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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 BNY MELLON FOUNDATION OF SOUTHWESTERN PA		A Employer identification number 23-7423500
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A. - P O Box 185	Room/suite	B Telephone number (see instructions) (412) 234-0023
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 73,474,458	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	1,819,218	1,833,480		
	5 a Gross rents				
	b Net rental income or (loss)				
	6 a Net gain or (loss) from sale of assets not on line 10	3,129,840			
	b Gross sales price for all assets on line 6a	42,626,711			
	7 Capital gain net income (from Part IV, line 2)		3,129,840		
	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)	220,557	220,557			
12 Total. Add lines 1 through 11	5,169,615	5,183,877	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc				
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)				
	17 Interest	15,539	15,539		
	18 Taxes (attach schedule) (see instructions)	117,144	14,257		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	4,669	4,669		
	24 Total operating and administrative expenses. Add lines 13 through 23	137,352	34,465	0	0
	25 Contributions, gifts, grants paid	3,399,000			3,399,000
26 Total expenses and disbursements. Add lines 24 and 25	3,536,352	34,465	0	3,399,000	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	1,633,263				
b Net investment income (if negative, enter -0-)		5,149,412			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1 Cash—non-interest-bearing						
	2 Savings and temporary cash investments		2,077,202	728,278	728,278		
	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)						
	b Investments—corporate stock (attach schedule)						
	c Investments—corporate bonds (attach schedule)						
	11 Investments—land, buildings, and equipment basis ▶						
Less accumulated depreciation (attach schedule) ▶							
12 Investments—mortgage loans							
13 Investments—other (attach schedule)		59,480,393	62,569,626	72,746,180			
14 Land, buildings, and equipment basis ▶							
Less accumulated depreciation (attach schedule) ▶							
15 Other assets (describe ▶)							
16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)		61,557,595	63,297,904	73,474,458			
Liabilities	17 Accounts payable and accrued expenses						
	18 Grants payable						
	19 Deferred revenue						
	20 Loans from officers, directors, trustees, and other disqualified persons						
	21 Mortgages and other notes payable (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 ▶ ☐						
	24 Unrestricted						
	25 Temporarily restricted						
	26 Permanently restricted						
	Foundations that do not follow SFAS 117, check here ▶ ☒						
	27 Capital stock, trust principal, or current funds		61,557,595	63,297,904			
	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)		61,557,595	63,297,904				
31 Total liabilities and net assets/fund balances (see instructions)		61,557,595	63,297,904				

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	61,557,595
2 Enter amount from Part I, line 27a	2	1,633,263
3 Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	108,310
4 Add lines 1, 2, and 3	4	63,299,168
5 Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	1,264
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	63,297,904

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

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

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	3,129,840
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }	3	0

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2011	3,737,000	73,710,734	0.050698
2010	3,465,750	69,252,988	0.050045
2009	2,953,500	61,389,620	0.048111
2008	3,320,000	73,565,909	0.045130
2007	3,581,433	70,234,430	0.050993

2 Total of line 1, column (d)	2	0.244977
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.048995
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	71,741,620
5 Multiply line 4 by line 3	5	3,514,981
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	51,494
7 Add lines 5 and 6	7	3,566,475
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions	8	3,399,000

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	102,988	
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	102,988	
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	102,988	
6 Credits/Payments				
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	68,207		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	34,781		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments Add lines 6a through 6d	7	102,988		
8 Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8			
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0		
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 Refunded	11	0		

Part VII-A Statements Regarding Activities

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

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► BNY MELLON, N.A. Telephone no ► (412) 234-0023 Located at ► P O BOX 185, PITTSBURGH, PA ZIP+4 ► 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 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? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	N/A
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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? If "Yes," list the years ► 20 _____, 20 _____, 20 _____, 20 _____ ☐ Yes ☒ No		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20 _____, 20 _____, 20 _____, 20 _____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 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 ☐**5b** N/A**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?
If "Yes" to 6b, file Form 8870**6b**

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**7b** N/A**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

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

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

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

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

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

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

Total number of others receiving over \$50,000 for professional services ▶ NONE

Part IX-A Summary of Direct Charitable Activities

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	70,467,345
b	Average of monthly cash balances	1b	2,366,787
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	72,834,132
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	72,834,132
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,092,512
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	71,741,620
6	Minimum investment return. Enter 5% of line 5	6	3,587,081

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

1	Minimum investment return from Part X, line 6	1	3,587,081
2a	Tax on investment income for 2012 from Part VI, line 5	2a	102,988
b	Income tax for 2012 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	102,988
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,484,093
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	3,484,093
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	3,484,093

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes	1	
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	3,399,000
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	3,399,000
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,399,000

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI line 7				3,484,093
2 Undistributed income if any as of the end of 2012				
a Enter amount for 2011 only			0	
b Total for prior years 20____ 20____ 20____				
3 Excess distributions carryover if any to 2012				
a From 2007	326,911			
b From 2008				
c From 2009				
d From 2010	109,577			
e From 2011	191,776			
f Total of lines 3a through e	628,264			
4 Qualifying distributions for 2012 from Part XII line 4 ▶ \$ 3,399,000				
a Applied to 2011 but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2012 distributable amount				3,399,000
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d) the same amount must be shown in column (a))	85,093			85,093
6 Enter the net total of each column as indicated below				
a Corpus Add lines 3f 4c and 4e Subtract line 5	543,171			
b Prior years undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years undistributed income for which a notice of deficiency has been issued or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)	241,818			
9 Excess distributions carryover to 2013 Subtract lines 7 and 8 from line 6a	301,353			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009				
c Excess from 2010	109,577			
d Excess from 2011	191,776			
e Excess from 2012				

N/A

- ▶

- ☐ 4942(j)(3) or ☐ 4942(j)(5)

- b** 85% of line 2a

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

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

- a "Assets" alternative test—enter

- (1) Value of all assets**

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

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

- c "Support" alternative test—enter**

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

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

- (3) Largest amount of support from an exempt organization**

- (4) Gross investment income**

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

JAMES P MCDONALD P O BOX 185 PITTSBURGH, PA 15230

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

PROVIDED UPON INITIAL CONTACT

- c. Any submission deadlines

PROVIDED UPON INITIAL CONTACT

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

PROVIDED UPON INITIAL CONTACT

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Attached Statement				
Total			▶ 3a	3,399,000
b Approved for future payment NONE				
Total			▶ 3b	NONE

Enter gross amounts unless otherwise indicated

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

[illegible]

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										144,977		Capital Gains/Losses										Other sales		42,626,711		39,498,761		3,129,840																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
Check "X" to include in Part IV										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		Adjustments		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
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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										144,977		Capital Gains/Losses		42,626,711		39,496,871		3,129,840	
Other sales										0		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					
69	X	FNMA POOL # A1758 3.5%			9/14/2011		6/25/2012	2,947	3,093					-146					
70	X	FNMA POOL # A1758 3.5%			9/14/2011		6/21/2012	72,450	72,256					194					
71	X	FNMA POOL # A1758 3.5%			9/14/2011		5/25/2012	2,090	2,194					-104					
72	X	FNMA POOL # A1758 3.5%			9/14/2011		4/25/2012	3,183	3,340					-157					
73	X	FNMA POOL # A1758 3.5%			9/14/2011		3/25/2012	2,735	2,870					-135					
74	X	FNMA POOL # A1758 3.5%			9/14/2011		2/25/2012	2,655	2,787					-132					
75	X	FNMA POOL # A1758 3.5%			9/14/2011		12/25/2012	3,099	3,136					-37					
76	X	FNMA POOL # A1758 3.5%			2/16/2011		11/25/2012	6,252	6,325					-73					
77	X	FNMA POOL # A1758 3.5%			2/16/2011		11/21/2012	129,835	121,980					7,855					
78	X	FNMA POOL # A1758 3.5%			2/16/2011		10/25/2012	198	200					-2					
79	X	FNMA POOL # A1758 3.5%			2/16/2011		9/25/2012	5,777	5,845					-68					
80	X	FNMA POOL # A1758 3.5%			2/16/2011		8/25/2012	2,652	2,683					-31					
81	X	FNMA POOL # A1758 3.5%			2/16/2011		7/25/2012	2,007	2,031					-24					
82	X	FNMA POOL # A1758 3.5%			2/16/2011		6/25/2012	972	984					-12					
83	X	FNMA POOL # A1758 3.5%			2/16/2011		5/25/2012	4,338	4,388					-50					
84	X	FNMA POOL # A1758 3.5%			2/16/2011		4/25/2012	1,936	1,959					-23					
85	X	FNMA POOL # A1758 3.5%			2/16/2011		3/25/2012	2,520	2,549					-29					
86	X	FNMA POOL # A1758 3.5%			2/16/2011		2/25/2012	5,444	5,508					-64					
87	X	FNMA POOL # A1758 3.5%			3/4/2011		12/31/2012	1,606	1,688					-82					
88	X	FNMA POOL # A1758 3.5%			3/4/2011		12/25/2012	7,900	8,304					-404					
89	X	FNMA POOL # A1758 3.5%			3/4/2011		11/25/2012	5,436	5,714					-278					
90	X	FNMA POOL # A1758 3.5%			3/4/2011		10/25/2012	408	429					-21					
91	X	FNMA POOL # A1758 3.5%			3/4/2011		9/25/2012	1,713	1,801					-88					
92	X	FNMA POOL # A1758 3.5%			3/4/2011		8/25/2012	4,104	4,314					-210					
93	X	FNMA POOL # A1758 3.5%			3/4/2011		7/25/2012	4,554	4,788					-234					
94	X	FNMA POOL # A1758 3.5%			3/4/2011		6/25/2012	1,393	1,464					-71					
95	X	FNMA POOL # A1758 3.5%			3/4/2011		5/25/2012	1,862	1,957					-95					
96	X	FNMA POOL # A1758 3.5%			3/4/2011		4/25/2012	3,686	3,875					-189					
97	X	FNMA POOL # A1758 3.5%			3/4/2011		3/25/2012	4,292	4,512					-220					
98	X	FNMA POOL # A1758 3.5%			3/4/2011		2/25/2012	408	429					-21					
99	X	FNMA POOL # A1758 3.5%			1/8/2011		12/31/2012	2,593	2,617					-24					
100	X	FNMA POOL # A1758 3.5%			1/8/2011		12/25/2012	3,284	3,314					-30					
101	X	FNMA POOL # A1758 3.5%			1/8/2011		11/25/2012	1,983	2,001					-18					
102	X	FNMA POOL # A1758 3.5%			1/8/2011		10/25/2012	1,458	1,472					-14					
103	X	FNMA POOL # A1758 3.5%			1/8/2011		9/25/2012	1,691	1,708					-15					
104	X	FNMA POOL # A1758 3.5%			1/8/2011		8/25/2012	3,746	3,780					-34					
105	X	FNMA POOL # A1758 3.5%			1/8/2011		7/25/2012	3,040	3,068					-28					
106	X	FNMA POOL # A1758 3.5%			2/17/2009		8/25/2012	1,758	1,827					-69					
107	X	FNMA POOL # A1758 3.5%			2/17/2009		7/25/2012	1,572	1,634					-62					
108	X	FNMA POOL # A1758 3.5%			2/17/2009		6/25/2012	947	984					-37					
109	X	FNMA POOL # A1758 3.5%			2/17/2009		5/25/2012	2,209	2,296					-87					
110	X	FNMA POOL # A1758 3.5%			2/17/2009		4/25/2012	1,935	2,011					-76					
111	X	FNMA POOL # A1758 3.5%			2/17/2009		3/25/2012	1,270	1,320					-50					
112	X	FNMA POOL # A1758 3.5%			2/17/2009		2/25/2012	1,102	1,145					-43					
113	X	FEDERAL NATL MTG AS 4.375			9/30/2009		2/8/2012	63,496	64,947					-1,451					
114	X	FED HOME LOAN BANK 3.625			11/19/2008		3/28/2012	47,281	44,684					2,597					
115	X	FED HOME LOAN BANK 3.625			11/19/2008		2/29/2012	26,334	24,824					1,510					
116	X	FED HOME LOAN BANK 3.625			5/5/2009		2/29/2012	31,600	31,485					115					
117	X	FHLMC GOLD POOL Q12834.3			11/21/2012		12/31/2012	1,001	1,051					-50					
118	X	FHLMC GOLD POOL Q12834.3			11/21/2012		12/31/2012	98	104					-6					
119	X	FHLMC GOLD POOL Q12834.3			11/21/2012		12/15/2012	2,966	3,144					-178					
120	X	FHLMC GOLD POOL Q12834.3			11/21/2012		11/15/2012	92	98					-6					
121	X	FHLMC GOLD POOL Q12834.3			11/21/2012		10/15/2012	97	103					-6					
122	X	FHLMC GOLD POOL Q12834.3			11/21/2012		9/15/2012	4,797	5,085					-288					
123	X	FHLMC GOLD POOL Q12834.3			11/21/2012		8/15/2012	98	104					-6					
124	X	FHLMC GOLD POOL Q12834.3			11/21/2012		7/15/2012	2,152	2,281					-129					
125	X	FHLMC GOLD POOL Q12834.3			11/21/2012		6/15/2012	101	107					-6					
126	X	FHLMC GOLD POOL Q12834.3			11/21/2012		5/15/2012	1,294	1,372					-78					
127	X	FHLMC GOLD POOL Q12834.3			11/21/2012		4/15/2012	102	108					-6					
128	X	FHLMC GOLD POOL Q12834.3			11/21/2012		3/15/2012	100	106					-6					
129	X	FHLMC GOLD POOL Q12834.3			8/6/2009		12/31/2012	10,198	10,518					-320					
130	X	FHLMC GOLD POOL Q12834.3			8/6/2009		12/15/2012	136	140					-4					
131	X	FHLMC GOLD POOL Q12834.3			8/6/2009		11/15/2012	3,769	3,887					-118					
132	X	FHLMC GOLD POOL Q12834.3			8/6/2009		2/15/2012	97	103					-6					
133	X	FHLMC GOLD POOL Q12834.3			9/15/2011		6/25/2012	54,031	53,707					324					
134	X	FHLMC GOLD POOL Q12834.3			8/6/2009		10/15/2012	2,082	2,147					-65					
135	X	FHLMC GOLD POOL Q12834.3			9/23/2011		6/25/2012	78,235	78,189					46					
136	X	FHLMC GOLD POOL Q12834.3			9/15/2011		6/15/2012	1,211	1,285					-74					

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										144,977		Capital Gains/Losses		42,626,711		39,496,871		3,129,840	
										0		Other sales		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	FHLMC GOLD A82899 5.5% 11	312929GG1		8/6/2009		9/15/2012	4,366	4,503				0	-137					
138	X	FHLMC GOLD A82899 5.5% 11	312929GG1		8/6/2009		8/15/2012	5,189	5,352				0	-163					
139	X	FHLMC GOLD A82899 5.5% 11	312929GG1		8/6/2009		7/15/2012	2,254	2,325				0	-71					
140	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/23/2011		6/15/2012	1,718	1,830				0	-114					
141	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/15/2011		5/15/2012	1,688	1,791				0	-103					
142	X	FHLMC GOLD A82899 5.5% 11	312929GG1		8/6/2009		6/15/2012	5,207	5,370				0	-163					
143	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/23/2011		5/15/2012	2,444	2,605				0	-161					
144	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/23/2011		4/19/2012	88,638	88,651				0	-13					
145	X	FHLMC GOLD A82899 5.5% 11	312929GG1		8/6/2009		5/15/2012	1,656	1,708				0	-52					
146	X	FHLMC GOLD A82899 5.5%	312929GG1		8/6/2009		4/15/2012	4,371	4,508				0	-137					
147	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/15/2011		4/15/2012	1,001	1,062				0	-61					
148	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/23/2011		4/15/2012	3,004	3,203				0	-199					
149	X	FHLMC GOLD A82899 5.5%	312929GG1		8/6/2009		3/15/2012	1,761	1,816				0	-55					
150	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/15/2011		3/15/2012	1,683	1,785				0	-102					
151	X	FHLMC GOLD A82899 5.5%	312929GG1		8/6/2009		2/15/2012	7,250	7,477				0	-227					
152	X	FHLMC GOLD J18958 2.5%	3128PV577		7/1/2012		12/31/2012	1,384	1,437				0	-53					
153	X	FHLMC GOLD J18958 2.5%	3128PV577		7/1/2012		12/15/2012	640	665				0	-25					
154	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/23/2011		3/15/2012	5,049	5,383				0	-334					
155	X	FHLMC GOLD J18958 2.5%	3128PV577		7/1/2012		11/15/2012	1,176	1,221				0	-45					
156	X	FHLMC GOLD J18958 2.5%	3128PV577		7/1/2012		10/15/2012	1,699	1,765				0	-66					
157	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/15/2011		2/15/2012	1,228	1,302				0	-74					
158	X	FHLMC GOLD J18958 2.5%	3128PV577		7/1/2012		9/15/2012	2,261	2,348				0	-87					
159	X	FHLMC GOLD J18958 2.5%	3128PV577		7/1/2012		8/15/2012	339	352				0	-13					
160	X	FHLMC GOLD J16933 3.0%	3128PWW21		6/6/2012		8/15/2012	5,818	6,075				0	-257					
161	X	FHLMC GOLD J16933 3.0%	3128PWW21		6/6/2012		8/10/2012	174,482	173,651				0	831					
162	X	FHLMC GOLD J16933 3.0%	3128PWW21		6/6/2012		7/15/2012	5,920	6,181				0	-261					
163	X	FHLMC GOLD Q03517 4.5%	3132GJSE0		9/23/2011		2/15/2012	3,683	3,927				0	-244					
164	X	FHLMC GOLD J16933 3.0%	3128PWW21		6/6/2012		6/2/2012	46,435	46,477				0	-42					
165	X	FHLMC GOLD A80393 5.0%	312938NJ8		3/8/2010		8/15/2012	2,313	2,409				0	-96					
166	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		8/15/2012	1,818	1,856				0	-38					
167	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		8/8/2012	30,616	28,942				0	1,674					
168	X	FHLMC GOLD A80393 5.0%	312938NJ8		3/8/2010		7/15/2012	948	987				0	-39					
169	X	FHLMC GOLD A80393 5.0%	312938NJ8		3/8/2010		6/15/2012	758	789				0	-31					
170	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		7/15/2012	2,264	2,312				0	-48					
171	X	FHLMC GOLD A80393 5.0%	312938NJ8		3/8/2010		5/15/2012	1,170	1,218				0	-48					
172	X	FHLMC GOLD A80393 5.0%	312938NJ8		3/8/2010		4/15/2012	907	944				0	-37					
173	X	FHLMC GOLD A80393 5.0%	312938NJ8		3/8/2010		3/15/2012	837	872				0	-35					
174	X	FHLMC GOLD A80393 5.0%	312938NJ8		3/8/2010		2/15/2012	1,098	1,144				0	-46					
175	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		6/15/2012	1,352	1,381				0	-29					
176	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		5/15/2012	2,068	2,112				0	-44					
177	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		4/15/2012	1,136	1,160				0	-24					
178	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		3/15/2012	1,591	1,625				0	-34					
179	X	FHLMC GOLD C91186 5.0%	3128P7J79		1/22/2009		2/15/2012	1,831	1,870				0	-39					
180	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		5/15/2012	331	356				0	-25					
181	X	FHLMC GOLD G05337 5.5%	3128M7HN9		1/22/2010		4/15/2012	418	445				0	-27					
182	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		4/15/2012	348	374				0	-26					
183	X	FHLMC GOLD G05337 5.5%	3128M7HN9		1/22/2010		3/15/2012	628	670				0	-42					
184	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		3/15/2012	523	562				0	-39					
185	X	FHLMC GOLD G05337 5.5%	3128M7HN9		1/22/2010		2/15/2012	1,174	1,251				0	-77					
186	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		2/15/2012	978	1,051				0	-73					
187	X	FHLMC GOLD G05938 5.0%	3128M74X1		7/19/2010		6/25/2012	24,788	24,763				0	25					
188	X	FHLMC GOLD G05938 5.0%	3128M74X1		7/19/2010		6/15/2012	3,222	3,419				0	-197					
189	X	FHLMC GOLD G05938 5.0%	3128M74X1		7/19/2010		5/15/2012	1,220	1,294				0	-74					
190	X	FHLMC GOLD G05938 5.0%	3128M74X1		7/19/2010		4/15/2012	1,803	1,913				0	-110					
191	X	FHLMC GOLD G05938 5.0%	3128M74X1		7/19/2010		3/15/2012	1,242	1,318				0	-76					
192	X	FHLMC GOLD G05938 5.0%	3128M74X1		7/19/2010		2/15/2012	1,110	1,178				0	-68					
193	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		12/31/2012	885	947				0	-62					
194	X	FHLMC GOLD G04719 5.5%	3128M6SG4		1/22/2009		12/31/2012	611	628				0	-17					
195	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		12/15/2012	987	1,056				0	-69					
196	X	FHLMC GOLD G04719 5.5%	3128M6SG4		1/22/2009		12/15/2012	681	700				0	-19					
197	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		11/15/2012	1,192	1,275				0	-93					
198	X	FHLMC GOLD G04719 5.5%	3128M6SG4		1/22/2009		11/15/2012	822	846				0	-24					
199	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		10/15/2012	1,258	1,347				0	-89					
200	X	FHLMC GOLD G04719 5.5%	3128M6SG4		1/22/2009		10/15/2012	868	893				0	-25					
201	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		9/15/2012	1,156	1,237				0	-81					
202	X	FHLMC GOLD G04719 5.5%	3128M6SG4		1/22/2009		8/15/2012	798	821				0	-23					
203	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		8/15/2012	1,105	1,183				0	-78					
204	X	FHLMC GOLD G04719 5.5%	3128M6SG4		1/22/2009		8/15/2012	762	784				0	-22					

