis and Expenses |  | Net Gain or Loss |  |
|---------------------------------|-------------|---------------------------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|----------------------|------------------------------------------|--------------|-------------|--------------------------------|--|------------------|--|
| Other sales                     |             |                           |           |                                      |               |                    |            |                   |                     | 14,703,389           |                                          | 13,007,841   |             | 1,695,548                      |  | 0                |  |
| Amount                          |             |                           |           |                                      |               |                    |            |                   |                     | 82,172               |                                          | 0            |             | 0                              |  | 0                |  |
| Long Term CG Distributions      |             |                           |           |                                      |               |                    |            |                   |                     | 0                    |                                          | 0            |             | 0                              |  | 0                |  |
| Short Term CG Distributions     |             |                           |           |                                      |               |                    |            |                   |                     | 0                    |                                          | 0            |             | 0                              |  | 0                |  |
| Check "X" to include in Part IV | Description | CUSIP #                   | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method     | Expense of Sale and Cost of Improvements | Depreciation | Adjustments | Net Gain or Loss               |  |                  |  |
| 409                             | X           | FILMCG GOLD C91186 5.0%   | 3128P7J79 |                                      | 3/9/2011      |                    | 5/15/2012  | 148               | 154                 |                      |                                          |              |             | 6                              |  |                  |  |
| 410                             | X           | FILMCG GOLD C91186 5.0%   | 3128P7J79 |                                      | 3/9/2011      |                    | 6/15/2012  | 97                | 101                 |                      |                                          |              |             | 4                              |  |                  |  |
| 411                             | X           | FILMCG GOLD C91186 5.0%   | 3128P7J79 |                                      | 3/9/2011      |                    | 7/15/2012  | 162               | 169                 |                      |                                          |              |             | 7                              |  |                  |  |
| 412                             | X           | FILMCG GOLD C91186 5.0%   | 3128P7J79 |                                      | 3/9/2011      |                    | 8/8/2012   | 2,187             | 2,115               |                      |                                          |              |             | 72                             |  |                  |  |
| 413                             | X           | FILMCG GOLD C91186 5.0%   | 3128P7J79 |                                      | 3/9/2011      |                    | 9/15/2012  | 130               | 136                 |                      |                                          |              |             | 6                              |  |                  |  |
| 414                             | X           | FILMCG GOLD C91194 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 2/15/2012  | 193               | 202                 |                      |                                          |              |             | 9                              |  |                  |  |
| 415                             | X           | FILMCG GOLD C91194 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 3/15/2012  | 33                | 35                  |                      |                                          |              |             | 2                              |  |                  |  |
| 416                             | X           | FILMCG GOLD C91184 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 4/15/2012  | 184               | 192                 |                      |                                          |              |             | 8                              |  |                  |  |
| 417                             | X           | FILMCG GOLD C91194 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 5/15/2012  | 231               | 241                 |                      |                                          |              |             | 10                             |  |                  |  |
| 418                             | X           | FILMCG GOLD C91194 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 6/15/2012  | 115               | 120                 |                      |                                          |              |             | 5                              |  |                  |  |
| 419                             | X           | FILMCG GOLD C91194 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 7/15/2012  | 218               | 228                 |                      |                                          |              |             | 10                             |  |                  |  |
| 420                             | X           | FILMCG GOLD C91194 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 8/8/2012   | 3,590             | 3,473               |                      |                                          |              |             | 117                            |  |                  |  |
| 421                             | X           | FILMCG GOLD C91194 5.0%   | 3128P7KF9 |                                      | 3/9/2011      |                    | 8/15/2012  | 139               | 145                 |                      |                                          |              |             | 6                              |  |                  |  |
| 422                             | X           | FILMCG GOLD J16933 3.0%   | 3128PWW21 |                                      | 6/6/2012      |                    | 7/15/2012  | 1,628             | 1,700               |                      |                                          |              |             | 72                             |  |                  |  |
| 423                             | X           | FILMCG GOLD J16933 3.0%   | 3128PWW21 |                                      | 6/6/2012      |                    | 8/10/2012  | 47,983            | 47,754              |                      |                                          |              |             | 229                            |  |                  |  |
| 424                             | X           | FILMCG GOLD J16933 3.0%   | 3128PWW21 |                                      | 6/6/2012      |                    | 9/15/2012  | 1,600             | 1,671               |                      |                                          |              |             | 71                             |  |                  |  |
| 425                             | X           | GENUINE PARTS CO          | 312460105 |                                      | 4/11/2011     |                    | 9/14/2012  | 8,249             | 7,028               |                      |                                          |              |             | 1,221                          |  |                  |  |
| 426                             | X           | FILMCG GOLD J18858 2.5%   | 3128PY517 |                                      | 7/11/2012     |                    | 8/15/2012  | 97                | 101                 |                      |                                          |              |             | 4                              |  |                  |  |
| 427                             | X           | GENUINE PARTS CO          | 312460105 |                                      | 3/10/2011     |                    | 9/21/2012  | 6,851             | 5,744               |                      |                                          |              |             | 1,107                          |  |                  |  |
| 428                             | X           | GENERAL ELEC CAP CRP 5.6% | 36962G3H5 |                                      | 2/22/2010     |                    | 2/22/2012  | 28,631            | 25,870              |                      |                                          |              |             | 2,761                          |  |                  |  |
| 429                             | X           | GENUINE PARTS CO          | 312460105 |                                      | 4/11/2011     |                    | 9/21/2012  | 623               | 541                 |                      |                                          |              |             | 82                             |  |                  |  |
| 430                             | X           | GENUINE PARTS CO          | 312460105 |                                      | 4/25/2011     |                    | 9/21/2012  | 7,474             | 6,252               |                      |                                          |              |             | 1,222                          |  |                  |  |
| 431                             | X           | GENUINE PARTS CO          | 312460105 |                                      | 1/24/2011     |                    | 9/24/2012  | 8,707             | 7,075               |                      |                                          |              |             | 1,632                          |  |                  |  |
| 432                             | X           | GENUINE PARTS CO          | 312460105 |                                      | 4/25/2011     |                    | 9/24/2012  | 3,731             | 3,126               |                      |                                          |              |             | 605                            |  |                  |  |
| 433                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 5/24/2012     |                    | 6/15/2012  | 303               | 323                 |                      |                                          |              |             | 20                             |  |                  |  |
| 434                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 7/15/2012  | 432               | 460                 |                      |                                          |              |             | 28                             |  |                  |  |
| 435                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 5/24/2012     |                    | 7/15/2012  | 324               | 346                 |                      |                                          |              |             | 22                             |  |                  |  |
| 436                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 8/15/2012  | 349               | 372                 |                      |                                          |              |             | 23                             |  |                  |  |
| 437                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 5/24/2012     |                    | 8/15/2012  | 261               | 279                 |                      |                                          |              |             | 18                             |  |                  |  |
| 438                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 9/15/2012  | 587               | 625                 |                      |                                          |              |             | 38                             |  |                  |  |
| 439                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 9/15/2012  | 440               | 470                 |                      |                                          |              |             | 30                             |  |                  |  |
| 440                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 10/15/2012 | 750               | 800                 |                      |                                          |              |             | 50                             |  |                  |  |
| 441                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 5/24/2012     |                    | 10/15/2012 | 563               | 601                 |                      |                                          |              |             | 38                             |  |                  |  |
| 442                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 11/15/2012 | 664               | 708                 |                      |                                          |              |             | 44                             |  |                  |  |
| 443                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 5/24/2012     |                    | 11/15/2012 | 498               | 532                 |                      |                                          |              |             | 34                             |  |                  |  |
| 444                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 12/15/2012 | 665               | 709                 |                      |                                          |              |             | 44                             |  |                  |  |
| 445                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 5/24/2012     |                    | 12/15/2012 | 499               | 532                 |                      |                                          |              |             | 33                             |  |                  |  |
| 446                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 9/23/2011     |                    | 12/31/2012 | 539               | 574                 |                      |                                          |              |             | 35                             |  |                  |  |
| 447                             | X           | FILMCG GOLD Q03517 4.5%   | 3132GJSE0 |                                      | 5/24/2012     |                    | 12/31/2012 | 404               | 431                 |                      |                                          |              |             | 27                             |  |                  |  |
| 448                             | X           | FILMCG POOL Q04584 4.5%   | 3132GKXW3 |                                      | 11/7/2011     |                    | 2/15/2012  | 52                | 55                  |                      |                                          |              |             | 3                              |  |                  |  |
| 449                             | X           | FILMCG POOL Q04584 4.5%   | 3132GKXW3 |                                      | 11/7/2011     |                    | 3/15/2012  | 53                | 57                  |                      |                                          |              |             | 4                              |  |                  |  |
| 450                             | X           | FILMCG POOL Q04584 4.5%   | 3132GKXW3 |                                      | 11/7/2011     |                    | 4/15/2012  | 54                | 58                  |                      |                                          |              |             | 4                              |  |                  |  |
| 451                             | X           | FILMCG POOL Q04584 4.5%   | 3132GKXW3 |                                      | 11/7/2011     |                    | 5/15/2012  | 690               | 732                 |                      |                                          |              |             | 42                             |  |                  |  |
| 452                             | X           | FILMCG POOL Q04584 4.5%   | 3132GKXW3 |                                      | 3/9/2010      |                    | 6/15/2012  | 54                | 57                  |                      |                                          |              |             | 3                              |  |                  |  |
| 453                             | X           | ROYAL BANK OF SCOTIA 4.81 | 7801DXAC5 |                                      | 3/9/2010      |                    | 9/13/2012  | 5,388             | 5,003               |                      |                                          |              |             | 385                            |  |                  |  |
| 454                             | X           | ROYAL BANK OF SCOTIA 4.81 | 7801DXAC5 |                                      | 3/9/2010      |                    | 9/13/2012  | 5,388             | 4,988               |                      |                                          |              |             | 400                            |  |                  |  |
| 455                             | X           | ROYAL BANK OF SCOTIA 4.81 | 7801DXAC5 |                                      | 3/12/2011     |                    | 9/13/2012  | 5,388             | 5,174               |                      |                                          |              |             | 214                            |  |                  |  |
| 456                             | X           | ROYAL BANK OF SCOTIA 4.81 | 7801DXAC5 |                                      | 5/31/2012     |                    | 9/13/2012  | 5,388             | 5,135               |                      |                                          |              |             | 253                            |  |                  |  |
| 457                             | X           | ROYAL DUTCH SHELL PLC-A   | 780259206 |                                      | 4/12/2011     |                    | 4/12/2012  | 8,171             | 9,008               |                      |                                          |              |             | 837                            |  |                  |  |
| 458                             | X           | SPDR S&P MIDCAP 400 ETF T | 78467Y107 |                                      | 2/25/2005     |                    | 5/22/2012  | 1,733,605         | 1,250,707           |                      |                                          |              |             | 482,898                        |  |                  |  |
| 459                             | X           | SPDR S&P MIDCAP 400 ETF T | 78467Y107 |                                      | 10/25/2005    |                    | 5/22/2012  | 339,923           | 253,660             |                      |                                          |              |             | 86,263                         |  |                  |  |
| 460                             | X           | 3M CO                     | 88579Y101 |                                      | 12/16/2000    |                    | 6/1/2012   | 183,335           | 124,819             |                      |                                          |              |             | 58,516                         |  |                  |  |
| 461                             | X           | SPDR S&P MIDCAP 400 ETF T | 78467Y107 |                                      | 11/9/2007     |                    | 5/22/2012  | 220,950           | 191,943             |                      |                                          |              |             | 29,007                         |  |                  |  |
| 462                             | X           | SCHLUMBERGER LTD          | 806857108 |                                      | 8/14/2008     |                    | 9/21/2012  | 12,681            | 15,952              |                      |                                          |              |             | 3,271                          |  |                  |  |
| 463                             | X           | 3M CO                     | 88579Y101 |                                      | 12/16/2000    |                    | 6/1/2012   | 104,145           | 70,904              |                      |                                          |              |             | 33,241                         |  |                  |  |
| 464                             | X           | TIME WARNER INC 3.15%     | 887317AJ4 |                                      | 7/7/2010      |                    | 11/02/2012 | 5,272             | 4,994               |                      |                                          |              |             | 278                            |  |                  |  |
| 465                             | X           | SEMPRA ENERGY             | 816851109 |                                      | 6/1/2012      |                    | 12/12/2012 | 14,312            | 12,893              |                      |                                          |              |             | 1,419                          |  |                  |  |
| 466                             | X           | SOUTHWESTERN ENERGY CO    | 845467109 |                                      | 1/13/2011     |                    | 6/1/2012   | 61,892            | 89,815              |                      |                                          |              |             | 27,923                         |  |                  |  |
| 467                             | X           | TIME WARNER INC 3.15%     | 887317AJ4 |                                      | 7/8/2010      |                    | 11/02/2012 | 5,272             | 5,023               |                      |                                          |              |             | 249                            |  |                  |  |
| 468                             | X           | SPECTRA ENERGY CORP-WI    | 847560109 |                                      | 1/24/2011     |                    | 6/8/2012   | 7,797             | 7,134               |                      |                                          |              |             | 663                            |  |                  |  |
| 469                             | X           | SPECTRA ENERGY CORP-WI    | 847560109 |                                      | 3/10/2011     |                    | 6/8/2012   | 6,405             | 6,049               |                      |                                          |              |             | 356                            |  |                  |  |
| 470                             | X           | TIME WARNER INC 3.15%     | 887317AJ4 |                                      | 11/5/2010     |                    | 11/02/2012 | 5,272             | 5,254               |                      |                                          |              |             | 18                             |  |                  |  |
| 471                             | X           | TYCO INTL FIN 3.375% 10   | 902118BN7 |                                      | 5/29/2012     |                    | 7/13/2012  | 10,842            | 10,633              |                      |                                          |              |             | 209                            |  |                  |  |
| 472                             | X           | SPECTRA ENERGY CORP-WI    | 847560109 |                                      | 4/11/2011     |                    | 6/8/2012   | 7,240             | 7,051               |                      |                                          |              |             | 189                            |  |                  |  |
| 473                             | X           | SPECTRA ENERGY CORP-WI    | 847560109 |                                      | 4/25/2011     |                    | 6/8/2012   | 5,291             | 5,339               |                      |                                          |              |             | 48                             |  |                  |  |
| 474                             | X           | TARGET CORP               | 87612E106 |                                      | 11/9/2007     |                    | 7/13/2012  | 80,277            | 86,520              |                      |                                          |              |             | 6,243                          |  |                  |  |
| 475                             | X           | TYCO INTL FIN 3.375% 10   | 902118BN7 |                                      | 4/28/2010     |                    | 7/13/2012  | 18,431            | 16,945              |                      |                                          |              |             | 1,486                          |  |                  |  |
| 476                             | X           | TELEFONICA EMISIONES 5.87 | 87938WAH6 |                                      | 1/24/2012     |                    | 3/20/2012  | 5,170             | 5,062               |                      |                                          |              |             | 108                            |  |                  |  |

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

| Long Term CG Distributions      |             |                           |           |                                      |               |                    |            |                   |                     |                  |                                          |                                |             |                  | Amount |  |
|---------------------------------|-------------|---------------------------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|------------------|------------------------------------------|--------------------------------|-------------|------------------|--------|--|
| Short Term CG Distributions     |             |                           |           |                                      |               |                    |            |                   |                     |                  |                                          |                                |             |                  | 82,172 |  |
| Check "X" to include in Part IV | Description | CUSIP #                   | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Cost, Other Basis and Expenses |             | Net Gain or Loss |        |  |
|                                 |             |                           |           |                                      |               |                    |            |                   |                     |                  |                                          | Depreciation                   | Adjustments |                  |        |  |
|                                 |             |                           |           |                                      |               |                    |            |                   |                     |                  |                                          |                                |             |                  |        |  |
| 477                             | X           | US BANCORP                | 902973304 |                                      | 1/13/2011     |                    | 6/1/2012   | 36,563            | 32,878              |                  |                                          |                                |             | 3,685            |        |  |
| 478                             | X           | TELEFONICA EMISIONES 4 94 | 87938WAJ2 |                                      | 1/4/2010      |                    | 1/2/2012   | 5,119             | 5,341               |                  |                                          |                                |             | -222             |        |  |
| 479                             | X           | TELEFONICA EMISIONES 4 94 | 87938WAJ2 |                                      | 1/4/2010      |                    | 1/25/2012  | 5,118             | 5,341               |                  |                                          |                                |             | -223             |        |  |
| 480                             | X           | TELEFONICA EMISIONES 4 94 | 87938WAJ2 |                                      | 2/11/2010     |                    | 1/25/2012  | 5,118             | 5,280               |                  |                                          |                                |             | -162             |        |  |
| 481                             | X           | TELEFONICA EMISIONES 4 94 | 87938WAJ2 |                                      | 12/20/2010    |                    | 1/25/2012  | 5,118             | 5,164               |                  |                                          |                                |             | -46              |        |  |
| 482                             | X           | TEXAS INSTRUMENTS INC     | 882508104 |                                      | 6/1/2012      |                    | 9/27/2012  | 48,750            | 48,831              |                  |                                          |                                |             | -81              |        |  |
| 483                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 3/28/2012     |                    | 9/25/2012  | 679               | 715                 |                  |                                          |                                |             | -36              |        |  |
| 484                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 6/27/2012     |                    | 10/25/2012 | 116               | 123                 |                  |                                          |                                |             | -7               |        |  |
| 485                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 3/28/2012     |                    | 11/25/2012 | 1,799             | 1,893               |                  |                                          |                                |             | -94              |        |  |
| 486                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 6/27/2012     |                    | 11/25/2012 | 600               | 639                 |                  |                                          |                                |             | -39              |        |  |
| 487                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 3/28/2012     |                    | 12/25/2012 | 1,697             | 1,786               |                  |                                          |                                |             | -89              |        |  |
| 488                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 6/27/2012     |                    | 12/25/2012 | 566               | 602                 |                  |                                          |                                |             | -36              |        |  |
| 489                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 6/27/2012     |                    | 9/25/2012  | 226               | 241                 |                  |                                          |                                |             | -15              |        |  |
| 490                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 3/28/2012     |                    | 10/25/2012 | 347               | 365                 |                  |                                          |                                |             | -18              |        |  |
| 491                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 3/28/2012     |                    | 12/31/2012 | 799               | 841                 |                  |                                          |                                |             | -42              |        |  |
| 492                             | X           | FNMA POOL AK5762 4 0%     | 3138EAML8 |                                      | 6/27/2012     |                    | 12/31/2012 | 266               | 284                 |                  |                                          |                                |             | -18              |        |  |
| 493                             | X           | FNMA POOL AK6724A 3 0%    | 3138EBPJ8 |                                      | 8/6/2012      |                    | 9/17/2012  | 14,856            | 14,744              |                  |                                          |                                |             | 112              |        |  |
| 494                             | X           | FNMA POOL AK6724A 3 0%    | 3138EBPJ8 |                                      | 8/6/2012      |                    | 9/25/2012  | 441               | 456                 |                  |                                          |                                |             | -15              |        |  |
| 495                             | X           | FNMA POOL AK6724A 3 0%    | 3138EBPJ8 |                                      | 8/6/2012      |                    | 10/25/2012 | 369               | 382                 |                  |                                          |                                |             | -13              |        |  |
| 496                             | X           | FNMA POOL AK6724A 3 0%    | 3138EBPJ8 |                                      | 8/6/2012      |                    | 11/21/2012 | 9,513             | 9,401               |                  |                                          |                                |             | 112              |        |  |
| 497                             | X           | FNMA POOL AK6724A 3 0%    | 3138EBPJ8 |                                      | 8/6/2012      |                    | 12/25/2012 | 205               | 212                 |                  |                                          |                                |             | -7               |        |  |
| 498                             | X           | FNMA POOL AK6724A 3 0%    | 3138EBPJ8 |                                      | 8/6/2012      |                    | 12/25/2012 | 208               | 215                 |                  |                                          |                                |             | -7               |        |  |
| 499                             | X           | FNMA POOL AL0219 3 31%    | 3138EGG57 |                                      | 10/20/2011    |                    | 2/25/2012  | 932               | 947                 |                  |                                          |                                |             | -15              |        |  |
| 500                             | X           | FNMA POOL AL0219 3 31%    | 3138EGG57 |                                      | 10/20/2011    |                    | 3/25/2012  | 1,187             | 1,207               |                  |                                          |                                |             | -20              |        |  |
| 501                             | X           | FNMA POOL AL0219 3 31%    | 3138EGG57 |                                      | 10/20/2011    |                    | 4/25/2012  | 2,000             | 2,033               |                  |                                          |                                |             | -33              |        |  |
| 502                             | X           | FNMA POOL AL0219 3 32%    | 3138EGG57 |                                      | 10/20/2011    |                    | 5/25/2012  | 1,121             | 1,139               |                  |                                          |                                |             | -18              |        |  |
| 503                             | X           | FNMA POOL AL0219 3 32%    | 3138EGG57 |                                      | 10/20/2011    |                    | 6/25/2012  | 1,243             | 1,263               |                  |                                          |                                |             | -20              |        |  |
| 504                             | X           | GOLDMAN SACHS GROUP INC   | 38141G104 |                                      | 7/14/2005     |                    | 6/1/2012   | 46,380            | 54,330              |                  |                                          |                                |             | -7,950           |        |  |
| 505                             | X           | GOLDMAN SACHS GROUP INC   | 38141G104 |                                      | 10/24/2005    |                    | 6/1/2012   | 92,760            | 123,096             |                  |                                          |                                |             | -30,336          |        |  |
| 506                             | X           | GOLDMAN SACHS GROUP INC   | 38141G104 |                                      | 8/14/2008     |                    | 6/1/2012   | 51,018            | 92,061              |                  |                                          |                                |             | -41,043          |        |  |
| 507                             | X           | GOLDMAN SACHS GROUP INC   | 38141G104 |                                      | 11/12/2008    |                    | 6/1/2012   | 64,932            | 45,379              |                  |                                          |                                |             | 19,553           |        |  |
| 508                             | X           | GOOGLE INC - CL A         | 38259P508 |                                      | 12/18/2009    |                    | 6/1/2012   | 96,835            | 101,337             |                  |                                          |                                |             | -4,502           |        |  |
| 509                             | X           | HSBC FINANCE CORP 5 0%    | 40429CCS9 |                                      | 1/7/2010      |                    | 6/28/2012  | 31,924            | 31,378              |                  |                                          |                                |             | 546              |        |  |
| 510                             | X           | HALLIBURTON CO            | 406216101 |                                      | 6/1/2012      |                    | 9/21/2012  | 12,623            | 10,332              |                  |                                          |                                |             | 2,291            |        |  |
| 511                             | X           | HEWLETT PACKARD CO        | 428238103 |                                      | 12/16/2000    |                    | 6/1/2012   | 77,867            | 113,713             |                  |                                          |                                |             | -35,846          |        |  |
| 512                             | X           | HEWLETT-PACKARD CO 3      | 428238B06 |                                      | 12/6/2011     |                    | 8/9/2012   | 5,170             | 4,990               |                  |                                          |                                |             | 180              |        |  |
| 513                             | X           | HEWLETT-PACKARD CO 2 6%   | 428236BW2 |                                      | 3/7/2012      |                    | 8/15/2012  | 9,899             | 9,998               |                  |                                          |                                |             | -109             |        |  |
| 514                             | X           | HEWLETT-PACKARD CO 2 6%   | 428236BW2 |                                      | 5/22/2012     |                    | 9/6/2012   | 9,877             | 9,846               |                  |                                          |                                |             | 31               |        |  |
| 515                             | X           | HOME DEPOT INC            | 437076102 |                                      | 4/11/2011     |                    | 6/8/2012   | 10,358            | 7,528               |                  |                                          |                                |             | 2,830            |        |  |
| 516                             | X           | HOME DEPOT INC            | 437076102 |                                      | 4/25/2011     |                    | 6/8/2012   | 518               | 376                 |                  |                                          |                                |             | 142              |        |  |
| 517                             | X           | HOME DEPOT INC            | 437076102 |                                      | 1/24/2011     |                    | 8/10/2012  | 11,081            | 7,660               |                  |                                          |                                |             | 3,421            |        |  |
| 518                             | X           | HOME DEPOT INC            | 437076102 |                                      | 3/10/2011     |                    | 8/10/2012  | 9,498             | 6,744               |                  |                                          |                                |             | 2,754            |        |  |
| 519                             | X           | HOME DEPOT INC            | 437076102 |                                      | 4/25/2011     |                    | 8/10/2012  | 14,775            | 10,530              |                  |                                          |                                |             | 4,245            |        |  |
| 520                             | X           | HONEYWELL INTL INC        | 438516106 |                                      | 12/18/2009    |                    | 6/1/2012   | 95,844            | 69,224              |                  |                                          |                                |             | 26,620           |        |  |
| 521                             | X           | HONEYWELL INTL INC        | 438516106 |                                      | 1/24/2011     |                    | 6/19/2012  | 9,051             | 8,728               |                  |                                          |                                |             | 323              |        |  |
| 522                             | X           | HONEYWELL INTL INC        | 438516106 |                                      | 3/10/2011     |                    | 6/19/2012  | 7,354             | 7,301               |                  |                                          |                                |             | 53               |        |  |
| 523                             | X           | HONEYWELL INTL INC        | 438516106 |                                      | 4/11/2011     |                    | 6/19/2012  | 8,485             | 8,697               |                  |                                          |                                |             | -212             |        |  |
| 524                             | X           | HONEYWELL INTL INC        | 438516106 |                                      | 4/25/2011     |                    | 6/19/2012  | 12,445            | 13,296              |                  |                                          |                                |             | -851             |        |  |
| 525                             | X           | INTEL CORP                | 458140100 |                                      | 4/22/2003     |                    | 6/1/2012   | 30,287            | 22,125              |                  |                                          |                                |             | 8,162            |        |  |
| 526                             | X           | INTEL CORP                | 458140100 |                                      | 4/22/2003     |                    | 6/1/2012   | 83,290            | 60,843              |                  |                                          |                                |             | 22,447           |        |  |
| 527                             | X           | INTEL CORP                | 458140100 |                                      | 5/16/2008     |                    | 6/1/2012   | 10,096            | 9,876               |                  |                                          |                                |             | 220              |        |  |
| 528                             | X           | INTERNATIONAL BUSINESS M  | 459200101 |                                      | 1/13/2011     |                    | 6/1/2012   | 75,037            | 58,688              |                  |                                          |                                |             | 16,348           |        |  |
| 529                             | X           | INTERNATIONAL BUSINESS M  | 459200101 |                                      | 1/13/2011     |                    | 6/8/2012   | 18,054            | 13,818              |                  |                                          |                                |             | 4,236            |        |  |
| 530                             | X           | INTERNATIONAL GAME TECH   | 459902102 |                                      | 1/13/2011     |                    | 6/1/2012   | 50,999            | 70,306              |                  |                                          |                                |             | -19,307          |        |  |
| 531                             | X           | INVESTCO MORTGAGE CAPITA  | 46131B100 |                                      | 1/19/2007     |                    | 3/28/2012  | 4,335             | 4,418               |                  |                                          |                                |             | -83              |        |  |
| 532                             | X           | ISHARES MSCI EMERGING M   | 464287234 |                                      | 1/19/2007     |                    | 5/11/2012  | 217,183           | 201,048             |                  |                                          |                                |             | 16,135           |        |  |
| 533                             | X           | ISHARES MSCI EAFE INDEX F | 464287465 |                                      | 1/19/2007     |                    | 5/11/2012  | 553,704           | 791,988             |                  |                                          |                                |             | -238,284         |        |  |
| 534                             | X           | ISHARES TR S & P SMALL CA | 464287804 |                                      | 2/25/2005     |                    | 5/22/2012  | 1,644,600         | 1,266,419           |                  |                                          |                                |             | 378,181          |        |  |
| 535                             | X           | ISHARES TR S & P SMALL CA | 464287804 |                                      | 10/25/2005    |                    | 5/22/2012  | 313,257           | 246,444             |                  |                                          |                                |             | 66,813           |        |  |
| 536                             | X           | JP MORGAN CHASE & CO      | 46525H100 |                                      | 9/24/2009     |                    | 6/1/2012   | 25,712            | 36,039              |                  |                                          |                                |             | -10,327          |        |  |
| 537                             | X           | FILMCO GOLD J18958 2 5%   | 3128PV577 |                                      | 7/11/2012     |                    | 9/15/2012  | 646               | 671                 |                  |                                          |                                |             | -25              |        |  |
| 538                             | X           | FILMCO GOLD J18958 2 5%   | 3128PV577 |                                      | 7/11/2012     |                    | 10/15/2012 | 486               | 504                 |                  |                                          |                                |             | -18              |        |  |
| 539                             | X           | FILMCO GOLD J18958 2 5%   | 3128PV577 |                                      | 7/11/2012     |                    | 12/15/2012 | 336               | 349                 |                  |                                          |                                |             | -13              |        |  |
| 540                             | X           | FILMCO GOLD J18958 2 5%   | 3128PV577 |                                      | 7/11/2012     |                    | 12/15/2012 | 183               | 190                 |                  |                                          |                                |             | -7               |        |  |
| 541                             | X           | FILMCO GOLD J18958 2 5%   | 3128PV577 |                                      | 7/11/2012     |                    | 12/31/2012 | 395               | 411                 |                  |                                          |                                |             | -16              |        |  |
| 542                             | X           | FILMCO GOLD A82899 5 5%   | 312929GG1 |                                      | 3/23/2010     |                    | 3/15/2012  | 1,005             | 1,068               |                  |                                          |                                |             | -63              |        |  |
| 543                             | X           | FILMCO GOLD A82899 5 5%   | 312929GG1 |                                      | 3/23/2010     |                    | 4/15/2012  | 244               | 259                 |                  |                                          |                                |             | -15              |        |  |
| 544                             | X           | FILMCO GOLD A82899 5 5%   | 312929GG1 |                                      | 3/23/2010     |                    | 4/15/2012  | 606               | 644                 |                  |                                          |                                |             | -38              |        |  |
| Totals                          |             |                           |           |                                      |               |                    |            |                   | 14,703,389          | 13,007,841       |                                          |                                | 1,695,548   |                  |        |  |
| Capital Gains/Losses            |             |                           |           |                                      |               |                    |            |                   | 0                   | 0                |                                          |                                | 0           |                  |        |  |
| Other sales                     |             |                           |           |                                      |               |                    |            |                   | 0                   | 0                |                                          |                                | 0           |                  |        |  |