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

Long Term CG Distributions										Amount		Totals																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
Short Term CG Distributions										144,977		Capital Gains/Losses																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
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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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										144,977	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	Cost, Other Basis and Expenses			Net Gain or Loss
											Expense of Sale and Cost of Improvements	Depreciation	Adjustments	
273	X	ENDO HEALTH SOLUTIONS IN 29264F205			5/8/2012		8/21/2012	8,737	9,027				0	-290
274	X	ENDO HEALTH SOLUTIONS IN 29264F205			3/30/2012		8/21/2012	11,326	13,611				0	-2,285
275	X	ENDO HEALTH SOLUTIONS IN 29264F205			3/30/2012		8/20/2012	6,820	8,167				0	-1,347
276	X	EATON CORP ACTION 27805H102			1/1/2001		12/5/2012	35,642	23,935				0	11,707
277	X	EATON CORP ACTION 27805H102			1/1/2001		12/5/2012	399,810	302,892				0	96,818
278	X	EASTMAN CHEMICAL CO 3.6% 27743ZAN0			5/30/2012		6/26/2012	15,232	14,968				0	264
279	X	NOBLE CORPORATION H5833N103			2/10/2012		9/27/2012	231,967	253,178				0	-21,211
280	X	WEATHERFORD INTL LTD H27013103			2/9/2012		4/3/2012	14,390	17,366				0	-2,986
281	X	WILLIS GROUP HOLDINGS PL G96866105			6/24/2010		2/17/2012	6,803	6,243				0	560
282	X	WILLIS GROUP HOLDINGS PL G96866105			6/10/2010		2/17/2012	7,143	8,638				0	505
283	X	WILLIS GROUP HOLDINGS PL G96866105			6/10/2010		2/17/2012	1,701	1,577				0	124
284	X	VALIDUS HOLDINGS LTD G9319H102			4/3/2012		8/21/2012	2,669	2,472				0	197
285	X	VALIDUS HOLDINGS LTD G9319H102			12/22/2011		8/21/2012	17,680	16,441				0	1,239
286	X	VALIDUS HOLDINGS LTD G9319H102			12/22/2011		8/20/2012	5,366	4,963				0	403
287	X	VALIDUS HOLDINGS LTD G9319H102			4/4/2012		8/20/2012	1,342	1,243				0	98
288	X	VALIDUS HOLDINGS LTD G9319H102			12/21/2011		6/19/2012	9,063	8,789				0	264
289	X	SEAGATE TECHNOLOGY G7945M107			9/23/2011		3/28/2012	22,994	8,966				0	14,028
291	X	MARVELL TECH GROUP LTD G5878H105			8/21/2012		12/13/2012	6,893	8,744				0	-1,851
292	X	MARVELL TECH GROUP LTD G5878H105			8/20/2012		12/13/2012	2,242	2,826				0	-584
293	X	KOSMOS ENERGY LTD G5315B107			8/21/2012		10/19/2012	1,977	1,709				0	269
294	X	KOSMOS ENERGY LTD G5315B107			8/20/2012		10/18/2012	5,815	5,007				0	808
295	X	KOSMOS ENERGY LTD G5315B107			8/21/2012		10/17/2012	12,321	10,651				0	1,870
296	X	KOSMOS ENERGY LTD G5315B107			8/21/2012		10/16/2012	3,053	2,612				0	441
297	X	FRESH DEL MONTE PRODU G3673B105			7/9/2012		8/21/2012	4,450	4,221				0	229
298	X	FRESH DEL MONTE PRODU G3673B105			5/14/2012		8/21/2012	1,236	1,241				0	-5
299	X	FRESH DEL MONTE PRODU G3673B105			5/14/2012		8/21/2012	1,978	2,008				0	-30
300	X	FRESH DEL MONTE PRODU G3673B105			5/11/2012		8/21/2012	1,730	1,744				0	-14
301	X	FRESH DEL MONTE PRODU G3673B105			5/10/2012		8/21/2012	742	743				0	-1
302	X	FRESH DEL MONTE PRODU G3673B105			5/10/2012		8/21/2012	494	494				0	0
303	X	FRESH DEL MONTE PRODU G3673B105			5/9/2012		8/21/2012	2,472	2,449				0	23
304	X	FRESH DEL MONTE PRODU G3673B105			5/9/2012		8/21/2012	2,719	2,889				0	30
305	X	FRESH DEL MONTE PRODU G3673B105			5/8/2012		8/21/2012	1,236	1,226				0	10
306	X	FRESH DEL MONTE PRODU G3673B105			5/8/2012		8/21/2012	2,225	2,197				0	28
307	X	FRESH DEL MONTE PRODU G3673B105			5/14/2012		8/20/2012	1,747	1,757				0	-10
308	X	EVEREST RE GROUP LTD G3223R108			6/14/2012		8/21/2012	18,701	18,364				0	337
309	X	EVEREST RE GROUP LTD G3223R108			6/14/2012		8/20/2012	6,185	6,121				0	64
310	X	COVIDIEN PLC G2554F113			9/23/2011		10/25/2012	13,286	10,684				0	2,602
311	X	COVIDIEN PLC G2554F113			9/23/2011		10/24/2012	13,789	11,130				0	2,659
312	X	ACCENTURE PLC-CL A G1151C101			7/2/2012		9/28/2012	91,655	79,109				0	12,546
313	X	ACCENTURE PLC-CL A G1151C101			10/27/2011		9/28/2012	11,894	10,332				0	1,562
314	X	ACCENTURE PLC-CL A G1151C101			10/27/2011		9/28/2012	78,556	92,382				0	-13,826
315	X	ENERGY XII BERMUDA LTD G10082140			1/4/2012		3/6/2012	3,169	2,938				0	231
316	X	ENERGY XII BERMUDA LTD G10082140			1/4/2012		3/5/2012	5,415	4,897				0	518
317	X	ENERGY XII BERMUDA LTD G10082140			1/19/2012		3/5/2012	5,054	4,739				0	315
318	X	ENERGY XII BERMUDA LTD G10082140			1/4/2012		3/5/2012	6,137	5,602				0	535
319	X	VERIZON COMMUNICATIONS 92343V104			9/23/2011		1/18/2012	7,772	7,098				0	676
320	X	VERIZON COMMUNICATIONS 92343V104			11/23/2011		1/18/2012	6,606	6,047				0	559
321	X	VERIFONE SYSTEMS INC 92342Y109			2/10/2012		6/13/2012	21,095	31,118				0	714
322	X	VALSPAR CORP 920355104			4/16/2012		8/21/2012	17,657	16,943				0	-10,023
323	X	VALSPAR CORP 920355104			5/10/2012		8/20/2012	6,221	6,268				0	-47
324	X	VALERO ENERGY CORP NEW 91913Y100			11/9/2012		12/14/2012	75,603	67,359				0	8,244
325	X	VALERO ENERGY CORP NEW 91913Y100			9/23/2011		9/27/2012	78,831	46,791				0	32,040
326	X	VALERO ENERGY CORP NEW 91913Y100			9/23/2011		8/15/2012	84,601	54,961				0	29,640
327	X	V F CORP 918204108			4/25/2012		5/8/2012	23,783	25,047				0	-1,264
328	X	V F CORP 918204108			9/27/2011		12/20/2012	28,405	28,111				0	294
329	X	V F CORP 918204108			9/27/2011		1/11/2012	6,585	6,568				0	17
330	X	UNIVERSAL HEALTH SERVICE 913903100			8/21/2012		9/18/2012	4,918	4,462				0	456
331	X	UNIVERSAL HEALTH SERVICE 913903100			7/19/2010		5/18/2012	3,778	3,699				0	79
332	X	UNIVERSAL HEALTH SERVICE 913903100			4/8/2011		5/18/2012	7,178	9,319				0	-2,141
333	X	UNITED STS STL CORP NEW 912909108			4/25/2012		8/21/2012	5,299	6,409				0	-1,110
334	X	UNITED STS STL CORP NEW 912909108			4/3/2012		8/21/2012	5,529	7,197				0	-1,668
335	X	UNITED STS STL CORP NEW 912909108			3/26/2012		8/21/2012	7,142	9,349				0	-2,207
336	X	UNITED STS STL CORP NEW 912909108			3/26/2012		8/20/2012	5,884	7,841				0	-1,957
337	X	U.S. TREASURY NOTE 0.25% 912828T14			12/10/2012		12/19/2012	4,999	5,001				3	1
338	X	U.S. TREASURY N/B 0.75% 912828T86			9/6/2012		10/2/2012	10,080	10,051				0	29
339	X	U.S. TREASURY N/B 0.75% 912828T86			8/15/2012		10/2/2012	20,161	19,969				0	182
340	X	U.S. TREASURY N/B 0.75% 912828T86			9/6/2012		9/26/2012	10,077	10,051				0	26

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										144,977											
										0											
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss							
															Totals						
Capital Gains/Losses										Other sales											
										42,626,711		39,496,671									
										0		3,129,840									
										0		0									
341	X	WI TREASURY N/B	0.75%	912828TB6		7/24/2012	9/26/2012	50,383	50,444					-61							
342	X	U.S. TREASURY NOTE	1.75%	912828SV3		10/25/2012	11/27/2012	10,143	9,977					166							
343	X	U.S. TREASURY NOTE	1.75%	912828SV3		7/11/2012	11/27/2012	20,288	20,482					-176							
344	X	U.S. TREASURY NOTE	1.75%	912828SV3		6/7/2012	11/27/2012	5,071	5,037					34							
345	X	U.S. TREASURY NOTE	1.75%	912828SV3		7/11/2012	9/25/2012	10,085	10,231					-145							
346	X	U.S. TREASURY NOTE	1.75%	912828SV3		7/11/2012	9/10/2012	45,557	46,039					-482							
347	X	U.S. TREASURY NOTE	1.25%	912828ST8		9/21/2012	12/4/2012	97,015	96,114					901							
348	X	U.S. TREASURY NOTE	1.25%	912828ST8		5/18/2012	8/31/2012	101,890	100,586					1,304							
349	X	U.S. TREASURY NOTE	1.25%	912828ST8		5/18/2012	8/30/2012	25,393	25,147					246							
350	X	U.S. TREASURY NOTE	1.25%	912828ST8		5/18/2012	7/2/2012	45,747	45,264					483							
351	X	U.S. TREASURY NOTE	0.375%	912828SP6		4/11/2012	8/31/2012	50,129	49,918					211							
352	X	U.S. TREASURY NOTE	1.375%	912828SH4		2/29/2012	8/31/2012	35,998	34,932					1,066							
353	X	U.S. TREASURY NOTE	1.375%	912828SH4		2/29/2012	6/27/2012	35,779	34,932					847							
354	X	U.S. TREASURY NOTE	1.375%	912828SH4		2/29/2012	6/25/2012	122,667	119,766					2,901							
355	X	U.S. TREASURY NOTE	2.0%	912828SF8		2/24/2012	11/27/2012	25,997	25,046					951							
356	X	U.S. TREASURY NOTE	2.0%	912828SF8		2/24/2012	8/20/2012	138,327	135,248					3,079							
357	X	U.S. TREASURY NOTE	2.0%	912828SF8		5/18/2012	8/20/2012	46,109	46,280					-171							
358	X	U.S. TREASURY NOTE	2.0%	912828SF8		2/24/2012	4/5/2012	29,477	30,055					-578							
359	X	U.S. TREASURY NOTE	2.0%	912828SF8		2/24/2012	4/4/2012	58,694	60,110					-1,416							
360	X	U.S. TREASURY NOTE	0.25%	912828RZ5		1/13/2012	9/31/2012	49,998	49,858					140							
361	X	U.S. TREASURY NOTE	0.25%	912828RZ5		1/13/2012	6/25/2012	59,843	59,828					14							
362	X	U.S. TREASURY NOTE	0.875%	912828RU6		11/30/2011	6/20/2012	75,621	74,698					923							
363	X	U.S. TREASURY NOTE	0.875%	912828RU6		11/30/2011	6/7/2012	70,702	69,718					983							
364	X	U.S. TREASURY NOTE	2.0%	912828RR3		6/28/2012	8/20/2012	56,529	57,422					-893							
365	X	U.S. TREASURY NOTE	2.0%	912828RR3		1/20/2012	8/20/2012	41,112	40,036					1,076							
366	X	U.S. TREASURY NOTE	2.0%	912828RR3		11/28/2011	8/20/2012	5,139	5,018					121							
367	X	U.S. TREASURY NOTE	2.0%	912828RR3		11/28/2011	5/30/2012	10,351	10,035					316							
368	X	U.S. TREASURY NOTE	2.0%	912828RR3		5/24/2012	5/30/2012	25,877	25,813					264							
369	X	U.S. TREASURY NOTE	2.0%	912828RR3		5/24/2012	5/30/2012	20,701	20,510					181							
370	X	UNITED STATES T-NOTE	2.12	912828RC6		8/24/2011	6/25/2012	5,275	4,942					333							
371	X	UNITED STATES T-NOTE	2.12	912828RC6		8/24/2011	4/24/2012	45,944	44,478					1,468							
372	X	UNITED STATES T-NOTE	2.25	912828QY9		8/24/2011	6/25/2012	161,613	156,587					5,026							
373	X	UNITED STATES T-NOTE	1.5	912828QX1		8/24/2011	10/2/2012	31,215	30,714					501							
374	X	UNITED STATES T-NOTE	1.5	912828QX1		8/24/2011	8/30/2012	20,784	20,476					318							
375	X	UNITED STATES T-NOTE	1.5	912828QX1		8/28/2012	8/30/2012	15,595	15,584					11							
376	X	UNITED STATES T-NOTE	1.5	912828QX1		8/9/2012	8/30/2012	20,794	20,727					67							
377	X	UNITED STATES TIPS	0.625%	912828QV5		8/5/2011	8/5/2012	17,257	15,872					1,385							
378	X	UNITED STATES T-NOTE	0.62	912828QU7		8/5/2011	6/20/2012	75,442	75,331					111							
379	X	UNITED STATES TREAS	0.75	912828QS2		6/28/2011	12/19/2012	70,533	69,959					574							
380	X	UNITED STATES TREAS	0.75	912828QS2		6/15/2011	12/19/2012	20,152	20,038					114							
381	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	11/25/2012	190	198					-8							
382	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	11/25/2012	1,327	1,365					-38							
383	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	10/25/2012	136	141					5							
384	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	9/25/2012	951	978					-27							
385	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	8/25/2012	128	133					5							
386	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	8/25/2012	866	922					-26							
387	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	8/25/2012	204	212					-8							
388	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	8/25/2012	1,430	1,472					-42							
389	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	7/25/2012	241	249					8							
390	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	7/25/2012	1,685	1,734					-49							
391	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	6/25/2012	358	371					-13							
392	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	6/25/2012	836	860					-24							
393	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	6/21/2012	12,261	11,993					268							
394	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	5/25/2012	499	517					-18							
395	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	5/25/2012	1,164	1,198					-34							
396	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	4/25/2012	517	535					-18							
397	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	4/25/2012	1,206	1,241					-35							
398	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	3/25/2012	962	988					-34							
399	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	3/25/2012	2,245	2,310					-65							
400	X	FNMA POOL # AD2351	4.0%	31418PTH8		3/9/2011	2/25/2012	490	507					-17							
401	X	FNMA POOL # AD2351	4.0%	31418PTH8		12/13/2010	2/25/2012	1,143	1,176					-33							
402	X	FNMA POOL # AD2027	6.0%	31418MGR7		4/26/2010	12/31/2012	2,475	2,641					-166							
403	X	FNMA POOL # AD2027	6.0%	31418MGR7		4/26/2010	12/25/2012	2,832	3,022					-190							
404	X	FNMA POOL # AD2027	6.0%	31418MGR7		4/26/2010	11/25/2012	2,545	2,715					-170							
405	X	FNMA POOL # AD2027	6.0%	31418MGR7		4/26/2010	10/25/2012	2,097	2,238					-141							
406	X	FNMA POOL # AD2027	6.0%	31418MGR7		4/26/2010	9/25/2012	2,321	2,476					-155							
407	X	FNMA POOL # AD2027	6.0%	31418MGR7		4/26/2010	8/25/2012	2,461	2,647					-166							
408	X	FNMA POOL # AD2027	6.0%	31418MGR7		4/26/2010	7/25/2012	2,427	2,589					-162							