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

| Check "X" to include in Part IV |   | Description               | CUSIP #   | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Totals                     |                             | Gross Sales       |                     | Cost, Other Basis and Expenses |                                          | Net Gain or Loss |             |                  |
|---------------------------------|---|---------------------------|-----------|-----------|--------------------------------------|---------------|--------------------|------------|----------------------------|-----------------------------|-------------------|---------------------|--------------------------------|------------------------------------------|------------------|-------------|------------------|
|                                 |   |                           |           |           |                                      |               |                    |            | Capital Gains/Losses       |                             | Gross Sales Price | Cost or Other Basis | Valuation Method               | Expense of Sale and Cost of Improvements | Depreciation     | Adjustments | Net Gain or Loss |
|                                 |   |                           |           |           |                                      |               |                    |            | Long Term CG Distributions | Short Term CG Distributions |                   |                     |                                |                                          |                  |             |                  |
|                                 |   | Amount                    | 82,172    |           |                                      |               |                    |            |                            |                             |                   |                     |                                |                                          |                  |             |                  |
|                                 |   | 0                         |           |           |                                      |               |                    |            |                            |                             |                   |                     |                                |                                          |                  |             |                  |
| 545                             | X | FHLMC GOLD A82889 5.5% 11 | 312928GG1 |           |                                      | 3/23/2010     |                    | 7/15/2012  | 312                        |                             | 332               |                     |                                |                                          | -20              |             |                  |
| 546                             | X | FHLMC GOLD A82889 5.5% 11 | 312929GG1 |           |                                      | 3/23/2010     |                    | 5/15/2012  | 230                        |                             | 244               |                     |                                |                                          | -14              |             |                  |
| 547                             | X | FHLMC GOLD A82889 5.5% 11 | 312928GG1 |           |                                      | 3/23/2010     |                    | 8/15/2012  | 719                        |                             | 764               |                     |                                |                                          | -45              |             |                  |
| 548                             | X | FHLMC GOLD A82889 5.5% 11 | 312929GG1 |           |                                      | 3/23/2010     |                    | 6/15/2012  | 722                        |                             | 767               |                     |                                |                                          | -45              |             |                  |
| 549                             | X | FHLMC GOLD A82889 5.5% 11 | 312928GG1 |           |                                      | 3/23/2010     |                    | 9/15/2012  | 605                        |                             | 643               |                     |                                |                                          | -38              |             |                  |
| 550                             | X | FHLMC GOLD A82889 5.5% 11 | 312928GG1 |           |                                      | 3/23/2010     |                    | 10/15/2012 | 289                        |                             | 307               |                     |                                |                                          | -18              |             |                  |
| 551                             | X | FHLMC GOLD A82889 5.5% 11 | 312929GG1 |           |                                      | 3/23/2010     |                    | 11/15/2012 | 522                        |                             | 555               |                     |                                |                                          | -33              |             |                  |
| 552                             | X | FHLMC GOLD A82889 5.5% 11 | 312929GG1 |           |                                      | 3/23/2010     |                    | 12/15/2012 | 19                         |                             | 20                |                     |                                |                                          | -1               |             |                  |
| 553                             | X | FHLMC GOLD A82889 5.5% 11 | 312928GG1 |           |                                      | 3/23/2010     |                    | 12/31/2012 | 1,414                      |                             | 1,502             |                     |                                |                                          | -88              |             |                  |
| 554                             | X | FHLMC GOLD A90393 5.0%    | 312938J8  |           |                                      | 9/19/2011     |                    | 2/15/2012  | 231                        |                             | 250               |                     |                                |                                          | -19              |             |                  |
| 555                             | X | U S TREASURY NOTE 4.25%   | 912828BR0 |           |                                      | 4/6/2010      |                    | 2/8/2012   | 5,349                      |                             | 5,390             |                     |                                |                                          | -41              |             |                  |
| 556                             | X | U S TREASURY NOTE 4.25%   | 912828BR0 |           |                                      | 4/6/2010      |                    | 2/3/2012   | 5,340                      |                             | 5,390             |                     |                                |                                          | -50              |             |                  |
| 557                             | X | U S TREASURY NOTE 4.25%   | 912828BR0 |           |                                      | 4/6/2010      |                    | 2/4/2012   | 42,705                     |                             | 43,120            |                     |                                |                                          | -415             |             |                  |
| 558                             | X | U S TREASURY NOTE 4.25%   | 912828BR0 |           |                                      | 4/6/2010      |                    | 2/4/2012   | 5,337                      |                             | 5,390             |                     |                                |                                          | -53              |             |                  |
| 559                             | X | U S TREASURY NOTE 4.25%   | 912828BR0 |           |                                      | 4/6/2010      |                    | 2/4/2012   | 5,337                      |                             | 5,390             |                     |                                |                                          | -53              |             |                  |
| 560                             | X | U S TREASURY NOTE 4.25%   | 912828BR0 |           |                                      | 4/6/2010      |                    | 2/9/2012   | 37,362                     |                             | 37,730            |                     |                                |                                          | -368             |             |                  |
| 561                             | X | U S TREASURY NOTE 1.0%    | 912828P07 |           |                                      | 1/21/2011     |                    | 2/9/2012   | 5,065                      |                             | 4,991             |                     |                                |                                          | 74               |             |                  |
| 562                             | X | U S TREASURY NOTE 1.0%    | 912828P07 |           |                                      | 1/25/2011     |                    | 2/9/2012   | 10,130                     |                             | 9,990             |                     |                                |                                          | 140              |             |                  |
| 563                             | X | FHLMC POOL Q04584 4.5%    | 3132GKXM3 |           |                                      | 11/7/2011     |                    | 7/15/2012  | 1,148                      |                             | 1,217             |                     |                                |                                          | -69              |             |                  |
| 564                             | X | FHLMC POOL Q04584 4.5%    | 3132GKXM3 |           |                                      | 11/7/2011     |                    | 8/15/2012  | 52                         |                             | 56                |                     |                                |                                          | -4               |             |                  |
| 565                             | X | FHLMC POOL Q04584 4.5%    | 3132GKXM3 |           |                                      | 11/7/2011     |                    | 9/15/2012  | 2,558                      |                             | 2,712             |                     |                                |                                          | -154             |             |                  |
| 566                             | X | FHLMC POOL Q04584 4.5%    | 3132GKXM3 |           |                                      | 11/7/2011     |                    | 10/15/2012 | 52                         |                             | 55                |                     |                                |                                          | -3               |             |                  |
| 567                             | X | FHLMC POOL Q04584 4.5%    | 3132GKXM3 |           |                                      | 11/7/2011     |                    | 11/15/2012 | 49                         |                             | 52                |                     |                                |                                          | -3               |             |                  |
| 568                             | X | FHLMC POOL Q04584 4.5%    | 3132GKXM3 |           |                                      | 11/7/2011     |                    | 12/15/2012 | 1,582                      |                             | 1,677             |                     |                                |                                          | -95              |             |                  |
| 569                             | X | FHLMC POOL Q04584 4.5%    | 3132GKXM3 |           |                                      | 11/7/2011     |                    | 12/31/2012 | 52                         |                             | 55                |                     |                                |                                          | -3               |             |                  |
| 570                             | X | FHLMC GOLD POOL Q12934 3  | 3132HPHK3 |           |                                      | 11/21/2012    |                    | 12/31/2012 | 280                        |                             | 294               |                     |                                |                                          | -14              |             |                  |
| 571                             | X | FED HOME LOAN BANK 3.62%  | 3133XSAE8 |           |                                      | 4/23/2010     |                    | 2/8/2012   | 26,402                     |                             | 26,300            |                     |                                |                                          | 102              |             |                  |
| 572                             | X | FEDERAL NATL MTG AS 4.37% | 31359MSL8 |           |                                      | 6/29/2011     |                    | 1/9/2012   | 5,305                      |                             | 5,380             |                     |                                |                                          | -75              |             |                  |
| 573                             | X | FEDERAL NATL MTG AS 4.37% | 31359MSL8 |           |                                      | 6/29/2011     |                    | 1/20/2012  | 15,911                     |                             | 16,141            |                     |                                |                                          | -230             |             |                  |
| 574                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 2/25/2012  | 130                        |                             | 143               |                     |                                |                                          | -13              |             |                  |
| 575                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 3/25/2012  | 149                        |                             | 164               |                     |                                |                                          | -15              |             |                  |
| 576                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 4/25/2012  | 228                        |                             | 250               |                     |                                |                                          | -22              |             |                  |
| 577                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 5/25/2012  | 260                        |                             | 286               |                     |                                |                                          | -26              |             |                  |
| 578                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 6/25/2012  | 111                        |                             | 122               |                     |                                |                                          | -11              |             |                  |
| 579                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 7/25/2012  | 185                        |                             | 203               |                     |                                |                                          | -18              |             |                  |
| 580                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 8/25/2012  | 207                        |                             | 227               |                     |                                |                                          | -20              |             |                  |
| 581                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 9/25/2012  | 169                        |                             | 185               |                     |                                |                                          | -16              |             |                  |
| 582                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 10/25/2012 | 235                        |                             | 258               |                     |                                |                                          | -23              |             |                  |
| 583                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 11/25/2012 | 190                        |                             | 209               |                     |                                |                                          | -19              |             |                  |
| 584                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 12/25/2012 | 205                        |                             | 225               |                     |                                |                                          | -20              |             |                  |
| 585                             | X | FHLMC POOL 255364 6.0%    | 31371LTV1 |           |                                      | 12/29/2010    |                    | 12/31/2012 | 184                        |                             | 202               |                     |                                |                                          | -18              |             |                  |
| 586                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 2/25/2012  | 42                         |                             | 46                |                     |                                |                                          | -4               |             |                  |
| 587                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 3/25/2012  | 45                         |                             | 49                |                     |                                |                                          | -4               |             |                  |
| 588                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 4/25/2012  | 50                         |                             | 55                |                     |                                |                                          | -5               |             |                  |
| 589                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 5/25/2012  | 47                         |                             | 51                |                     |                                |                                          | -4               |             |                  |
| 590                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 6/25/2012  | 47                         |                             | 51                |                     |                                |                                          | -4               |             |                  |
| 591                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 7/25/2012  | 41                         |                             | 44                |                     |                                |                                          | -3               |             |                  |
| 592                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 8/25/2012  | 48                         |                             | 52                |                     |                                |                                          | -4               |             |                  |
| 593                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 9/25/2012  | 46                         |                             | 50                |                     |                                |                                          | -4               |             |                  |
| 594                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 10/25/2012 | 46                         |                             | 44                |                     |                                |                                          | -2               |             |                  |
| 595                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 11/25/2012 | 46                         |                             | 50                |                     |                                |                                          | -4               |             |                  |
| 596                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 12/25/2012 | 42                         |                             | 46                |                     |                                |                                          | -4               |             |                  |
| 597                             | X | FHLMC POOL 55528 6.0%     | 31385XD95 |           |                                      | 3/9/2011      |                    | 12/31/2012 | 45                         |                             | 49                |                     |                                |                                          | -4               |             |                  |
| 598                             | X | FHLMC POOL AH3519 4.0%    | 3138A4D4  |           |                                      | 4/8/2011      |                    | 2/25/2012  | 374                        |                             | 366               |                     |                                |                                          | 8                |             |                  |
| 599                             | X | FHLMC POOL AH3519 4.0%    | 3138A4D4  |           |                                      | 4/8/2011      |                    | 3/25/2012  | 396                        |                             | 389               |                     |                                |                                          | 7                |             |                  |
| 600                             | X | U S TREASURY NOTE 1.25%   | 912828P27 |           |                                      | 3/11/2011     |                    | 5/18/2012  | 20,351                     |                             | 20,086            |                     |                                |                                          | 265              |             |                  |
| 601                             | X | U S TREASURY NOTE 1.25%   | 912828P27 |           |                                      | 3/11/2011     |                    | 6/15/2012  | 5,087                      |                             | 5,018             |                     |                                |                                          | 69               |             |                  |
| 602                             | X | FHLMC POOL AL0219 3.3801% | 3138EGG57 |           |                                      | 10/20/2011    |                    | 7/25/2012  | 1,238                      |                             | 1,258             |                     |                                |                                          | -20              |             |                  |
| 603                             | X | FHLMC POOL AL0219 3.3801% | 3138EGG57 |           |                                      | 10/20/2011    |                    | 8/25/2012  | 685                        |                             | 696               |                     |                                |                                          | -11              |             |                  |
| 604                             | X | FHLMC POOL AL0219 3.3801% | 3138EGG57 |           |                                      | 10/20/2011    |                    | 9/25/2012  | 215                        |                             | 219               |                     |                                |                                          | -4               |             |                  |
| 605                             | X | FHLMC POOL AL0219 3.3801% | 3138EGG57 |           |                                      | 10/20/2011    |                    | 10/25/2012 | 794                        |                             | 807               |                     |                                |                                          | -13              |             |                  |
| 606                             | X | FHLMC POOL AL0219 3.3802% | 3138EGG57 |           |                                      | 10/20/2011    |                    | 11/25/2012 | 223                        |                             | 227               |                     |                                |                                          | -4               |             |                  |
| 607                             | X | FHLMC POOL AL0219 3.3801% | 3138EGG57 |           |                                      | 10/20/2011    |                    | 12/25/2012 | 1,115                      |                             | 1,133             |                     |                                |                                          | -18              |             |                  |
| 608                             | X | FHLMC POOL AL0219 3.3805% | 3138EGG57 |           |                                      | 10/20/2011    |                    | 1/13/2012  | 2,133                      |                             | 2,167             |                     |                                |                                          | -34              |             |                  |
| 609                             | X | FHLMC POOL AL0201 5.0%    | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 1/13/2012  | 4,153                      |                             | 4,136             |                     |                                |                                          | 17               |             |                  |
| 610                             | X | FHLMC POOL AL0201 5.0%    | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 2/25/2012  | 344                        |                             | 369               |                     |                                |                                          | -25              |             |                  |
| 611                             | X | FHLMC POOL AL0201 5.0%    | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 3/25/2012  | 332                        |                             | 357               |                     |                                |                                          | -25              |             |                  |
| 612                             | X | FHLMC POOL AL0201 5.0%    | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 4/25/2012  | 354                        |                             | 381               |                     |                                |                                          | -27              |             |                  |