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										144,977		Capital Gains/Losses		42,626,711		39,496,871		3,129,840	
										0		Other sales		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	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		6/25/2012	2,338	2,495				0	-157					
410	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		5/25/2012	2,233	2,382				0	-149					
411	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		4/25/2012	2,084	2,223				0	-139					
412	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		3/25/2012	2,220	2,368				0	-148					
413	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		2/25/2012	2,124	2,266				0	-142					
414	FNMA POOL # MA1200 3.0%	31418AKN7			9/17/2012		12/31/2012	326	343				0	-17					
415	FNMA POOL # MA1200 3.0%	31418AKN7			9/17/2012		12/25/2012	242	255				0	-13					
416	FNMA POOL # MA1200 3.0%	31418AKN7			9/17/2012		11/25/2012	209	220				0	-11					
417	FNMA POOL # MA0708 4.5%	31417YEE1			5/19/2011		5/25/2012	874	903				0	-29					
418	FNMA POOL # MA0708 4.5%	31417YEE1			5/19/2011		4/25/2012	741	765				0	-24					
419	FNMA POOL # MA0708 4.5%	31417YEE1			5/19/2011		4/18/2012	209,194	197,402				0	11,792					
420	FNMA POOL # MA0708 4.5%	31417YEE1			5/19/2011		3/25/2012	802	829				0	-27					
421	FNMA POOL # MA0708 4.5%	31417YEE1			5/19/2011		2/25/2012	553	571				0	-18					
422	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		6/25/2012	514	524				0	-10					
423	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		6/21/2012	15,950	15,357				0	593					
424	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		5/25/2012	577	588				0	-11					
425	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		4/25/2012	617	629				0	-12					
426	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		3/25/2012	565	575				0	-10					
427	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		2/25/2012	573	584				0	-11					
428	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		1/13/2012	42,225	40,583				0	1,642					
429	FNMA POOL # AC8596 4.0%	31417VRS4			8/2/2010		1/13/2012	48,593	48,913				0	680					
430	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		12/25/2012	1,304	1,324				0	-20					
431	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		12/11/2012	69,200	64,698				0	4,502					
432	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		11/25/2012	1,332	1,352				0	-20					
433	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		10/25/2012	2,049	2,080				0	-20					
434	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		9/25/2012	1,383	1,403				0	-20					
435	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		8/25/2012	1,314	1,333				0	-19					
436	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		7/25/2012	1,016	1,031				0	-15					
437	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		6/25/2012	1,385	1,406				0	-21					
438	FNMA POOL # AC1520 4% 9/1	31417KNV4			10/14/2009		5/25/2012	2,069	2,100				0	-31					
439	FNMA POOL # AC1520 4.0%	31417KNV4			10/14/2009		4/25/2012	965	979				0	-14					
440	FNMA POOL # AC1520 4.0%	31417KNV4			10/14/2009		3/25/2012	503	511				0	-8					
441	FNMA POOL # AC1520 4.0%	31417KNV4			10/14/2009		2/25/2012	754	765				0	-11					
442	FNMA POOL # AB5994 3.0%	31417CUU7			8/6/2012		12/31/2012	3,287	3,483				0	-186					
443	FNMA POOL # AB5994 3.0%	31417CUU7			8/6/2012		12/25/2012	943	989				0	-56					
444	FNMA POOL # AB5994 3.0%	31417CUU7			8/6/2012		11/25/2012	931	986				0	-55					
445	FNMA POOL # AB5994 3.0%	31417CUU7			8/6/2012		10/25/2012	1,897	2,010				0	-113					
446	FNMA POOL # AB5994 3.0%	31417CUU7			8/6/2012		9/25/2012	865	917				0	-52					
447	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		12/31/2012	7,889	8,268				0	-379					
448	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		12/25/2012	6,719	7,042				0	-323					
449	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		11/25/2012	3,581	3,754				0	-173					
450	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		10/25/2012	2,249	2,357				0	-108					
451	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		9/25/2012	2,048	2,146				0	-98					
452	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		8/25/2012	1,325	1,389				0	-64					
453	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		7/25/2012	582	610				0	-28					
454	FNMA POOL # AB5471 3.5%	31417CCB6			6/6/2012		6/25/2012	94,375	94,137				0	238					
455	FNMA POOL # 982301 4.5%	31414CRW0			5/20/2009		7/25/2012	388	399				0	-11					
456	FNMA POOL # 982301 4.5%	31414CRW0			5/20/2009		6/25/2012	3,702	3,811				0	-109					
457	FNMA POOL # 982301 4.5%	31414CRW0			5/20/2009		6/21/2012	17,467	16,980				0	507					
458	FNMA POOL # 982301 4.5%	31414CRW0			5/20/2009		5/25/2012	1,866	1,942				0	-56					
459	FNMA POOL # 982301 4.5%	31414CRW0			5/20/2009		4/25/2012	1,008	1,037				0	-29					
460	FNMA POOL # 982301 4.5%	31414CRW0			5/20/2009		3/25/2012	1,149	1,182				0	-33					
461	UNITED STATES T-NOTE 1.5	912828QR4			7/26/2011		6/27/2012	41,456	39,997				0	1,459					
462	UNITED STATES T-NOTE 1.5	912828QR4			7/18/2011		6/27/2012	41,456	40,138				0	1,318					
463	UNITED STATES T-NOTE 1.25	912828QH6			6/25/2012		6/27/2012	10,152	10,152				0	0					
464	UNITED STATES T-NOTE 1.25	912828QH6			2/15/2011		6/7/2012	5,081	4,977				0	104					
465	UNITED STATES T-NOTE 1.25	912828QH6			2/15/2011		6/6/2012	66,084	64,698				0	1,366					
466	UNITED STATES T-NOTE 1.25	912828QH6			2/15/2011		6/6/2012	20,327	19,907				0	420					
467	UNITED STATES T-NOTE 1.25	912828QH6			2/15/2011		5/18/2012	10,164	9,954				0	210					
468	U S TREASURY NOTE 1.25%	912828PZ7			3/23/2011		12/19/2012	60,759	60,228				0	531					
469	U S TREASURY NOTE 1.25%	912828PZ7			3/11/2011		12/19/2012	70,886	70,257				0	629					
470	U S TREASURY NOTE 1.25%	912828PZ7			3/23/2011		12/19/2012	60,942	60,228				0	714					
471	U S TREASURY NOTE 1.25%	912828PZ7			3/23/2011		8/6/2012	20,314	20,076				0	238					
472	U S TREASURY NOTE 1.25%	912828PZ7			3/23/2011		6/29/2012	35,551	35,133				0	418					
473	U S TREASURY NOTE 1.25%	912828PZ7			3/23/2011		6/28/2012	25,397	25,095				0	302					
474	UNITED NAT FOODS INC	911163103			6/28/2012		8/21/2012	3,344	3,204				0	140					
475	UNITED NAT FOODS INC	911163103			7/10/2012		8/20/2012	5,583	5,533				0	50					
476	UNITED NAT FOODS INC	911163103			7/3/2012		8/20/2012	2,233	2,223				0	10					

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				Net Gain or Loss	
								Capital Gains/Losses		Other sales			
								Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Cost, Other Basis and Expenses
477	X	UNITED MEXICAN STATES 7			11/19/2008		11/17/2012	25,000	26,632				-1,632
478	X	ULTA SALON COSMETICS & F			5/4/2011		8/21/2012	20,110	11,538				8,572
479	X	ULTA SALON COSMETICS & F			5/3/2011		8/21/2012	914	520				394
480	X	ULTA SALON COSMETICS & F			5/3/2011		8/21/2012	3,656	2,092				1,564
481	X	ULTA SALON COSMETICS & F			5/4/2011		8/20/2012	8,143	4,746				3,397
482	X	ULTA SALON COSMETICS & F			5/4/2011		11/17/2012	717	527				190
483	X	ULTA SALON COSMETICS & F			5/5/2011		11/17/2012	6,455	4,785				1,670
484	X	TYCO INTL FIN 3 375% 10			4/28/2010		7/13/2012	97,578	89,708				7,870
485	X	TYCO INTL FIN 3 375% 10			4/28/2010		6/25/2012	26,560	24,819				1,641
486	X	TUPPERWARE BRANDS COR			8/21/2012		10/16/2012	6,351	6,304				47
487	X	TUPPERWARE BRANDS COR			8/20/2012		10/16/2012	828	817				11
488	X	TRIUMPH GROUP INC NEW			2/17/2011		8/21/2012	2,532	1,814				718
489	X	TRIUMPH GROUP INC NEW			12/1/2011		8/21/2012	15,192	11,531				3,661
490	X	TRIUMPH GROUP INC NEW			12/20/2011		8/21/2012	2,532	1,901				631
491	X	TRIUMPH GROUP INC NEW			1/21/2011		8/20/2012	6,946	5,285				1,661
492	X	TRIMBLE NAV LTD			1/4/2012		8/21/2012	24,586	21,022				3,564
493	X	TRIMBLE NAV LTD			1/4/2012		8/20/2012	946	809				137
494	X	TRIMBLE NAV LTD			5/18/2012		8/20/2012	7,569	7,420				149
495	X	TRANSIDGM GROUP INC			11/18/2011		8/21/2012	16,622	11,376				5,244
496	X	TRANSIDGM GROUP INC			11/18/2011		8/20/2012	5,396	3,667				1,729
497	X	TRACTOR SUPPLY COMPANY			9/27/2011		8/21/2012	34,669	25,514				9,155
498	X	TRACTOR SUPPLY COMPANY			9/27/2011		8/20/2012	6,566	4,827				1,739
499	X	TRACTOR SUPPLY COMPANY			11/22/2011		8/20/2012	5,628	4,349				1,279
500	X	TOWERS WATSON & CO-CL A			9/28/2011		8/21/2012	16,417	18,232				-1,815
501	X	TOWERS WATSON & CO-CL A			9/28/2011		8/20/2012	5,455	6,077				-622
502	X	TOLL BROS INC			10/7/2011		8/21/2012	32,381	15,401				16,980
503	X	TOLL BROS INC			10/7/2011		8/20/2012	10,861	5,184				5,677
504	X	TIMKEN CO			10/21/2011		5/10/2012	5,391	4,044				1,347
505	X	SEMTECH CORP			12/22/2011		8/20/2012	5,049	5,065				-16
506	X	SCHLUMBERGER LTD			3/9/2012		8/21/2012	63,405	65,109				-1,704
507	X	SCHEN HENRY INC			4/30/2012		8/21/2012	29,609	29,298				311
508	X	SCHEN HENRY INC			4/27/2012		8/21/2012	1,558	1,544				14
509	X	SCHEN HENRY INC			5/8/2012		8/20/2012	4,658	4,648				10
510	X	SCHEN HENRY INC			4/30/2012		8/20/2012	6,211	6,191				20
511	X	SALESFORCE COM INC			9/23/2011		11/18/2012	65,493	74,133				-8,640
512	X	SXC HEALTH SOLUTIONS CO			1/21/2011		5/18/2012	9,006	4,951				4,055
513	X	SXC HEALTH SOLUTIONS CO			11/22/2011		5/18/2012	5,403	3,309				2,094
514	X	SXC HEALTH SOLUTIONS CO			11/22/2011		4/27/2012	7,317	4,412				2,905
515	X	SXC HEALTH SOLUTIONS CO			11/22/2011		11/18/2012	5,033	4,412				621
516	X	SVB FINANCIAL GROUP			2/10/2012		8/21/2012	21,094	20,763				331
517	X	SVB FINANCIAL GROUP			2/10/2012		8/20/2012	7,027	6,921				106
518	X	S P X CORP			6/25/2012		8/21/2012	8,588	8,104				484
519	X	S P X CORP			6/13/2012		8/21/2012	13,873	14,139				-266
520	X	S P X CORP			4/16/2012		8/21/2012	1,321	1,523				-202
521	X	S P X CORP			4/16/2012		8/20/2012	7,202	8,374				-1,172
522	X	SM ENERGY COMPANY			8/26/2011		3/30/2012	13,497	13,563				-66
523	X	SM ENERGY COMPANY			8/26/2011		2/9/2012	3,818	3,569				249
524	X	SM ENERGY COMPANY			8/22/2011		2/9/2012	12,982	14,221				-1,239
525	X	SM ENERGY COMPANY			8/22/2011		11/18/2012	3,751	4,183				-432
526	X	S E I INVESTMENTS COMPAN			8/21/2012		9/18/2012	5,612	5,571				41
527	X	SBA COMMUNICATIONS COR			5/31/2012		8/21/2012	15,079	12,972				2,107
528	X	SBA COMMUNICATIONS COR			5/10/2012		8/21/2012	7,238	6,389				849
529	X	SBA COMMUNICATIONS COR			5/10/2012		8/20/2012	7,252	6,389				863
530	X	SBC COMMUNICATIONS INC			11/19/2008		4/18/2012	60,438	52,961				7,477
531	X	RYDEX MANAGED FUTURES			12/19/2011		8/30/2012	17,102	18,674				-1,572
532	X	RYDEX MANAGED FUTURES			9/23/2010		8/30/2012	49,896	55,000				-5,104
533	X	RYDEX MANAGED FUTURES			6/14/2010		8/30/2012	1,916,486	2,174,723				-258,237
534	X	RYDEX MANAGED FUTURES			12/10/2010		6/21/2012	155,020	175,277				-20,257
535	X	RYDEX MANAGED FUTURES			12/10/2010		6/21/2012	29,980	33,991				-4,011
536	X	ROYAL DUTCH SHELL PLC-A			9/23/2011		4/12/2012	8,171	7,240				931
537	X	ROYAL BANK OF SCOTIA 4 8			3/25/2010		9/13/2012	21,553	19,995				1,558
538	X	ROYAL BANK OF SCOTIA 4 8			3/9/2010		9/13/2012	43,105	39,907				3,198
539	X	ROYAL BANK OF SCOTIA 4 8			3/9/2010		9/13/2012	16,164	15,003				1,161
540	X	ROYAL BANK OF SCOTIA 4 8			3/9/2010		8/30/2012	15,887	15,003				884
541	X	ROYAL BANK OF SCOTIA 4 8			3/9/2010		6/25/2012	10,278	10,002				276
542	X	ROYAL BANK OF SCOTIA 4 8			3/9/2010		6/25/2012	15,416	15,008				408
543	X	ROVI CORP			9/23/2011		4/16/2012	91,455	136,172				-44,717
544	X	ROVI CORP			9/23/2011		4/13/2012	80,361	117,752				-37,391
								Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
								42,626,711		39,496,871		3,129,840	
								0		0		0	

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															144,977	
															0	
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	Net Gain or Loss		
545	X	ROPER INDUSTRIES INC	776996106		11/21/2008		8/21/2012	13,018	4,497			0	8,521			
546	X	ROPER INDUSTRIES INC	776996106		11/21/2008		8/20/2012	4,305	1,487			0	2,818			
547	X	ROPER INDUSTRIES INC	776996106		11/21/2008		5/10/2012	7,592	2,720			0	4,872			
548	X	ROPER INDUSTRIES INC	776996106		11/21/2008		11/21/2012	2,760	1,088			0	1,672			
549	X	ROPER INDUSTRIES INC	776996106		11/21/2008		11/21/2012	2,760	1,088			0	1,672			
550	X	ROGERS WIRELESS INC 637	775310A00		5/20/2009		6/25/2012	5,442	5,273			0	169			
551	X	ROGERS WIRELESS INC 637	775310A00		7/15/2009		6/25/2012	21,768	21,707			0	62			
552	X	ROCK-TENN CO CLASS A	772739207		10/21/2011		1/25/2012	3,659	3,395			0	264			
553	X	ROCK-TENN CO CLASS A	772739207		8/17/2011		1/25/2012	610	634			0	-24			
554	X	ROCK-TENN CO CLASS A	772739207		9/20/2011		1/25/2012	4,268	3,839			0	429			
555	X	ROCK-TENN CO CLASS A	772739207		9/7/2011		1/25/2012	29,878	26,971			0	2,907			
556	X	ROBERT HALF INTL INC	770323103		11/18/2011		8/21/2012	10,694	9,659			0	1,035			
557	X	TIMKEN CO	887389104		10/21/2011		2/9/2012	5,694	4,448			0	1,206			
558	X	TIME WARNER CABLE IN 4 12	88732JAX6		11/9/2010		8/30/2012	10,987	9,937			0	1,050			
559	X	TIME WARNER CABLE IN 4 12	88732JAX6		11/9/2010		6/25/2012	15,905	14,905			0	1,000			
560	X	TIME WARNER INC 4.0%	887317AN5		11/10/2012		6/25/2012	31,735	31,072			0	663			
561	X	TIME WARNER INC 3.15%	887317A14		12/13/2010		11/10/2012	36,906	35,447			0	1,459			
562	X	TIME WARNER INC 3.15%	887317A14		7/8/2010		11/10/2012	15,817	15,068			0	749			
563	X	TIME WARNER INC 3.15%	887317A14		7/8/2010		11/10/2012	5,272	5,031			0	241			
564	X	TEXAS INSTRUMENTS INC	882508104		11/4/2011		3/9/2012	42,178	39,952			0	2,226			
565	X	TEXAS INSTRUMENTS INC	882508104		11/4/2011		3/9/2012	50,616	50,096			0	520			
566	X	TEXAS INSTRUMENTS INC	882508104		11/9/2012		3/9/2012	44,339	44,339			0	-2,105			
567	X	TEXAS INSTRUMENTS INC	882508104		11/8/2012		3/9/2012	24,502	25,146			0	-644			
568	X	TESORO CORPORATION	881609101		8/21/2012		11/27/2012	10,355	9,997			0	458			
569	X	TESORO CORPORATION	881609101		8/21/2012		9/18/2012	3,643	3,563			0	80			
570	X	TEREX CORP NEW	880779103		11/2/2012		8/21/2012	1,764	1,353			0	411			
571	X	TEREX CORP NEW	880779103		11/2/2012		8/21/2012	1,764	1,365			0	399			
572	X	TEREX CORP NEW	880779103		11/2/2012		8/21/2012	3,749	2,781			0	968			
573	X	TEREX CORP NEW	880779103		11/2/2012		8/20/2012	2,389	1,877			0	512			
574	X	TEREX CORP NEW	880779103		11/2/2012		3/6/2012	7,031	5,459			0	1,572			
575	X	TEREX CORP NEW	880779103		11/2/2012		3/6/2012	4,818	3,753			0	1,065			
576	X	TEREX CORP NEW	880779103		11/2/2012		3/6/2012	1,095	923			0	172			
577	X	TEREX CORP NEW	880779103		12/02/2012		2/9/2012	5,267	4,246			0	1,021			
578	X	TERADYNE INC	880770102		21/02/2012		8/21/2012	6,475	6,849			0	-374			
579	X	TERADYNE INC	880770102		21/02/2012		8/20/2012	2,190	2,339			0	-149			
580	X	TERADYNE INC	880770102		21/02/2012		6/14/2012	6,307	7,517			0	-1,210			
581	X	TERADATA CORPORATION	88076W103		7/21/2011		8/20/2012	16,573	12,475			0	4,098			
582	X	TERADATA CORPORATION	88076W103		7/21/2011		8/20/2012	5,270	3,969			0	1,301			
583	X	TERADATA CORPORATION	88076W103		7/21/2011		8/14/2012	9,696	7,939			0	1,757			
584	X	TERADATA CORPORATION	88076W103		9/23/2011		21/02/2012	89,426	73,581			0	15,845			
585	X	SKYWORKS SOLUTIONS INC	83088M102		3/26/2012		8/20/2012	9,410	9,197			0	213			
586	X	SIMON PROPERTY GROUP 5	828807CD7		11/9/2010		8/30/2012	11,873	9,962			0	1,911			
587	X	SIMON PROPERTY GROUP 5	828807CD7		11/9/2010		6/25/2012	29,216	24,905			0	4,311			
588	X	SIMON PROPERTY GROUP 5	828807CD7		11/9/2010		6/25/2012	5,843	5,020			0	823			
589	X	SILICON LABORATORIES INC	826919102		8/21/2012		11/28/2012	16,543	16,752			0	-209			
590	X	SILICON LABORATORIES INC	826919102		8/20/2012		11/28/2012	14,180	14,301			0	-121			
591	X	SILICON LABORATORIES INC	826919102		8/21/2012		11/27/2012	10,173	9,971			0	202			
592	X	SIGNATURE BANK	82669G104		11/18/2011		8/21/2012	1,923	1,662			0	261			
593	X	SIGNATURE BANK	82669G104		10/25/2011		8/21/2012	19,870	16,356			0	3,514			
594	X	SIGNATURE BANK	82669G104		11/18/2011		8/20/2012	7,723	6,648			0	1,075			
595	X	EASTMAN CHEM CO	277432100		12/5/2012		5/10/2012	15,350	15,423			0	-73			
596	X	EASTMAN CHEM CO	277432100		12/5/2012		5/10/2012	4,014	3,739			0	275			
597	X	EASTMAN CHEM CO	277432100		12/6/2012		5/10/2012	9,532	9,037			0	495			
598	X	EASTMAN CHEM CO	277432100		12/6/2012		31/2012	5,928	5,232			0	697			
599	X	EAST WEST BANCORP INC	27579R104		11/3/2011		8/21/2012	19,707	17,570			0	2,137			
600	X	EAST WEST BANCORP INC	27579R104		11/3/2011		8/20/2012	1,754	1,579			0	175			
601	X	EAST WEST BANCORP INC	27579R104		11/3/2011		8/20/2012	4,823	4,357			0	466			
602	X	EAST WEST BANCORP INC	27579R104		11/3/2011		21/02/2012	7,930	7,130			0	800			
603	X	E Q T CORP	268841109		5/2/2011		11/4/2012	3,275	3,140			0	135			
604	X	E Q T CORP	268841109		5/2/2011		11/4/2012	11,482	10,991			0	491			
605	X	E Q T CORP	268841109		10/21/2011		11/4/2012	3,281	4,045			0	-764			
606	X	E M C CORP MASS	268648102		7/16/2009		11/7/2012	34,971	19,520			0	15,451			
607	X	E M C CORP MASS	268648102		9/23/2011		11/7/2012	7,881	6,488			0	1,395			
608	X	E M C CORP MASS	268648102		7/16/2009		11/7/2012	30,046	16,775			0	13,271			
609	X	E M C CORP MASS	268648102		9/23/2011		11/5/2012	79,682	65,263			0	14,419			
610	X	E M C CORP MASS	268648102		8/1/2012		11/5/2012	83,045	87,618			0	5,427			
611	X	E M C CORP MASS	268648102		8/20/2011		11/5/2012	2,475	2,612			0	-137			
612	X	E M C CORP MASS	268648102		5/2/2011		11/5/2012	25,488	29,244			0	-3,756			