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

| Long Term CG Distributions      |                             |           |           |                                      |               |                    |            |                   |                     | Amount           |                                          | Totals       |             | Capital Gains/Losses |  | Gross Sales |  | Cost, Other Basis and Expenses |  | Net Gain or Loss |  |
|---------------------------------|-----------------------------|-----------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|------------------|------------------------------------------|--------------|-------------|----------------------|--|-------------|--|--------------------------------|--|------------------|--|
| Short Term CG Distributions     |                             |           |           |                                      |               |                    |            |                   |                     | 82,172           |                                          | 0            |             | Other sales          |  | 14,703,389  |  | 13,007,841                     |  | 1,695,548        |  |
| Check "X" to include in Part IV | Description                 | CUSIP #   | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Adjustments | Net Gain or Loss     |  |             |  |                                |  |                  |  |
| 613                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 5/25/2012  | 359               | 385                 |                  |                                          |              |             | -26                  |  |             |  |                                |  |                  |  |
| 614                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 6/25/2012  | 323               | 347                 |                  |                                          |              |             | -24                  |  |             |  |                                |  |                  |  |
| 615                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 7/25/2012  | 342               | 368                 |                  |                                          |              |             | -26                  |  |             |  |                                |  |                  |  |
| 616                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 8/25/2012  | 298               | 320                 |                  |                                          |              |             | -22                  |  |             |  |                                |  |                  |  |
| 617                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 9/25/2012  | 291               | 313                 |                  |                                          |              |             | -22                  |  |             |  |                                |  |                  |  |
| 618                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 10/25/2012 | 309               | 332                 |                  |                                          |              |             | -23                  |  |             |  |                                |  |                  |  |
| 619                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 11/25/2012 | 294               | 316                 |                  |                                          |              |             | -22                  |  |             |  |                                |  |                  |  |
| 620                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 12/25/2012 | 257               | 276                 |                  |                                          |              |             | -19                  |  |             |  |                                |  |                  |  |
| 621                             | X FNMA POOL AL0201 5.0%     | 3138EGGK4 |           |                                      | 4/15/2011     |                    | 12/31/2012 | 310               | 333                 |                  |                                          |              |             | -23                  |  |             |  |                                |  |                  |  |
| 622                             | X FNMA POOL AL0573 3.5%     | 3138EGT79 |           |                                      | 8/2/2011      |                    | 2/8/2012   | 23,886            | 23,444              |                  |                                          |              |             | 442                  |  |             |  |                                |  |                  |  |
| 623                             | X FNMA POOL AL0573 3.5%     | 3138EGT79 |           |                                      | 8/2/2011      |                    | 2/25/2012  | 606               | 626                 |                  |                                          |              |             | -20                  |  |             |  |                                |  |                  |  |
| 624                             | X FNMA POOL AL1946 3.5%     | 3138EJEU8 |           |                                      | 6/4/2012      |                    | 8/25/2012  | 735               | 773                 |                  |                                          |              |             | -38                  |  |             |  |                                |  |                  |  |
| 625                             | X FNMA POOL AL1946 3.5%     | 3138EJEU8 |           |                                      | 6/4/2012      |                    | 9/25/2012  | 494               | 520                 |                  |                                          |              |             | -26                  |  |             |  |                                |  |                  |  |
| 626                             | X FNMA POOL AL1946 3.5%     | 3138EJEU8 |           |                                      | 6/4/2012      |                    | 10/25/2012 | 493               | 518                 |                  |                                          |              |             | -25                  |  |             |  |                                |  |                  |  |
| 627                             | X FNMA POOL AL1946 3.5%     | 3138EJEU8 |           |                                      | 6/4/2012      |                    | 11/25/2012 | 46                | 48                  |                  |                                          |              |             | -2                   |  |             |  |                                |  |                  |  |
| 628                             | X FNMA POOL AL1946 3.5%     | 3138EJEU8 |           |                                      | 6/4/2012      |                    | 12/25/2012 | 1,223             | 1,295               |                  |                                          |              |             | -72                  |  |             |  |                                |  |                  |  |
| 629                             | X FNMA POOL AL1946 3.5%     | 3138EJEU8 |           |                                      | 6/4/2012      |                    | 12/31/2012 | 706               | 742                 |                  |                                          |              |             | -36                  |  |             |  |                                |  |                  |  |
| 630                             | X FNMA REMIC 2003-64 5.5%   | 31393DKA8 |           |                                      | 5/20/2010     |                    | 1/25/2012  | 506               | 530                 |                  |                                          |              |             | -24                  |  |             |  |                                |  |                  |  |
| 631                             | X FNMA REMIC 2003-64 5.5%   | 31393DKA8 |           |                                      | 5/20/2010     |                    | 2/25/2012  | 575               | 603                 |                  |                                          |              |             | -28                  |  |             |  |                                |  |                  |  |
| 632                             | X FNMA REMIC 2003-64 5.5%   | 31393DKA8 |           |                                      | 5/20/2010     |                    | 3/25/2012  | 608               | 637                 |                  |                                          |              |             | -29                  |  |             |  |                                |  |                  |  |
| 633                             | X FNMA REMIC 2003-64 5.5%   | 31393DKA8 |           |                                      | 5/20/2010     |                    | 4/25/2012  | 620               | 649                 |                  |                                          |              |             | -29                  |  |             |  |                                |  |                  |  |
| 634                             | X FNMA REMIC 2003-64 5.5%   | 31393DKA8 |           |                                      | 5/20/2010     |                    | 5/25/2012  | 624               | 654                 |                  |                                          |              |             | -30                  |  |             |  |                                |  |                  |  |
| 635                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 3/15/2012  | 176               | 191                 |                  |                                          |              |             | -15                  |  |             |  |                                |  |                  |  |
| 636                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 4/15/2012  | 191               | 207                 |                  |                                          |              |             | -16                  |  |             |  |                                |  |                  |  |
| 637                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 5/15/2012  | 246               | 267                 |                  |                                          |              |             | -21                  |  |             |  |                                |  |                  |  |
| 638                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 6/15/2012  | 160               | 173                 |                  |                                          |              |             | -13                  |  |             |  |                                |  |                  |  |
| 639                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 7/15/2012  | 200               | 216                 |                  |                                          |              |             | -16                  |  |             |  |                                |  |                  |  |
| 640                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 8/15/2012  | 487               | 527                 |                  |                                          |              |             | -40                  |  |             |  |                                |  |                  |  |
| 641                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 9/15/2012  | 777               | 841                 |                  |                                          |              |             | -64                  |  |             |  |                                |  |                  |  |
| 642                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 10/15/2012 | 643               | 695                 |                  |                                          |              |             | -52                  |  |             |  |                                |  |                  |  |
| 643                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 11/15/2012 | 466               | 504                 |                  |                                          |              |             | -38                  |  |             |  |                                |  |                  |  |
| 644                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 12/15/2012 | 301               | 326                 |                  |                                          |              |             | -25                  |  |             |  |                                |  |                  |  |
| 645                             | X FHLMC GOLD A90393 5.0%    | 312938NJ8 |           |                                      | 9/19/2011     |                    | 12/31/2012 | 168               | 182                 |                  |                                          |              |             | -14                  |  |             |  |                                |  |                  |  |
| 646                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 3/9/2011      |                    | 2/15/2012  | 416               | 436                 |                  |                                          |              |             | -20                  |  |             |  |                                |  |                  |  |
| 647                             | X LINEAR TECHNOLOGY CORP    | 535678106 |           |                                      | 7/18/2012     |                    | 9/26/2012  | 346               | 341                 |                  |                                          |              |             | 5                    |  |             |  |                                |  |                  |  |
| 648                             | X LINEAR TECHNOLOGY CORP    | 535678106 |           |                                      | 7/18/2012     |                    | 9/26/2012  | 4,734             | 4,647               |                  |                                          |              |             | 87                   |  |             |  |                                |  |                  |  |
| 649                             | X LLOYDS TSB BANK PLC 6.375 | 539473AH1 |           |                                      | 1/13/2011     |                    | 7/6/2012   | 17,133            | 14,955              |                  |                                          |              |             | 2,178                |  |             |  |                                |  |                  |  |
| 650                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 3/9/2011      |                    | 3/15/2012  | 509               | 533                 |                  |                                          |              |             | -24                  |  |             |  |                                |  |                  |  |
| 651                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 3/9/2011      |                    | 4/15/2012  | 427               | 447                 |                  |                                          |              |             | -20                  |  |             |  |                                |  |                  |  |
| 652                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 3/9/2011      |                    | 5/15/2012  | 336               | 352                 |                  |                                          |              |             | -16                  |  |             |  |                                |  |                  |  |
| 653                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 3/9/2011      |                    | 6/15/2012  | 487               | 510                 |                  |                                          |              |             | -23                  |  |             |  |                                |  |                  |  |
| 654                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 5/24/2012     |                    | 6/15/2012  | 243               | 262                 |                  |                                          |              |             | -19                  |  |             |  |                                |  |                  |  |
| 655                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 5/24/2012     |                    | 7/15/2012  | 342               | 359                 |                  |                                          |              |             | -17                  |  |             |  |                                |  |                  |  |
| 656                             | X FHLMC GOLD A92821 5.0%    | 312941D20 |           |                                      | 5/24/2012     |                    | 7/15/2012  | 171               | 185                 |                  |                                          |              |             | -14                  |  |             |  |                                |  |                  |  |
| 657                             | X JP MORGAN CHASE & CO      | 46625H100 |           |                                      | 6/3/2010      |                    | 6/1/2012   | 20,248            | 24,707              |                  |                                          |              |             | -4,459               |  |             |  |                                |  |                  |  |
| 658                             | X JP MORGAN CHASE & CO      | 46625H100 |           |                                      | 6/3/2010      |                    | 7/19/2012  | 19,942            | 22,354              |                  |                                          |              |             | -2,412               |  |             |  |                                |  |                  |  |
| 659                             | X JP MORGAN CHASE & CO      | 46625H100 |           |                                      | 8/14/2008     |                    | 7/19/2012  | 8,047             | 8,689               |                  |                                          |              |             | -642                 |  |             |  |                                |  |                  |  |
| 660                             | X JP MORGAN CHASE & C 5.12  | 46625HBV1 |           |                                      | 2/17/2010     |                    | 1/20/2012  | 10,576            | 10,503              |                  |                                          |              |             | 73                   |  |             |  |                                |  |                  |  |
| 661                             | X JP MORGAN CHASE & C 5.12  | 46625HBV1 |           |                                      | 3/9/2011      |                    | 1/20/2012  | 5,288             | 5,404               |                  |                                          |              |             | -116                 |  |             |  |                                |  |                  |  |
| 662                             | X JEFFERIES GROUP INC 7.75  | 472319AA0 |           |                                      | 1/19/2011     |                    | 3/15/2012  | 15,000            | 15,000              |                  |                                          |              |             | 0                    |  |             |  |                                |  |                  |  |
| 663                             | X JOHNSON & JOHNSON         | 478160104 |           |                                      | 12/16/2000    |                    | 6/1/2012   | 123,560           | 98,766              |                  |                                          |              |             | 24,794               |  |             |  |                                |  |                  |  |
| 664                             | X JOHNSON & JOHNSON         | 478160104 |           |                                      | 4/22/2003     |                    | 6/1/2012   | 20,573            | 18,392              |                  |                                          |              |             | 2,181                |  |             |  |                                |  |                  |  |
| 665                             | X JOHNSON & JOHNSON         | 478160104 |           |                                      | 4/22/2003     |                    | 6/1/2012   | 72,097            | 64,453              |                  |                                          |              |             | 7,644                |  |             |  |                                |  |                  |  |
| 666                             | X JOHNSON CONTROLS INC      | 478366107 |           |                                      | 1/13/2011     |                    | 6/1/2012   | 29,641            | 41,095              |                  |                                          |              |             | -11,454              |  |             |  |                                |  |                  |  |
| 667                             | X JOHNSON CONTROLS INC      | 478366107 |           |                                      | 1/13/2011     |                    | 7/1/2012   | 13,688            | 20,547              |                  |                                          |              |             | -6,859               |  |             |  |                                |  |                  |  |
| 668                             | X JOHNSON CONTROLS INC 5    | 478366A98 |           |                                      | 1/22/2010     |                    | 4/18/2012  | 11,311            | 10,430              |                  |                                          |              |             | 881                  |  |             |  |                                |  |                  |  |
| 669                             | X JOHNSON CONTROLS INC 5    | 478366A98 |           |                                      | 3/4/2010      |                    | 4/18/2012  | 5,656             | 5,409               |                  |                                          |              |             | 247                  |  |             |  |                                |  |                  |  |
| 670                             | X KELLOGG CO                | 487836108 |           |                                      | 4/25/2011     |                    | 3/19/2012  | 8,944             | 9,398               |                  |                                          |              |             | -454                 |  |             |  |                                |  |                  |  |
| 671                             | X KELLOGG CO                | 487836108 |           |                                      | 4/11/2011     |                    | 3/19/2012  | 3,157             | 3,281               |                  |                                          |              |             | -124                 |  |             |  |                                |  |                  |  |
| 672                             | X KELLOGG CO                | 487836108 |           |                                      | 3/21/2011     |                    | 7/18/2012  | 11,524            | 13,012              |                  |                                          |              |             | -1,488               |  |             |  |                                |  |                  |  |
| 673                             | X KELLOGG CO                | 487836108 |           |                                      | 4/11/2011     |                    | 7/18/2012  | 3,361             | 3,828               |                  |                                          |              |             | -467                 |  |             |  |                                |  |                  |  |
| 674                             | X KIMBERLY CLARK CORP       | 494368103 |           |                                      | 4/11/2011     |                    | 12/12/2012 | 8,564             | 6,554               |                  |                                          |              |             | 2,010                |  |             |  |                                |  |                  |  |
| 675                             | X KIMCO REALTY CORP         | 49446R109 |           |                                      | 3/10/2011     |                    | 7/18/2012  | 5,029             | 4,687               |                  |                                          |              |             | 342                  |  |             |  |                                |  |                  |  |
| 676                             | X KIMCO REALTY CORP         | 49446R109 |           |                                      | 4/25/2011     |                    | 7/18/2012  | 5,223             | 5,033               |                  |                                          |              |             | 180                  |  |             |  |                                |  |                  |  |
| 677                             | X KIMCO REALTY CORP         | 49446R109 |           |                                      | 3/3/2011      |                    | 7/18/2012  | 1,354             | 1,241               |                  |                                          |              |             | 113                  |  |             |  |                                |  |                  |  |
| 678                             | X KINDER MORGAN INC         | 49456B101 |           |                                      | 2/14/2011     |                    | 4/3/2012   | 9,064             | 7,151               |                  |                                          |              |             | 1,813                |  |             |  |                                |  |                  |  |
| 679                             | X KOHL'S CORP               | 500255104 |           |                                      | 8/10/2012     |                    | 12/13/2012 | 30,210            | 35,125              |                  |                                          |              |             | -4,915               |  |             |  |                                |  |                  |  |
| 680                             | X KRAFT FOODS INC 5.375%    | 50075NBA1 |           |                                      | 9/6/2010      |                    | 5/24/2012  | 5,803             | 5,520               |                  |                                          |              |             | 283                  |  |             |  |                                |  |                  |  |

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

| Long Term CG Distributions      |             |                       |           |                                      |               |                    |            |                   |                     |                  |                                          |                      |             |                  | Amount      |            | Short Term CG Distributions |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
|---------------------------------|-------------|-----------------------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|------------------|------------------------------------------|----------------------|-------------|------------------|-------------|------------|-----------------------------|--|------------------|--|--|--|--|--|--|--|--|--|--|--|--|
| Check "x" to include in Part IV | Description | CUSIP #               | Purchaser | Check "x" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Totals               |             | Net Gain or Loss |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
|                                 |             |                       |           |                                      |               |                    |            |                   |                     |                  |                                          | Capital Gains/Losses |             |                  | Gross Sales |            | Basis and Expenses          |  | Net Gain or Loss |  |  |  |  |  |  |  |  |  |  |  |  |
|                                 |             |                       |           |                                      |               |                    |            |                   |                     |                  |                                          | Other sales          | Other sales |                  | 14,703,389  | 13,007,841 | 1,695,548                   |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 681                             | X           | KRAFT FOODS INC       | 5.375%    |                                      | 9/8/2010      |                    | 5/24/2012  | 5,796             | 5,520               |                  |                                          |                      |             | 276              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 682                             | X           | KRAFT FOODS INC       | 5.375%    |                                      | 9/8/2010      |                    | 5/30/2012  | 5,816             | 5,520               |                  |                                          |                      |             | 296              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 683                             | X           | KRAFT FOODS GROUP INC |           |                                      | 6/10/2012     |                    | 10/10/2012 | 32,931            | 28,002              |                  |                                          |                      |             | 4,929            |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 684                             | X           | KRAFT FOODS GROUP INC |           |                                      | 10/15/2012    |                    | 10/25/2012 | 30                | 32                  |                  |                                          |                      |             | -2               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 685                             | X           | U.S. TREASURY NOTE    | 1.25%     |                                      | 3/23/2011     |                    | 5/18/2012  | 35,606            | 35,133              |                  |                                          |                      |             | 473              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 686                             | X           | U.S. TREASURY NOTE    | 1.25%     |                                      | 5/24/2012     |                    | 6/6/2012   | 40,690            | 40,692              |                  |                                          |                      |             | -2               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 687                             | X           | U.S. TREASURY NOTE    | 1.25%     |                                      | 5/24/2012     |                    | 6/7/2012   | 61,026            | 61,038              |                  |                                          |                      |             | -12              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 688                             | X           | U.S. TREASURY NOTE    | 1.25%     |                                      | 6/12/2012     |                    | 6/27/2012  | 101,586           | 101,653             |                  |                                          |                      |             | -67              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 689                             | X           | UNITED STATES T-NOTE  | 1.25      |                                      | 4/19/2011     |                    | 5/18/2012  | 20,355            | 20,069              |                  |                                          |                      |             | 286              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 690                             | X           | UNITED STATES T-NOTE  | 1.25      |                                      | 2/15/2011     |                    | 3/7/2012   | 10,180            | 9,954               |                  |                                          |                      |             | 226              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 691                             | X           | UNITED STATES T-NOTE  | 1.0       |                                      | 5/16/2011     |                    | 5/24/2012  | 15,202            | 15,033              |                  |                                          |                      |             | 169              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 692                             | X           | UNITED STATES T-NOTE  | 1.0       |                                      | 5/27/2011     |                    | 5/24/2012  | 10,134            | 10,060              |                  |                                          |                      |             | 84               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 693                             | X           | UNITED STATES TREAS   | 0.75      |                                      | 6/15/2011     |                    | 6/27/2012  | 5,042             | 5,010               |                  |                                          |                      |             | 32               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 694                             | X           | UNITED STATES TREAS   | 0.75      |                                      | 6/22/2011     |                    | 6/27/2012  | 10,084            | 10,024              |                  |                                          |                      |             | 60               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 695                             | X           | UNITED STATES TREAS   | 0.75      |                                      | 6/19/2012     |                    | 6/27/2012  | 15,127            | 15,131              |                  |                                          |                      |             | -4               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 696                             | X           | UNITED STATES T-NOTE  | 0.62      |                                      | 8/5/2011      |                    | 6/27/2012  | 15,089            | 15,066              |                  |                                          |                      |             | 23               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 697                             | X           | UNITED STATES T-NOTE  | 0.62      |                                      | 8/5/2011      |                    | 6/28/2012  | 5,030             | 5,022               |                  |                                          |                      |             | 8                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 698                             | X           | UNITED STATES T-NOTE  | 2.12      |                                      | 8/24/2011     |                    | 4/24/2012  | 5,105             | 4,942               |                  |                                          |                      |             | 163              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 699                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 5/24/2012     |                    | 5/30/2012  | 5,175             | 5,128               |                  |                                          |                      |             | 47               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 700                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 5/24/2012     |                    | 5/30/2012  | 10,351            | 10,249              |                  |                                          |                      |             | 102              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 701                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 6/6/2012      |                    | 8/20/2012  | 15,417            | 15,531              |                  |                                          |                      |             | -114             |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 702                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 6/28/2012     |                    | 8/20/2012  | 15,417            | 15,660              |                  |                                          |                      |             | -243             |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 703                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 5/24/2012     |                    | 8/20/2012  | 15,417            | 15,374              |                  |                                          |                      |             | 43               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 704                             | X           | U.S. TREASURY NOTE    | 0.875     |                                      | 12/21/2011    |                    | 10/2/2012  | 5,082             | 5,004               |                  |                                          |                      |             | 78               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 705                             | X           | U.S. TREASURY NOTE    | 0.25%     |                                      | 6/19/2012     |                    | 6/28/2012  | 4,987             | 4,987               |                  |                                          |                      |             | 0                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 706                             | X           | U.S. TREASURY NOTE    | 0.25%     |                                      | 2/24/2012     |                    | 6/29/2012  | 9,969             | 9,974               |                  |                                          |                      |             | -5               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 707                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 2/24/2012     |                    | 4/4/2012   | 9,782             | 10,018              |                  |                                          |                      |             | -236             |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 708                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 2/24/2012     |                    | 4/5/2012   | 4,913             | 5,009               |                  |                                          |                      |             | -96              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 709                             | X           | U.S. TREASURY NOTE    | 2.0%      |                                      | 2/24/2012     |                    | 4/24/2012  | 25,069            | 25,046              |                  |                                          |                      |             | 23               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 710                             | X           | U.S. TREASURY NOTE    | 1.75%     |                                      | 7/11/2012     |                    | 8/22/2012  | 5,017             | 5,115               |                  |                                          |                      |             | -98              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 711                             | X           | U.S. TREASURY NOTE    | 1.75%     |                                      | 7/11/2012     |                    | 9/10/2012  | 5,062             | 5,115               |                  |                                          |                      |             | -53              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 712                             | X           | U.S. TREASURY NOTE    | 1.75%     |                                      | 6/7/2012      |                    | 9/10/2012  | 5,062             | 5,037               |                  |                                          |                      |             | 5                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 713                             | X           | U.S. TREASURY NOTE    | 1.75%     |                                      | 6/7/2012      |                    | 9/25/2012  | 5,042             | 5,037               |                  |                                          |                      |             | 0                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 714                             | X           | U.S. TREASURY NOTE    | 1.75%     |                                      | 6/7/2012      |                    | 11/27/2012 | 15,214            | 15,112              |                  |                                          |                      |             | 102              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 715                             | X           | U.S. TREASURY NOTE    | 1.75%     |                                      | 6/7/2012      |                    | 12/4/2012  | 20,411            | 20,149              |                  |                                          |                      |             | 262              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 716                             | X           | WI TREASURY N/B       | 0.75%     |                                      | 7/24/2012     |                    | 9/26/2012  | 15,115            | 15,133              |                  |                                          |                      |             | -18              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 717                             | X           | WI TREASURY N/B       | 0.75%     |                                      | 9/6/2012      |                    | 9/26/2012  | 5,038             | 5,026               |                  |                                          |                      |             | 12               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 718                             | X           | WI TREASURY N/B       | 0.75%     |                                      | 8/15/2012     |                    | 10/2/2012  | 10,080            | 9,984               |                  |                                          |                      |             | 96               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 719                             | X           | WI TREASURY N/B       | 0.75%     |                                      | 9/6/2012      |                    | 10/2/2012  | 5,040             | 5,026               |                  |                                          |                      |             | 14               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 720                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 4/8/2011      |                    | 4/25/2012  | 319               | 313                 |                  |                                          |                      |             | 6                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 721                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 4/8/2011      |                    | 5/25/2012  | 223               | 219                 |                  |                                          |                      |             | 4                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 722                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 4/8/2011      |                    | 6/25/2012  | 294               | 288                 |                  |                                          |                      |             | 6                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 723                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 4/8/2011      |                    | 7/25/2012  | 478               | 469                 |                  |                                          |                      |             | 9                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 724                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 6/27/2012     |                    | 7/25/2012  | 239               | 254                 |                  |                                          |                      |             | -15              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 725                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 4/8/2011      |                    | 8/25/2012  | 433               | 425                 |                  |                                          |                      |             | 8                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 726                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 6/27/2012     |                    | 8/25/2012  | 216               | 230                 |                  |                                          |                      |             | -14              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 727                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 4/8/2011      |                    | 9/25/2012  | 430               | 423                 |                  |                                          |                      |             | 7                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 728                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 6/27/2012     |                    | 9/25/2012  | 215               | 229                 |                  |                                          |                      |             | -14              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 729                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 4/8/2011      |                    | 10/25/2012 | 965               | 949                 |                  |                                          |                      |             | 16               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 730                             | X           | FNMA POOL AH3519      | 4.0%      |                                      | 6/27/2012     |                    | 10/25/2012 | 482               | 514                 |                  |                                          |                      |             | -32              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 731                             | X           | FNMA REMIC 2003-64    | 5.5%      |                                      | 5/20/2010     |                    | 6/25/2012  | 765               | 801                 |                  |                                          |                      |             | -36              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 732                             | X           | FNMA REMIC 2003-64    | 5.5%      |                                      | 5/20/2010     |                    | 7/25/2012  | 667               | 698                 |                  |                                          |                      |             | -31              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 733                             | X           | FNMA REMIC 2003-64    | 5.5%      |                                      | 5/20/2010     |                    | 8/25/2012  | 726               | 761                 |                  |                                          |                      |             | -35              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 734                             | X           | FNMA REMIC 2003-64    | 5.5%      |                                      | 5/20/2010     |                    | 9/25/2012  | 854               | 884                 |                  |                                          |                      |             | -40              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 735                             | X           | FNMA REMIC 2003-64    | 5.5%      |                                      | 5/20/2010     |                    | 10/25/2012 | 631               | 661                 |                  |                                          |                      |             | -30              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 736                             | X           | FNMA REMIC 2003-64    | 5.5%      |                                      | 5/20/2010     |                    | 11/25/2012 | 708               | 742                 |                  |                                          |                      |             | -34              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 737                             | X           | FNMA REMIC 2003-64    | 5.5%      |                                      | 5/20/2010     |                    | 12/25/2012 | 797               | 835                 |                  |                                          |                      |             | -38              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 738                             | X           | FED NATL MTGE ASSN    | 3.0%      |                                      | 3/16/2010     |                    | 12/19/2012 | 15,702            | 15,357              |                  |                                          |                      |             | 345              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 739                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 2/25/2012  | 175               | 191                 |                  |                                          |                      |             | -16              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 740                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 3/25/2012  | 210               | 229                 |                  |                                          |                      |             | -19              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 741                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 4/25/2012  | 5                 | 6                   |                  |                                          |                      |             | -1               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 742                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 5/25/2012  | 280               | 306                 |                  |                                          |                      |             | -26              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 743                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 6/25/2012  | 49                | 54                  |                  |                                          |                      |             | -5               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 744                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 7/25/2012  | 86                | 93                  |                  |                                          |                      |             | -7               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 745                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 8/25/2012  | 5                 | 5                   |                  |                                          |                      |             | 0                |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 746                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 9/25/2012  | 98                | 106                 |                  |                                          |                      |             | -8               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 747                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 10/25/2012 | 101               | 110                 |                  |                                          |                      |             | -9               |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |
| 748                             | X           | FNMA POOL 831812      | 6.0%      |                                      | 12/29/2010    |                    | 11/25/2012 | 116               | 127                 |                  |                                          |                      |             | -11              |             |            |                             |  |                  |  |  |  |  |  |  |  |  |  |  |  |  |

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

| Totals                          |                            |        |                           |            |           |                                      |               |                    |            | Capital Gains/Losses |                     | Gross Sales      |                                          | Cost, Other Basis and Expenses |             | Net Gain or Loss |   |
|---------------------------------|----------------------------|--------|---------------------------|------------|-----------|--------------------------------------|---------------|--------------------|------------|----------------------|---------------------|------------------|------------------------------------------|--------------------------------|-------------|------------------|---|
|                                 |                            |        |                           |            |           |                                      |               |                    |            | Other sales          | 0                   | 14,703,389       | 0                                        | 13,007,841                     | 0           | 1,695,548        | 0 |
| Check "X" to include in Part IV | Long Term CG Distributions |        | Description               | CUSIP #    | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price    | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation                   | Adjustments | Net Gain or Loss |   |
|                                 | Amount                     | 82,172 |                           |            |           |                                      |               |                    |            |                      |                     |                  |                                          |                                |             |                  |   |
| 749                             | X                          |        | FNMA POOL 631812 6.0%     | 31407JDR0  |           |                                      | 12/28/2010    |                    | 12/25/2012 | 165                  | 180                 |                  |                                          |                                |             | -15              |   |
| 750                             | X                          |        | FNMA POOL 631812 6.0%     | 31407JDR0  |           |                                      | 12/29/2010    |                    | 12/31/2012 | 282                  | 286                 |                  |                                          |                                |             | -4               |   |
| 751                             | X                          |        | FNMA POOL 888890 6.5%     | 31410GRK1  |           |                                      | 2/30/2010     |                    | 2/25/2012  | 230                  | 247                 |                  |                                          |                                |             | -17              |   |
| 752                             | X                          |        | LLOYDS TSB BANK PLC 6.375 | 539473AH1  |           |                                      | 3/17/2011     |                    | 7/6/2012   | 5,711                | 5,162               |                  |                                          |                                |             | 549              |   |
| 753                             | X                          |        | LLOYDS TSB BANK PLC 6.375 | 539473AH1  |           |                                      | 5/24/2012     |                    | 7/6/2012   | 5,711                | 5,331               |                  |                                          |                                |             | 380              |   |
| 754                             | X                          |        | MASSACHUSETTS ST 4.2%     | 575682PWK2 |           |                                      | 7/17/2012     |                    | 10/25/2012 | 11,346               | 11,511              |                  |                                          |                                |             | -165             |   |
| 755                             | X                          |        | MASTERCARD INC-CLASS A    | 576380104  |           |                                      | 12/18/2009    |                    | 6/1/2012   | 177,148              | 112,945             |                  |                                          |                                |             | 64,203           |   |
| 756                             | X                          |        | MATTEL INC                | 577081102  |           |                                      | 4/25/2011     |                    | 7/24/2012  | 5,838                | 4,530               |                  |                                          |                                |             | 1,308            |   |
| 757                             | X                          |        | MEDTRONIC INC             | 585055106  |           |                                      | 4/22/2003     |                    | 6/1/2012   | 19,252               | 25,034              |                  |                                          |                                |             | -5,782           |   |
| 758                             | X                          |        | MEDTRONIC INC             | 585055106  |           |                                      | 1/13/2004     |                    | 6/1/2012   | 69,628               | 96,742              |                  |                                          |                                |             | -28,114          |   |
| 759                             | X                          |        | MEDTRONIC INC             | 585055106  |           |                                      | 4/22/2003     |                    | 6/1/2012   | 34,928               | 45,418              |                  |                                          |                                |             | -10,490          |   |
| 760                             | X                          |        | MERCK & CO INC            | 58933Y105  |           |                                      | 5/16/2008     |                    | 6/1/2012   | 184,882              | 198,879             |                  |                                          |                                |             | -13,997          |   |
| 761                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 3/9/2011      |                    | 8/15/2012  | 487                  | 511                 |                  |                                          |                                |             | -24              |   |
| 762                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 5/24/2012     |                    | 8/15/2012  | 244                  | 263                 |                  |                                          |                                |             | -19              |   |
| 763                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 3/9/2011      |                    | 9/15/2012  | 625                  | 656                 |                  |                                          |                                |             | -31              |   |
| 764                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 5/24/2012     |                    | 9/15/2012  | 313                  | 337                 |                  |                                          |                                |             | -24              |   |
| 765                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 3/9/2011      |                    | 10/15/2012 | 624                  | 654                 |                  |                                          |                                |             | -30              |   |
| 766                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 9/16/2011     |                    | 6/15/2012  | 49                   | 52                  |                  |                                          |                                |             | -3               |   |
| 767                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 5/24/2012     |                    | 10/15/2012 | 312                  | 336                 |                  |                                          |                                |             | -24              |   |
| 768                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 3/9/2011      |                    | 11/15/2012 | 576                  | 604                 |                  |                                          |                                |             | -28              |   |
| 769                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 5/24/2012     |                    | 11/15/2012 | 288                  | 311                 |                  |                                          |                                |             | -23              |   |
| 770                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 12/17/2010    |                    | 7/15/2012  | 311                  | 317                 |                  |                                          |                                |             | -6               |   |
| 771                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 3/9/2011      |                    | 12/15/2012 | 402                  | 421                 |                  |                                          |                                |             | -19              |   |
| 772                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 5/24/2012     |                    | 12/15/2012 | 201                  | 217                 |                  |                                          |                                |             | -16              |   |
| 773                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 9/16/2011     |                    | 7/15/2012  | 78                   | 83                  |                  |                                          |                                |             | -5               |   |
| 774                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 3/9/2011      |                    | 12/31/2012 | 483                  | 517                 |                  |                                          |                                |             | -34              |   |
| 775                             | X                          |        | FHLMC GOLD A92821 5.0%    | 312941D20  |           |                                      | 5/24/2012     |                    | 12/31/2012 | 246                  | 266                 |                  |                                          |                                |             | -20              |   |
| 776                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 2/15/2012  | 191                  | 187                 |                  |                                          |                                |             | 4                |   |
| 777                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 12/17/2010    |                    | 8/15/2012  | 265                  | 270                 |                  |                                          |                                |             | -5               |   |
| 778                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 3/15/2012  | 303                  | 296                 |                  |                                          |                                |             | 7                |   |
| 779                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 4/15/2012  | 377                  | 369                 |                  |                                          |                                |             | 8                |   |
| 780                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 5/15/2012  | 315                  | 308                 |                  |                                          |                                |             | 7                |   |
| 781                             | X                          |        | MERCK & CO INC            | 58933Y105  |           |                                      | 8/14/2008     |                    | 6/1/2012   | 14,436               | 14,047              |                  |                                          |                                |             | 389              |   |
| 782                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 6/15/2012  | 231                  | 227                 |                  |                                          |                                |             | 4                |   |
| 783                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 7/15/2012  | 288                  | 282                 |                  |                                          |                                |             | 6                |   |
| 784                             | X                          |        | MERCK & CO INC            | 58933Y105  |           |                                      | 6/8/2012      |                    | 9/25/2012  | 26,216               | 22,282              |                  |                                          |                                |             | 3,934            |   |
| 785                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 8/15/2012  | 429                  | 421                 |                  |                                          |                                |             | 8                |   |
| 786                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 9/15/2012  | 434                  | 426                 |                  |                                          |                                |             | 8                |   |
| 787                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 10/15/2012 | 338                  | 332                 |                  |                                          |                                |             | 6                |   |
| 788                             | X                          |        | MERCK & CO INC            | 58933Y105  |           |                                      | 8/14/2008     |                    | 9/25/2012  | 13,560               | 10,794              |                  |                                          |                                |             | 2,766            |   |
| 789                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 11/15/2012 | 428                  | 422                 |                  |                                          |                                |             | 7                |   |
| 790                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 11/21/2012 | 10,475               | 9,631               |                  |                                          |                                |             | 784              |   |
| 791                             | X                          |        | FHLMC GOLD A95160 4.0%    | 312943WV1  |           |                                      | 4/8/2011      |                    | 12/15/2012 | 341                  | 336                 |                  |                                          |                                |             | 5                |   |
| 792                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 9/16/2011     |                    | 2/15/2012  | 179                  | 183                 |                  |                                          |                                |             | -4               |   |
| 793                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 12/17/2010    |                    | 3/15/2012  | 270                  | 275                 |                  |                                          |                                |             | -5               |   |
| 794                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 12/17/2010    |                    | 3/15/2012  | 68                   | 72                  |                  |                                          |                                |             | -4               |   |
| 795                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 12/17/2010    |                    | 4/15/2012  | 341                  | 348                 |                  |                                          |                                |             | -7               |   |
| 796                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 9/16/2011     |                    | 4/15/2012  | 85                   | 91                  |                  |                                          |                                |             | -6               |   |
| 797                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 9/16/2011     |                    | 5/15/2012  | 385                  | 392                 |                  |                                          |                                |             | -7               |   |
| 798                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 9/16/2011     |                    | 5/15/2012  | 96                   | 102                 |                  |                                          |                                |             | -6               |   |
| 799                             | X                          |        | FHLMC GOLD A95828 4.5%    | 312944PM7  |           |                                      | 12/17/2010    |                    | 6/15/2012  | 186                  | 200                 |                  |                                          |                                |             | -14              |   |
| 800                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A44D4  |           |                                      | 4/8/2011      |                    | 11/25/2012 | 1,048                | 1,031               |                  |                                          |                                |             | 17               |   |
| 801                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A44D4  |           |                                      | 4/8/2011      |                    | 11/25/2012 | 524                  | 558                 |                  |                                          |                                |             | -34              |   |
| 802                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A44D4  |           |                                      | 6/27/2012     |                    | 12/25/2012 | 839                  | 851                 |                  |                                          |                                |             | 12               |   |
| 803                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A44D4  |           |                                      | 4/8/2011      |                    | 12/25/2012 | 426                  | 453                 |                  |                                          |                                |             | -27              |   |
| 804                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A44D4  |           |                                      | 4/8/2011      |                    | 12/31/2012 | 586                  | 586                 |                  |                                          |                                |             | 0                |   |
| 805                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A44D4  |           |                                      | 6/27/2012     |                    | 12/31/2012 | 297                  | 317                 |                  |                                          |                                |             | -20              |   |
| 806                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 2/25/2012  | 421                  | 421                 |                  |                                          |                                |             | -4               |   |
| 807                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 3/25/2012  | 208                  | 209                 |                  |                                          |                                |             | -1               |   |
| 808                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 4/25/2012  | 295                  | 295                 |                  |                                          |                                |             | -3               |   |
| 809                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 5/25/2012  | 339                  | 342                 |                  |                                          |                                |             | -3               |   |
| 810                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 6/25/2012  | 290                  | 293                 |                  |                                          |                                |             | -3               |   |
| 811                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 7/25/2012  | 434                  | 438                 |                  |                                          |                                |             | -4               |   |
| 812                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 8/25/2012  | 535                  | 540                 |                  |                                          |                                |             | -5               |   |
| 813                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 9/25/2012  | 242                  | 244                 |                  |                                          |                                |             | -2               |   |
| 814                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 10/25/2012 | 208                  | 210                 |                  |                                          |                                |             | -2               |   |
| 815                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 11/25/2012 | 283                  | 286                 |                  |                                          |                                |             | -3               |   |
| 816                             | X                          |        | FNMA POOL AH3519 4.0%     | 3138A5AW2  |           |                                      | 1/18/2011     |                    | 11/25/2012 | 283                  | 286                 |                  |                                          |                                |             | -3               |   |

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

| Check "X" to include in Part IV |   | Description                     | CUSIP #                     | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Totals  |  |                      | Basis and Expenses |             | Net Gain or Loss |              |
|---------------------------------|---|---------------------------------|-----------------------------|-----------|--------------------------------------|---------------|--------------------|------------|---------|--|----------------------|--------------------|-------------|------------------|--------------|
|                                 |   |                                 |                             |           |                                      |               |                    |            | Amount  |  | Capital Gains/Losses |                    | Gross Sales | Cost, Other      | Depreciation |
|                                 |   | Long Term CG Distributions      | Short Term CG Distributions |           |                                      |               |                    |            |         |  |                      |                    |             |                  |              |
|                                 |   | 82,172                          | 0                           |           |                                      |               |                    |            |         |  |                      |                    |             |                  |              |
| 817                             | X | FNMA POOL AH3620 3.5%           | 3138A5AW2                   |           |                                      | 1/18/2011     |                    | 12/25/2012 | 469     |  | 473                  |                    |             | 0                | -4           |
| 818                             | X | FNMA POOL AH3620 3.5%           | 3138A5AW2                   |           |                                      | 1/18/2011     |                    | 12/31/2012 | 370     |  | 374                  |                    |             | 0                | -4           |
| 819                             | X | FNMA POOL AH4794 5.0%           | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 2/25/2012  | 54      |  | 57                   |                    |             | 0                | -3           |
| 820                             | X | FNMA POOL AH4794 5.0%           | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 3/25/2012  | 568     |  | 597                  |                    |             | 0                | -29          |
| 821                             | X | FNMA POOL AH4794 5.0%           | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 4/25/2012  | 488     |  | 513                  |                    |             | 0                | -25          |
| 822                             | X | FNMA POOL AH4794 5% 2/14        | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 5/25/2012  | 246     |  | 259                  |                    |             | 0                | -13          |
| 823                             | X | FNMA POOL AH4794 5% 2/14        | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 6/25/2012  | 184     |  | 194                  |                    |             | 0                | -10          |
| 824                             | X | FNMA POOL AH4794 5% 2/14        | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 7/25/2012  | 603     |  | 634                  |                    |             | 0                | -31          |
| 825                             | X | FNMA POOL AH4794 5% 2/14        | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 8/25/2012  | 543     |  | 571                  |                    |             | 0                | -28          |
| 826                             | X | FNMA POOL AH4794 5% 2/14        | 3138A8KG4                   |           |                                      | 3/4/2011      |                    | 9/25/2012  | 227     |  | 238                  |                    |             | 0                | -11          |
| 827                             | X | U.S. TREASURY NOTE 0.25%        | 912828TU4                   |           |                                      | 12/10/2012    |                    | 12/19/2012 | 4,999   |  | 4,998                |                    |             | 0                | 1            |
| 828                             | X | VALERO ENERGY CORP NEW          | 91913Y100                   |           |                                      | 6/1/2012      |                    | 8/15/2012  | 16,863  |  | 12,286               |                    |             | 0                | 4,567        |
| 829                             | X | VALERO ENERGY CORP NEW          | 91913Y100                   |           |                                      | 6/1/2012      |                    | 9/27/2012  | 15,328  |  | 10,212               |                    |             | 0                | 5,116        |
| 830                             | X | VALERO ENERGY CORP NEW          | 91913Y100                   |           |                                      | 11/9/2012     |                    | 12/14/2012 | 14,987  |  | 13,353               |                    |             | 0                | 1,634        |
| 831                             | X | VERIZON COMMUNICATIONS          | 92343V104                   |           |                                      | 4/11/2011     |                    | 1/18/2012  | 6,606   |  | 6,432                |                    |             | 0                | 174          |
| 832                             | X | VERIZON COMMUNICATIONS          | 92343V104                   |           |                                      | 4/25/2011     |                    | 1/18/2012  | 7,772   |  | 7,414                |                    |             | 0                | 358          |
| 833                             | X | VERIZON COMMUNICATIONS          | 92343V104                   |           |                                      | 6/1/2012      |                    | 6/19/2012  | 17,913  |  | 16,888               |                    |             | 0                | 1,025        |
| 834                             | X | VERIZON COMMUNICATIONS          | 92343V104                   |           |                                      | 9/26/2012     |                    | 10/15/2012 | 3,569   |  | 3,631                |                    |             | 0                | -62          |
| 835                             | X | VERIZON COMMUNICATIONS          | 92343V104                   |           |                                      | 9/26/2012     |                    | 10/15/2012 | 3,569   |  | 3,665                |                    |             | 0                | -96          |
| 836                             | X | WOART 2011-A3 1.11%             | 98158KAC3                   |           |                                      | 3/2/2011      |                    | 9/15/2012  | 199     |  | 199                  |                    |             | 0                | 0            |
| 837                             | X | WOART 2011-A3 1.11%             | 98158KAC3                   |           |                                      | 3/2/2011      |                    | 10/15/2012 | 741     |  | 741                  |                    |             | 0                | 0            |
| 838                             | X | MERCK & CO INC                  | 58933Y105                   |           |                                      | 8/14/2008     |                    | 9/26/2012  | 14,015  |  | 11,140               |                    |             | 0                | 2,875        |
| 839                             | X | MERCK & CO INC                  | 58933Y105                   |           |                                      | 8/14/2008     |                    | 9/26/2012  | 44,379  |  | 20,059               |                    |             | 0                | 24,320       |
| 840                             | X | MERCK & CO INC                  | 58933Y105                   |           |                                      | 12/16/2011    |                    | 10/24/2012 | 6,425   |  | 5,069                |                    |             | 0                | 1,356        |
| 841                             | X | MERCK & CO INC                  | 58933Y105                   |           |                                      | 11/10/2011    |                    | 10/24/2012 | 8,720   |  | 6,659                |                    |             | 0                | 2,061        |
| 842                             | X | MICROSOFT CORPORATION           | 594918104                   |           |                                      | 12/16/2000    |                    | 6/12/2012  | 174,701 |  | 150,022              |                    |             | 0                | 24,679       |
| 843                             | X | MICROCHIP TECHNOLOGY INC        | 595017104                   |           |                                      | 4/25/2011     |                    | 4/3/2012   | 4,046   |  | 4,271                |                    |             | 0                | -225         |
| 844                             | X | MICROCHIP TECHNOLOGY INC        | 595017104                   |           |                                      | 4/25/2011     |                    | 9/26/2012  | 358     |  | 409                  |                    |             | 0                | -51          |
| 845                             | X | MICROCHIP TECHNOLOGY INC        | 595017104                   |           |                                      | 4/25/2011     |                    | 9/26/2012  | 3,882   |  | 4,428                |                    |             | 0                | -546         |
| 846                             | X | MICROCHIP TECHNOLOGY INC        | 595017104                   |           |                                      | 1/18/2012     |                    | 9/26/2012  | 359     |  | 400                  |                    |             | 0                | -41          |
| 847                             | X | NYSE EURONEXT 4.8%              | 629491AA9                   |           |                                      | 1/6/2010      |                    | 3/6/2012   | 5,256   |  | 5,316                |                    |             | 0                | -60          |
| 848                             | X | NYSE EURONEXT 4.8%              | 629491AA9                   |           |                                      | 1/6/2010      |                    | 6/27/2012  | 10,394  |  | 10,632               |                    |             | 0                | -238         |
| 849                             | X | NATIONAL GRID PLC-SP ADR        | 636274300                   |           |                                      | 4/25/2011     |                    | 11/29/2012 | 7,906   |  | 6,954                |                    |             | 0                | 952          |
| 850                             | X | NATIONAL GRID PLC-SP ADR        | 636274300                   |           |                                      | 4/25/2011     |                    | 11/30/2012 | 5,073   |  | 4,471                |                    |             | 0                | 602          |
| 851                             | X | NEXTERA ENERGY INC              | 65339F101                   |           |                                      | 1/24/2011     |                    | 6/22/2012  | 51      |  | 51                   |                    |             | 0                | 0            |
| 852                             | X | NEXTERA ENERGY INC              | 65339F101                   |           |                                      | 1/24/2011     |                    | 9/14/2012  | 8,834   |  | 8,724                |                    |             | 0                | 110          |
| 853                             | X | NEXTERA ENERGY INC              | 65339F101                   |           |                                      | 3/10/2011     |                    | 9/14/2012  | 7,317   |  | 7,143                |                    |             | 0                | 174          |
| 854                             | X | NEXTERA ENERGY INC              | 65339F101                   |           |                                      | 4/11/2011     |                    | 9/14/2012  | 8,886   |  | 8,707                |                    |             | 0                | 179          |
| 855                             | X | NEXTERA ENERGY INC              | 65339F101                   |           |                                      | 4/25/2011     |                    | 9/14/2012  | 12,022  |  | 11,734               |                    |             | 0                | 288          |
| 856                             | X | NOVARTIS AG-ADR                 | 66987V109                   |           |                                      | 5/16/2008     |                    | 6/1/2012   | 97,546  |  | 97,869               |                    |             | 0                | -323         |
| 857                             | X | OCCIDENTAL PETROLEUM CO         | 674599105                   |           |                                      | 1/13/2011     |                    | 6/1/2012   | 57,554  |  | 72,502               |                    |             | -14,948          | 0            |
| 858                             | X | P P G INDUSTRIES INC            | 693506107                   |           |                                      | 1/24/2011     |                    | 3/28/2012  | 8,516   |  | 7,404                |                    |             | 0                | 1,112        |
| 859                             | X | P P G INDUSTRIES INC            | 693506107                   |           |                                      | 3/10/2011     |                    | 3/28/2012  | 6,624   |  | 6,083                |                    |             | 0                | 541          |
| 860                             | X | P P G INDUSTRIES INC            | 693506107                   |           |                                      | 4/11/2011     |                    | 3/28/2012  | 7,570   |  | 7,573                |                    |             | 0                | -3           |
| 861                             | X | P P G INDUSTRIES INC            | 693506107                   |           |                                      | 4/25/2011     |                    | 3/28/2012  | 11,355  |  | 11,235               |                    |             | 0                | 120          |
| 862                             | X | PEPSICO INC                     | 713448108                   |           |                                      | 1/19/2007     |                    | 6/1/2012   | 50,159  |  | 48,652               |                    |             | 0                | 1,507        |
| 863                             | X | PEPSICO INC                     | 713448108                   |           |                                      | 10/24/2005    |                    | 6/1/2012   | 10,701  |  | 9,250                |                    |             | 0                | 1,451        |
| 864                             | X | PETROBRAS INTL FIN C 5.375      | 71645WAR2                   |           |                                      | 1/28/2011     |                    | 6/28/2012  | 5,379   |  | 5,058                |                    |             | 0                | 321          |
| 865                             | X | PETROBRAS INTL FIN C 5.375      | 71645WAR2                   |           |                                      | 1/12/2011     |                    | 6/28/2012  | 5,379   |  | 5,238                |                    |             | 0                | 141          |
| 866                             | X | PETROBRAS INTL FIN C 5.375      | 71645WAR2                   |           |                                      | 6/6/2012      |                    | 6/28/2012  | 5,379   |  | 5,404                |                    |             | -25              | 0            |
| 867                             | X | PFIZER INC                      | 717081103                   |           |                                      | 4/11/2011     |                    | 4/19/2012  | 7,829   |  | 7,227                |                    |             | 0                | 602          |
| 868                             | X | PLAINS EXPLORATION & PRODUCTION | 726505100                   |           |                                      | 9/21/2012     |                    | 12/6/2012  | 28,275  |  | 25,798               |                    |             | 0                | 2,477        |
| 869                             | X | PLAINS EXPLORATION & PRODUCTION | 726505100                   |           |                                      | 6/1/2012      |                    | 12/6/2012  | 2,175   |  | 1,696                |                    |             | 0                | 478          |
| 870                             | X | PLAINS EXPLORATION & PRODUCTION | 726505100                   |           |                                      | 6/1/2012      |                    | 12/12/2012 | 48,952  |  | 36,972               |                    |             | 0                | 11,980       |
| 871                             | X | PROCTER & GAMBLE CO             | 742718109                   |           |                                      | 12/16/2000    |                    | 6/1/2012   | 391,716 |  | 232,400              |                    |             | 0                | 159,316      |
| 872                             | X | QEP RESOURCES INC               | 74733V100                   |           |                                      | 1/19/2012     |                    | 11/9/2012  | 34,169  |  | 30,066               |                    |             | 0                | 4,103        |
| 873                             | X | ROYAL BANK OF SCOTLAND          | 779376102                   |           |                                      | 1/13/2011     |                    | 5/22/2012  | 38,611  |  | 99,117               |                    |             | -60,506          | 0            |
| 874                             | X | ROYAL BANK OF SCOTLAND          | 7801DXAC5                   |           |                                      | 3/9/2010      |                    | 9/13/2012  | 5,388   |  | 5,001                |                    |             | 0                | 387          |
| 875                             | X | WOART 2011-A3 1.11%             | 98158KAC3                   |           |                                      | 3/2/2011      |                    | 11/15/2012 | 780     |  | 780                  |                    |             | 0                | 0            |
| 876                             | X | WOART 2011-A3 1.11%             | 98158KAC3                   |           |                                      | 3/2/2011      |                    | 12/15/2012 | 732     |  | 732                  |                    |             | 0                | 0            |
| 877                             | X | YUM! BRANDS INC                 | 988498101                   |           |                                      | 1/24/2011     |                    | 5/15/2012  | 8,419   |  | 5,791                |                    |             | 0                | 2,628        |
| 878                             | X | YUM! BRANDS INC                 | 988498101                   |           |                                      | 3/10/2011     |                    | 5/15/2012  | 7,016   |  | 5,252                |                    |             | 0                | 1,764        |
| 879                             | X | YUM! BRANDS INC                 | 988498101                   |           |                                      | 4/11/2011     |                    | 5/15/2012  | 7,717   |  | 5,491                |                    |             | 0                | 2,226        |
| 880                             | X | YUM! BRANDS INC                 | 988498101                   |           |                                      | 4/25/2011     |                    | 5/15/2012  | 11,225  |  | 8,480                |                    |             | 0                | 2,745        |
| 881                             | X | YUM! BRANDS INC                 | 988498101                   |           |                                      | 9/24/2009     |                    | 6/1/2012   | 72,321  |  | 35,857               |                    |             | 0                | 36,464       |
| 882                             | X | YUM! BRANDS INC                 | 988498101                   |           |                                      | 7/11/2012     |                    | 7/11/2012  | 31,007  |  | 16,448               |                    |             | 0                | 14,559       |
| 883                             | X | ACCENTURE PLC-CLASS A           | G1151C101                   |           |                                      | 7/2/2012      |                    | 9/28/2012  | 20,290  |  | 17,513               |                    |             | 0                | 2,777        |
| 884                             | X | COVIDIEN PLC                    | G2554F113                   |           |                                      | 6/1/2012      |                    | 6/6/2012   | 516     |  | 509                  |                    |             | 0                | 7            |