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			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	Net Gain or Loss
	Long Term CG Distributions	Amount						Capital Gains/Losses	Gross Sales					
	Short Term CG Distributions	144,977						Other sales	42,828,711			39,496,871		3,129,840
		0							0			0		0
613	X	E M C CORP MASS					1/19/2012	54,569	68,710					-14,141
614	X	DUKE ENERGY CORP	268648102				9/23/2011	44	39					5
615	X	DUKE ENERGY CORP	26441C204				9/28/2011	215,618	204,908					10,710
616	X	DREYFUSNEWTON INTER B	26441C105				1/10/2012	200,000	155,197					44,803
617	X	DREYFUSNEWTON INTER B	26203E604				3/28/2012	87,846	49,485					38,361
618	X	DREYFUSNEWTON INTER B	26203E604				3/28/2012	86,753	57,032					29,721
619	X	DREYFUSNEWTON INTER B	26203E604				3/28/2012	49,386	42,224					7,162
620	X	DRESSER-RAND GROUP INC	261608103				3/1/2012	28,052	23,346					4,706
621	X	DONALDSON CO INC	257651109				8/21/2012	24,734	15,216					9,518
622	X	DONALDSON CO INC	257651109				8/20/2012	6,089	5,000					1,089
623	X	DONALDSON CO INC	257651109				4/27/2012	4,580	2,826					1,754
624	X	DOMTAR CORPORATION	257559203				11/27/2012	22,176	20,611					1,565
625	X	DOMTAR CORPORATION	257559203				10/19/2012	9,659	8,833					826
626	X	DOMTAR CORPORATION	257559203				10/16/2012	6,439	5,894					545
627	X	DOMTAR CORPORATION	257559203				8/20/2012	3,771	3,883					-112
628	X	DISCOVER FINANCIAL SERV	254709108				8/21/2012	8,022	7,482					540
629	X	DISCOVER FINANCIAL SERV	254709108				12/13/2012	2,407	2,227					180
630	X	DIGITAL REALTY TRUST INC	253868103				8/20/2012	19,583	19,130					453
631	X	DIGITAL REALTY TRUST INC	253868103				8/20/2012	6,803	6,622					181
632	X	DIGITAL REALTY TRUST INC	253868103				6/19/2012	6,026	4,217					1,811
633	X	DICKS SPORTING GOODS INC	253393102				8/21/2012	33,302	33,120					182
634	X	DICKS SPORTING GOODS INC	253393102				8/20/2012	964	989					-25
635	X	DICKS SPORTING GOODS INC	253393102				4/25/2012	9,955	9,949					-6
636	X	DELUXE CORP	248019101				8/20/2012	3,436	3,148					288
637	X	TELEPHONE AND DATA SYST	879433829				9/19/2012	3,104	3,407					-303
638	X	TELEPHONE AND DATA SYST	879433829				11/27/2012	1,354	1,460					-106
639	X	TELEFONICA EMISIONES 5 13	87938WAJ5				8/21/2012	13,318	14,586					-1,268
640	X	TELEFONICA EMISIONES 5 13	87938WAJ5				3/20/2012	21,762	24,393					-2,631
641	X	TELEFONICA EMISIONES 4 94	87939WAJ2				6/8/2012	10,237	10,359					-122
642	X	TELEFONICA EMISIONES 4 94	87939WAJ2				12/5/2012	71,658	70,000					1,658
643	X	TELEFONICA EMISIONES 4 94	87939WAJ2				12/4/2012	15,356	15,538					-182
644	X	TELEFONICA EMISIONES 4 94	87939WAJ2				12/13/2010	20,475	20,828					-353
645	X	TELEFONICA EMISIONES 4 94	87939WAJ2				3/29/2010	5,119	5,310					-191
646	X	TELEFONICA EMISIONES 4 94	87939WAJ2				1/3/2012	10,171	10,619					-448
647	X	TELEFONICA EMISIONES 5 87	87939WAH6				3/20/2012	41,359	40,492					866
648	X	TALEO CORP-CLASS A	87424N104				12/2/2012	8,200	7,011					1,189
649	X	TALEO CORP-CLASS A	87424N104				2/10/2012	11,845	10,102					1,743
650	X	TD AMERITRADE HLDG CO 4	87236YAB4				6/25/2012	21,138	20,076					1,062
651	X	TD AMERITRADE HLDG CO 4	87236YAB4				6/25/2012	5,284	5,033					251
652	X	SYMANTEC CORP	871503108				9/18/2012	32,754	31,073					1,681
653	X	SYMANTEC CORP	871503108				9/18/2012	10,981	10,372					609
654	X	DREYFUS PRE STRAT INTER	86271F768				7/10/2012	180,000	138,848					41,152
655	X	DREYFUS PRE STRAT INTER	86271F768				3/28/2012	334,239	284,794					49,445
656	X	DREYFUS PRE STRAT INTER	86271F768				3/28/2012	33,677	29,745					3,932
657	X	DREYFUS PRE STRAT INTER	86271F768				3/1/2012	27,992	23,038					4,954
658	X	STEEL DYNAMICS INC	858118100				4/27/2012	96,733	65,120					31,613
659	X	STATE STREET CORP	857477103				7/6/2012	4,357	4,439					-82
660	X	SPECTRUM BRANDS HOLDIN	84763R101				7/6/2012	1,677	1,707					-30
661	X	SPECTRUM BRANDS HOLDIN	84763R101				7/6/2012	1,341	1,371					-30
662	X	SPECTRUM BRANDS HOLDIN	84763R101				7/5/2012	3,347	3,427					-80
663	X	SPECTRUM BRANDS HOLDIN	84763R101				7/5/2012	5,685	5,825					-140
664	X	SPECTRUM BRANDS HOLDIN	84763R101				7/3/2012	1,320	1,378					-58
665	X	SPECTRUM BRANDS HOLDIN	84763R101				7/2/2012	1,960	2,068					-108
666	X	SPECTRUM BRANDS HOLDIN	84763R101				6/29/2012	2,276	2,412					-136
667	X	SPECTRUM BRANDS HOLDIN	84763R101				6/29/2012	325	345					-20
668	X	SPECTRUM BRANDS HOLDIN	84763R101				6/29/2012	6,494	6,924					-430
669	X	SPECTRUM BRANDS HOLDIN	84763R101				6/28/2012	642	692					-50
670	X	SPECTRUM BRANDS HOLDIN	84763R101				6/28/2012	2,424	2,424					0
671	X	SPECTRUM BRANDS HOLDIN	84763R101				6/28/2012	2,240	2,424					-184
672	X	SPECTRUM BRANDS HOLDIN	84763R101				6/28/2012	1,924	2,077					-153
673	X	SPECTRUM BRANDS HOLDIN	84763R101				6/28/2012	25,341	22,330					3,011
674	X	SONOCO PRODUCTS CO	835495102				8/21/2012	4,631	5,154					-523
675	X	SONOCO PRODUCTS CO	835495102				8/21/2012	1,544	1,724					-180
676	X	SONOCO PRODUCTS CO	835495102				3/7/2012	4,940	5,370					-430
677	X	SONOCO PRODUCTS CO	835495102				8/21/2012	3,087	3,338					-251
678	X	SONOCO PRODUCTS CO	835495102				8/21/2012	1,544	1,664					-120
679	X	SONOCO PRODUCTS CO	835495102				3/6/2012	3,087	3,334					-247
680	X	SONOCO PRODUCTS CO	835495102				3/6/2012	4,987	5,584					-597

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					Net Gain or Loss		
								Capital Gains/Losses				Other sales			
								Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements			Depreciation	Adjustments
Long Term CG Distributions								Amount		144,977		0		3,429,840	
Short Term CG Distributions								Amount		0		0		0	
681	X SONOCO PRODUCTS CO	835485102			3/9/2012		8/20/2012	1,170	1,318					-148	0
682	X SMITHFIELD FOODS INC	832248108			8/21/2012		12/13/2012	14,865	12,754					2,111	0
683	X SMITHFIELD FOODS INC	832248108			8/20/2012		12/13/2012	10,135	8,610					1,525	0
684	X SMITHFIELD FOODS INC	832248108			8/21/2012		8/18/2012	13,688	13,140					548	0
685	X SKYWORKS SOLUTIONS INC	83088M102			6/14/2012		8/21/2012	10,870	10,191					779	0
686	X SKYWORKS SOLUTIONS INC	83088M102			3/26/2012		8/21/2012	17,493	16,957					536	0
687	X DENBURY RES INC NEW	247916208			8/21/2012		10/16/2012	3,340	3,176					164	0
688	X DENBURY RES INC NEW	247916208			8/20/2012		10/16/2012	835	780					55	0
689	X DEERE & CO	244189105			9/23/2011		2/16/2012	288,643	238,207					50,436	0
690	X CYTEC INDS INC	232820100			2/9/2012		8/21/2012	24,655	21,747					2,908	0
691	X CYTEC INDS INC	232820100			2/9/2012		8/20/2012	8,449	7,440					1,009	0
692	X CYTEC INDS INC	232820100			2/9/2012		5/18/2012	2,843	2,861					-18	0
693	X CYTEC INDS INC	232820100			3/17/2012		5/18/2012	5,686	6,099					-413	0
694	X CYPRESS SEMICONDUCTOR	232806109			2/18/2011		3/26/2012	8,666	11,767					-3,101	0
695	X CYPRESS SEMICONDUCTOR	232806109			11/12/2010		6/14/2012	18,277	17,763					514	0
696	X CREE INC	225447101			5/10/2012		6/14/2012	8,207	11,522					-3,315	0
697	X CREE INC	225447101			5/10/2012		6/14/2012	912	1,268					-356	0
698	X CREE INC	225447101			4/18/2012		6/14/2012	7,087	8,748					-2,681	0
699	X CRANE CO	224399105			10/10/2011		6/14/2012	3,875	3,887					-222	0
700	X CRANE CO	224399105			7/25/2011		6/14/2012	1,470	2,000					-530	0
701	X CRANE CO	224399105			7/25/2011		6/14/2012	4,410	6,060					-1,650	0
702	X CRANE CO	224399105			7/25/2011		6/14/2012	2,573	3,541					-968	0
703	X CRANE CO	224399105			7/25/2011		6/13/2012	6,284	8,599					-2,315	0
704	X CRANE CO	224399105			7/26/2011		6/13/2012	1,109	1,549					-440	0
705	X CRANE CO	224399105			8/7/2011		1/12/2012	490	530					-40	0
706	X CRANE CO	224399105			8/13/2011		1/12/2012	1,469	1,645					-176	0
707	X CRANE CO	224399105			7/26/2011		1/12/2012	2,462	2,582					-120	0
708	X CRANE CO	224399105			7/26/2011		1/12/2012	1,473	1,549					-76	0
709	X CRANE CO	224399105			8/7/2011		1/12/2012	491	530					-39	0
710	X RABOBANK NEDERLAND	21685WCLJ4			5/17/2011		8/31/2012	17,584	14,764					2,820	0
711	X COOPER COS INC	216648402			9/16/2011		8/21/2012	21,245	20,749					496	0
712	X COOPER COS INC	216648402			4/16/2012		8/20/2012	7,348	7,491					-143	0
713	X CONCUR TECHNOLOGIES INC	206708109			6/14/2012		8/21/2012	20,237	17,999					2,238	0
714	X CONCUR TECHNOLOGIES INC	206708109			8/14/2012		8/20/2012	6,469	5,785					684	0
715	X COMMAVULT SYSTEMS INC	204166102			2/23/2011		8/21/2012	1,543	1,020					523	0
716	X COMMAVULT SYSTEMS INC	204166102			8/26/2011		8/21/2012	4,115	2,668					1,447	0
717	X COMMAVULT SYSTEMS INC	204166102			3/22/2011		8/21/2012	7,715	5,553					2,162	0
718	X COMMAVULT SYSTEMS INC	204166102			3/22/2011		8/20/2012	4,676	3,332					1,344	0
719	X COMMAVULT SYSTEMS INC	204166102			3/22/2011		7/11/2012	7,072	6,663					409	0
720	X COMCAST CORP 5.9%	20030NAL5			10/28/2009		8/31/2012	17,423	16,148					1,275	0
721	X COMCAST CORP 5.9%	20030NAL5			10/28/2009		6/25/2012	11,519	10,765					754	0
722	X COMCAST CORP 5.9%	20030NAL5			10/28/2009		6/25/2012	23,042	21,530					1,512	0
723	X COMCAST CORP 5.9%	20030NAL5			6/19/2012		11/19/2012	47,231	41,636					5,595	0
724	X COMCAST CORP 5.9%	20030NAL5			7/11/2012		11/19/2012	25,047	22,124					2,923	0
725	X COMCAST CORP 5.9%	20030NAL5			7/11/2012		10/9/2012	74,968	66,687					8,281	0
726	X COLLECTIVE BRANDS INC	19421W100			3/2/2012		8/20/2012	21,636	18,211					3,425	0
727	X COLLECTIVE BRANDS INC	19421W100			3/2/2012		8/20/2012	7,135	6,010					1,125	0
728	X COCA - COLA CO	191216100			9/23/2011		6/1/2012	132,288	122,081					10,207	0
729	X COCA - COLA CO	191216100			9/23/2011		6/1/2012	38,736	35,747					2,989	0
730	X COACH INC	169154104			8/26/2011		9/2/2012	16,720	13,651					3,069	0
731	X CLIFFS NATS RES INC	18683K101			9/29/2009		3/1/2012	21,384	10,966					10,418	0
732	X CITIGROUP INC	172867424			9/23/2011		1/27/2012	3,075	2,376					699	0
733	X CITIGROUP INC	172867424			6/20/2011		1/27/2012	813	1,142					-229	0
734	X CITIGROUP INC 6.125% 1	172867424			5/7/2009		6/25/2012	49,764	40,319					9,445	0
735	X CITIGROUP INC 5.0% 9/	172867424			3/17/2011		8/30/2012	5,228	5,247					-19	0
736	X CITIGROUP INC 5.0% 9/	172867424			3/17/2011		6/25/2012	15,446	15,742					-296	0
737	X CITIGROUP INC	172867424			9/23/2011		7/19/2012	226,824	200,906					25,918	0
738	X SEMTECH CORP	816851109			12/22/2011		8/21/2012	15,407	15,448					22,927	0
739	X SEMTECH CORP	816851109			10/11/2011		8/20/2012	3,471	3,133					-41	0
740	X RIVERBED TECHNOLOGY INC	768573107			10/11/2010		4/20/2012	6,529	7,111					338	0
741	X RIVERBED TECHNOLOGY INC	768573107			9/28/2010		4/20/2012	14,894	16,777					-582	0
742	X RESMED INC	761152107			8/21/2012		9/18/2012	4,684	4,515					-1,883	0
743	X REGIONS FINL CORP NEW	7591EP100			4/27/2012		8/21/2012	7,715	7,483					169	0
744	X REGIONS FINL CORP NEW	7591EP100			4/27/2012		8/20/2012	2,557	2,494					232	0
745	X REGIONS FINL CORP NEW	7591EP100			4/27/2012		8/14/2012	8,461	9,423					63	0
746	X REGENERON PHARMACEUT	75886F107			3/9/2012		6/14/2012	28,173	22,259					-962	0
747	X REGENERON PHARMACEUT	75886F107			3/9/2012		8/20/2012	1,770	1,391					5,914	0
748	X REGENERON PHARMACEUT	75886F107			3/9/2012		8/20/2012	1,770	1,391					379	0

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Capital Gains/Losses										42,626,711	0	39,496,871	0	3,129,840	0
Other sales															
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	
749	X	REGENERON PHARMACEUTICALS INC			4/30/2012		8/20/2012	7,623	7,794					-171	
750	X	RAYONIER INC REIT			8/21/2012		12/13/2012	9,480	9,183					297	
751	X	RAYONIER INC REIT			8/21/2012		11/27/2012	3,870	3,870					0	
752	X	RAYONIER INC REIT			10/10/2011		4/16/2012	434	386					48	
753	X	RAYONIER INC REIT			2/27/2009		4/16/2012	35,177	14,173					21,004	
754	X	RAYONIER INC REIT			11/21/2008		4/16/2012	434	194					240	
755	X	RAYMOND JAMES FINL INC			9/23/2009		8/21/2012	23,726	17,074					6,652	
756	X	RAYMOND JAMES FINL INC			9/23/2009		8/20/2012	7,715	5,606					2,109	
757	X	RANGE RESOURCES CORP			10/7/2011		1/13/2012	2,708	3,016					-308	
758	X	RANGE RESOURCES CORP			10/7/2011		1/13/2012	4,874	5,420					-546	
759	X	RANGE RESOURCES CORP			9/28/2011		1/13/2012	10,280	12,124					-1,834	
760	X	RACKSPACE HOSTING INC			1/18/2010		8/21/2012	22,302	10,578					11,724	
761	X	RACKSPACE HOSTING INC			1/18/2010		8/20/2012	7,240	3,438					3,802	
762	X	RACKSPACE HOSTING INC			1/18/2010		7/11/2012	9,008	5,553					3,455	
763	X	RACKSPACE HOSTING INC			1/18/2010		5/16/2012	6,028	3,173					2,856	
764	X	QUESTOR PHARMACEUTICALS			4/30/2012		5/8/2012	22,734	25,012					-2,278	
765	X	QUESTOR PHARMACEUTICALS			3/2/2012		3/30/2012	5,226	5,515					-289	
766	X	QUESTOR PHARMACEUTICALS			1/12/2011		3/30/2012	13,438	14,826					-1,388	
767	X	QUESTAR CORP			11/18/2011		3/30/2012	4,853	5,567					-714	
768	X	QUESTAR CORP			8/21/2012		10/17/2012	16,525	16,133					392	
769	X	QUESTAR CORP			8/20/2012		10/17/2012	8,056	7,834					222	
770	X	QUESTAR CORP			8/21/2012		10/16/2012	6,886	6,856					140	
771	X	QUESTAR CORP			9/7/2011		1/5/2012	12,330	11,573					757	
772	X	QUESTAR CORP			9/7/2011		1/4/2012	14,130	13,226					904	
773	X	QEP RESOURCES INC			9/23/2011		1/19/2012	172,270	170,200					2,070	
774	X	PUERTO RICO COMWLT 3			5/12/2011		6/25/2012	25,384	25,000					384	
775	X	PRUDENTIAL FINL INC 4 75%			3/25/2010		6/25/2012	21,624	20,599					1,025	
776	X	PROTECTIVE LIFE CORP			3/30/2012		8/21/2012	5,223	5,336					-113	
777	X	PROTECTIVE LIFE CORP			2/21/2012		8/21/2012	8,125	7,987					138	
778	X	PROTECTIVE LIFE CORP			2/17/2012		8/21/2012	6,674	6,483					191	
779	X	PROTECTIVE LIFE CORP			3/30/2012		8/20/2012	2,591	2,668					-77	
780	X	PROTECTIVE LIFE CORP			4/3/2012		8/20/2012	4,319	4,468					-149	
781	X	PROSPERITY BANCSHARES			6/2/2011		8/21/2012	23,396	23,090					306	
782	X	PROSPERITY BANCSHARES			6/2/2011		8/20/2012	7,662	7,557					105	
783	X	PROLOGIS INC			4/16/2012		8/21/2012	19,208	19,375					-167	
784	X	PROLOGIS INC			4/16/2012		8/20/2012	6,366	6,458					-72	
785	X	POLARIS INDUSTRIES INC			12/22/2011		8/21/2012	13,057	9,378					3,679	
786	X	POLARIS INDUSTRIES INC			12/22/2011		8/20/2012	3,840	2,758					1,082	
787	X	PLANTRONICS INC NEW			8/20/2012		9/18/2012	9,087	9,021					66	
788	X	PLAINS EXPLORATION & PR			11/14/2011		12/13/2012	11,269	8,914					2,355	
789	X	PLAINS EXPLORATION & PR			9/23/2011		12/12/2012	247,904	128,215					119,689	
790	X	PLAINS EXPLORATION & PR			9/23/2011		12/12/2012	10,440	5,575					4,865	
791	X	PLAINS EXPLORATION & PR			9/23/2011		12/12/2012	141,809	128,386					13,423	
792	X	PLAINS EXPLORATION & PR			9/23/2011		8/21/2012	9,974	8,557					1,417	
793	X	PLAINS EXPLORATION & PR			5/18/2012		8/21/2012	1,247	1,088					159	
794	X	PLAINS EXPLORATION & PR			5/18/2012		8/20/2012	3,750	3,284					466	
795	X	PILGRIMS PRIDE CORP			5/8/2012		7/12/2012	608	949					-341	
796	X	PILGRIMS PRIDE CORP			5/8/2012		7/12/2012	1,990	3,266					-1,276	
797	X	PILGRIMS PRIDE CORP			5/9/2012		7/12/2012	111	184					-73	
798	X	PILGRIMS PRIDE CORP			5/21/2012		7/12/2012	387	517					-130	
799	X	PILGRIMS PRIDE CORP			5/19/2012		7/12/2012	774	1,019					-245	
800	X	PILGRIMS PRIDE CORP			5/18/2012		7/12/2012	1,548	2,033					-485	
801	X	PILGRIMS PRIDE CORP			5/18/2012		7/11/2012	616	812				197	-1	
802	X	PILGRIMS PRIDE CORP			5/23/2012		7/11/2012	1,175	1,637					-462	
803	X	PILGRIMS PRIDE CORP			5/22/2012		7/11/2012	3,637	5,172					-1,488	
804	X	PILGRIMS PRIDE CORP			5/22/2012		7/11/2012	2,060	2,865					-804	
805	X	PILGRIMS PRIDE CORP			5/10/2012		7/11/2012	572	883					-311	
806	X	PILGRIMS PRIDE CORP			5/22/2012		7/10/2012	596	796					-199	
807	X	PILGRIMS PRIDE CORP			5/11/2012		7/10/2012	537	781					-244	
808	X	PILGRIMS PRIDE CORP			5/13/2012		7/10/2012	417	607					-190	
809	X	PENTAIR INC			3/30/2012		8/20/2012	5,298	5,658					-360	
810	X	PENN NATL GAMING INC			8/21/2012		8/21/2012	6,996	6,601					395	
811	X	OASIS PETROLEUM INC			1/13/2012		2/8/2012	7,445	7,876					-431	
812	X	PENN NATL GAMING INC			8/20/2012		9/18/2012	2,058	1,980					178	
813	X	PATTERSON-UTI ENERGY INC			1/4/2012		1/18/2012	1,686	1,927					-241	
814	X	PATTERSON-UTI ENERGY INC			1/4/2012		1/18/2012	19,852	22,780					-2,928	
815	X	P.V.H CORP			8/25/2011		8/21/2012	13,238	8,803					4,435	

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

Totals										Capital Gains/Losses		Gross Sales		Cost, Other		Net Gain or Loss	
Amount										Long Term CG Distributions		Short Term CG Distributions		Basis and Expenses		Net Gain or Loss	
144,977										0		0		39,496,871		3,129,840	
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			
817	P V H CORP	693656100			8/25/2011		8/20/2012	4,266	2,857				0	1,409			
818	P V H CORP	693656100			8/25/2011		5/8/2012	1,574	1,166				0	408			
819	P V H CORP	693656100			7/19/2011		5/8/2012	7,083	6,930				0	153			
820	P V H CORP	693656100			7/19/2011		5/8/2012	3,148	2,598				0	552			
821	P V H CORP	693656100			8/2/2011		5/8/2012	13,378	11,577				0	1,801			
822	P P G INDUSTRIES INC	693506107			8/13/2012		8/21/2012	8,496	8,001				0	495			
823	P P G INDUSTRIES INC	693506107			5/10/2012		8/21/2012	10,674	10,474				0	200			
824	P P G INDUSTRIES INC	693506107			5/10/2012		8/20/2012	6,430	6,308				0	124			
825	P P G INDUSTRIES INC	693506107			9/23/2011		3/29/2012	32,171	23,636				0	8,535			
826	ORACLE CORP	68389XAC9			1/12/2009		8/30/2012	12,346	10,813				0	1,533			
827	ORACLE CORP	68389XAC9			1/12/2009		6/25/2012	18,188	16,220				0	1,968			
828	ONTARIO (PROVINCE OF)	8632348D3			9/29/2009		8/30/2012	17,308	14,974				0	2,334			
829	ONTARIO (PROVINCE OF)	8632348D3			9/29/2009		6/25/2012	45,527	39,931				0	5,596			
830	ONEOK INC	862680103			1/18/2011		3/1/2012	16,458	15,951				0	477			
831	OIL STS INTL INC	678026105			1/18/2012		3/26/2012	24,421	24,598				0	-177			
832	OIL STS INTL INC	678026105			1/18/2012		3/26/2012	4,070	4,020				0	50			
833	OFFICE DEPOT INC	676220106			3/30/2012		4/25/2012	7,821	9,361				0	-1,540			
834	OFFICE DEPOT INC	676220106			3/30/2012		4/25/2012	1,734	2,048				0	-314			
835	OFFICE DEPOT INC	676220106			3/30/2012		4/25/2012	4,931	5,997				0	-1,066			
836	OCEANEERING INTL INC	675232102			2/19/2012		8/21/2012	6,600	6,303				0	297			
837	OCEANEERING INTL INC	675232102			2/19/2012		8/20/2012	1,641	1,576				0	65			
838	OASIS PETROLEUM INC	674215108			1/17/2012		2/9/2012	9,530	10,703				0	-1,173			
839	NEUSTAR INC-CLASS A	84126X201			8/20/2012		10/17/2012	8,407	7,820				0	587			
840	NEUSTAR INC-CLASS A	84126X201			8/21/2012		10/16/2012	7,235	6,751				0	484			
841	NAVISTAR INTL CORP NEW	63934E108			1/28/2012		3/8/2012	16,586	19,151				0	-2,955			
842	NATIONAL GRID PLC-SPADR	638274300			9/23/2011		11/30/2012	5,073	4,389				0	684			
843	NATIONAL GRID PLC-SPADR	638274300			9/23/2011		11/29/2012	7,906	6,828				0	1,078			
844	NYSE EURONEXT	629491AA9			10/28/2009		6/27/2012	46,774	47,602				0	-828			
845	NYSE EURONEXT	629491AA9			10/28/2009		6/25/2012	10,398	10,578				0	-180			
846	NYSE EURONEXT	629491AA9			10/28/2009		6/25/2012	36,316	37,024				0	-708			
847	NYSE EURONEXT	629491AA9			10/28/2009		3/6/2012	5,256	5,289				0	-33			
848	NYSE EURONEXT	629491AA9			8/2/2010		3/6/2012	15,787	16,340				0	-573			
849	N C R CORP NEW	62886E108			3/1/2012		8/21/2012	20,702	20,015				0	687			
850	N C R CORP NEW	62886E108			3/1/2012		8/20/2012	6,874	6,872				0	202			
851	MORGAN STANLEY GLOB	61748AAE6			5/6/2009		8/30/2012	10,275	9,501				0	774			
852	MORGAN STANLEY GLOB	61748AAE6			5/6/2009		6/25/2012	25,239	23,709				0	1,530			
853	MORGAN STANLEY GLOB	61748AAE6			5/6/2009		1/3/2012	14,858	14,153				0	705			
854	MONSTER BEVERAGE CORP	611740101			6/2/2011		8/21/2012	20,463	12,230				0	8,233			
855	MONSTER BEVERAGE CORP	611740101			6/2/2011		8/20/2012	6,622	3,980				0	2,642			
856	MONSTER BEVERAGE CORP	611740101			6/2/2011		2/10/2012	643	434				0	209			
857	MONSTER BEVERAGE CORP	611740101			7/15/2011		2/10/2012	3,214	2,358				0	856			
858	MOLINA HEALTHCARE INC	60855R100			4/30/2012		8/21/2012	10,270	10,849				0	-579			
859	MOLINA HEALTHCARE INC	60855R100			4/27/2012		8/21/2012	11,021	11,667				0	-646			
860	MOLINA HEALTHCARE INC	60855R100			4/27/2012		8/20/2012	7,048	7,424				0	-376			
861	MOHAWK INDS INC	608190104			1/11/2012		4/25/2012	30,003	29,461				0	542			
862	MICROCHIP TECHNOLOGY INC	595017104			9/23/2011		9/26/2012	1,957	1,840				0	117			
863	MICROCHIP TECHNOLOGY INC	595017104			1/18/2012		9/26/2012	2,284	2,585				0	-301			
864	MICROCHIP TECHNOLOGY INC	595017104			1/18/2012		9/26/2012	326	369				0	-43			
865	MAP PHARMACEUTICALS INC	56509R108			11/16/2010		8/21/2012	2,573	2,700				0	-127			
866	MAP PHARMACEUTICALS INC	56509R108			11/16/2010		8/21/2012	3,791	4,007				0	-216			
867	MAP PHARMACEUTICALS INC	56509R108			11/16/2010		8/21/2012	135	143				0	-8			
868	MAP PHARMACEUTICALS INC	56509R108			11/15/2010		8/21/2012	1,896	2,020				0	-124			
869	MAP PHARMACEUTICALS INC	56509R108			11/15/2010		8/21/2012	1,083	1,151				0	-68			
870	MAP PHARMACEUTICALS INC	56509R108			11/18/2010		8/20/2012	3,806	4,171				0	-365			
871	MAP PHARMACEUTICALS INC	56509R108			1/31/2011		8/20/2012	272	306				0	-34			
872	MAP PHARMACEUTICALS INC	56509R108			1/29/2011		8/20/2012	816	936				0	-120			
873	MAP PHARMACEUTICALS INC	56509R108			1/26/2011		8/20/2012	136	160				0	-24			
874	MAP PHARMACEUTICALS INC	56509R108			1/25/2011		8/20/2012	408	474				0	-66			
875	MAP PHARMACEUTICALS INC	56509R108			1/24/2011		8/20/2012	816	948				0	-132			
876	MAP PHARMACEUTICALS INC	56509R108			1/21/2011		8/20/2012	544	628				0	-84			
877	MAGNUM HUNTER RESOURCES	559738102			4/3/2012		8/20/2012	2,588	3,968				0	-1,399			
878	MAGNUM HUNTER RESOURCES	559738102			3/28/2012		8/20/2012	10,866	18,605				0	-7,939			
879	MAGNUM HUNTER RESOURCES	559738102			3/26/2012		5/31/2012	3,609	6,332				0	-3,223			
880	MACERICH COMPANY (THE)	554382101			10/10/2011		8/21/2012	4,025	3,012				0	1,013			
881	MACERICH COMPANY (THE)	554382101			9/7/2011		8/21/2012	1,725	1,429				0	296			
882	MACERICH COMPANY (THE)	554382101			10/8/2010		8/21/2012	28,174	20,644				0	7,330			
883	MACERICH COMPANY (THE)	554382101			9/7/2011		8/20/2012	2,874	2,352				0	522			
884	MACERICH COMPANY (THE)	554382101			3/7/2011		8/20/2012	8,623	7,130				0	1,493			

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										144,977		Capital Gains/Losses										42,626,711		39,496,871		3,129,840			
										0		Other sales										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															
885	X MSC INDL DIRECT INC	553530106			6/25/2012		8/21/2012	10,555	9,718				0	837															
886	X MSC INDL DIRECT INC	553530106			3/8/2012		8/21/2012	3,518	4,082				0	-564															
887	X MSC INDL DIRECT INC	553530106			3/7/2012		8/21/2012	3,518	4,033				0	-515															
888	X MSC INDL DIRECT INC	553530106			3/6/2012		8/21/2012	704	786				0	-92															
889	X MSC INDL DIRECT INC	553530106			3/6/2012		8/20/2012	702	816				0	-114															
890	X MSC INDL DIRECT INC	553530106			3/6/2012		8/20/2012	4,917	5,764				0	-847															
891	X LLOYDS TSB BANK PLC 6 3/7	539473AH1			1/13/2011		7/6/2012	102,795	89,731				0	13,064															
892	X LLOYDS TSB BANK PLC 6 3/7	539473AH1			1/13/2011		6/25/2012	10,934	9,970				0	964															
893	X LLOYDS TSB BANK PLC 6 3/7	539473AH1			1/14/2011		6/25/2012	16,401	15,019				0	1,382															
894	X LINEAR TECHNOLOGY CORP	535678106			7/18/2012		9/26/2012	4,734	4,647				0	87															
895	X LINEAR TECHNOLOGY CORP	535678106			7/18/2012		9/26/2012	346	341				0	5															
896	X LEXMARK INTL GROUP INC C	529771107			8/21/2012		9/18/2012	17,278	15,276				0	2,002															
897	X LENDER PROCESSING SERV	52602E102			7/11/2012		8/21/2012	17,748	16,073				0	1,673															
898	X LENDER PROCESSING SERV	52602E102			7/11/2012		8/20/2012	5,817	5,274				0	543															
899	X JOHNSON & JOHNSON	478160104			9/30/2011		4/19/2012	324,016	329,391				0	-5,375															
900	X JEFFERIES GROUP INC 7 7/5	472319AA0			1/18/2011		3/15/2012	50,000	50,000				0	0															
901	X JEFFERIES GROUP INC 7 7/5	472319AA0			2/17/2010		12/02/2012	68,745	68,267				0	0															
902	X JP MORGAN CHASE & CO	46625H100			1/12/2008		7/19/2012	140,891	92,435				0	48,556															
903	X ITC HOLDINGS CORP	465685105			5/18/2012		6/14/2012	2,770	2,763				0	7															
904	X ITC HOLDINGS CORP	465685105			8/25/2010		6/14/2012	11,080	9,437				0	1,643															
905	X ITC HOLDINGS CORP	465685105			8/25/2010		4/21/2012	782	592				0	180															
906	X ITC HOLDINGS CORP	465685105			8/28/2010		4/21/2012	9,383	7,110				0	2,273															
907	X ISHARES S&P GSCI COMMOD	46428R107			6/22/2009		6/20/2012	444,762	536,537				0	-91,775															
908	X ISHARES S&P GSCI COMMOD	46428R107			12/19/2011		6/20/2012	8,194	8,897				0	-703															
909	X INVESCO MORTGAGE CAPITAL	46131B100			9/28/2011		3/28/2012	3,815	3,218				0	597															
910	X INTERNATIONAL SPEEDWAY	460335201			8/21/2012		9/18/2012	10,402	9,564				0	838															
911	X INTERNATIONAL SPEEDWAY	460335201			8/20/2012		9/18/2012	2,889	2,603				0	286															
912	X INTERNATIONAL BUSINESS M	459200101			3/15/2012		6/12/2012	90,430	98,059				0	-7,629															
913	X MEDICIS PHARMACEUTICAL	594690309			3/29/2011		3/22/2012	4,383	3,986				0	397															
914	X MEDICIS PHARMACEUTICAL	594690309			3/25/2011		3/22/2012	993	908				0	85															
915	X MEDICIS PHARMACEUTICAL	594690309			9/23/2011		7/24/2012	5,821	5,300				0	521															
916	X MATTEL INC	577081102			9/23/2011		10/25/2012	5,838	4,406				0	1,432															
917	X MASSACHUSETTS ST 4 2/5	57562PWK2			1/12/2011		10/25/2012	45,382	40,071				0	5,311															
918	X MARKETAXESS HLDGS INC	57060D108			9/13/2011		8/21/2012	320	294				0	26															
919	X MARKETAXESS HLDGS INC	57060D108			9/12/2011		8/21/2012	1,602	1,449				0	153															
920	X LEAR CORP	521865204			5/3/2012		8/21/2012	3,697	3,772				0	-75															
921	X LEAR CORP	521865204			1/22/2010		8/21/2012	4,107	3,521				0	586															
922	X LEAR CORP	521865204			1/6/2010		8/21/2012	8,297	7,338				0	958															
923	X LEAR CORP	521865204			5/3/2012		8/20/2012	817	838				0	-21															
924	X LEAR CORP	521865204			1/19/2012		8/20/2012	4,495	4,771				0	-276															
925	X LEAR CORP WII	521865204			1/6/2010		1/11/2012	7,780	6,903				0	877															
926	X LKQ CORP	501889208			12/22/2011		3/26/2012	31,890	30,287				0	1,593															
927	X KRAFT FOODS GROUP INC	50076Q106			9/23/2011		10/10/2012	166,513	128,489				0	40,014															
928	X O'REILLY AUTOMOTIVE INC	67103H107			12/22/2011		8/21/2012	17,286	16,043				0	1,243															
929	X O'REILLY AUTOMOTIVE INC	67103H107			12/22/2011		8/20/2012	5,190	4,813				0	377															
930	X O'REILLY AUTOMOTIVE INC	67103H107			12/22/2011		2/10/2012	5,006	4,813				0	193															
931	X NXSTAGE MEDICAL INC	67072V103			1/12/2011		8/21/2012	3,563	5,433				0	-1,870															
932	X NXSTAGE MEDICAL INC	67072V103			7/25/2011		8/21/2012	11,580	18,010				0	-6,430															
933	X NXSTAGE MEDICAL INC	67072V103			7/25/2011		8/20/2012	4,368	6,729				0	-2,360															
934	X NAROT 2010-A 4 1 31% 9/15/	65476BA05			9/15/2010		6/28/2012	49,750	49,992				0	-431															
935	X NEXTERA ENERGY INC	65339F101			9/23/2011		9/14/2012	36,583	35,478				0	1,105															
936	X NEXTERA ENERGY INC	65339F101			9/23/2011		6/22/2012	3	3				0	0															
937	X NEWMARKET CORP	651587107			8/20/2012		12/13/2012	3,997	3,728				0	269															
938	X NEWMARKET CORP	651587107			8/26/2011		2/13/2012	10,917	9,011				0	1,906															
939	X NEWMARKET CORP	651587107			8/26/2011		2/10/2012	13,120	10,942				0	2,178															
940	X NEWMARKET CORP	651587107			8/26/2011		2/9/2012	7,080	5,793				0	1,287															
941	X NEWMARKET CORP	651587107			11/18/2011		2/8/2012	3,540	3,333				0	207															
942	X NEW JERSEY ST TPK AU 7 10	846139X83			12/8/2010		7/9/2012	28,866	20,000				0	8,866															
943	X NEUSTAR INC-CLASS A	64126X201			8/21/2012		10/17/2012	18,816	17,628				0	1,188															
944	X MICROCHIP TECHNOLOGY IN	595017104			4/18/2012		4/3/2012	4,046	4,174				0	-128															
945	X MICROSYS INC	594901100			4/14/2011		8/21/2012	22,475	23,931				0	-1,456															
946	X MICROSYS INC	594901100			4/14/2011		8/20/2012	7,650	8,147				0	-497															
947	X MARKETAXESS HLDGS INC	57060D108			9/12/2011		8/21/2012	1,602	1,466				0	136															
948	X MARKETAXESS HLDGS INC	57060D108			9/8/2011		8/21/2012	7,368	6,759				0	609															
949	X MET LIFE GLOB FNDG 7 7/17	59158RAT5			2/12/2009		8/31/2012	12,966	10,213				0	2,753															