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

| Amount                          |             |                            |           |                                      |               |                    |            |                   |                     |                  |                                          |              |             |                  |
|---------------------------------|-------------|----------------------------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|------------------|------------------------------------------|--------------|-------------|------------------|
| 82,172                          |             |                            |           |                                      |               |                    |            |                   |                     |                  |                                          |              |             |                  |
| 0                               |             |                            |           |                                      |               |                    |            |                   |                     |                  |                                          |              |             |                  |
| Long Term CG Distributions      |             |                            |           |                                      |               |                    |            |                   |                     |                  |                                          |              |             |                  |
| Short Term CG Distributions     |             |                            |           |                                      |               |                    |            |                   |                     |                  |                                          |              |             |                  |
| Check "X" to include in Part IV | Description | CUSIP #                    | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Adjustments | Net Gain or Loss |
|                                 |             |                            |           |                                      |               |                    |            |                   |                     |                  |                                          |              |             |                  |
| 885                             | X           | COVIDIEN PLC               | G2554F113 |                                      | 4/25/2011     |                    | 10/24/2012 | 9,376             | 9,396               |                  |                                          |              |             | -20              |
| 886                             | X           | COVIDIEN PLC               | G2554F113 |                                      | 3/10/2011     |                    | 10/24/2012 | 4,964             | 4,964               |                  |                                          |              |             | 207              |
| 887                             | X           | COVIDIEN PLC               | G2554F113 |                                      | 12/4/2011     |                    | 10/25/2012 | 6,643             | 5,713               |                  |                                          |              |             | 930              |
| 888                             | X           | COVIDIEN PLC               | G2554F113 |                                      | 3/10/2011     |                    | 10/25/2012 | 1,107             | 1,057               |                  |                                          |              |             | 50               |
| 889                             | X           | COVIDIEN PLC               | G2554F113 |                                      | 4/11/2011     |                    | 10/25/2012 | 6,643             | 6,333               |                  |                                          |              |             | 310              |
| 890                             | X           | INGERSOLL-RAND PLC         | G47791101 |                                      | 12/18/2009    |                    | 6/1/2012   | 70,173            | 61,596              |                  |                                          |              |             | 8,577            |
| 891                             | X           | SEAGATE TECHNOLOGY         | G7945M107 |                                      | 4/11/2011     |                    | 3/28/2012  | 1,353             | 796                 |                  |                                          |              |             | 557              |
| 892                             | X           | SEAGATE TECHNOLOGY         | G7945M107 |                                      | 4/11/2011     |                    | 3/28/2012  | 13,255            | 7,809               |                  |                                          |              |             | 5,446            |
| 893                             | X           | SEAGATE TECHNOLOGY         | G7945M107 |                                      | 4/11/2011     |                    | 3/28/2012  | 9,198             | 5,354               |                  |                                          |              |             | 3,844            |
| 894                             | X           | VALIDUS HOLDINGS LTD       | G9319H102 |                                      | 12/21/2011    |                    | 6/19/2012  | 9,376             | 9,103               |                  |                                          |              |             | 273              |
| 895                             | X           | VALIDUS HOLDINGS LTD       | G9319H102 |                                      | 12/21/2011    |                    | 6/20/2012  | 13,368            | 13,047              |                  |                                          |              |             | 321              |
| 896                             | X           | NOBLE CORPORATION          | H5833N103 |                                      | 6/1/2012      |                    | 9/27/2012  | 46,180            | 39,580              |                  |                                          |              |             | 6,600            |
| 897                             | X           | NXP SEMICONDUCTORS N V     | N6596X109 |                                      | 6/1/2012      |                    | 11/5/2012  | 14,689            | 11,381              |                  |                                          |              |             | 3,308            |
| 898                             | X           | FNMA POOL AH4794 5% 2/11/4 | 3138A6KG4 |                                      | 3/4/2011      |                    | 10/25/2012 | 54                | 57                  |                  |                                          |              |             | -3               |
| 899                             | X           | FNMA POOL AH4794 5% 2/11/4 | 3138A6KG4 |                                      | 3/4/2011      |                    | 11/25/2012 | 719               | 756                 |                  |                                          |              |             | -37              |
| 900                             | X           | FNMA POOL AH4794 5% 2/11/4 | 3138A6KG4 |                                      | 3/4/2011      |                    | 12/25/2012 | 1,046             | 1,099               |                  |                                          |              |             | -53              |
| 901                             | X           | FNMA POOL AH4794 5% 2/11/4 | 3138A6KG4 |                                      | 3/4/2011      |                    | 12/31/2012 | 213               | 223                 |                  |                                          |              |             | -10              |
| 902                             | X           | FNMA POOL AH8932 4 5%      | 3138AA4S7 |                                      | 6/27/2012     |                    | 7/25/2012  | 547               | 588                 |                  |                                          |              |             | -41              |
| 903                             | X           | FNMA POOL AH8932 4 5%      | 3138AA4S7 |                                      | 6/27/2012     |                    | 8/25/2012  | 723               | 771                 |                  |                                          |              |             | -54              |
| 904                             | X           | FNMA POOL AH8932 4 5%      | 3138AA4S7 |                                      | 6/27/2012     |                    | 9/25/2012  | 1,576             | 1,693               |                  |                                          |              |             | -117             |
| 905                             | X           | FNMA POOL AH8932 4 5%      | 3138AA4S7 |                                      | 6/27/2012     |                    | 10/25/2012 | 54                | 58                  |                  |                                          |              |             | -4               |
| 906                             | X           | FNMA POOL AH8932 4 5%      | 3138AA4S7 |                                      | 6/27/2012     |                    | 11/21/2012 | 35,410            | 35,327              |                  |                                          |              |             | 83               |
| 907                             | X           | FNMA POOL AH8932 4 5%      | 3138AA4S7 |                                      | 6/27/2012     |                    | 11/25/2012 | 1,705             | 1,832               |                  |                                          |              |             | -127             |
| 908                             | X           | FNMA POOL AH8932 4 5%      | 3138AA4S7 |                                      | 6/27/2012     |                    | 12/25/2012 | 845               | 908                 |                  |                                          |              |             | -63              |
| 909                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 2/25/2012  | 415               | 435                 |                  |                                          |              |             | -20              |
| 910                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 3/25/2012  | 427               | 448                 |                  |                                          |              |             | -21              |
| 911                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 4/25/2012  | 497               | 522                 |                  |                                          |              |             | -25              |
| 912                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 5/25/2012  | 327               | 343                 |                  |                                          |              |             | -16              |
| 913                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 6/25/2012  | 461               | 483                 |                  |                                          |              |             | -22              |
| 914                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 7/25/2012  | 696               | 731                 |                  |                                          |              |             | -35              |
| 915                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 6/27/2012     |                    | 7/25/2012  | 279               | 294                 |                  |                                          |              |             | -15              |
| 916                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 8/25/2012  | 736               | 773                 |                  |                                          |              |             | -37              |
| 917                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 6/27/2012     |                    | 8/25/2012  | 294               | 311                 |                  |                                          |              |             | -17              |
| 918                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 9/25/2012  | 771               | 809                 |                  |                                          |              |             | -38              |
| 919                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 6/27/2012     |                    | 9/25/2012  | 308               | 326                 |                  |                                          |              |             | -18              |
| 920                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 10/25/2012 | 477               | 501                 |                  |                                          |              |             | -24              |
| 921                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 6/27/2012     |                    | 10/25/2012 | 191               | 202                 |                  |                                          |              |             | -11              |
| 922                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 11/25/2012 | 463               | 486                 |                  |                                          |              |             | -23              |
| 923                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 6/27/2012     |                    | 11/25/2012 | 185               | 196                 |                  |                                          |              |             | -11              |
| 924                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 12/25/2012 | 921               | 966                 |                  |                                          |              |             | -45              |
| 925                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 9/16/2011     |                    | 8/15/2012  | 66                | 71                  |                  |                                          |              |             | -5               |
| 926                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 12/17/2010    |                    | 9/15/2012  | 514               | 524                 |                  |                                          |              |             | -10              |
| 927                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 9/16/2011     |                    | 9/15/2012  | 129               | 137                 |                  |                                          |              |             | -8               |
| 928                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 12/17/2010    |                    | 10/15/2012 | 394               | 401                 |                  |                                          |              |             | -7               |
| 929                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 9/16/2011     |                    | 10/15/2012 | 98                | 105                 |                  |                                          |              |             | -7               |
| 930                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 12/17/2010    |                    | 11/15/2012 | 339               | 346                 |                  |                                          |              |             | -7               |
| 931                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 9/16/2011     |                    | 11/15/2012 | 85                | 90                  |                  |                                          |              |             | -5               |
| 932                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 12/17/2010    |                    | 12/15/2012 | 483               | 492                 |                  |                                          |              |             | -9               |
| 933                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 9/16/2011     |                    | 12/15/2012 | 121               | 129                 |                  |                                          |              |             | -8               |
| 934                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 12/17/2010    |                    | 12/31/2012 | 449               | 458                 |                  |                                          |              |             | -9               |
| 935                             | X           | FHLMC GOLD A95828 4 5%     | 312944PM7 |                                      | 9/16/2011     |                    | 12/31/2012 | 112               | 120                 |                  |                                          |              |             | -8               |
| 936                             | X           | FHLMC GOLD Q03517 4 5%     | 3132GJSE0 |                                      | 9/23/2011     |                    | 2/15/2012  | 1,023             | 1,081               |                  |                                          |              |             | -68              |
| 937                             | X           | FHLMC GOLD Q03517 4 5%     | 3132GJSE0 |                                      | 9/23/2011     |                    | 3/15/2012  | 1,402             | 1,485               |                  |                                          |              |             | -83              |
| 938                             | X           | FHLMC GOLD Q03517 4 5%     | 3132GJSE0 |                                      | 9/23/2011     |                    | 4/15/2012  | 834               | 890                 |                  |                                          |              |             | -56              |
| 939                             | X           | FHLMC GOLD Q03517 4 5%     | 3132GJSE0 |                                      | 9/23/2011     |                    | 4/19/2012  | 27,991            | 27,995              |                  |                                          |              |             | -4               |
| 940                             | X           | FHLMC GOLD Q03517 4 5%     | 3132GJSE0 |                                      | 9/23/2011     |                    | 5/15/2012  | 861               | 918                 |                  |                                          |              |             | -57              |
| 941                             | X           | FHLMC GOLD Q03517 4 5%     | 3132GJSE0 |                                      | 9/23/2011     |                    | 6/15/2012  | 404               | 431                 |                  |                                          |              |             | -27              |
| 942                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 6/27/2012     |                    | 12/25/2012 | 368               | 389                 |                  |                                          |              |             | -21              |
| 943                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 9/14/2011     |                    | 12/31/2012 | 444               | 466                 |                  |                                          |              |             | -22              |
| 944                             | X           | FNMA POOL AJ1758 3 5%      | 3138AS5U2 |                                      | 6/27/2012     |                    | 12/31/2012 | 178               | 188                 |                  |                                          |              |             | -10              |
| 945                             | X           | FNMA POOL AJ5643 4 0%      | 3138AXHV6 |                                      | 1/19/2012     |                    | 2/23/2012  | 25,061            | 25,043              |                  |                                          |              |             | 18               |
| 946                             | X           | FNMA POOL AJ5643 4 0%      | 3138AXHV6 |                                      | 1/19/2012     |                    | 3/25/2012  | 884               | 930                 |                  |                                          |              |             | -46              |
| 947                             | X           | FNMA POOL AK2439 3 5%      | 3138E6V94 |                                      | 2/8/2012      |                    | 3/25/2012  | 121               | 128                 |                  |                                          |              |             | -7               |
| 948                             | X           | FNMA POOL AK2439 3 5%      | 3138E6V94 |                                      | 2/8/2012      |                    | 4/25/2012  | 224               | 237                 |                  |                                          |              |             | -13              |
| 949                             | X           | FNMA POOL AK2439 3 5%      | 3138E6V94 |                                      | 2/8/2012      |                    | 5/25/2012  | 297               | 314                 |                  |                                          |              |             | -17              |
| 950                             | X           | FNMA POOL AK2439 3 5%      | 3138E6V94 |                                      | 2/8/2012      |                    | 6/25/2012  | 112               | 119                 |                  |                                          |              |             | -7               |
| 951                             | X           | FNMA POOL AK2439 3 5%      | 3138E6V94 |                                      | 2/8/2012      |                    | 7/25/2012  | 179               | 190                 |                  |                                          |              |             | -11              |
| 952                             | X           | FNMA POOL AK2439 3 5%      | 3138E6V94 |                                      | 6/27/2012     |                    | 7/25/2012  | 72                | 76                  |                  |                                          |              |             | -4               |

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

| Check "x" to include in Part IV | Long Term CG Distributions | Short Term CG Distributions | Amount    | CUSIP # | Purchaser | Check "x" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold  | Gross Sales Price | Cost or Other Basis | Valuation Method | Totals               |                                | Net Gain or Loss |
|---------------------------------|----------------------------|-----------------------------|-----------|---------|-----------|--------------------------------------|---------------|--------------------|------------|-------------------|---------------------|------------------|----------------------|--------------------------------|------------------|
|                                 |                            |                             |           |         |           |                                      |               |                    |            |                   |                     |                  | Capital Gains/Losses |                                |                  |
|                                 |                            |                             |           |         |           |                                      |               |                    |            |                   |                     |                  | Gross Sales          | Cost, Other Basis and Expenses |                  |
|                                 |                            |                             | 82,172    |         |           |                                      |               |                    |            |                   |                     |                  | 14,703,389           | 13,007,841                     | -                |
|                                 |                            |                             | 0         |         |           |                                      |               |                    |            |                   |                     |                  | 0                    | 0                              | 1,695,548        |
| 953                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 8/25/2012     |                    | 8/25/2012  | 117               | 124                 |                  |                      |                                | -7               |
| 954                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 6/27/2012     |                    | 8/25/2012  | 47                | 50                  |                  |                      |                                | -3               |
| 955                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 2/8/2012      |                    | 9/25/2012  | 136               | 145                 |                  |                      |                                | -9               |
| 956                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 6/27/2012     |                    | 9/25/2012  | 55                | 58                  |                  |                      |                                | -3               |
| 957                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 2/8/2012      |                    | 10/25/2012 | 115               | 122                 |                  |                      |                                | -7               |
| 958                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 6/27/2012     |                    | 10/25/2012 | 46                | 49                  |                  |                      |                                | -3               |
| 959                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 2/8/2012      |                    | 11/25/2012 | 471               | 489                 |                  |                      |                                | -28              |
| 960                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 6/27/2012     |                    | 11/25/2012 | 188               | 201                 |                  |                      |                                | -13              |
| 961                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 2/8/2012      |                    | 12/25/2012 | 370               | 392                 |                  |                      |                                | -22              |
| 962                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 6/27/2012     |                    | 12/25/2012 | 148               | 158                 |                  |                      |                                | -10              |
| 963                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 2/8/2012      |                    | 12/31/2012 | 460               | 487                 |                  |                      |                                | -27              |
| 964                             | X                          | FNMA POOL AK2439 3.5%       | 3138EV94  |         |           |                                      | 6/27/2012     |                    | 12/31/2012 | 184               | 196                 |                  |                      |                                | -12              |
| 965                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 4/25/2012  | 450               | 477                 |                  |                      |                                | -27              |
| 966                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 5/25/2012  | 454               | 481                 |                  |                      |                                | -27              |
| 967                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 6/25/2012  | 74                | 78                  |                  |                      |                                | -4               |
| 968                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 7/25/2012  | 729               | 772                 |                  |                      |                                | -43              |
| 969                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 6/27/2012     |                    | 7/25/2012  | 182               | 194                 |                  |                      |                                | -12              |
| 970                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 8/25/2012  | 2,439             | 2,585               |                  |                      |                                | -146             |
| 971                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 6/27/2012     |                    | 8/25/2012  | 610               | 649                 |                  |                      |                                | -39              |
| 972                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 9/25/2012  | 1,549             | 1,642               |                  |                      |                                | -93              |
| 973                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 6/27/2012     |                    | 9/25/2012  | 387               | 412                 |                  |                      |                                | -25              |
| 974                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 10/25/2012 | 2,169             | 2,299               |                  |                      |                                | -130             |
| 975                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 6/27/2012     |                    | 10/25/2012 | 542               | 578                 |                  |                      |                                | -36              |
| 976                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 11/25/2012 | 3,084             | 3,288               |                  |                      |                                | -184             |
| 977                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 6/27/2012     |                    | 11/25/2012 | 771               | 821                 |                  |                      |                                | -50              |
| 978                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 12/25/2012 | 1,145             | 1,214               |                  |                      |                                | -69              |
| 979                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 6/27/2012     |                    | 12/25/2012 | 286               | 305                 |                  |                      |                                | -19              |
| 980                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 2/23/2012     |                    | 12/31/2012 | 2,103             | 2,229               |                  |                      |                                | -126             |
| 981                             | X                          | FNMA POOL AK2711A 4.0%      | 3138E7A1  |         |           |                                      | 6/27/2012     |                    | 12/31/2012 | 526               | 560                 |                  |                      |                                | -34              |
| 982                             | X                          | FNMA POOL AK5762 4.0%       | 3138EAML8 |         |           |                                      | 3/28/2012     |                    | 5/25/2012  | 255               | 269                 |                  |                      |                                | -14              |
| 983                             | X                          | FNMA POOL AK5762 4.0%       | 3138EAML8 |         |           |                                      | 3/28/2012     |                    | 6/25/2012  | 44                | 46                  |                  |                      |                                | -2               |
| 984                             | X                          | FNMA POOL AK5762 4.0%       | 3138EAML8 |         |           |                                      | 3/28/2012     |                    | 7/25/2012  | 45                | 47                  |                  |                      |                                | -2               |
| 985                             | X                          | FNMA POOL AK5762 4.0%       | 3138EAML8 |         |           |                                      | 6/27/2012     |                    | 7/25/2012  | 15                | 16                  |                  |                      |                                | -1               |
| 986                             | X                          | FNMA POOL AK5762 4.0%       | 3138EAML8 |         |           |                                      | 3/28/2012     |                    | 8/25/2012  | 1,017             | 1,071               |                  |                      |                                | -54              |
| 987                             | X                          | FNMA POOL AK5762 4.0%       | 3138EAML8 |         |           |                                      | 6/27/2012     |                    | 8/25/2012  | 339               | 361                 |                  |                      |                                | -22              |
| 988                             | X                          | FNMA POOL AD2351 4.0%       | 31418PTH8 |         |           |                                      | 12/13/2010    |                    | 12/25/2012 | 515               | 529                 |                  |                      |                                | -14              |
| 989                             | X                          | FNMA POOL AE5895 3.32%      | 31419GRR7 |         |           |                                      | 9/21/2011     |                    | 2/25/2012  | 1,097             | 1,140               |                  |                      |                                | -43              |
| 990                             | X                          | FNMA POOL AE5895 3.33%      | 31419GRR7 |         |           |                                      | 9/21/2011     |                    | 3/25/2012  | 238               | 248                 |                  |                      |                                | -10              |
| 991                             | X                          | FNMA POOL AE5895 3.33%      | 31419GRR7 |         |           |                                      | 9/21/2011     |                    | 4/9/2012   | 33,315            | 33,156              |                  |                      |                                | 159              |
| 992                             | X                          | FNMA POOL AE5895 3.33%      | 31419GRR7 |         |           |                                      | 9/21/2011     |                    | 4/25/2012  | 658               | 684                 |                  |                      |                                | -26              |
| 993                             | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 1/10/2012  | 1,185             | 1,217               |                  |                      |                                | -32              |
| 994                             | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 2/10/2012  | 101               | 104                 |                  |                      |                                | -3               |
| 995                             | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 3/10/2012  | 99                | 102                 |                  |                      |                                | -3               |
| 996                             | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 4/10/2012  | 107               | 109                 |                  |                      |                                | -2               |
| 997                             | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 5/10/2012  | 93                | 96                  |                  |                      |                                | -3               |
| 998                             | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 6/10/2012  | 92                | 94                  |                  |                      |                                | -2               |
| 999                             | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 7/10/2012  | 96                | 98                  |                  |                      |                                | -2               |
| 1000                            | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 8/10/2012  | 90                | 92                  |                  |                      |                                | -2               |
| 1001                            | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 9/10/2012  | 90                | 93                  |                  |                      |                                | -3               |
| 1002                            | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 10/10/2012 | 97                | 100                 |                  |                      |                                | -3               |
| 1003                            | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 11/10/2012 | 88                | 91                  |                  |                      |                                | -3               |
| 1004                            | X                          | GECCM 2004-C3 A3 4.865%     | 36828QHV1 |         |           |                                      | 2/2/2010      |                    | 12/10/2012 | 49                | 51                  |                  |                      |                                | -2               |
| 1005                            | X                          | ISHARES K-1 LONG TERM GA    |           |         |           |                                      | 2/2/2010      |                    |            | 33                |                     |                  |                      |                                | 33               |

**Part I, Line 11 (990-PF) - Other Income**

|             |                                       | 3,072                                | 3,072                    | 0                      |
|-------------|---------------------------------------|--------------------------------------|--------------------------|------------------------|
| Description |                                       | Revenue<br>and Expenses<br>per Books | Net Investment<br>Income | Adjusted<br>Net Income |
| 1           | OTHER INCOME - DIVIDENDS RECLASSIFIED | 3,072                                | 3,072                    |                        |

**Part I, Line 16a (990-PF) - Legal Fees**

|             |                           | 14,747                               | 7,373                    | 0                      | 7,374                                                            |
|-------------|---------------------------|--------------------------------------|--------------------------|------------------------|------------------------------------------------------------------|
| Description |                           | Revenue and<br>Expenses per<br>Books | Net Investment<br>Income | Adjusted Net<br>Income | Disbursements<br>for Charitable<br>Purposes<br>(Cash Basis Only) |
| 1           | MCLAUGHLIN & STERN - FEES | 14,747                               | 7,373                    |                        | 7,374                                                            |

**Part I, Line 16c (990-PF) - Other Professional Fees**

|             |                        | 37,500                               | 18,750                   | 0                      | 18,750                                                           |
|-------------|------------------------|--------------------------------------|--------------------------|------------------------|------------------------------------------------------------------|
| Description |                        | Revenue and<br>Expenses per<br>Books | Net Investment<br>Income | Adjusted Net<br>Income | Disbursements<br>for Charitable<br>Purposes<br>(Cash Basis Only) |
| 1           | ADVISORY COMMITTEE FEE | 37,500                               | 18,750                   |                        | 18,750                                                           |

**Part I, Line 18 (990-PF) - Taxes**

|             |                             | 15,066                               | 10,318                   | 0                      | 0                                           |
|-------------|-----------------------------|--------------------------------------|--------------------------|------------------------|---------------------------------------------|
| Description |                             | Revenue<br>and Expenses<br>per Books | Net Investment<br>Income | Adjusted<br>Net Income | Disbursements<br>for Charitable<br>Purposes |
| 1           | FOREIGN TAXES WITHHELD      | 10,318                               | 10,318                   |                        |                                             |
| 2           | ESTIMATED EXCISE TAXES PAID | 4,748                                |                          |                        |                                             |