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

Long Term CG Distributions										Amount						
Short Term CG Distributions										144,977						
										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	Totals		Capital Gains/Losses		Cost, Other Basis and Expenses		Net Gain or Loss	
									Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss		
953	X	MET LIFE GLOB FNDG 7 717	59156RAT5		2/12/2009		6/25/2012	6,357	5,107							1,250
954	X	MET LIFE GLOB FNDG 7 717	59156RAT5		5/27/2009		6/25/2012	12,714	10,469							2,245
955	X	MERCK & CO INC	58933Y105		11/10/2011		10/24/2012	13,768	10,515							3,253
956	X	MERCK & CO INC	58933Y105		12/16/2011		10/24/2012	1,377	1,086							291
957	X	MERCK & CO INC	58933Y105		12/15/2011		9/26/2012	286,044	238,106							59,938
958	X	MERCK & CO INC	58933Y105		12/15/2011		9/25/2012	85,540	52,348							33,192
959	X	MERCK & CO INC	58933Y105		6/4/2012		9/25/2012	134,686	111,365							23,331
960	X	MEDICIS PHARMACEUTICAL	584690309		3/29/2011		3/2/2012	760	685							75
961	X	MEDICIS PHARMACEUTICAL	584690309		3/28/2011		3/2/2012	7,501	6,736							765
962	X	MEDICIS PHARMACEUTICAL	584690309		3/28/2011		3/2/2012	726	650							76
963	X	MEDICIS PHARMACEUTICAL	584690309		3/28/2011		3/2/2012	3,111	2,799							312
964	X	MEDICIS PHARMACEUTICAL	584690309		3/29/2011		3/2/2012	6,266	5,694							572
965	X	KRAFT FOODS INC 5 375	50075NBA1		9/8/2010		5/30/2012	34,894	33,122							1,772
966	X	KRAFT FOODS INC 5 375	50075NBA1		9/8/2010		5/24/2012	28,979	27,602							1,377
967	X	KRAFT FOODS INC 5 375	50075NBA1		9/8/2010		5/24/2012	23,213	22,092							1,131
968	X	KRAFT FOODS INC 5 375	50075NBA1		9/8/2010		5/18/2012	52,318	49,684							2,635
969	X	KOHL'S CORP	500255104		8/10/2012		12/13/2012	28,896	33,598							-4,702
970	X	KODIAK OIL & GAS CORP	500150100		3/1/2012		8/20/2012	5,947	6,426							-479
971	X	KODIAK OIL & GAS CORP	500150100		2/9/2012		8/20/2012	16,310	16,853							-543
972	X	KIRBY CORP	487266106		12/15/2011		8/25/2012	16,284	22,374							-6,090
973	X	KINDER MORGAN INC	49456B101		9/23/2011		4/3/2012	9,458	6,141							3,317
974	X	KIMCO REALTY CORP	49446R109		11/1/2012		8/21/2012	25,173	21,084							4,089
975	X	KIMCO REALTY CORP	49446R109		1/11/2012		8/20/2012	8,276	6,971							1,305
976	X	KIMCO REALTY CORP	49446R109		9/23/2011		7/18/2012	8,124	6,165							1,959
977	X	KIMCO REALTY CORP	49446R109		11/10/2011		12/12/2012	3,288	2,723							565
978	X	KIMBERLY CLARK CORP	494368103		9/23/2011		7/18/2012	7,708	6,247							1,461
979	X	KELLOGG CO	487635108		9/23/2011		7/18/2012	13,825	15,187							-1,362
980	X	KELLOGG CO	487635108		9/23/2011		3/19/2012	12,100	12,045							55
981	X	KANSAS CITY SOUTHERN	485170302		2/5/2010		8/21/2012	36,738	14,017							22,721
982	X	KANSAS CITY SOUTHERN	485170302		2/5/2010		8/20/2012	3,865	1,491							2,374
983	X	KANSAS CITY SOUTHERN	485170302		3/25/2010		8/20/2012	8,504	3,930							4,574
984	X	KBR INC	48242W106		10/27/2009		8/21/2012	14,491	11,783							2,698
985	X	KBR INC	48242W106		10/27/2009		8/20/2012	4,664	3,855							809
986	X	JOY GLOBAL INC	481165108		2/19/2010		3/6/2012	3,180	2,012							1,168
987	X	JOY GLOBAL INC	481165108		2/19/2010		3/6/2012	9,418	6,035							3,383
988	X	JOY GLOBAL INC	481165108		2/19/2010		2/9/2012	3,481	2,012							1,469
989	X	JOHNSON CONTROLS INC 5	478366AR8		4/5/2010		4/18/2012	22,623	21,484							1,139
990	X	JOHNSON CONTROLS INC 5	478366AR8		3/4/2010		4/18/2012	33,934	32,452							1,482
991	X	JOHNSON CONTROLS INC 5	478366AR8		1/22/2010		4/18/2012	84,835	78,227							6,608
992	X	JOHNSON CONTROLS INC	478366107		9/23/2011		7/11/2012	70,586	69,374							1,212
993	X	MARKETAXESS HDGS INC	57060D108		9/9/2011		8/20/2012	2,590	2,351							239
994	X	JOY GLOBAL INC	481165108		10/7/2011		2/9/2012	2,610	2,055							555
995	X	JOY GLOBAL INC	481165108		10/7/2011		1/26/2012	6,535	4,794							1,741
996	X	JONES LANG LASALLE INC	48020Q107		2/10/2012		8/21/2012	22,789	26,093							-3,304
997	X	JONES LANG LASALLE INC	48020Q107		2/10/2012		8/20/2012	7,057	8,154							-1,097
998	X	JOHNSON CONTROLS INC 3	478366BA4		4/18/2012		8/25/2012	47,156	46,714							442
999	X	MARKETAXESS HDGS INC	57060D108		8/30/2011		8/20/2012	324	323							1
1000	X	MARKETAXESS HDGS INC	57060D108		8/27/2011		8/20/2012	971	956							15
1001	X	MAP PHARMACEUTICALS INC	56509R108		11/18/2010		8/21/2012	406	447							-41
1002	X	MAP PHARMACEUTICALS INC	56509R108		11/17/2010		8/21/2012	2,573	2,711							-138
1003	X	INTERNATIONAL BUSINESS M	459200101		11/20/2008		1/12/2012	53,095	21,724							31,371
1004	X	INTERNATIONAL BUSINESS M	459200101		8/17/2010		1/12/2012	3,780	2,732							1,048
1005	X	INTERNATIONAL BUSINESS M	459200101		6/24/2010		1/12/2012	8,099	5,818							2,281
1006	X	INTERNATIONAL BUSINESS M	459200101		8/17/2010		1/10/2012	108,896	77,825							30,971
1007	X	INFORMATICA CORP	45666Q102		3/26/2012		7/11/2012	28,927	48,451							-21,524
1008	X	ILLINOIS ST	442151A08		1/8/2010		6/25/2012	47,318	45,000							2,318
1009	X	ITT EDL SVCS INC	45068B109		8/21/2012		11/27/2012	3,284	6,214							-2,930
1010	X	ITT EDL SVCS INC	45068B109		8/20/2012		11/27/2012	1,037	1,946							-909
1011	X	HYDRO-QUEBEC	449814J80		6/23/2011		8/30/2012	10,452	9,998							454
1012	X	HUNT J B TRANSPORT SERV	445658107		8/16/2011		8/21/2012	21,570	15,885							5,685
1013	X	HUNT J B TRANSPORT SERV	445658107		8/16/2011		8/20/2012	3,272	2,383							889
1014	X	HUNT J B TRANSPORT SERV	445658107		9/18/2012		8/20/2012	3,817	2,808							1,009
1015	X	HUMANANA INC	444859102		3/6/2012		1/12/2012	2,478	2,446							32
1016	X	HUBBELL INC CL B	443510201		2/10/2012		8/21/2012	24,788	22,371							2,417
1017	X	HUBBELL INC CL B	443510201		3/6/2012		8/20/2012	9,030	6,237							2,793
1018	X	HUBBELL INC CL B	443510201		2/9/2012		8/21/2012	3,234	3,004							230
1019	X	HUBBELL INC CL B	443510201		6/24/2009		8/21/2012	9,596	4,693							4,903
1020	X	HOST HOTELS & RESORTS IN	44107P104													0

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										144,977		0					0		42,626,711		39,496,871		3,129,840	
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										
1021	X	HOST HOTELS & RESORTS IN	44107P104		4/24/2009		8/21/2012	13,774	7,178				0	6,596										
1022	X	HOST HOTELS & RESORTS IN	44107P104		4/24/2009		8/20/2012	7,732	4,032				0	3,700										
1023	X	HORNBECK OFFSHORE SVCS	440543108		3/1/2012		8/21/2012	14,286	13,997				0	289										
1024	X	HORNBECK OFFSHORE SVCS	440543108		3/1/2012		8/20/2012	4,608	4,528				0	78										
1025	X	HORNBECK OFFSHORE SVCS	440543108		3/1/2012		5/31/2012	4,624	5,783				0	-1,139										
1026	X	GOLDMAN SACHS GRP	38141GF01		3/6/2011		6/25/2012	25,114	25,042				0	72										
1027	X	GENUINE PARTS CO	372460105		9/23/2011		9/24/2012	11,816	9,222				0	2,594										
1028	X	GENUINE PARTS CO	372460105		9/23/2011		9/21/2012	14,326	11,164				0	3,162										
1029	X	GENERAL MILLS INC	5 655		9/23/2011		9/14/2012	7,615	5,825				0	1,790										
1030	X	GENERAL MILLS INC	5 655		5/21/2009		2/24/2012	5,937	5,437				0	500										
1031	X	GENERAL MILLS INC	5 655		5/21/2009		2/24/2012	17,990	15,480				0	2,510										
1032	X	GENERAL MILLS INC	5 655		5/21/2009		2/24/2012	29,983	24,978				0	5,005										
1033	X	GENERAL ELEC CAP CRP 5.6	36962G3H5		5/7/2009		2/22/2012	45,810	37,786				0	8,024										
1034	X	GENERAL ELEC CAP CRP 5.6	36962G3H5		5/5/2009		2/22/2012	40,084	32,640				0	7,444										
1035	X	GENERAL ELEC CAP CRP 5.6	36962G3H5		1/22/2009		2/22/2012	29,631	23,840				0	4,791										
1036	X	GENERAL ELEC CAP CRP 5.6	36962G3H5		11/19/2008		2/22/2012	34,358	28,327				0	6,031										
1037	X	GENERAL ELEC CAP CRP 5.6	36962G3H5		2/22/2012		8/30/2012	22,945	21,749				0	1,196										
1038	X	GEN-PROBE INC NEW	368681103		3/5/2012		4/30/2012	7,354	6,165				0	1,189										
1039	X	GEN-PROBE INC NEW	368681103		3/2/2012		4/30/2012	26,147	21,891				0	4,256										
1040	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		12/10/2012	173	178				0	-5										
1041	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		12/10/2012	136	140				0	-4										
1042	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		11/10/2012	309	317				0	-8										
1043	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		11/10/2012	242	248				0	-7										
1044	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		10/10/2012	340	349				0	-9										
1045	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		10/10/2012	267	274				0	-7										
1046	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		9/10/2012	315	324				0	-9										
1047	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		9/10/2012	248	254				0	-6										
1048	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		8/10/2012	314	322				0	-8										
1049	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		7/10/2012	246	253				0	-7										
1050	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		7/10/2012	335	344				0	-9										
1051	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		7/10/2012	263	270				0	-7										
1052	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		6/10/2012	321	330				0	-9										
1053	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		6/10/2012	252	259				0	-7										
1054	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		5/10/2012	327	336				0	-9										
1055	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		5/10/2012	257	264				0	-7										
1056	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		4/10/2012	373	383				0	-10										
1057	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		4/10/2012	293	301				0	-8										
1058	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		3/10/2012	347	357				0	-10										
1059	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		3/10/2012	273	280				0	-7										
1060	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		2/10/2012	353	363				0	-10										
1061	X	GENCMC 2004-C3 A3	36828QH1		2/1/2010		2/10/2012	278	285				0	-7										
1062	X	GENCMC 2004-C3 A3	36828QH1		2/2/2010		1/10/2012	4,146	4,261				0	-115										
1063	X	FNMA POOL # AB4113	3 35		2/3/2012		7/25/2012	3,065	3,181				0	-116										
1064	X	FNMA POOL # AB4113	3 35		2/3/2012		6/25/2012	1,980	2,055				0	-75										
1065	X	FNMA POOL # AB4113	3 35		2/3/2012		6/14/2012	144,002	142,586				0	1,416										
1066	X	FNMA POOL # AB4113	3 35		2/3/2012		5/25/2012	1,226	1,273				0	-47										
1067	X	FNMA POOL # AB4113	3 35		2/3/2012		4/25/2012	4,004	4,156				0	-152										
1068	X	FNMA POOL # AB4113	3 35		2/3/2012		3/25/2012	629	652				0	-23										
1069	X	FNMA POOL # AAT694	4 5		11/10/2009		11/30/2012	50,150	48,751				0	1,399										
1070	X	FNMA POOL # AAT694	4 5		10/14/2009		12/31/2012	1,999	2,076				0	-77										
1071	X	FNMA POOL # 981644	4 5		10/14/2009		12/25/2012	3,204	3,327				0	-123										
1072	X	FNMA POOL # 981644	4 5		10/14/2009		11/25/2012	312	324				0	-12										
1073	X	FNMA POOL # 981644	4 5		10/14/2009		10/25/2012	861	894				0	-33										
1074	X	FNMA POOL # 981644	4 5		10/14/2009		9/25/2012	3,952	4,104				0	-152										
1075	X	FNMA POOL # 981644	4 5		10/14/2009		8/25/2012	3,928	4,079				0	-151										
1076	X	FNMA POOL # AK2439	3 5		2/8/2012		9/25/2012	600	636				0	-36										
1077	X	FNMA POOL # AK2439	3 5		2/8/2012		8/25/2012	514	545				0	-31										
1078	X	FNMA POOL # AK2439	3 5		2/8/2012		7/25/2012	787	834				0	-47										
1079	X	FNMA POOL # AK2439	3 5		2/8/2012		6/25/2012	494	524				0	-30										
1080	X	FNMA POOL # AK2439	3 5		2/8/2012		5/25/2012	1,305	1,384				0	-79										
1081	X	FNMA POOL # AK2439	3 5		2/8/2012		4/25/2012	984	1,043				0	-59										
1082	X	FNMA POOL # AK2439	3 5		2/8/2012		3/25/2012	533	565				0	-32										
1083	X	FNMA POOL # AJ5643	4 0		1/19/2012		2/23/2012	2,652	2,781				0	-139										
1084	X	FNMA POOL # AJ5643	4 0		2/23/2012		2/23/2012	75,183	75,128				0	55										
1085	X	FNMA POOL # AJ1758	3 5		6/21/2012		12/31/2012	178	188				0	-10										
1086	X	FNMA POOL # AJ1758	3 5		9/14/2011		12/31/2012	1,422	1,493				0	-71										
1087	X	FNMA POOL # AJ1758	3 5		6/21/2012		12/25/2012	368	399				0	-21										
1088	X	FNMA POOL # AJ1758	3 5		9/14/2011		12/25/2012	2,946	3,091				0	-145										

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										144,977		Capital Gains/Losses		42,626,711		39,496,871		3,129,840	
										0		Other sales		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					
1089	FNMA POOL # AJ1758 3.5%	3138ASU2			6/27/2012		11/25/2012	185	196				0	-11					
1090	FNMA POOL # AJ1758 3.5%	3138ASU2			6/27/2012		11/25/2012	1,481	1,555				0	-74					
1091	FNMA POOL # AJ1758 3.5%	3138ASU2			6/27/2012		10/25/2012	181	202				0	-11					
1092	FNMA POOL # 981644 4.5%	31415B8M0			10/14/2009		7/25/2012	382	397				0	-15					
1093	FNMA POOL # 981644 4.5%	31415B8M0			10/14/2009		8/25/2012	1,878	1,948				0	-72					
1094	FNMA POOL # 981644 4.5%	31415B8M0			10/14/2009		5/25/2012	2,536	2,633				0	-97					
1095	FNMA POOL # 981644 4.5%	31415B8M0			10/14/2009		4/25/2012	2,098	2,179				0	-81					
1096	FNMA POOL # 981644 4.5%	31415B8M0			10/14/2009		3/25/2012	2,159	2,242				0	-83					
1097	FNMA POOL # 981644 4.5%	31415B8M0			10/14/2009		2/25/2012	921	957				0	-36					
1098	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		12/25/2012	2,033	2,172				0	-139					
1099	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		12/25/2012	2,540	2,713				0	-173					
1100	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		11/25/2012	3,947	4,217				0	-270					
1101	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		10/25/2012	2,307	2,465				0	-158					
1102	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		9/25/2012	4,060	4,337				0	-277					
1103	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		8/25/2012	5,154	5,506				0	-352					
1104	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		7/25/2012	4,289	4,582				0	-293					
1105	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		6/25/2012	3,634	3,882				0	-248					
1106	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		5/25/2012	3,265	3,488				0	-223					
1107	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		4/25/2012	3,840	4,102				0	-262					
1108	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		3/25/2012	2,241	2,394				0	-153					
1109	FNMA POOL # 975268 5.5%	31414S8D0			4/20/2011		2/25/2012	1,811	1,935				0	-124					
1110	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		12/25/2012	568	585				0	-17					
1111	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		12/25/2012	718	739				0	-21					
1112	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		11/25/2012	1,310	1,348				0	-38					
1113	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		10/25/2012	563	580				0	-17					
1114	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		9/25/2012	988	1,017				0	-29					
1115	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		8/25/2012	712	733				0	-21					
1116	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		12/31/2012	9,202	9,752				0	-550					
1117	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		12/25/2012	5,009	5,309				0	-300					
1118	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		11/25/2012	13,491	14,288				0	-808					
1119	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		10/25/2012	8,489	10,057				0	-568					
1120	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		9/25/2012	6,778	7,183				0	-405					
1121	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		8/25/2012	10,669	11,307				0	-638					
1122	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		7/25/2012	3,188	3,378				0	-191					
1123	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		6/25/2012	323	342				0	-18					
1124	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		5/25/2012	1,985	2,103				0	-118					
1125	FNMA POOL # AK2117A 4.0%	3138E7AT1			2/23/2012		4/25/2012	1,988	2,086				0	-118					
1126	FNMA POOL # AK2439 3.5%	3138E6V94			2/26/2012		12/31/2012	2,024	2,145				0	-121					
1127	FNMA POOL # AK2439 3.5%	3138E6V94			2/26/2012		12/25/2012	1,629	1,727				0	-98					
1128	FNMA POOL # AK2439 3.5%	3138E6V94			2/26/2012		11/25/2012	2,070	2,195				0	-125					
1129	FNMA POOL # AK2439 3.5%	3138E6V94			2/26/2012		10/25/2012	504	535				0	-31					
1130	PILGRIM'S PRIDE CORP	72147K108			5/11/2012		7/10/2012	179	259				0	-80					
1131	PILGRIM'S PRIDE CORP	72147K108			5/22/2012		7/9/2012	550	716				186	0					
1132	PILGRIM'S PRIDE CORP	72147K108			5/22/2012		7/9/2012	185	239				54	0					
1133	PILGRIM'S PRIDE CORP	72147K108			5/24/2012		7/9/2012	431	590				129	0					
1134	PIER 1 IMPORTS INC	70279108			12/23/2011		5/18/2012	10,801	9,492				0	1109					
1135	PIER 1 IMPORTS INC	70279108			12/22/2011		5/18/2012	1,229	1,086				0	133					
1136	PIER 1 IMPORTS INC	70279108			12/22/2011		5/18/2012	7,989	7,097				0	892					
1137	PEZZER INC	717081103			9/23/2011		6/18/2012	7,382	5,748				0	1,634					
1138	PETROBRAS INTL FIN C 375	71645WAR2			1/20/2011		6/28/2012	32,274	29,840				0	2,334					
1139	PETROBRAS INTL FIN C 375	71645WAR2			1/20/2011		6/28/2012	5,379	5,058				0	321					
1140	PETROBRAS INTL FIN C 375	71645WAR2			1/20/2011		6/28/2012	21,516	20,141				0	1,375					
1141	PETROBRAS INTL FIN C 375	71645WAR2			1/28/2011		6/26/2012	21,547	20,231				0	1,316					
1142	PEPSICO INC	713448BN7			1/11/2010		6/25/2012	17,221	14,950				0	2,271					
1143	PEPSICO INC	713448BN7			1/12/2010		6/25/2012	22,961	20,045				0	2,916					
1144	PENTAIR INC	709631105			3/30/2012		8/21/2012	16,401	17,446				-1,045	0					
1145	PHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		3/15/2012	1,025	1,004				0	21					
1146	PHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		2/15/2012	1,254	1,227				0	27					
1147	PHLMC GOLD G05521 5.5%	3128M7PE0			8/20/2008		12/31/2012	3,069	3,201				0	-132					
1148	PHLMC GOLD G04219 5.5%	3128M6AU2			12/10/2012		12/31/2012	523	565				0	-42					
1149	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		12/31/2012	697	745				0	-48					
1150	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		12/15/2012	551	589				0	-38					
1151	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		11/15/2012	586	627				0	-41					
1152	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		10/15/2012	662	708				0	-46					
1153	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		9/15/2012	609	651				0	-42					
1154	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		8/15/2012	759	812				0	-53					
1155	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		7/15/2012	731	782				0	-51					
1156	PHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		6/15/2012	708	758				0	-50					

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

Check "x" to include in Part IV	Amount		Description	CUSIP #	Purchaser	Check "x" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
	Long Term CG Distributions									Gross Sales Price	Cost or Other Basis	Valuation Method		Cost, Other Basis and Expenses	
	Short Term CG Distributions	144,977												Gross Sales	Depreciation
1157	X		FILMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		5/15/2012	663	709		0	-46	
1158	X		FILMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		4/15/2012	661	707		0	-46	
1159	X		FILMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		3/15/2012	608	650		0	-42	
1160	X		FILMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		2/15/2012	624	667		0	-43	
1161	X		FILMC GOLD G04218 5.5%	3128M6AR9			7/21/2010		12/31/2012	839	904		0	-65	
1162	X		FILMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		12/31/2012	767	826		0	-59	
1163	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/25/2012	1,527	1,603		0	-76	
1164	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		9/25/2012	308	328		0	-18	
1165	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		8/25/2012	2,468	2,589		0	-121	
1166	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		8/25/2012	294	311		0	-17	
1167	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		8/25/2012	2,356	2,472		0	-116	
1168	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		7/25/2012	278	294		0	-15	
1169	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		7/25/2012	2,229	2,339		0	-110	
1170	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		6/25/2012	2,032	2,050		0	-18	
1171	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		5/25/2012	2,372	2,394		0	-22	
1172	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		4/25/2012	2,045	2,064		0	-19	
1173	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		3/25/2012	1,453	1,466		0	-13	
1174	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		2/25/2012	2,918	2,845		0	-27	
1175	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/31/2012	4,659	4,590		0	68	
1176	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/25/2012	6,669	6,568		0	101	
1177	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		11/25/2012	8,080	8,080		0	127	
1178	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/25/2012	7,555	7,435		0	120	
1179	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		9/25/2012	3,370	3,315		0	55	
1180	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		8/25/2012	3,389	3,332		0	57	
1181	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		7/25/2012	3,741	3,677		0	64	
1182	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		6/25/2012	2,300	2,259		0	41	
1183	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		5/25/2012	1,747	1,716		0	31	
1184	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		4/25/2012	2,499	2,453		0	46	
1185	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		3/25/2012	3,104	3,044		0	60	
1186	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		2/25/2012	2,927	2,869		0	58	
1187	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/31/2012	997	1,036		0	-39	
1188	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/25/2012	936	972		0	-36	
1189	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		11/25/2012	1,029	1,068		0	-40	
1190	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/25/2012	894	928		0	-35	
1191	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		9/25/2012	1,020	1,058		0	-39	
1192	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		8/25/2012	1,072	1,113		0	-41	
1193	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		7/25/2012	905	941		0	-36	
1194	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		6/25/2012	1,049	1,089		0	-40	
1195	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		5/25/2012	1,041	1,082		0	-41	
1196	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		4/25/2012	1,120	1,164		0	-44	
1197	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		3/25/2012	1,009	1,048		0	-39	
1198	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		2/25/2012	945	982		0	-37	
1199	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/17/2012	1,728	1,708		0	22	
1200	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/17/2012	9,722	9,627		0	95	
1201	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/16/2012	15,668	15,404		0	264	
1202	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/31/2012	1,561	1,622		0	-61	
1203	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/25/2012	1,743	1,811		0	-68	
1204	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		11/25/2012	1,618	1,682		0	-78	
1205	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/25/2012	1,994	2,072		0	-57	
1206	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		9/25/2012	1,432	1,488		0	-56	
1207	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/31/2012	2,977	3,033		0	-61	
1208	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		12/15/2012	3,200	3,261		0	-49	
1209	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		11/15/2012	2,247	2,289		0	-32	
1210	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		10/15/2012	2,608	2,657		0	33	
1211	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		9/15/2012	3,406	3,471		0	45	
1212	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		8/15/2012	1,757	1,790		0	56	
1213	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		7/15/2012	2,060	2,099		0	47	
1214	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		6/25/2012	112,532	106,847		0	5,685	
1215	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		6/15/2012	1,892	1,898		0	-36	
1216	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		5/15/2012	3,654	3,723		0	-69	
1217	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		4/15/2012	3,243	3,304		0	-61	
1218	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		3/15/2012	1,703	1,735		0	-32	
1219	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		2/15/2012	83,842	86,764		0	7,078	
1220	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		1/15/2012	1,697	1,664		0	33	
1221	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		1/15/2012	2,307	2,262		0	45	
1222	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		1/15/2012	2,764	2,708		0	56	
1223	X		FILMC GOLD G04216 5.5%	3138ASU2			9/14/2011		1/15/2012	2,220	2,173		0	47	

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Capital Gains/Losses										42,626,711		39,496,871		3,129,840	
Other sales										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	
1225	X	FHLMC GOLD A92821 4.0%	312943WV1		4/8/2011		2/15/2012	1,404	1,374				0	30	
1226	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		12/31/2012	2,547	2,705				0	-158	
1227	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		12/15/2012	2,077	2,206				0	-129	
1228	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		11/15/2012	2,978	3,163				0	-185	
1229	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		10/15/2012	3,223	3,423				0	-200	
1230	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		9/15/2012	3,231	3,432				0	-201	
1231	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		8/15/2012	2,519	2,675				0	-156	
1232	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		7/15/2012	1,768	1,878				0	-110	
1233	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		6/25/2012	27,759	27,492				0	267	
1234	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		6/15/2012	3,082	3,273				0	-191	
1235	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		5/15/2012	2,127	2,259				0	-132	
1236	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		4/15/2012	2,702	2,870				0	-168	
1237	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		3/15/2012	3,221	3,422				0	-201	
1238	X	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010		2/15/2012	2,635	2,798				0	-163	
1239	X	FHLMC GOLD A90393 5.0%	312938N18		3/8/2010		12/31/2012	798	831				0	-33	
1240	X	FHLMC GOLD A90393 5.0%	312938N18		3/8/2010		12/15/2012	1,431	1,490				0	-59	
1241	X	FHLMC GOLD A90393 5.0%	312938N18		3/8/2010		11/15/2012	2,211	2,303				0	-92	
1242	X	FHLMC GOLD A90393 5.0%	312938N18		3/8/2010		10/15/2012	3,052	3,178				0	-126	
1243	X	FHLMC GOLD A90393 5.0%	312938N18		3/8/2010		9/15/2012	3,692	3,844				0	-152	
1244	X	U S TREASURY NOTE 4.25%	912828BR0		10/26/2009		5/18/2012	21,167	21,684				0	-517	
1245	X	U S TREASURY NOTE 4.25%	912828BR0		9/18/2009		5/18/2012	105,836	108,500				0	-2,664	
1246	X	U S TREASURY NOTE 4.25%	912828BR0		6/15/2010		3/28/2012	42,562	43,806				0	-1,244	
1247	X	U S TREASURY NOTE 4.25%	912828BR0		6/15/2010		3/7/2012	42,656	43,806				0	-1,150	
1248	X	U S TREAS-CPI INFLAT 2.375%	912810P51		1/5/2009		8/30/2012	38,908	27,632				0	11,276	
1249	X	UNITED RENTALS INC	911363109		10/10/2011		8/21/2012	338	203				0	135	
1250	X	UNITED RENTALS INC	911363109		7/15/2011		8/21/2012	7,089	4,912				0	2,177	
1251	X	UNITED RENTALS INC	911363109		7/15/2011		8/20/2012	2,349	1,637				0	712	
1252	X	UNITED RENTALS INC	911363109		7/15/2011		5/18/2012	8,406	5,847				0	2,559	
1253	X	UNITED RENTALS INC	911363109		7/15/2011		2/9/2012	4,097	2,339				0	1,758	
1254	X	UNITED RENTALS INC	911363109		7/15/2011		1/26/2012	6,804	4,210				0	2,594	
1255	X	UNITED NAT FOODS INC	91163103		7/10/2012		8/21/2012	1,115	1,107				0	8	
1256	X	UNITED NAT FOODS INC	91163103		7/9/2012		8/21/2012	2,230	2,194				0	36	
1257	X	ASSURED GUARANTY LTD	G0585R106		12/22/2011		4/3/2012	17,117	14,671				0	2,446	
1258	X	ASSURED GUARANTY LTD	G0585R106		12/22/2011		4/3/2012	323	277				0	46	
1259	X	ZIONS BANCORPORATION	989701107		8/21/2012		10/17/2012	1,092	985				0	107	
1260	X	ZIONS BANCORPORATION	989701107		8/20/2012		10/17/2012	2,184	1,951				0	233	
1261	X	ZIONS BANCORPORATION	989701107		8/21/2012		10/16/2012	5,673	5,122				0	551	
1262	X	YUMI BRANDS INC	988498101		9/23/2011		7/11/2012	61,394	50,478				0	10,916	
1263	X	YUMI BRANDS INC	988498101		10/28/2011		7/11/2012	91,781	80,002				0	11,779	
1264	X	YUMI BRANDS INC	988498101		9/23/2011		5/15/2012	32,272	23,454				0	8,818	
1265	X	WRIGHT EXPRESS CORP	98233Q105		7/11/2012		8/21/2012	19,658	17,232				0	1,426	
1266	X	WRIGHT EXPRESS CORP	98233Q105		7/11/2012		8/20/2012	5,359	4,923				0	436	
1267	X	WOART 2011-A 3 1.11%	98159KAC3		3/2/2011		12/15/2012	5,856	5,856				0	0	
1268	X	WOART 2011-A 3 1.11%	98159KAC3		3/2/2011		11/15/2012	6,243	6,243				0	0	
1269	X	WOART 2011-A 3 1.11%	98159KAC3		3/2/2011		10/15/2012	5,925	5,925				0	0	
1270	X	WOART 2011-A 3 1.11%	98159KAC3		3/2/2011		9/15/2012	1,592	1,592				0	0	
1271	X	WISCONSIN ENERGY CORP	976657106		6/24/2009		2/9/2012	9,679	5,592				0	4,087	
1272	X	WISCONSIN ENERGY CORP	976657106		2/27/2009		2/9/2012	17,629	10,209				0	7,420	
1273	X	WELLCARE HEALTH PLANS INC	94948T106		10/25/2011		4/27/2012	1,839	1,878				0	161	
1274	X	WELLCARE HEALTH PLANS INC	94948T106		11/22/2011		4/27/2012	14,711	13,223				0	1,488	
1275	X	WELLCARE HEALTH PLANS INC	94948T106		11/21/2011		4/27/2012	14,098	12,368				0	1,710	
1276	X	WELLCARE HEALTH PLANS INC	94948T106		11/19/2011		4/27/2012	3,678	3,259				0	419	
1277	X	WEINGARTEN REALTY INVS	948741103		1/19/2010		8/21/2012	1,406	1,199				0	207	
1278	X	WEINGARTEN REALTY INVS	948741103		1/13/2010		8/21/2012	844	681				0	163	
1279	X	WEINGARTEN REALTY INVS	948741103		1/20/2011		8/21/2012	8,157	6,968				0	1,189	
1280	X	WEINGARTEN REALTY INVS	948741103		10/22/2010		8/21/2012	12,658	10,916				0	1,742	
1281	X	WEINGARTEN REALTY INVS	948741103		10/22/2010		8/20/2012	7,545	6,549				0	996	
1282	X	U S TREASURY NOTE 1.25%	912828P27		3/23/2011		6/28/2012	101,613	100,430				0	1,183	
1283	X	U S TREASURY NOTE 1.25%	912828P27		3/23/2011		6/27/2012	10,159	10,043				0	116	
1284	X	U S TREASURY NOTE 1.0%	912828P07		12/5/2011		5/18/2012	80,925	79,922				0	1,003	
1285	X	U S TREASURY NOTE 1.0%	912828P07		12/1/2011		5/18/2012	30,347	29,947				0	400	
1286	X	U S TREASURY NOTE 0.5% 1	912828P80		10/19/2010		2/29/2012	5,018	4,993				0	25	
1287	X	U S TREASURY NOTE 0.5% 1	912828P80		10/13/2010		2/29/2012	40,147	39,908				0	239	
1288	X	U S TREASURY NOTE 0.5% 1	912828P80		10/12/2010		2/29/2012	135,495	134,718				0	777	
1289	X	UNITED NAT FOODS INC	91163103		7/2/2012		8/21/2012	8,919	8,934				0	85	
1290	X	UNITED NAT FOODS INC	91163103		6/29/2012		8/21/2012	7,246	7,129				0	117	
1291	X	TIBCO SOFTWARE INC	88632Q103		12/20/2011		8/21/2012	18,887	13,765				0	5,122	
1292	X	TIBCO SOFTWARE INC	88632Q103		12/20/2011		8/21/2012	7,440	5,417				0	2,023	

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Capital Gains/Losses										42,626,711		39,496,871		3,129,840	
Other sales										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	
1293	X TIBCO SOFTWARE INC	886320103			1/20/2011		8/20/2012	8,598	6,257				0	2,341	
1294	X THOR INDUSTRIES INC	885160101			8/21/2012		10/16/2012	6,737	5,952				0	785	
1295	X TEXAS INSTRUMENTS INC	882508104			11/26/2011		9/27/2012	6,648	6,211				0	-1,563	
1296	X TEXAS INSTRUMENTS INC	882508104			1/12/2012		9/27/2012	59,275	66,924				0	-7,649	
1297	X TEXAS INSTRUMENTS INC	882508104			1/10/2012		9/27/2012	92,791	101,766				0	-8,975	
1298	X TEXAS INSTRUMENTS INC	882508104			11/4/2011		9/27/2012	87,251	100,510				0	-13,259	
1299	X TEXAS INSTRUMENTS INC	882508104			1/14/2011		5/17/2012	66,644	72,112				0	-5,468	
1300	X HONEYWELL INTL INC	438516108			9/23/2011		8/19/2012	35,072	25,909				0	9,163	
1301	X HEWLETT-PACKARD CO	426236806			12/6/2011		9/28/2012	15,436	14,968				0	468	
1302	X HEWLETT-PACKARD CO	426236806			12/6/2011		8/9/2012	20,680	19,958				0	722	
1303	X HOME DEPOT INC	437076102			9/23/2011		8/10/2012	33,772	21,093				0	12,679	
1304	X HOME DEPOT INC	437076102			9/23/2011		6/8/2012	11,394	7,251				0	4,143	
1305	X HOLLYFRONTIER CORP	436106108			3/23/2012		4/16/2012	7,024	8,290				0	-1,266	
1306	X HOLLYFRONTIER CORP	436106108			3/23/2012		4/16/2012	1,756	2,070				0	-314	
1307	X HOLLYFRONTIER CORP	436106108			3/6/2012		4/16/2012	17,852	20,412				0	-2,560	
1308	X HIGHWOODS PROPERTIES INC	431284108			8/21/2012		10/16/2012	3,619	3,670				0	-51	
1309	X HEWLETT-PACKARD CO	426236806			3/7/2012		9/6/2012	19,754	19,997				0	-243	
1310	X HEWLETT-PACKARD CO	426236806			3/7/2012		8/15/2012	19,778	19,997				0	-219	
1311	X HELIX ENERGY SOLUTIONS INC	42330P107			8/21/2012		9/19/2012	10,613	10,462				0	151	
1312	X HEALTH NET INC COMMON S	42222G108			3/9/2012		4/30/2012	4,948	5,517				0	-569	
1313	X HEALTH NET INC COMMON S	42222G108			3/9/2012		4/30/2012	707	781				0	-84	
1314	X HEALTH NET INC COMMON S	42222G108			3/9/2012		4/30/2012	2,121	2,377				0	-256	
1315	X HEALTH NET INC COMMON S	42222G108			3/7/2012		4/30/2012	1,767	1,905				0	-138	
1316	X HEALTH NET INC COMMON S	42222G108			3/6/2012		4/30/2012	1,767	1,876				0	-109	
1317	X HEALTH NET INC COMMON S	42222G108			3/6/2012		4/30/2012	3,181	3,459				0	-278	
1318	X HEALTH NET INC COMMON S	42222G108			3/6/2012		4/27/2012	9,751	10,699				0	-948	
1319	X HAWAIIAN ELECTRIC INDS INC	419870100			8/20/2012		11/27/2012	4,898	5,468				0	-570	
1320	X HALLIBURTON CO	406216101			3/9/2012		9/21/2012	61,671	60,171				0	1,500	
1321	X HSN INC	404303109			5/18/2012		8/21/2012	23,673	19,541				0	4,132	
1322	X HSN INC	404303109			5/18/2012		8/20/2012	8,063	6,637				0	1,426	
1323	X HSBC FINANCE CORP	40429CGD8			6/28/2012		8/30/2012	11,327	10,853				0	474	
1324	X HSBC FINANCE CORP	40429CCS9			3/25/2010		6/28/2012	5,321	5,190				0	131	
1325	X HSBC FINANCE CORP	40429CCS9			4/28/2009		6/28/2012	106,413	92,405				0	14,008	
1326	X HSBC FINANCE CORP	40429CCS9			3/25/2010		8/25/2012	21,411	20,760				0	651	
1327	X HNS HDGS CORP	404251101			5/18/2012		8/21/2012	24,002	16,040				0	7,962	
1328	X FILMCO GOLD G04216	3128M6A9			7/21/2010		11/15/2012	987	1,062				0	-75	
1329	X FILMCO GOLD G04216	3128M6A9			7/21/2010		10/15/2012	812	874				0	-62	
1330	X FILMCO GOLD G04216	3128M6A9			7/21/2010		9/15/2012	1,229	1,323				0	-94	
1331	X FILMCO GOLD G04216	3128M6A9			7/21/2010		8/15/2012	1,418	1,526				0	-108	
1332	X FILMCO GOLD G04216	3128M6A9			7/21/2010		7/15/2012	985	1,071				0	-86	
1333	X FILMCO GOLD G04216	3128M6A9			7/21/2010		8/15/2012	1,366	1,471				0	-105	
1334	X FILMCO GOLD G04216	3128M6A9			7/21/2010		5/15/2012	1,099	1,183				0	-84	
1335	X FILMCO GOLD G04216	3128M6A9			7/21/2010		4/15/2012	1,043	1,123				0	-80	
1336	X FILMCO GOLD G04216	3128M6A9			7/21/2010		3/15/2012	749	806				0	-57	
1337	X FILMCO GOLD G04216	3128M6A9			7/21/2010		2/15/2012	833	897				0	-64	
1338	X FILMCO GOLD G04216	3128M6A9			7/21/2010		1/15/2012	13,316	13,234				0	82	
1339	X FILMCO GOLD G04216	3128M6A9			10/16/2009		8/15/2012	589	620				0	-31	
1340	X FILMCO GOLD G04216	3128M6A9			10/16/2009		8/8/2012	41,947	40,785				0	1,162	
1341	X FILMCO GOLD G04216	3128M6A9			10/16/2009		7/15/2012	2,685	2,826				0	-141	
1342	X FILMCO GOLD G04216	3128M6A9			10/16/2009		5/15/2012	840	884				0	-44	
1343	X FILMCO GOLD G04216	3128M6A9			10/16/2009		5/15/2012	902	949				0	-47	
1344	X FILMCO GOLD G04216	3128M6A9			10/16/2009		4/15/2012	2,530	2,662				0	-132	
1345	X FILMCO GOLD G04216	3128M6A9			10/16/2009		3/15/2012	2,051	2,159				0	-108	
1346	X FILMCO GOLD G04216	3128M6A9			10/16/2009		2/15/2012	610	642				0	-32	
1347	X EXXON MOBIL CORP	30231G102			11/20/2008		3/9/2012	236,106	193,497				0	42,609	
1348	X EXTRA SPACE STORAGE INC	30225T102			4/16/2012		8/21/2012	22,766	19,555				0	3,201	
1349	X EXTRA SPACE STORAGE INC	30225T102			4/16/2012		8/20/2012	7,724	6,618				0	1,106	
1350	X FILMCO GOLD G06222	3128M8G73			12/7/2012		12/31/2012	4,584	4,852				0	-268	
1351	X FILMCO GOLD G06222	3128M8G73			4/6/2011		12/31/2012	2,788	2,743				0	45	
1352	X FILMCO GOLD G06222	3128M8G73			4/6/2011		12/15/2012	3,986	3,921				0	65	
1353	X FILMCO GOLD G06222	3128M8G73			4/6/2011		11/15/2012	2,791	2,744				0	47	
1354	X FILMCO GOLD G06222	3128M8G73			4/6/2011		10/15/2012	3,280	3,223				0	57	
1355	X FILMCO GOLD G06222	3128M8G73			4/6/2011		9/15/2012	5,179	5,087				0	92	
1356	X FILMCO GOLD G06222	3128M8G73			4/6/2011		8/15/2012	3,979	3,906				0	73	
1357	X FILMCO GOLD G06222	3128M8G73			4/6/2011		7/15/2012	1,555	1,526				0	29	
1358	X FILMCO GOLD G06222	3128M8G73			4/6/2011		6/25/2012	51,837	47,927				0	3,910	
1359	X FILMCO GOLD G06222	3128M8G73			4/6/2011		6/15/2012	2,355	2,310				0	45	
1360	X FILMCO GOLD G06222	3128M8G73			4/6/2011		5/15/2012	5,115	5,014				0	101	