**Part I, Line 23 (990-PF) - Other Expenses**

|             |                                       | 11,740                               | 3,708                    | 0                      | 8,032                                       |
|-------------|---------------------------------------|--------------------------------------|--------------------------|------------------------|---------------------------------------------|
| Description |                                       | Revenue and<br>Expenses<br>per Books | Net Investment<br>Income | Adjusted Net<br>Income | Disbursements<br>for Charitable<br>Purposes |
| 1           | NY AG REG FILING FEE                  | 750                                  | 0                        |                        | 750                                         |
| 2           | ADR FEES                              | 7                                    | 7                        |                        |                                             |
| 3           | INVESTMENT INTEREST EXPENSE           | 3,391                                | 3,391                    |                        |                                             |
| 4           | APPRAISAL EXPENSE - 36 MAIN STREET    | 500                                  |                          |                        | 500                                         |
| 5           | INSURANCE - 36 MAIN STREET            | 6,782                                |                          |                        | 6,782                                       |
| 6           | ISHARES K-1 OTHER PORTFOLIO DEDUCTION | 310                                  | 310                      |                        |                                             |

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

|   |                      | 1,000,000                 | 1,000,000                 | 1,000,000          | 1,544,447 |
|---|----------------------|---------------------------|---------------------------|--------------------|-----------|
|   |                      | Book Value<br>Beg of Year | Book Value<br>End of Year | FMV End<br>of Year |           |
| 1 | BEREN'S CAPITAL FUND | 1,000,000                 | 1,000,000                 | 1,544,447          |           |

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

|   |                                                  |   |       |
|---|--------------------------------------------------|---|-------|
| 1 | DEFERRED INCOME - 2012                           | 1 | 748   |
| 2 | DEFERRED INCOME - 2013                           | 2 | 490   |
| 3 | NON REPORTABLE INCOME                            | 3 | 1,618 |
| 4 | PURCHASE OF ACCURED INTEREST C/O FROM PRIOR YEAR | 4 | 635   |
| 5 | TAX COST ADJUSTMENT                              | 5 | 28    |
| 6 | ISHARES K-1 INCOME ADJUSTMENT                    | 6 | 238   |
| 7 | Total                                            | 7 | 3,757 |

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

|   |                                               |   |       |
|---|-----------------------------------------------|---|-------|
| 1 | ROC ADJUSTMENT ON MICROCHIP 595017104         | 1 | 770   |
| 2 | ROC ADJUSTMENT ON KIMCO 49446R109             | 2 | 190   |
| 3 | ROC ADJUSTMENT ON INGERSOLL G47791101         | 3 | 1,376 |
| 4 | PURCHASE OF ACCURED INTEREST C/O TO NEXT YEAR | 4 | 413   |
| 5 | Total                                         | 5 | 2,749 |

[illegible]

[illegible]

[illegible]

[illegible]

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

| Long Term CG Distributions       |  |  |  |  |  |  |  |  |  | Amount    |  | Short Term CG Distributions |               |            |                   |                      |             |                                          |              |                      |                               |                               |                                                        |        |
|----------------------------------|--|--|--|--|--|--|--|--|--|-----------|--|-----------------------------|---------------|------------|-------------------|----------------------|-------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|--------------------------------------------------------|--------|
| Description of Property Sold     |  |  |  |  |  |  |  |  |  | CUSIP #   |  | How Acquired                | Date Acquired | Date Sold  | Gross Sales Price | Depreciation Allowed | Adjustments | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj. Basis | Gain Minus Excess of FMV Over Adjusted Basis or Losses |        |
| 337 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 8/25/2012  | 1,457             | 1,457                | 0           | 0                                        | 1,594        | -137                 | 0                             | 0                             | 0                                                      | -137   |
| 338 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 8/25/2012  | 784               | 784                  | 0           | 0                                        | 856          | -72                  | 0                             | 0                             | 0                                                      | -72    |
| 339 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 8/25/2012  | 1,147             | 1,147                | 0           | 0                                        | 1,256        | -109                 | 0                             | 0                             | 0                                                      | -109   |
| 340 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 8/25/2012  | 618               | 618                  | 0           | 0                                        | 674          | -56                  | 0                             | 0                             | 0                                                      | -56    |
| 341 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 10/25/2012 | 652               | 652                  | 0           | 0                                        | 713          | -61                  | 0                             | 0                             | 0                                                      | -61    |
| 342 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 10/25/2012 | 351               | 351                  | 0           | 0                                        | 383          | -32                  | 0                             | 0                             | 0                                                      | -32    |
| 343 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 11/25/2012 | 1,115             | 1,115                | 0           | 0                                        | 1,221        | -106                 | 0                             | 0                             | 0                                                      | -106   |
| 344 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 11/25/2012 | 601               | 601                  | 0           | 0                                        | 656          | -55                  | 0                             | 0                             | 0                                                      | -55    |
| 345 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 718               | 718                  | 0           | 0                                        | 785          | -67                  | 0                             | 0                             | 0                                                      | -67    |
| 346 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 365               | 365                  | 0           | 0                                        | 422          | -57                  | 0                             | 0                             | 0                                                      | -57    |
| 347 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 309               | 309                  | 0           | 0                                        | 374          | -65                  | 0                             | 0                             | 0                                                      | -65    |
| 348 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 2,639             | 2,639                | 0           | 0                                        | 2,802        | -163                 | 0                             | 0                             | 0                                                      | -163   |
| 349 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 218               | 218                  | 0           | 0                                        | 230          | -12                  | 0                             | 0                             | 0                                                      | -12    |
| 350 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 721               | 721                  | 0           | 0                                        | 760          | -39                  | 0                             | 0                             | 0                                                      | -39    |
| 351 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 198               | 198                  | 0           | 0                                        | 208          | -10                  | 0                             | 0                             | 0                                                      | -10    |
| 352 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 112               | 112                  | 0           | 0                                        | 118          | -6                   | 0                             | 0                             | 0                                                      | -6     |
| 353 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 396               | 396                  | 0           | 0                                        | 418          | -22                  | 0                             | 0                             | 0                                                      | -22    |
| 354 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 136               | 136                  | 0           | 0                                        | 143          | -7                   | 0                             | 0                             | 0                                                      | -7     |
| 355 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 149               | 149                  | 0           | 0                                        | 157          | -8                   | 0                             | 0                             | 0                                                      | -8     |
| 356 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 292               | 292                  | 0           | 0                                        | 308          | -16                  | 0                             | 0                             | 0                                                      | -16    |
| 357 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 157               | 157                  | 0           | 0                                        | 166          | -9                   | 0                             | 0                             | 0                                                      | -9     |
| 358 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 262               | 262                  | 0           | 0                                        | 277          | -15                  | 0                             | 0                             | 0                                                      | -15    |
| 359 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 297               | 297                  | 0           | 0                                        | 314          | -17                  | 0                             | 0                             | 0                                                      | -17    |
| 360 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 126               | 126                  | 0           | 0                                        | 130          | -4                   | 0                             | 0                             | 0                                                      | -4     |
| 361 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 801               | 801                  | 0           | 0                                        | 831          | -30                  | 0                             | 0                             | 0                                                      | -30    |
| 362 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 245               | 245                  | 0           | 0                                        | 255          | -10                  | 0                             | 0                             | 0                                                      | -10    |
| 363 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 28,800            | 28,800               | 0           | 0                                        | 28,517       | 283                  | 0                             | 0                             | 0                                                      | 283    |
| 364 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 396               | 396                  | 0           | 0                                        | 411          | -15                  | 0                             | 0                             | 0                                                      | -15    |
| 365 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 613               | 613                  | 0           | 0                                        | 636          | -23                  | 0                             | 0                             | 0                                                      | -23    |
| 366 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 204               | 204                  | 0           | 0                                        | 214          | -10                  | 0                             | 0                             | 0                                                      | -10    |
| 367 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 257               | 257                  | 0           | 0                                        | 280          | -23                  | 0                             | 0                             | 0                                                      | -23    |
| 368 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 186               | 186                  | 0           | 0                                        | 203          | -17                  | 0                             | 0                             | 0                                                      | -17    |
| 369 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 372               | 372                  | 0           | 0                                        | 405          | -33                  | 0                             | 0                             | 0                                                      | -33    |
| 370 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 269               | 269                  | 0           | 0                                        | 283          | -24                  | 0                             | 0                             | 0                                                      | -24    |
| 371 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 5,096             | 5,096                | 0           | 0                                        | 5,096        | 0                    | 0                             | 0                             | 0                                                      | 0      |
| 372 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 25,577            | 25,577               | 0           | 0                                        | 26,577       | -1,000               | 0                             | 0                             | 0                                                      | -1,000 |
| 373 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 168,848           | 168,848              | 0           | 0                                        | 175,456      | -6,608               | 0                             | 0                             | 0                                                      | -6,608 |
| 374 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 48,514            | 48,514               | 0           | 0                                        | 50,540       | -2,026               | 0                             | 0                             | 0                                                      | -2,026 |
| 375 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 376 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 377 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 378 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 379 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 380 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 381 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 382 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 383 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 384 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 385 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 386 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 387 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 388 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 389 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 390 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 391 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 392 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 393 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 394 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 6/21/2012     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 395 FNMA POOL 975268 5 5% 5/1/38 |  |  |  |  |  |  |  |  |  | 31414S600 |  | 0                           | 9/19/2011     | 12/25/2012 | 17,946            | 17,946               | 0           | 0                                        | 18,486       | -540                 | 0                             | 0                             | 0                                                      | -540   |
| 396 FNMA POOL 975268 5 5% 5      |  |  |  |  |  |  |  |  |  |           |  |                             |               |            |                   |                      |             |                                          |              |                      |                               |                               |                                                        |        |

|                                           |            |           |   |   |           |   |   |   |        |
|-------------------------------------------|------------|-----------|---|---|-----------|---|---|---|--------|
| TELEFONICA EMISIONES A 949% 1/15/7838VAJ2 | 1/4/2010   | 5,119     | 0 | 0 | -222      | 0 | 0 | 0 | -22    |
| TELEFONICA EMISIONES A 949% 1/15/7838VAJ2 | 1/4/2010   | 5,118     | 0 | 0 | -223      | 0 | 0 | 0 | 223    |
| TELEFONICA EMISIONES A 949% 1/15/7838VAJ2 | 2/11/2010  | 5,118     | 0 | 0 | -182      | 0 | 0 | 0 | -182   |
| TELEFONICA EMISIONES A 949% 1/15/7838VAJ2 | 12/20/2010 | 5,118     | 0 | 0 | -46       | 0 | 0 | 0 | -46    |
| TELEFONICA EMISIONES A 949% 1/15/7838VAJ2 | 6/1/2012   | 48,750    | 0 | 0 | 48,831    | 0 | 0 | 0 | -81    |
| TEXAS INSTRUMENTS INC                     | 3/28/2012  | 678       | 0 | 0 | -36       | 0 | 0 | 0 | -36    |
| 882508104                                 | 9/25/2012  | 715       | 0 | 0 | 123       | 0 | 0 | 0 | -7     |
| FNMA POOL AK5762 4.0% 4/01/42             | 12/25/2012 | 116       | 0 | 0 | 94        | 0 | 0 | 0 | -84    |
| FNMA POOL AK5762 4.0% 4/01/42             | 11/25/2012 | 1,799     | 0 | 0 | 1,893     | 0 | 0 | 0 | -94    |
| FNMA POOL AK5762 4.0% 4/01/42             | 11/25/2012 | 600       | 0 | 0 | 639       | 0 | 0 | 0 | -39    |
| FNMA POOL AK5762 4.0% 4/01/42             | 12/25/2012 | 1,697     | 0 | 0 | 1,766     | 0 | 0 | 0 | -69    |
| FNMA POOL AK5762 4.0% 4/01/42             | 12/25/2012 | 566       | 0 | 0 | 602       | 0 | 0 | 0 | -36    |
| FNMA POOL AK5762 4.0% 4/01/42             | 9/25/2012  | 226       | 0 | 0 | 241       | 0 | 0 | 0 | -15    |
| FNMA POOL AK5762 4.0% 4/01/42             | 10/25/2012 | 347       | 0 | 0 | 365       | 0 | 0 | 0 | -18    |
| FNMA POOL AK5762 4.0% 4/01/42             | 12/31/2012 | 799       | 0 | 0 | 841       | 0 | 0 | 0 | -42    |
| FNMA POOL AK5762 4.0% 4/01/42             | 12/31/2012 | 266       | 0 | 0 | 284       | 0 | 0 | 0 | -18    |
| FNMA POOL AK6724A 3.0% 3/01/42            | 9/17/2012  | 14,856    | 0 | 0 | 14,748    | 0 | 0 | 0 | 112    |
| FNMA POOL AK6724A 3.0% 3/01/42            | 9/25/2012  | 441       | 0 | 0 | 456       | 0 | 0 | 0 | -15    |
| FNMA POOL AK6724A 3.0% 3/01/42            | 10/25/2012 | 369       | 0 | 0 | 382       | 0 | 0 | 0 | -13    |
| FNMA POOL AK6724A 3.0% 3/01/42            | 11/21/2012 | 9513      | 0 | 0 | 9,401     | 0 | 0 | 0 | 112    |
| FNMA POOL AK6724A 3.0% 3/01/42            | 11/25/2012 | 205       | 0 | 0 | 212       | 0 | 0 | 0 | -7     |
| FNMA POOL AK6724A 3.0% 3/01/42            | 12/25/2012 | 208       | 0 | 0 | 215       | 0 | 0 | 0 | -7     |
| FNMA POOL AK6724A 3.0% 3/01/42            | 2/25/2012  | 932       | 0 | 0 | 947       | 0 | 0 | 0 | -15    |
| FNMA POOL AL0219 3.313% 4/1/41            | 10/20/2011 | 1,187     | 0 | 0 | 1,207     | 0 | 0 | 0 | -20    |
| FNMA POOL AL0219 3.311% 4/1/41            | 3/25/2012  | 2,000     | 0 | 0 | 2,033     | 0 | 0 | 0 | -33    |
| FNMA POOL AL0219 3.315033% 4/01/41        | 4/25/2012  | 1,121     | 0 | 0 | 1,136     | 0 | 0 | 0 | -18    |
| FNMA POOL AL0219 3.32% 4/01/41            | 5/25/2012  | 1,243     | 0 | 0 | 1,263     | 0 | 0 | 0 | -20    |
| FNMA POOL AL0219 3.328% 4/01/41           | 6/25/2012  | 46,360    | 0 | 0 | 54,330    | 0 | 0 | 0 | -7,850 |
| GOLDMAN SACHS GROUP INC                   | 7/14/2005  | 38,410.04 | 0 | 0 | 38,410.04 | 0 | 0 | 0 | -7,850 |
| GOLDMAN SACHS GROUP INC                   | 6/1/2012   | 46,360    | 0 | 0 | 54,330    | 0 | 0 | 0 | -7,850 |

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

| Long Term CG Distributions   |  |  |  |  |  |  |  |  |  | Short Term CG Distributions |  |  |  |  |  |  |  |  |  | Amount |  |
|------------------------------|--|--|--|--|--|--|--|--|--|-----------------------------|--|--|--|--|--|--|--|--|--|--------|--|
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  | CUSIP #                     |  |  |  |  |  |  |  |  |  | O      |  |
| Description of Property Sold |  |  |  |  |  |  |  |  |  |                             |  |  |  |  |  |  |  |  |  |        |  |

|                        |        |       |           |           |
|------------------------|--------|-------|-----------|-----------|
| PHILMC GOLD AG39281    | 5.0%   | 70140 | 312941120 | 535678106 |
| LINEAR TECHNOLOGY CORP |        |       |           | 535678106 |
| LYODS TSB BANK PLC     | 6.375% | 1212  | 539473481 |           |
| PHILMC GOLD AG39281    | 5.0%   | 70140 | 312941120 |           |
| PHILMC GOLD AG39281    | 5.0%   | 70140 | 312941120 |           |
| PHILMC GOLD AG39281    | 5.0%   | 70140 | 312941120 |           |
| PHILMC GOLD AG39281    | 5.0%   | 70140 | 312941120 |           |
| PHILMC GOLD AG39281    | 5.0%   | 70140 | 312941120 |           |
| PHILMC GOLD AG39281    | 5.0%   | 70140 | 312941120 |           |
| JP MORGAN CHASE & CO   |        |       | 46625H100 |           |
| JP MORGAN CHASE & CO   |        |       | 46625H100 |           |
| JP MORGAN CHASE & CO   |        |       | 46625H100 |           |
| JP MORGAN CHASE & CO   | 8.125% | 3151  | 46625HBV1 |           |
| JP MORGAN CHASE & CO   | 8.125% | 3151  | 46625HBV1 |           |
| JEFFERIES GROUP INC    | 7.75%  | 3151  | 46625H100 |           |
| JOHNSON & JOHNSON      |        |       | 478160104 |           |
| JOHNSON & JOHNSON      |        |       | 478160104 |           |
| JOHNSON CONTROLS INC   |        |       | 478366107 |           |
| JOHNSON CONTROLS INC   |        |       | 478366107 |           |
| JOHNSON CONTROLS INC   | 8.5%   | 1151  | 478366A8  |           |
| JOHNSON CONTROLS INC   | 8.5%   | 1151  | 478366A8  |           |
| KELLOGG CO             |        |       | 487336108 |           |
| KELLOGG CO             |        |       | 487336108 |           |
| KELLOGG CO             |        |       | 487336108 |           |

[illegible]

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

| Long Term CG Distributions   |              | Short Term CG Distributions |               | Amount     |                   |                      |             |                                          |              |                      |                               |                               |                                                         |
|------------------------------|--------------|-----------------------------|---------------|------------|-------------------|----------------------|-------------|------------------------------------------|--------------|----------------------|-------------------------------|-------------------------------|---------------------------------------------------------|
|                              |              | 82.172                      | 0             |            |                   |                      |             |                                          |              |                      |                               |                               |                                                         |
| Description of Property Sold | CUSIP #      | How Acquired                | Date Acquired | Date Sold  | Gross Sales Price | Depreciation Allowed | Adjustments | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/89 | Adjusted Basis as of 12/31/89 | Excess of FMV Over Adj. Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
| 757 MEDTRONIC INC            | 585055108    |                             | 4/22/2003     | 6/7/2012   | 19,252            |                      | 0           | 25,034                                   | -5,782       | 0                    | 0                             | 0                             | -5,782                                                  |
| 758 MEDTRONIC INC            | 585055108    |                             | 1/13/2004     | 6/7/2012   | 68,628            |                      | 0           | 96,742                                   | -28,114      | 0                    | 0                             | 0                             | -28,114                                                 |
| 759 MEDTRONIC INC            | 585055108    |                             | 4/22/2003     | 6/7/2012   | 34,928            |                      | 0           | 45,418                                   | -10,490      | 0                    | 0                             | 0                             | -10,490                                                 |
| 760 MERCK & CO INC           | 58933Y105    |                             | 5/16/2008     | 6/7/2012   | 184,882           |                      | 0           | 198,879                                  | -13,997      | 0                    | 0                             | 0                             | -13,997                                                 |
| 761 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 3/6/2011      | 8/15/2012  | 487               |                      | 0           | 511                                      | -24          | 0                    | 0                             | 0                             | -24                                                     |
| 762 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 5/24/2012     | 8/15/2012  | 244               |                      | 0           | 263                                      | -19          | 0                    | 0                             | 0                             | -19                                                     |
| 763 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 3/6/2011      | 8/15/2012  | 625               |                      | 0           | 656                                      | -31          | 0                    | 0                             | 0                             | -31                                                     |
| 764 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 5/24/2012     | 8/15/2012  | 313               |                      | 0           | 337                                      | -24          | 0                    | 0                             | 0                             | -24                                                     |
| 765 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 3/6/2011      | 10/15/2012 | 624               |                      | 0           | 654                                      | -30          | 0                    | 0                             | 0                             | -30                                                     |
| 766 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 9/16/2011     | 6/15/2012  | 49                |                      | 0           | 52                                       | -3           | 0                    | 0                             | 0                             | -3                                                      |
| 767 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 5/24/2012     | 10/15/2012 | 312               |                      | 0           | 336                                      | -24          | 0                    | 0                             | 0                             | -24                                                     |
| 768 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 3/6/2011      | 11/15/2012 | 576               |                      | 0           | 604                                      | -28          | 0                    | 0                             | 0                             | -28                                                     |
| 769 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 5/24/2012     | 11/15/2012 | 268               |                      | 0           | 311                                      | -23          | 0                    | 0                             | 0                             | -23                                                     |
| 770 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 12/17/2010    | 7/15/2012  | 311               |                      | 0           | 317                                      | -6           | 0                    | 0                             | 0                             | -6                                                      |
| 771 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 3/6/2011      | 12/15/2012 | 402               |                      | 0           | 421                                      | -19          | 0                    | 0                             | 0                             | -19                                                     |
| 772 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 5/24/2012     | 12/15/2012 | 201               |                      | 0           | 217                                      | -18          | 0                    | 0                             | 0                             | -18                                                     |
| 773 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 9/16/2011     | 7/15/2012  | 78                |                      | 0           | 83                                       | -5           | 0                    | 0                             | 0                             | -5                                                      |
| 774 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 3/9/2012      | 12/31/2012 | 459               |                      | 0           | 517                                      | -24          | 0                    | 0                             | 0                             | -24                                                     |
| 775 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 4/8/2011      | 2/15/2012  | 191               |                      | 0           | 206                                      | -20          | 0                    | 0                             | 0                             | -20                                                     |
| 776 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 12/17/2010    | 8/15/2012  | 265               |                      | 0           | 270                                      | -5           | 0                    | 0                             | 0                             | -5                                                      |
| 777 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 4/8/2011      | 3/15/2012  | 303               |                      | 0           | 286                                      | 7            | 0                    | 0                             | 0                             | 7                                                       |
| 778 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 4/8/2011      | 4/15/2012  | 377               |                      | 0           | 369                                      | 6            | 0                    | 0                             | 0                             | 6                                                       |
| 779 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 4/8/2011      | 5/15/2012  | 315               |                      | 0           | 308                                      | 7            | 0                    | 0                             | 0                             | 7                                                       |
| 780 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 8/14/2008     | 6/7/2012   | 14,436            |                      | 0           | 14,047                                   | 389          | 0                    | 0                             | 0                             | 389                                                     |
| 781 MERCK & CO INC           | 58933Y105    |                             | 4/8/2011      | 6/15/2012  | 231               |                      | 0           | 227                                      | 4            | 0                    | 0                             | 0                             | 4                                                       |
| 782 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 4/8/2011      | 7/15/2012  | 298               |                      | 0           | 282                                      | 16           | 0                    | 0                             | 0                             | 16                                                      |
| 783 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 6/8/2012      | 9/25/2012  | 28,216            |                      | 0           | 22,282                                   | 3,934        | 0                    | 0                             | 0                             | 3,934                                                   |
| 784 MERCK & CO INC           | 58933Y105    |                             | 4/8/2011      | 8/15/2012  | 429               |                      | 0           | 421                                      | 8            | 0                    | 0                             | 0                             | 8                                                       |
| 785 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 4/8/2011      | 9/15/2012  | 434               |                      | 0           | 426                                      | 8            | 0                    | 0                             | 0                             | 8                                                       |
| 786 FLMC GOLD A3821          | 5.0% 7/01/40 |                             | 4/8/2011      | 10/15/2012 | 338               |                      | 0           | 332                                      | 6            | 0                    | 0                             | 0                             | 6                                                       |
| 787 FLMC GOLD A3821          |              |                             |               |            |                   |                      |             |                                          |              |                      |                               |                               |                                                         |

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

| Long Term CG Distributions   |                              | Short Term CG Distributions |         | Amount |
|------------------------------|------------------------------|-----------------------------|---------|--------|
| Description of Property Sold |                              |                             |         |        |
| 841                          | MERCK & CO INC               | 5983391105                  | CUSIP # | 82,172 |
| 842                          | MICROSOFT CORPORATION        | 594818104                   |         | 0      |
| 843                          | MICROCHIP TECHNOLOGY INC     | 595017104                   |         |        |
| 844                          | MICROCHIP TECHNOLOGY INC     | 595017104                   |         |        |
| 845                          | MICROCHIP TECHNOLOGY INC     | 595017104                   |         |        |
| 846                          | MICROCHIP TECHNOLOGY INC     | 595017104                   |         |        |
| 847                          | NYSE Euronext                | 629491TAAG                  |         |        |
| 848                          | NYSE Euronext                | 629491TAAG                  |         |        |
| 849                          | NATIONAL GRID PLC-SP ADR     | 636274300                   |         |        |
| 850                          | NATIONAL GRID PLC-SP ADR     | 636274300                   |         |        |
| 851                          | NEXTERA ENERGY INC           | 65339F101                   |         |        |
| 852                          | NEXTERA ENERGY INC           | 65339F101                   |         |        |
| 853                          | NEXTERA ENERGY INC           | 65339F101                   |         |        |
| 854                          | NEXTERA ENERGY INC           | 65339F101                   |         |        |
| 855                          | NEXTERA ENERGY INC           | 65339F101                   |         |        |
| 856                          | NOVARTIS AG-ADR              | 66867H109                   |         |        |
| 857                          | Occidental Petroleum Corp    | 674599105                   |         |        |
| 858                          | PCC INDUSTRIES INC           | 693506107                   |         |        |
| 859                          | P G INDUSTRIES INC           | 693506107                   |         |        |
| 860                          | P G INDUSTRIES INC           | 693506107                   |         |        |
| 861                          | P G INDUSTRIES INC           | 693506107                   |         |        |
| 862                          | P G INDUSTRIES INC           | 693506107                   |         |        |
| 863                          | PEPSICO INC                  | 713448108                   |         |        |
| 864                          | PETROBRAS INTL FIN C 5.375%  | 127121716ASWAR2             |         |        |
| 865                          | PETROBRAS INTL FIN C 5.375%  | 127121716ASWAR2             |         |        |
| 866                          | PETROBRAS INTL FIN C 5.375%  | 127121716ASWAR2             |         |        |
| 867                          | PFIZER INC                   | 711081103                   |         |        |
| 868                          | PLAINS EXPLORATION & PR-WII  | 726505100                   |         |        |
| 869                          | PLAINS EXPLORATION & PR-WII  | 726505100                   |         |        |
| 870                          | PLAINS EXPLORATION & PR-WII  | 726505100                   |         |        |
| 871                          | PROCTER & GAMBLE CO          | 742718109                   |         |        |
| 872                          | QEP RESOURCES INC            | 74733V100                   |         |        |
| 873                          | ROYAL BANK OF SCOTLA         | 769376102                   |         |        |
| 874                          | ROYAL BANK OF SCOTLA         | 769376102                   |         |        |
| 875                          | WALMART 2011 A-3             | 81158ACG3                   |         |        |
| 876                          | WALMART 2011 A-3             | 81158ACG3                   |         |        |
| 877                          | YUM! BRANDS INC              | 868498101                   |         |        |
| 878                          | YUM! BRANDS INC              | 868498101                   |         |        |
| 879                          | YUM! BRANDS INC              | 868498101                   |         |        |
| 880                          | YUM! BRANDS INC              | 868498101                   |         |        |
| 881                          | YUM! BRANDS INC              | 868498101                   |         |        |
| 882                          | YUM! BRANDS INC              | 868498101                   |         |        |
| 883                          | ACCENTURE PLC-CL A           | 88430D101                   |         |        |
| 884                          | ACCENTURE PLC-CL A           | 88430D101                   |         |        |
| 885                          | COVIDIEN PLC                 | 88540D101                   |         |        |
| 886                          | COVIDIEN PLC                 | 88540D101                   |         |        |
| 887                          | COVIDIEN PLC                 | 88540D101                   |         |        |
| 888                          | COVIDIEN PLC                 | 88540D101                   |         |        |
| 889                          | COVIDIEN PLC                 | 88540D101                   |         |        |
| 890                          | INGERSOLL-RAND PLC           | 847791101                   |         |        |
| 891                          | SEAGATE TECHNOLOGY           | 87945M107                   |         |        |
| 892                          | SEAGATE TECHNOLOGY           | 87945M107                   |         |        |
| 893                          | SEAGATE TECHNOLOGY           | 87945M107                   |         |        |
| 894                          | VALIDUS HOLDINGS LTD         | 83319H102                   |         |        |
| 895                          | VALIDUS HOLDINGS LTD         | 83319H102                   |         |        |
| 896                          | Noble Corporation            | 86839X103                   |         |        |
| 897                          | NXP SEMICONDUCTORS N V       | 56859B109                   |         |        |
| 898                          | FNMA POOL AH4794 5% 2/1A1    | 3138A6GX4                   |         |        |
| 899                          | FNMA POOL AH4794 5% 2/1A1    | 3138A6GX4                   |         |        |
| 900                          | FNMA POOL AH4794 5% 2/1A1    | 3138A6GX4                   |         |        |
| 901                          | FNMA POOL AH4794 5% 2/1A1    | 3138A6GX4                   |         |        |
| 902                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 903                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 904                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 905                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 906                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 907                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 908                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 909                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 910                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 911                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 912                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 913                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 914                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 915                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 916                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 917                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 918                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 919                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 920                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 921                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 922                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 923                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |
| 924                          | FNMA POOL AH8932 4.5% 4/01A1 | 3138AAAS7                   |         |        |

**K-1 LONG TERM GAIN**

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

|   |                 | Check "X" if Business |                    | Street     | City | State      | Zip Code | Foreign Country | Title      | Avg Hrs Per Week | Compensation | Benefits | Expense - Account |
|---|-----------------|-----------------------|--------------------|------------|------|------------|----------|-----------------|------------|------------------|--------------|----------|-------------------|
|   |                 |                       |                    |            |      |            |          |                 |            | 125,311          |              | 0        | 0                 |
| 1 | BNY Mellon, N A | X                     | P O Box 185        | Pittsburgh | PA   | 15230-0185 |          |                 | TRUSTEE    | SEE ATTAQ        | 248,658      | NONE     | NONE              |
| 2 | BNY Mellon, N A | X                     | P O Box 185        | Pittsburgh | PA   | 15230-0185 |          |                 | FEE        | REIMBURS         | -148,002     | N/A      | N/A               |
| 3 | HUYLER C HELD   |                       | 260 MADISON AVENUE | NEW YORK   | NY   | 10016      |          |                 | CO-TRUSTEE | 2 00             | 24,555       | NONE     | NONE              |

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

|                                                  | Date       |   | Amount |
|--------------------------------------------------|------------|---|--------|
| 1 Credit from prior year return . . . . .        |            | 1 | 627    |
| 2 First quarter estimated tax payment . . . . .  | 5/9/2012   | 2 | 1,187  |
| 3 Second quarter estimated tax payment . . . . . | 6/11/2012  | 3 | 1,187  |
| 4 Third quarter estimated tax payment . . . . .  | 9/11/2012  | 4 | 1,187  |
| 5 Fourth quarter estimated tax payment . . . . . | 12/10/2012 | 5 | 1,187  |
| 6 Other payments . . . . .                       |            | 6 |        |
| 7 Total . . . . .                                |            | 7 | 5,375  |

PEGGY N. &amp; ROGER G. GERRY CHARITABLE TRUST

13-6753033 Page 1 of 4

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

Recipient(s) paid during the year

**Name**

NORTH SHORE LAND ALLIANCE

**Street**

151 POST ROAD

**City**

OLD WESTBURY

**State**

NY

**Zip Code**

11568

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

64,000

**Name**

KING MANOR MUSEUM

**Street**

90-04 161ST STREET, STE 704

**City**

JAMAICA

**State**

NY

**Zip Code**

11432

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

10,000

**Name**

NORTH COUNTRY GARDEN CLUB

**Street**

P O BOX 21

**City**

LOCUST VALLEY

**State**

NY

**Zip Code**

11560

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

15,000

**Name**

THE OLANA PARTNERSHIP

**Street**

5720 NEW YORK 9G

**City**

HUDSON

**State**

NY

**Zip Code**

12534

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

25,000

**Name**

HISTORIC HUDSON VALLEY

**Street**

639 BEDFORD ROAD

**City**

POCANTICO HILLS

**State**

NY

**Zip Code**

10591

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

61,000

**Name**

SOUTHOLD HISTORICAL SOCIETY

**Street**

54325 RTE 25

**City**

SOUTHOLD

**State**

NY

**Zip Code**

11971

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

15,000

PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

13-6753033 Page 2 of 4

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

Recipient(s) paid during the year

**Name**

THE ADIRONDACK MUSEUM

**Street**

9097 NEW YORK 30

**City**

BLUE MOUNTAIN LAKE

**State**

NY

**Zip Code**

12812

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

10,000

**Name**

COLD SPRING HARBOR WHALING MUSEUM

**Street**

279 MAIN ST

**City**

COLD SPRING HARBOR

**State**

NY

**Zip Code**

11724

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

15,000

**Name**

CONTEMPORARY ARTIST CENTER

**Street**

71 OLD MILL STREET

**City**

TORY

**State**

NY

**Zip Code**

12180

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

30,000

**Name**

OLD WESTBURY GARDEN

**Street**

ATTN JOHN NORBECK, P O BOX 430

**City**

OLD WESTBURY

**State**

NY

**Zip Code**

11568

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

50,000

**Name**

THE CAUMSETT FOUNDATION INC

**Street**

25 LLOYD HARBOR RD

**City**

HUNTINGTON

**State**

NY

**Zip Code**

11743

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

50,000

**Name**

THE ALLIANCE FOR NEW YORK

**Street**

291 HUDSON STREET

**City**

ALBANY

**State**

NY

**Zip Code**

12210

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

30,000

PEGGY N. &amp; ROGER G. GERRY CHARITABLE TRUST

13-6753033 Page 3 of 4

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

Recipient(s) paid during the year

**Name**

SPLIA

**Street**

161 MAIN STREET

**City**

COLD SPRING HARBOR

**State**

NY

**Zip Code**

11724

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

30,000

**Name**

S S COLUMBIA PROJECT

**Street**

232 E. 11TH STREET

**City**

NEW YORK

**State**

NY

**Zip Code**

10003

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

15,000

**Name**

KETCHAM INN FOUNDATION INC

**Street**

81 MAIN STREET

**City**

CENTER MORICHES

**State**

NY

**Zip Code**

11934

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

20,000

**Name**

SUFFOLK COUNTY HISTORICAL SOCIETY

**Street**

300 W MAIN ST

**City**

RIVERHEAD

**State**

NY

**Zip Code**

11901

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC. 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

25,000

**Name**

NASSAU/ SUFFOLK COUNTY ARCHAEOLOGICAL ASSOCIATION

**Street**

P O. BOX 1542

**City**

STONY BROOK

**State**

NY

**Zip Code**

11790

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

10,000

**Name**

ROSLYN LANDMARK SOCIETY

**Street**

P O BOX 234

**City**

ROSLYN

**State**

NY

**Zip Code**

11576

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC. 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

436,290

PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

13-6753033 Page 4 of 4

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

Recipient(s) paid during the year

**Name**

ALBANY INSTITUTE OF HISTORY &amp; ART

**Street**

125 WASHINGTON AVE

**City**

ALBANY

**State**

NY

**Zip Code**

12210

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC. 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

20,000

**Name**

FRIENDS OF RAYNHAM HALL

**Street**

20 W MAIN STREET

**City**

OYSTER BAY

**State**

NY

**Zip Code**

11771

**Foreign Country****Relationship**

NONE

**Foundation Status**

SEC. 501 (C)(3) PUBLIC CHARITY

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

50,000

**Name****Street****City****State****Zip Code****Foreign Country****Relationship****Foundation Status****Purpose of grant/contribution****Amount****Name****Street****City****State****Zip Code****Foreign Country****Relationship****Foundation Status****Purpose of grant/contribution****Amount****Name****Street****City****State****Zip Code****Foreign Country****Relationship****Foundation Status****Purpose of grant/contribution****Amount****Name****Street****City****State****Zip Code****Foreign Country****Relationship****Foundation Status****Purpose of grant/contribution****Amount**

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

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

## PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

| ACCOUNT NAME           | ASSET TYPE                    | CUSIP ID  | ASSET SHORT NAME                     | SHARES    | MARKET VALUE | FEDERAL TAX COST |
|------------------------|-------------------------------|-----------|--------------------------------------|-----------|--------------|------------------|
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | G0408V102 | AON PLC                              | 1460      | 81190.6      | 66746.97         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | G1151C101 | ACCENTURE PLC-CL A                   | 840       | 55860        | 46851.41         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | G2554F113 | COVDIEN PLC                          | 1090      | 62936.6      | 55480.89         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | G29183103 | INGEN CORP PLC                       | 1530      | 82895.4      | 79032.15         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | G47791101 | INGERSOLL-RAND PLC                   | 1460      | 70021.6      | 50541.45         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | G4918T108 | INVERSCO LTD                         | 3300      | 86097        | 70615.51         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | N6595X109 | NXP SEMICONDUCTORS N V               | 1890      | 49744.99     | 37736.68         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 00037BA88 | A B B FIN USA INC 2 875% 5/08/22     | 30000     | 30715.2      | 28397.6          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 00206RAX0 | AT&T INC 4 45% 5/15/21               | 25000     | 28871.5      | 27062.3          |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 00206R102 | AT&T INC                             | 900       | 30339        | 30671.91         |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS  | 7565302   | ADVANTAGE GLOBAL ALPHA-I             | 6370.18   | 81538.42     | 75044.57         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 9158106   | AIR PRODS & CHEMS INC                | 520       | 43690.4      | 41880.59         |
| GERRY CHARITABLE TRUST | ASSET BACKED SECURITIES       | 02005MAE2 | ALLYA 2010-3 A4 1 55% 8/17/15        | 15000     | 15172.5      | 14994.64         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 023135AJ5 | AMAZON COM INC 2 5% 11/29/22         | 15000     | 14784.3      | 14873.85         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 23135106  | AMAZON COM INC                       | 305       | 76515.35     | 63928            |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 026874CA3 | AMERICAN INTL GROUP 4 25% 9/15/14    | 30000     | 31602        | 30491.11         |
| GERRY CHARITABLE TRUST | ASSET BACKED SECURITIES       | 03064PAC5 | AMCAR 2011-3 A3 1 17% 1/08/16        | 30000     | 30156.9      | 29996.13         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 031162BH2 | AMGEN INC 5 65% 6/15/42              | 20000     | 24014.2      | 22440.15         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 03523TBP2 | ANHEUSER-BUSCH INBEV 2 5% 7/15/22    | 10000     | 10062.6      | 8990.4           |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 37833100  | APPLE INC                            | 491       | 261296.94    | 103377.08        |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 54937107  | B B & T CORPORATION                  | 1710      | 49778.1      | 49487.23         |
| GERRY CHARITABLE TRUST | FOREIGN CORPORATE BONDS       | 055299AJ0 | BBVA US SENIOR SA UNI 3 25% 5/16/14  | 20000     | 20017.8      | 19387.16         |
| GERRY CHARITABLE TRUST | FOREIGN CORPORATE BONDS       | 05565QB00 | BP CAPITAL MARKETS PLC 3 2% 3/11/16  | 15000     | 16000.8      | 15369.15         |
| GERRY CHARITABLE TRUST | MELLON EQUITY/BALANCE MUT FND | 05569M509 | BNY MELLON M/C MULTI-STRATEGY FU     | 60245.88  | 674753.86    | 679735.85        |
| GERRY CHARITABLE TRUST | MELLON EQUITY/BALANCE MUT FND | 05569M582 | BNY MEL US CORE EQ 130/30-M          | 40701.66  | 500223.4     | 450389.85        |
| GERRY CHARITABLE TRUST | MELLON EQUITY/BALANCE MUT FND | 05569M855 | BNY MELLON EMERGING MKTS-M           | 139111.48 | 1425992.73   | 1263596.75       |
| GERRY CHARITABLE TRUST | MELLON EQUITY/BALANCE MUT FND | 05569M871 | BNY MELLON INTERNATIONAL-M           | 60310.43  | 606119.89    | 518632.38        |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 060505CL6 | BANK OF AMERICA CORP 5 75% 8/15/11   | 40000     | 43741.2      | 40844.9          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 073902PN2 | BEAR STEARNS CO INC 5 55% 1/22/17    | 20000     | 22554.2      | 21482.45         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 09247XAC5 | BLACKROCK INC 6 25% 9/15/17          | 24441.8   | 23257.75     | 23257.75         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 10112RAS3 | BOSTON PROPERTIES LP 4 125% 5/15/12  | 20000     | 21736.6      | 20042.05         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 111320T07 | BROADCOM CORP CL A                   | 2320      | 77047.2      | 78908.85         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 12628PAE3 | CRH AMERICA INC 5 3% 10/15/13        | 15000     | 15495.45     | 16006.65         |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS               | 13063A7D0 | CALIFORNIA ST 7 3% 10/01/39          | 25000     | 34643.25     | 24883            |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK          | 143658300 | CARNIVAL CORP                        | 1580      | 58096.6      | 74653.89         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 149123101 | CATERPILLAR INC                      | 730       | 65414.21     | 41738.19         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 14916RAC8 | CATHOLIC HEALTH INITI 2 95% 11/01/22 | 10000     | 10093.5      | 9973.4           |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 150870103 | CELANESE CORP -SER A                 | 1230      | 54771.9      | 47035.08         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 15189T107 | CENTERPOINT ENERGY INC               | 3880      | 74690        | 78789.29         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 166764100 | CHEVRON CORPORATION                  | 740       | 80023.6      | 36188.36         |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS               | 167486NN5 | CHICAGO IL 6 034% 1/01/42            | 15000     | 16526.55     | 15000            |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 172967EM9 | CITIGROUP INC 6 125% 11/21/17        | 30000     | 35704.8      | 30377.7          |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 191216100 | COCA - COLA CO                       | 1900      | 68875        | 49929.91         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 20030NAL5 | COMCAST CORP 5 9% 3/15/16            | 20000     | 22978.6      | 21846.6          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 20030NB02 | COMCAST CORP 3 125% 7/15/22          | 10000     | 10418.4      | 9891.4           |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 20030N101 | COMCAST CORP CL A                    | 2600      | 97136        | 76606.49         |
| GERRY CHARITABLE TRUST | FOREIGN CORPORATE BONDS       | 21885WCJ4 | RABOBANK NEDERLAND 5 25% 5/24/4      | 15000     | 17613.75     | 15230.2          |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 22160K105 | COSTCO WHSL CORP NEW                 | 650       | 64174.5      | 55747.77         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 254687106 | WALT DISNEY CO/THE                   | 2080      | 103563.2     | 81846.13         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 260003108 | DOVER CORP                           | 1000      | 65710        | 55049.1          |
| GERRY CHARITABLE TRUST | FIXED INCOME MUTUAL FUNDS     | 261980494 | DREYFUS EMG MKT DEBT LOC C-I         | 14990.03  | 229947.12    | 203174.28        |
| GERRY CHARITABLE TRUST | FIXED INCOME MUTUAL FUNDS     | 261980759 | DREYFUS HIGH YIELD -I                | 29455.14  | 196465.82    | 200000           |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS  | 26201H500 | DREYFUS EMERGING MARKETS -I          | 49382.42  | 514564.9     | 519900.89        |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS  | 26203E604 | DREYFUS/NEWTON INTERN EQTY-I         | 16936.36  | 298080.09    | 254378.66        |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 268648102 | E M C CORP MASS                      | 1350      | 34155        | 31441.37         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS               | 277432AN0 | EASTMAN CHEMICAL CO 3 6% 8/15/22     | 20000     | 20946.4      | 19900.8          |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 30219G108 | EXPRESS SCRIPTS HOLDING CO           | 1490      | 80460        | 76664.17         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 30231G102 | EXXON MOBIL CORP                     | 950       | 82222.5      | 40560.25         |
| GERRY CHARITABLE TRUST | COMMON STOCK                  | 307000109 | FAMILY DLR STORES INC                | 650       | 41216.5      | 45267.3          |

## PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

| ACCOUNT NAME           | ASSET TYPE                     | CUSIP ID  | ASSET SHORT NAME                | SHARES | MARKET VALUE | FEDERAL TAX COST |
|------------------------|--------------------------------|-----------|---------------------------------|--------|--------------|------------------|
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128L15M8 | FHLMC GOLD A69852               | 5.5%   | 1201/37      | 11632 39         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128MMK19 | FHLMC GOLD G19305               | 4.0%   | 401/24       | 27057 44         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128M6AR9 | FHLMC GOLD G19305               | 5.0%   | 1201/37      | 23585 75         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128M6AU2 | FHLMC GOLD G04219               | 5.5%   | 401/38       | 2181 34          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128M6SG4 | FHLMC GOLD G04719               | 5.5%   | 101/38       | 1162 13          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128M7H19 | FHLMC GOLD G05337               | 5.5%   | 1201/38      | 5388 89          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128MTM29 | FHLMC GOLD G05477               | 4.5%   | 501/39       | 5831 59          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128M74X1 | FHLMC GOLD G05938               | 5.0%   | 101/36       | 9855 64          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128M8G73 | FHLMC GOLD G05222               | 4.0%   | 101/41       | 6364 25          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3128PY5T7 | FHLMC GOLD J18958               | 2.5%   | 401/27       | 2852 36          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 312929G61 | FHLMC GOLD A82899               | 5.5%   | 11/138       | 2850 22          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 312938N18 | FHLMC GOLD A90393               | 5.0%   | 1201/39      | 23392 25         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 312941D20 | FHLMC GOLD A92821               | 5.0%   | 701/40       | 18972 53         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 312944PM7 | FHLMC GOLD A95828               | 4.5%   | 1201/40      | 12987 04         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3132GJSE0 | FHLMC GOLD G03517               | 4.5%   | 901/41       | 12987 04         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3132GKX33 | FHLMC GOLD G04584               | 4.5%   | 1101/41      | 13811 53         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3132HPPK3 | FHLMC GOLD POOL Q12934          | 3.0%   | 1101/41      | 31142 85         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3135G0PX5 | FED NATL MGT ASSN               | 2.63%  | 101/024      | 47126 75         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31371LTV1 | FNMA POOL # 255384              | 6.0%   | 901/34       | 23893 9          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138ASU52 | FNMA POOL # AJ1758              | 3.5%   | 901/26       | 33551 84         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138A44D4 | FNMA POOL # AH3519              | 4.0%   | 201/41       | 36737 44         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138A5A22 | FNMA POOL # AH3620              | 3.5%   | 101/26       | 15000            |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138A6K64 | FNMA POOL # AH4784              | 5.5%   | 21/41        | 4844 4           |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138EAM18 | FNMA POOL # AK5762              | 4.0%   | 401/42       | 24434 3          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138EGGK4 | FNMA POOL # AL0201              | 5.0%   | 1201/21      | 34986            |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138EGG57 | FNMA POOL # AL0219              | 3.35%  | 41/41        | 18421 96         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138EJEU8 | FNMA POOL # AL1946              | 3.5%   | 201/27       | 36703 03         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138E6V94 | FNMA POOL # AK2439              | 3.5%   | 201/27       | 32093 35         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138E7AT1 | FNMA POOL # AK2717A             | 4.0%   | 201/42       | 8048 65          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 3138X096  | FNMA POOL # 555528              | 6.0%   | 401/33       | 18113 25         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31393DKA8 | FNMA REMIC 2003-64              | 5.5%   | 325/30       | 28963 61         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31407JDR0 | FNMA POOL # 831812              | 6.0%   | 901/36       | 34808 98         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31410GRK1 | FNMA POOL # 888890              | 6.5%   | 1001/37      | 1409 24          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31410GT99 | FNMA POOL # 888867              | 6.0%   | 1201/37      | 1404 08          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31410KMR2 | FNMA POOL # 889668              | 6.0%   | 601/38       | 2154 53          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31414CGL6 | FNMA POOL # 962003              | 5.5%   | 301/38       | 8516 87          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31414CRW0 | FNMA POOL # 962301              | 4.5%   | 301/23       | 7591 81          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31414HKV8 | FNMA POOL # 966608              | 5.5%   | 201/38       | 9613 46          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31414SD00 | FNMA POOL # 975268              | 5.5%   | 51/38        | 9122 18          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31416RR08 | FNMA POOL # AA7694              | 4.5%   | 701/24       | 7235 3           |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31417CCH6 | FNMA POOL # AB5471              | 3.5%   | 601/42       | 6540 56          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31417CUU7 | FNMA POOL # AB5994              | 3.0%   | 801/27       | 6515 01          |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31418AKN7 | FNMA POOL # MA1200              | 3.0%   | 1001/32      | 13469 88         |
| GERRY CHARITABLE TRUST | U S AGENCY PASSTHROUGHS        | 31418MGR7 | FNMA POOL # AD0207              | 6.0%   | 1001/38      | 21672 26         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 345397WD1 | FORD MOTOR CREDIT CO            | 3.0%   | 6/12/11      | 15000            |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 35677D857 | FREEMONT MCMORAN COPPER & GOLD  |        |              | 15411 3          |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 369604103 | GENERAL ELECTRIC COMPANY        |        |              | 45828            |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 369622SM8 | GENERAL ELEC CAP CORP           | 5.3%   | 2/11/12      | 43295 27         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 375558103 | GILEAD SCIENCES INC             |        |              | 54993 8          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 38141GFD1 | GOLDMAN SACHS GRP               | 6.75%  | 1001/13      | 48072 34         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 40429CGD8 | HSBC FINANCE CORP               | 6.676% | 1/15/21      | 38164 75         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 406216101 | HALLIBURTON CO                  |        |              | 54555 09         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 437076102 | HOMER DEPOT INC                 |        |              | 82264            |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 438516106 | HONEYWELL INTL INC              |        |              | 19167 15         |
| GERRY CHARITABLE TRUST | FOREIGN GOVT/AGENCY DEBENTURES | 448814JB0 | HYDRO-QUEBEC                    | 2.0%   | 6/30/16      | 32559 3          |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS                | 4521518V8 | ILLINOIS ST                     | 4.421% | 101/15       | 56087 43         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 458140AM2 | INTEL CORP                      | 2.7%   | 12/15/22     | 74191 05         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 459200101 | INTERNATIONAL BUSINESS MACHINES |        |              | 20356 3          |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED CLOSED END FDS | 46428R107 | ISHARES S&P GSCI COMMODITY-IND  |        |              | 15902 85         |
|                        |                                |           |                                 |        |              | 29956            |
|                        |                                |           |                                 |        |              | 134659 65        |
|                        |                                |           |                                 |        |              | 109800 33        |
|                        |                                |           |                                 |        |              | 73873            |

## PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

| ACCOUNT NAME           | ASSET TYPE                     | CUSIP ID  | ASSET SHORT NAME                     | SHARES   | MARKET VALUE | FEDERAL TAX COST |
|------------------------|--------------------------------|-----------|--------------------------------------|----------|--------------|------------------|
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 46625H100 | JP MORGAN CHASE & CO                 | 1070     | 47046 94     | 40424 6          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 472319AF9 | JEFFERIES GROUP INC 8.5% 7/15/19     | 20000    | 23900        | 21637 5          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 478366BA4 | JOHNSON CONTROLS INC 3.75% 12/01/12  | 25000    | 26586        | 26189 35         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 478366107 | JOHNSON CONTROLS INC                 | 1570     | 48151 9      | 63254 05         |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 48121A670 | HIGHBRIDGE DYNAMIC COMM STRAT F      | 4656 93  | 65057 37     | 100478 4         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 517834107 | LAS VEGAS SANDS CORP                 | 1230     | 56776 8      | 54161 08         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 524547108 | LILLY ELI & CO                       | 1430     | 70527 6      | 62390 04         |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS                | 54438CPA4 | LOS ANGELES CALIF CMN 6.75% 8/01/14  | 25000    | 34337 5      | 32734            |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 565849106 | MARATHON OIL CORP                    | 2520     | 77263 2      | 62924 13         |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS                | 57582PWK2 | MASSACHUSETTS ST 4.2% 12/01/21       | 10000    | 11368 2      | 10017 7          |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 582839106 | MEAD JOHNSON NUTRITION               | 600      | 39534        | 46967 94         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 59156RAT5 | MET LIFE GLOB FNDG 7.11% 2/15/19     | 20000    | 26220 2      | 24382 2          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 59156R108 | METLIFE INC                          | 1790     | 59962 6      | 50710 52         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 609207105 | MONDELEZ INTERNATIONAL-WII           | 3340     | 85013 69     | 85276 78         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 61748AAE6 | MORGAN STANLEY GLOB 4.75% 4/01/11    | 25000    | 25887        | 25289 05         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 629491AB7 | NYSE EURONEXT 2.0% 10/05/17          | 20000    | 20331 6      | 19937 45         |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 638721B85 | ASG GLOBAL ALTERNATIVES FUND-Y       | 15090 54 | 161770 62    | 150000           |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS                | 646139X83 | NEW JERSEY ST TPK AU 7.102% 1/01/14  | 15000    | 21270 75     | 15000            |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS                | 64972FY26 | NEW YORK N Y CITY MU 6.282% 6/15/42  | 10000    | 11705 1      | 10000            |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 652482BN9 | NEWS AMERICA INC 6.15% 3/01/37       | 15000    | 18409 05     | 18189 4          |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS                | 672325TS6 | OAKLAND CA UNIF SCH 9.5% 8/01/34     | 15000    | 18018 3      | 17704 7          |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 674599105 | OCCIDENTAL PETROLEUM CORP            | 820      | 62820 2      | 62758 86         |
| GERRY CHARITABLE TRUST | FOREIGN GOVT/AGENCY DEBENTURES | 6832348D3 | ONTARIO (PROVINCE OF) 4.0% 10/07/15  | 25000    | 28697 75     | 26189 5          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 68389XAC9 | ORACLE CORP 5.75% 4/15/18            | 30000    | 36510 3      | 33840 7          |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 693475105 | PNC FINANCIAL SERVICES GROUP         | 1690     | 98543 9      | 100990 25        |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 712223106 | DREYFUS MIDCAP INDEX FUND            | 23699 39 | 685623 56    | 657108 02        |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 713448BN7 | PEPSICO INC 4.5% 1/15/20             | 15000    | 17346 6      | 15391 25         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 713448108 | PEPSICO INC                          | 1130     | 77325 9      | 69189 66         |
| GERRY CHARITABLE TRUST | FOREIGN CORPORATE BONDS        | 71645WAR2 | PETROBRAS INTL FIN C 5.375% 1/27/21  | 5000     | 5629 1       | 4990 05          |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 717081103 | PFIZER INC                           | 4630     | 116117 16    | 99589 91         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 718172109 | PHILIP MORRIS INTERNAT-WII           | 760      | 63566 4      | 63007 12         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 742718109 | PROCTER & GAMBLE CO                  | 1500     | 101835       | 54468 75         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 74432QB33 | PRUDENTIAL FINL INC 4.75% 9/17/15    | 20000    | 21923        | 20784 95         |
| GERRY CHARITABLE TRUST | MUNICIPAL BONDS                | 745177EW1 | PUERTO RICO COMWLTH 3.67% 5/01/17    | 20000    | 19900        | 20099            |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 747525103 | QUALCOMM INC                         | 1890     | 116914 64    | 107151 25        |
| GERRY CHARITABLE TRUST | FOREIGN CORPORATE BONDS        | 77531QAD0 | ROGERS WIRELESS INC 6.375% 3/01/11   | 20000    | 21307 4      | 22224 45         |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 78356A160 | GUGGENHEIM MANAGED FUTURE-Y          | 3308 33  | 70631 5      | 75000            |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 79466L302 | SALESFORCE COM INC                   | 477      | 80183 7      | 63297 66         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK           | 808857108 | SCHLUMBERGER LTD                     | 1160     | 80386 38     | 83283 52         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 816851109 | SEMPRA ENERGY                        | 820      | 58170 8      | 52861 3          |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK           | 82481R106 | SHIRE PLC                            | 590      | 54386 2      | 26675 45         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 828807CD7 | SIMON PROPERTY GROUP 5.65% 2/01/17   | 25000    | 30000 25     | 78809 25         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 845467109 | SOUTHWESTERN ENERGY CO               | 2260     | 75506 6      | 69990 4          |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 857471103 | STATE STREET CORP                    | 1720     | 80657 2      | 69990 4          |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 86271F578 | DREYFUS SELECT MGR S/C GR-I          | 18218 62 | 344878 53    | 315000           |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 86271F677 | DREYFUS SELECT MGR S/C VL-I          | 34439 22 | 669488 53    | 619878           |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 86271F727 | DREYFUS US EQUITY FUND-I             | 64470 87 | 1003166 78   | 809829 83        |
| GERRY CHARITABLE TRUST | EQUITY/BALANCED MUTUAL FUNDS   | 86271F768 | DREYFUS PRE STRAT INTER ST-I         | 39343 96 | 570487 49    | 515000           |
| GERRY CHARITABLE TRUST | FIXED INCOME MUTUAL FUNDS      | 87234N765 | TCW EMERGING MARKETS INCOME FU       | 24108 82 | 224694 22    | 207215 41        |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 87236YAB4 | TD AMERITRADE HLDG CO 4.15% 12/01/17 | 20000    | 21315        | 20269 4          |
| GERRY CHARITABLE TRUST | FOREIGN CORPORATE BONDS        | 87938WAM5 | TELEFONICA EMISIONES 5.134% 4/27/21  | 25000    | 26281 25     | 23868 03         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 88076W103 | TERADATA CORPORATION                 | 1220     | 75505 8      | 78726 48         |
| GERRY CHARITABLE TRUST | FOREIGN COMMON STOCK           | 881624209 | TEVA PHARMACEUTICAL INDS ADR         | 1940     | 72439 6      | 79236 87         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 883556BA9 | THERMO FISHER SCIENTI 2.25% 8/15/16  | 15000    | 15530 85     | 15239 35         |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 887317AN5 | TIME WARNER INC 4.0% 1/15/22         | 20000    | 21893 6      | 20782 4          |
| GERRY CHARITABLE TRUST | CORPORATE BONDS                | 88732JAX6 | TIME WARNER CABLE IN 4.125% 2/15/22  | 30000    | 32853 6      | 30173 07         |
| GERRY CHARITABLE TRUST | COMMON STOCK                   | 894E+113  | THE TRAVELERS COMPANIES INC          | 840      | 60328 8      | 53460 54         |
| GERRY CHARITABLE TRUST | LIMITED PARTNERSHIPS           | 9A9994525 | BERENS CAPITAL FUND LTD              | 10000    | 1544446 87   | 1000000          |
| GERRY CHARITABLE TRUST | REAL ESTATE                    | 9B9992154 | 36 MAIN STREET                       | 1        | 700000       | 350000           |

## PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

| ACCOUNT NAME               | ASSET TYPE                     | CUSIP ID  | ASSET SHORT NAME                    | SHARES   | MARKET VALUE | FEDERAL TAX COST |
|----------------------------|--------------------------------|-----------|-------------------------------------|----------|--------------|------------------|
| GERRY CHARITABLE TRUST     | FOREIGN CORPORATE BONDS        | 902118BN7 | TYCO INTL FIN 3.375% 10/15/15       | 3000     | 3182.22      | 2990.28          |
| GERRY CHARITABLE TRUST     | NON U S AGENCY CMO'S/REMIC'S   | 90289GAC5 | UBS COM MTG TR 2012-C1 3.4% 5/10/42 | 30000    | 32356.8      | 30448.88         |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 902973304 | US BANCORP                          | 2080     | 68435.2      | 56054.75         |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 907818108 | UNION PAC CORP                      | 470      | 59088.4      | 51413.25         |
| GERRY CHARITABLE TRUST     | TREASURY INFLATION INDEXED BDS | 912810P51 | US TREAS-CPI INFLAT 2.375% 1/15/27  | 28676.25 | 39537.38     | 30122.67         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828FF2 | U S TREASURY NOTE 5.125% 5/15/16    | 60000    | 69375        | 67349.66         |
| GERRY CHARITABLE TRUST     | TREASURY INFLATION INDEXED BDS | 912828GD6 | TSY INFL IX NB 2.375% 1/15/17       | 28676.25 | 33329.55     | 30980.84         |
| GERRY CHARITABLE TRUST     | TREASURY INFLATION INDEXED BDS | 912828JE1 | TSY INFL IX NB 1.375% 7/15/18       | 21454.2  | 24973.98     | 21623.4          |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828MF4 | US TREAS INFL INDX 1.375% 1/15/20   | 32091.3  | 38040.71     | 34456.16         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828NP1 | U S TREASURY NOTE 1.75% 7/31/15     | 65000    | 67376.4      | 66716.54         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828PS3 | U S TREASURY NOTE 2.0% 1/31/16      | 10000    | 10494.5      | 9984.02          |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828QR4 | UNITED STATES T-NOTE 1.5% 6/30/16   | 15000    | 15548.4      | 15371.14         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828QV5 | UNITED STATES TIPS 0.625% 7/15/21   | 25658.5  | 29166.53     | 27761.77         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828QX1 | UNITED STATES T-NOTE 1.5% 7/31/16   | 40000    | 41475.2      | 41014.58         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828QV9 | UNITED STATES T-NOTE 2.25% 7/31/18  | 37698.85 | 37698.85     | 36536.86         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828RR3 | U S TREASURY NOTE 2.0% 11/15/21     | 20000    | 20757.8      | 20496.56         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828RU6 | U S TREASURY NOTE 0.875% 11/30/16   | 110000   | 111555.4     | 109605.44        |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828RX0 | U S TREASURY NOTE 0.875% 12/31/16   | 40000    | 40550        | 40509.51         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828RZ5 | U S TREASURY NOTE 0.25% 1/15/15     | 35000    | 34989.15     | 34905.78         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828SF8 | U S TREASURY NOTE 2.0% 2/15/22      | 45000    | 46536.3      | 46009.73         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828SH4 | U S TREASURY NOTE 1.375% 2/28/19    | 55000    | 56362.35     | 54882.58         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828SP6 | U S TREASURY NOTE 0.375% 4/15/15    | 50000    | 50090        | 49928.15         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828ST8 | U S TREASURY NOTE 1.25% 4/30/19     | 100000   | 101508       | 100762.12        |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828SV3 | U S TREASURY NOTE 1.75% 5/15/22     | 15000    | 15130.05     | 15111.97         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828TK6 | U S TREASURY NOTE 0.25% 8/15/15     | 70000    | 68874        | 69707.66         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828TP5 | UNITED STATES TREAS 0.25% 9/15/15   | 20000    | 19956.2      | 19949.22         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828TS9 | U S TREASURY NOTE 0.625% 9/30/17    | 25000    | 24955        | 24872.94         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828TU4 | U S TREASURY NOTE 0.25% 10/31/14    | 10000    | 10002.3      | 10001.99         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828TV2 | U S TREASURY NOTE 1.25% 10/31/19    | 20000    | 20165.6      | 20288.75         |
| GERRY CHARITABLE TRUST     | U S TREASURY/AGCY DEBENTURES   | 912828TW0 | U S TREASURY NOTE 0.75% 10/31/17    | 35000    | 35114.8      | 35148.29         |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 913017109 | UNITED TECHNOLOGIES CORP            | 880      | 72168.8      | 69331.91         |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 91913Y100 | VALERO ENERGY CORP NEW              | 1940     | 66192.8      | 43432.8          |
| GERRY CHARITABLE TRUST     | CORPORATE BONDS                | 92343VAL8 | VERIZON COMMUNICATIONS 5.5% 2/15    | 30000    | 36026.1      | 32875            |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 92343V104 | VERIZON COMMUNICATIONS INC          | 790      | 34183.3      | 32540.1          |
| GERRY CHARITABLE TRUST     | NON U S AGENCY CMO'S/REMIC'S   | 92936JAZ7 | WFRBS 2011-C5 A2 2.684% 11/15/44    | 25000    | 26481        | 25249.73         |
| GERRY CHARITABLE TRUST     | CORPORATE BONDS                | 93142ZAH2 | WALGREEN CO 3.1% 9/15/22            | 15000    | 15130.05     | 15093.4          |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 942668103 | WATSON PHARMACEUTICALS INC          | 730      | 62780        | 50744.86         |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 949746101 | WELLS FARGO & COMPANY               | 3220     | 110059.6     | 101278.47        |
| GERRY CHARITABLE TRUST     | ASSET BACKED SECURITIES        | 98158KAC3 | WOART 2011-A A3 1.11% 5/15/15       | 7548.08  | 7577.52      | 7547.85          |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 984332T06 | YAHOO INC                           | 3200     | 63680        | 55599.04         |
| GERRY CHARITABLE TRUST     | COMMON STOCK                   | 988498101 | YUM! BRANDS INC                     | 710      | 47144        | 23356.51         |
| GERRY CHARITABLE TRUST     | CASH MANAGEMENT VEHICLES       | 991061052 | CRA (BNY MELLON, N.A., MEMBER FDIC  | 99466.6  | 99466.6      | 99466.6          |
| GERRY CHARITABLE TRUST     | CASH MANAGEMENT VEHICLES       | 991061052 | CRA (BNY MELLON, N.A., MEMBER FDIC  | 34452.8  | 34452.8      | 34452.8          |
| Sub Total                  |                                |           |                                     |          |              | 16,598,391.29    |
| Sub Total                  |                                |           |                                     |          |              | 19,029,041.15    |
| GERRY CHARITABLE TRUST-SUB | FOREIGN COMMON STOCK           | G29183103 | EATON CORP PLC                      | 712      | 38576.16     | 36778.38         |
| GERRY CHARITABLE TRUST-SUB | FOREIGN COMMON STOCK           | H2906T109 | GARMIN LTD                          | 650      | 26487.5      | 30774.69         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                   | 00206R102 | AT&T INC                            | 880      | 26684.8      | 26473.82         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                   | 9158106   | AIR PRODS & CHEMS INC               | 330      | 27726.6      | 29821.58         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                   | 02503X105 | AMERICAN CAPITAL AGENCY CORP        | 900      | 26010        | 26334.63         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                   | 32654105  | ANALOG DEVICES INC                  | 798      | 33563.88     | 30646.25         |
| GERRY CHARITABLE TRUST-SUB | CONVERTIBLE PREFERRED STOCK    | 37411808  | APACHE CORP CONV PFD                | 770      | 35189        | 46567.75         |
| GERRY CHARITABLE TRUST-SUB | FOREIGN COMMON STOCK           | 143658300 | CARNIVAL CORP                       | 810      | 29783.7      | 30872.82         |

## PEGGY N &amp; ROGER G GERRY CHARITABLE TRUST

| ACCOUNT NAME               | ASSET TYPE                  | CUSIP ID  | ASSET SHORT NAME                  | SHARES  | MARKET VALUE  | FEDERAL TAX COST |
|----------------------------|-----------------------------|-----------|-----------------------------------|---------|---------------|------------------|
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 149123101 | CATERPILLAR INC                   | 366     | 32796 71      | 36413 12         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 15189T107 | CENTERPOINT ENERGY INC            | 1880    | 36190         | 31990 94         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 166764100 | CHEVRON CORPORATION               | 335     | 36226 9       | 34374 91         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 18693K101 | CLIFFS NATS RES INC               | 480     | 18513 6       | 32685 22         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 237194105 | DARDEN RESTAURANTS INC            | 660     | 29746 2       | 34138 24         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 253868103 | DIGITAL REALTY TRUST INC          | 450     | 30550 5       | 26356 66         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 263534109 | DU PONT (E I) DE NEMOURS          | 570     | 25837 75      | 30144 76         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 26441C204 | DUKE ENERGY CORP                  | 566     | 36110 8       | 31079 03         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 30161N101 | EXELON CORP                       | 890     | 26468 6       | 36549 25         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 363576109 | GALLAGHER ARTHUR J & CO           | 740     | 25641         | 27570 59         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 369604103 | GENERAL ELECTRIC COMPANY          | 1930    | 40510 7       | 38743 54         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 46131B100 | INVESTCO MORTGAGE CAPITAL         | 1180    | 23257 8       | 19451 56         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 494368103 | KIMBERLY CLARK CORP               | 390     | 32927 7       | 25041 8          |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 49446R109 | KIMCO REALTY CORP                 | 1210    | 23377 2       | 20729 1          |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 49456B101 | KINDER MORGAN INC                 | 990     | 34976 7       | 29865 64         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 50076Q106 | KRAFT FOODS GROUP INC             | 556     | 25281 32      | 21436 07         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 517834107 | LAS VEGAS SANDS CORP              | 560     | 30465 6       | 30183 32         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 532457108 | LILLY ELI & CO                    | 780     | 38469 6       | 35033 6          |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 535678106 | LINEAR TECHNOLOGY CORP            | 699     | 23975 7       | 21654 88         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 539830109 | LOCKHEED MARTIN CORP              | 380     | 35070 2       | 30030 44         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 544147101 | LORILLARD INC                     | 316     | 36867 72      | 36775 94         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 548651107 | LOWE'S COMPANIES INC              | 910     | 32323 2       | 27259 52         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 577081102 | MATTEL INC                        | 880     | 32225 6       | 22137 74         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 58933Y105 | MERCK & CO INC                    | 610     | 24973 4       | 21380 44         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 59507T104 | MICROCHIP TECHNOLOGY INC          | 699     | 22780 41      | 25235 92         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 609207105 | MONDELEZ INTERNATIONAL-WII        | 1070    | 27234 92      | 22370 96         |
| GERRY CHARITABLE TRUST-SUB | FOREIGN COMMON STOCK        | 636274300 | NATIONAL GRID PLC-SP ADR          | 540     | 31017 6       | 25458 49         |
| GERRY CHARITABLE TRUST-SUB | CONVERTIBLE PREFERRED STOCK | 65339F887 | NEXTERA ENERGY INC CONV PFD       | 800     | 40048         | 40200            |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 693475105 | PNC FINANCIAL SERVICES GROUP      | 590     | 34402 9       | 26813 2          |
| GERRY CHARITABLE TRUST-SUB | CONVERTIBLE PREFERRED STOCK | 69351T114 | PPL CORPORATION 8 75%             | 710     | 38148 3       | 38235 03         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 713448108 | PEPSICO INC                       | 600     | 41058         | 40528 62         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 717081103 | PFIZER INC                        | 1410    | 35361 81      | 27441 08         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 718172109 | PHILIP MORRIS INTERNAT-WII        | 400     | 33456         | 24960 6          |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 742718109 | PROCTER & GAMBLE CO               | 560     | 38018 4       | 35522 98         |
| GERRY CHARITABLE TRUST-SUB | FOREIGN COMMON STOCK        | 780259206 | ROYAL DUTCH SHELL PLC-ADR         | 380     | 26201         | 26877 27         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 842587107 | SOUTHERN CO                       | 690     | 29538 9       | 26371 23         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 85571B105 | STARWOOD PROPERTY TRUST INC       | 1470    | 33751 2       | 31049 02         |
| GERRY CHARITABLE TRUST-SUB | FOREIGN COMMON STOCK        | 881624209 | TEVA PHARMACEUTICAL INDS ADR      | 900     | 33606         | 36680 3          |
| GERRY CHARITABLE TRUST-SUB | FOREIGN COMMON STOCK        | 8 92E+113 | TOTAL S A ADR                     | 610     | 31726 1       | 26553 42         |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 911312106 | UNITED PARCEL SERVICE CL B        | 420     | 30966 6       | 30735 16         |
| GERRY CHARITABLE TRUST-SUB | CONVERTIBLE PREFERRED STOCK | 913017117 | UNITED TECHNOLOGIES 7 5%          | 700     | 36997         | 37044            |
| GERRY CHARITABLE TRUST-SUB | COMMON STOCK                | 92343V104 | VERIZON COMMUNICATIONS INC        | 660     | 26558 2       | 23920 64         |
| GERRY CHARITABLE TRUST-SUB | CASH MANAGEMENT VEHICLES    | 991061052 | CRA (BNY MELLON, N A, MEMBER FDIC | 9583 79 | 9583 79       | 9583 79          |
| GERRY CHARITABLE TRUST-SUB | CASH MANAGEMENT VEHICLES    | 991061052 | CRA (BNY MELLON, N A, MEMBER FDIC | 292 5   | 292 5         | 292 5            |
| Sub Total                  |                             |           |                                   |         | 1,584,333 77  | 1,515,170 42     |
| TOTAL                      |                             |           |                                   | \$      | 20,613,374.92 | \$ 18,113,561.71 |