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

Long Term CG Distributions										Amount		Totals									
Short Term CG Distributions										144,977		Capital Gains/Losses									
Description										CUSIP #		Gross Sales									
Check "X" to include in Part IV										Purchaser		Cost or Other Basis									
Check "X" if Purchaser is a Business										Date Acquired		Valuation Method									
Acquisition Method										Date Sold		Expense of Sale and Cost of Improvements									
Gross Sales										Price		Depreciation									
Net Gain or Loss										Adjustments		Net Gain or Loss									
1361	X	FHLMC GOLD G05222	4.0%							3128MAG73	4/8/2011	4/15/2012	3,002	2,941					61		
1362	X	U.S. TREASURY NOTE 0.75%								912828NY2	9/24/2010	2/28/2012	20,146	20,037					111		
1363	X	U.S. TREASURY NOTE 0.75%								912828NY2	9/14/2010	2/28/2012	95,701	94,930					771		
1364	X	U.S. TREASURY NOTE 0.75%								912828NY2	9/24/2010	2/24/2012	25,183	25,046					137		
1365	X	U.S. TREASURY NOTE 0.75%								912828NY2	9/24/2010	2/24/2012	55,410	55,101					309		
1366	X	U.S. TREASURY NOTE 0.75%								912828NU0	10/27/2010	2/24/2012	196,393	196,006					387		
1367	X	U.S. TREASURY NOTE 0.75%								912828NU0	10/27/2010	2/23/2012	15,108	15,077					31		
1368	X	U.S. TREASURY NOTE 0.75%								912828NU0	10/27/2010	2/18/2012	90,698	90,464					235		
1369	X	U.S. TREASURY NOTE 1.75%								912828NP1	9/8/2010	1/4/2012	65,538	65,335					203		
1370	X	U.S. TREASURY NOTE 1.75%								912828MF4	6/23/2010	6/20/2012	103,953	101,469					2,484		
1371	X	U.S. TREASURY NOTE 1.375%								912828JF1	1/5/2009	6/25/2012	43,392	37,995					5,397		
1372	X	U.S. TREASURY NOTE 1.375%								912828JF1	5/5/2009	6/25/2012	48,864	39,699					9,165		
1373	X	U.S. TREASURY NOTE 1.375%								912828JF1	1/5/2009	6/25/2012	12,173	10,309					1,864		
1374	X	U.S. TREASURY NOTE 1.375%								912828JF1	1/5/2009	6/25/2012	19,904	16,772					3,132		
1375	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	28,359	22,410					5,949		
1376	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	42,334	43,806					-1,472		
1377	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	37,042	37,997					-955		
1378	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	8,032	5,347					2,685		
1379	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	21,450	15,114					6,336		
1380	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	4,919	4,304					615		
1381	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	4,184	3,443					741		
1382	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	8,183	6,958					1,225		
1383	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	390	328					62		
1384	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	1,948	1,657					291		
1385	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	7,783	6,844					949		
1386	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	2,338	2,046					292		
1387	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	7,400	5,475					1,925		
1388	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	2,007	5,466					-3,459		
1389	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	7,450	28,904					-21,454		
1390	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	3,258	3,345					-87		
1391	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	677	628					51		
1392	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	8,128	7,433					695		
1393	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	11,704	12,513					-809		
1394	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	11,850	12,147					-297		
1395	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	1,517	1,544					-27		
1396	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	17,805	17,142					663		
1397	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	19,235	26,227					-6,992		
1398	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	4,508	5,245					-737		
1399	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	7,767	10,377					-2,610		
1400	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	5,227	7,100					-1,873		
1401	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	4,146	4,307					-161		
1402	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	209,885	208,880					1,005		
1403	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	1,502	1,560					-58		
1404	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	6,911	7,179					-268		
1405	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	1,029	1,059					-30		
1406	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	35,630	34,187					1,443		
1407	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	5,248	5,066					182		
1408	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	3,844	4,010					-166		
1409	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	3,430	3,578					-148		
1410	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	3,970	4,141					-171		
1411	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	4,118	4,296					-178		
1412	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	6,085	6,347					-262		
1413	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	8,705	8,759					-54		
1414	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	5,123	4,307					816		
1415	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	5,763	4,836					927		
1416	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	2,562	2,140					422		
1417	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	6,404	5,351					1,053		
1418	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	6,825	4,846					1,979		
1419	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	18,039	12,584					5,455		
1420	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	6,483	7,163					-680		
1421	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	3,210	2,733					1,477		
1422	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	4,472	3,905					-630		
1423	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	3,275	3,440					472		
1424	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	9,287	9,765					-468		
1425	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	11,768	12,393					-595		
1426	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	488	511					-25		
1427	X	U.S. TREASURY NOTE 1.375%								912828JF1	6/15/2010	6/25/2012	12,874	13,523					-649		

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	Data Acquired	Acquisition Method	Date Sold	Totals			Cost, Other Basis and Expenses			Net Gain or Loss	
								Capital Gains/Losses		Gross Sales Price	Gross Sales		Basis and Expenses		
								Other sales	Other sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
Long Term CG Distributions								Amount		Capital Gains/Losses		Gross Sales		Net Gain or Loss	
Short Term CG Distributions								144,977		0		42,626,711		39,496,871	
1429	X	GMACC 2001-C2 B	6.78%				6/15/2012	543	570					-27	
1430	X	GMACC 2001-C2 B	6.79%				5/15/2012	2,588	2,718					-130	
1431	X	FULTON FINL CORP PA			10/24/2011		2/10/2012	10,807	11,447					-640	
1432	X	FULTON FINL CORP PA			10/24/2011		2/10/2012	1,991	2,088					-97	
1433	X	FULTON FINL CORP PA			10/21/2011		2/10/2012	1,327	1,332					-5	
1434	X	FILMCC GOLD G05521	5.5%		8/20/2009		7/15/2012	5,579	5,820					-241	
1435	X	FILMCC GOLD G05521	5.5%		8/20/2009		6/15/2012	4,438	4,628					-191	
1436	X	FILMCC GOLD G05521	5.5%		8/20/2009		5/15/2012	5,079	5,298					-219	
1437	X	FILMCC GOLD G05521	5.5%		8/20/2009		4/15/2012	4,451	4,643					-192	
1438	X	FILMCC GOLD G05521	5.5%		8/20/2009		3/15/2012	5,024	5,241					-217	
1439	X	FILMCC GOLD G05521	5.5%		8/20/2009		2/15/2012	3,328	3,469					-143	
1440	X	FILMCC GOLD G05477	4.5%		4/18/2012		12/31/2012	13,637	14,760					-1,123	
1441	X	FILMCC GOLD G05477	4.5%		4/18/2012		12/15/2012	12,122	12,146					-924	
1442	X	FILMCC GOLD G05477	4.5%		4/18/2012		11/21/2012	44,464	44,355					109	
1443	X	FILMCC GOLD G05477	4.5%		4/19/2012		11/15/2012	9,335	10,104					-769	
1444	X	FILMCC GOLD G05477	4.5%		4/18/2012		10/15/2012	3,586	3,892					-286	
1445	X	FILMCC GOLD G05477	4.5%		4/18/2012		9/15/2012	13,497	14,608					-1,111	
1446	X	FILMCC GOLD G05477	4.5%		4/18/2012		8/15/2012	8,478	9,177					-689	
1447	X	FILMCC GOLD G05477	4.5%		4/18/2012		7/15/2012	6,786	7,355					-559	
1448	X	FILMCC GOLD G05477	4.5%		4/18/2012		6/15/2012	8,254	8,934					-680	
1449	X	FILMCC GOLD G05337	5.5%		12/22/2010		12/31/2012	177	188					-11	
1450	X	FILMCC GOLD G05337	5.5%		6/10/2010		12/31/2012	147	158					-11	
1451	X	FILMCC GOLD G05337	5.5%		12/22/2010		12/15/2012	875	933					-58	
1452	X	FILMCC GOLD G05337	5.5%		6/10/2010		12/15/2012	729	783					-54	
1453	X	FILMCC GOLD G05337	5.5%		12/22/2010		11/15/2012	463	494					-31	
1454	X	FILMCC GOLD G05337	5.5%		8/10/2010		11/15/2012	386	415					-29	
1455	X	FILMCC GOLD G05337	5.5%		12/22/2010		10/15/2012	1,164	1,241					-77	
1456	X	FILMCC GOLD G05337	5.5%		6/10/2010		10/15/2012	970	1,042					-72	
1457	X	CHURCH & DWIGHT INC			5/10/2012		8/21/2012	6,046	5,839					207	
1458	X	CHURCH & DWIGHT INC			7/10/2012		8/20/2012	1,590	1,711					-121	
1459	X	CHURCH & DWIGHT INC			7/8/2012		8/20/2012	4,240	4,560					-320	
1460	X	CHARTER COMMUNICATIONS			12/23/2011		4/16/2012	7,236	6,779					457	
1461	X	CHARTER COMMUNICATIONS			12/23/2011		4/16/2012	6,633	6,196					437	
1462	X	CHARTER COMMUNICATIONS			16/17M305		4/16/2012	1,206	1,116					90	
1463	X	CHARTER COMMUNICATIONS			16/17M305		4/16/2012	9,648	8,932					716	
1464	X	CHART INDUSTRIES INC			4/16/2012		8/21/2012	13,949	13,522					427	
1465	X	CHART INDUSTRIES INC			4/16/2012		8/20/2012	3,654	3,556					96	
1466	X	CATHAY GENERAL BANCORP			2/10/2012		8/21/2012	8,713	9,076					-363	
1467	X	CATHAY GENERAL BANCORP			2/10/2012		8/20/2012	2,675	2,793					-118	
1468	X	CATAMARAN CORP			1/21/2011		8/21/2012	15,640	8,147					7,493	
1469	X	CATAMARAN CORP			1/21/2011		8/20/2012	5,339	2,776					2,563	
1470	X	CARPENTER TECHNOLOGY C			6/10/2011		8/21/2012	1,021	1,029					-8	
1471	X	CARPENTER TECHNOLOGY C			5/20/2011		8/21/2012	7,148	7,078					71	
1472	X	CARPENTER TECHNOLOGY C			5/11/2011		8/21/2012	5,617	5,653					-36	
1473	X	CARPENTER TECHNOLOGY C			14/285103		8/21/2012	4,085	4,156					-71	
1474	X	CARPENTER TECHNOLOGY C			5/6/2011		8/21/2012	511	498					13	
1475	X	FILMCC GOLD G05337	5.5%		12/22/2010		9/15/2012	353	377					-24	
1476	X	FILMCC GOLD G05337	5.5%		6/10/2010		8/15/2012	294	316					-22	
1477	X	FILMCC GOLD G05337	5.5%		6/10/2010		6/15/2012	637	684					-47	
1478	X	FILMCC GOLD G05337	5.5%		12/22/2010		5/15/2012	397	424					-27	
1479	X	FILMCC GOLD G05337	5.5%		12/22/2010		8/15/2012	844	900					-56	
1480	X	FILMCC GOLD G05337	5.5%		6/10/2010		8/15/2012	704	756					-52	
1481	X	FILMCC GOLD G05337	5.5%		12/22/2010		7/15/2012	546	583					-37	
1482	X	FILMCC GOLD G05337	5.5%		6/10/2010		7/15/2012	455	489					-34	
1483	X	FILMCC GOLD G05337	5.5%		12/22/2010		6/15/2012	765	815					-50	
1484	X	EXACT SCIENCES CORP			4/16/2012		8/22/2012	9,139	9,178					-39	
1485	X	EXACT SCIENCES CORP			4/16/2012		8/21/2012	7,947	7,766					181	
1486	X	EXACT SCIENCES CORP			4/16/2012		8/20/2012	3,592	3,429					163	
1487	X	EXACT SCIENCES CORP			4/17/2012		8/20/2012	3,170	3,156					12	
1488	X	EQUINIX INC			7/15/2011		8/21/2012	40,725	20,889					19,836	
1489	X	EQUINIX INC			29444U502		8/20/2012	13,355	6,930					6,425	
1490	X	EQUINIX INC			29444U502		5/18/2012	2,918	1,881					1,037	
1491	X	CARPENTER TECHNOLOGY C			5/6/2011		8/21/2012	2,553	2,499					54	
1492	X	CARPENTER TECHNOLOGY C			5/9/2011		8/20/2012	5,544	5,715					-171	
1493	X	CARPENTER TECHNOLOGY C			14/285103		8/20/2012	1,008	1,045					-37	
1494	X	CARDTRONICS INC			14161H108		8/21/2012	6,613	6,034					579	
1495	X	CARDTRONICS INC			12/23/2011		8/21/2012	6,613	6,276					337	
1496	X	CARDTRONICS INC			12/23/2011		8/21/2012	4,208	3,997					211	

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										144,977	
										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	Totals		Net Gain or Loss
									Gross Sales	Cost, Other Basis and Expenses	
Capital Gains/Losses										39,496,871	
Other sales										0	
1497	X	CARDTRONICS INC	14161H108		12/23/2011		8/20/2012	5,629	5,425		204
1498	X	CARBO CERAMICS INC	140781105		6/8/2011		2/9/2012	2,618	3,582		-964
1499	X	CARBO CERAMICS INC	140781105		5/24/2011		2/9/2012	271	408		-137
1500	X	CARBO CERAMICS INC	140781105		5/8/2011		2/9/2012	12,279	21,691		-9,412
1501	X	CARBO CERAMICS INC	140781105		5/6/2011		2/9/2012	2,438	4,025		-1,587
1502	X	CARBO CERAMICS INC	140781105		5/6/2011		2/9/2012	271	446		-175
1503	X	CARBO CERAMICS INC	140781105		5/9/2011		1/18/2012	3,547	4,825		-1,078
1504	X	CAMERON INTERNATIONAL CO	13342B105		9/23/2011		2/10/2012	245,135	190,264		54,871
1505	X	CALIFORNIA ST 7.3% 10/	13063A7D0		10/8/2009		7/8/2012	25,244	20,165		5,079
1506	X	CADENCE DESIGN SYS INC	127387108		8/21/2012		9/18/2012	3,474	3,359		115
1507	X	CABOT OIL & GAS CORP CL A	127097103		10/21/2011		3/23/2012	650	706		-56
1508	X	CABOT OIL & GAS CORP CL A	127097103		11/12/2010		3/23/2012	15,593	8,306		7,287
1509	X	CABOT OIL & GAS CORP CL A	127097103		10/21/2011		1/18/2012	3,357	3,528		-171
1510	X	CABOT CORP	127055101		3/6/2012		8/21/2012	6,969	7,226		-257
1511	X	CABOT CORP	127055101		3/1/2012		8/21/2012	17,239	19,487		-2,258
1512	X	CRH AMERICA INC 5.3% 1	12626PAE3		7/22/2009		8/20/2012	8,083	9,126		-1,043
1513	X	CRH AMERICA INC 5.3% 1	12626PAE3		3/25/2010		6/26/2012	10,409	9,903		506
1514	X	CONSECO FINANCIAL GROUP	12621E103		4/4/2012		8/20/2012	1,006	21,231		-414
1515	X	CONSECO FINANCIAL GROUP	12621E103		4/3/2012		8/20/2012	1,463	863		143
1516	X	CONSECO FINANCIAL GROUP	12621E103		3/5/2010		8/20/2012	1,371	1,265		188
1517	X	CONSECO FINANCIAL GROUP	12621E103		3/4/2010		8/20/2012	23,309	13,902		9,407
1518	X	CONSECO FINANCIAL GROUP	12621E103		3/4/2010		8/20/2012	4,753	2,761		1,992
1519	X	CONSECO FINANCIAL GROUP	12621E103		3/4/2010		8/20/2012	1,554	978		578
1520	X	C M S ENERGY CORP	125898100		6/14/2012		8/21/2012	18,360	18,989		-328
1521	X	C M S ENERGY CORP	125898100		6/14/2012		8/20/2012	6,079	6,151		-72
1522	X	CF INDUSTRIES HOLDINGS INC	117043109		11/19/2011		3/6/2012	7,310	6,588		722
1523	X	BRUNSWICK CORP	11043109		10/24/2011		2/10/2012	225	188		37
1524	X	BRISTOL-MYERS SQUIBB CO	110122108		12/16/2011		8/13/2012	8,135	8,844		-709
1525	X	BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012		8/13/2012	97,404	104,803		-7,399
1526	X	BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012		8/10/2012	32	34		-2
1527	X	BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012		8/10/2012	209,481	224,262		-14,801
1528	X	BRISTOL-MYERS SQUIBB CO	110122108		12/16/2011		8/10/2012	11,091	11,997		-906
1529	X	BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012		8/10/2012	6,971	7,548		-577
1530	X	BRISTOL-MYERS SQUIBB CO	110122108		12/16/2011		8/10/2012	63	69		-6
1531	X	BRINKER INTL INC	109641100		12/20/2012		8/21/2012	7,554	6,086		1,468
1532	X	BRINKER INTL INC	109641100		12/20/2012		8/20/2012	2,387	1,938		451
1533	X	BNY MELLON INTERNATIONAL	05569M871		11/20/2008		12/18/2012	500,000	366,366		133,634
1534	X	BNY MELLON INTERNATIONAL	05569M871		11/20/2008		11/27/2012	350,000	260,366		89,634
1535	X	BOSTON PROPERTIES INC	101121101		4/29/2011		4/16/2012	23,525	24,185		-660
1536	X	BOB EVANS FARMS INC	098761101		8/23/2012		12/13/2012	10,762	10,816		-34
1537	X	BOB EVANS FARMS INC	098761101		8/22/2012		12/13/2012	16,373	16,555		-182
1538	X	BOB EVANS FARMS INC	098761101		8/21/2012		12/13/2012	21,584	21,895		-331
1539	X	BOB EVANS FARMS INC	098761101		8/20/2012		12/13/2012	1,198	1,206		-8
1540	X	BLACKROCK INC 6.25%	09247XAC5		5/5/2009		8/30/2012	12,220	10,019		2,201
1541	X	BLACKROCK INC 6.25%	09247XAC5		5/5/2009		8/30/2012	24,295	20,038		4,257
1542	X	BIG LOTS INC	088302103		8/21/2012		10/16/2012	3,709	4,674		-965
1543	X	BED BATH & BEYOND INC	073302101		12/20/2012		3/2/2012	21,800	22,285		-485
1544	X	B/E AEROSPACE INC	073302101		9/21/2009		8/21/2012	41	20		21
1545	X	B/E AEROSPACE INC	073302101		9/18/2009		8/21/2012	19,094	9,270		9,824
1546	X	B/E AEROSPACE INC	073302101		9/16/2009		8/20/2012	6,466	3,162		3,304
1547	X	B/E AEROSPACE INC	073302101		9/18/2009		5/10/2012	4,044	1,778		2,265
1548	X	B/E AEROSPACE INC	073302101		9/18/2009		1/12/2012	2,045	988		1,057
1549	X	B/E AEROSPACE INC	073302101		9/18/2009		1/12/2012	41	20		21
1550	X	B/E AEROSPACE INC	073302101		9/21/2009		1/12/2012	2,004	983		1,021
1551	X	BARCLAYS BANK PLC 5.125	08739GAR0		8/12/2012		9/17/2012	85,326	82,756		2,570
1552	X	BARCLAYS BANK PLC 5.125	08739GAR0		8/12/2012		8/30/2012	18,172	16,369		-197
1553	X	BARCLAYS BANK PLC 5.0%	08739FGF2		9/17/2009		8/1/2012	109,096	89,871		9,225
1554	X	BARCLAYS BANK PLC 5.0%	08739FGF2		9/17/2009		1/19/2012	10,550	9,987		563
1555	X	BARCLAYS BANK PLC 5.0%	08739FGF2		9/17/2009		1/18/2012	47,366	44,942		2,444
1556	X	BARCLAYS BANK PLC 5.0%	08739FGF2		5/6/2009		6/25/2012	10,429	8,537		1,892
1557	X	BANK OF AMERICA CORP 5.7	060505CL6		11/19/2008		6/25/2012	48,931	41,933		6,998
1558	X	BANK OF AMERICA CORP 5.7	060505CL6		1/9/2012		7/11/2012	70,535	78,494		-7,959
1559	X	BAIDU, INC	056752108		8/23/2011		7/11/2012	17,254	19,382		-2,128
1560	X	BAIDU, INC	056752108		9/23/2011		7/2/2012	90,951	88,904		-7,953
1561	X	BAIDU, INC	056752108		9/23/2011		6/21/2012	42,467	46,334		-3,867
1562	X	BAIDU, INC	056752108		3/1/2012		6/21/2012	47,928	59,712		-11,783
1563	X	AMARIN CORPORATION PLC	023111206		11/22/2011		3/12/2012	1,400	1,370		30

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

Long Term CG Distributions										Amount		Totals				Net Gain or Loss			
Short Term CG Distributions										144,977		Capital Gains/Losses				39,496,871		3,129,840	
										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					
1565	X	AMARIN CORPORATION PLC	023111206		11/22/2011		3/12/2012	8,873	8,795				0	78					
1566	X	AMARIN CORPORATION PLC	023111206		10/20/2011		3/12/2012	73	90				0	-17					
1567	X	AMARIN CORPORATION PLC	023111206		10/19/2011		3/12/2012	3,709	4,520				0	-811					
1568	X	AMARIN CORPORATION PLC	023111206		10/20/2011		3/9/2012	2,209	2,686				0	-477					
1569	X	AMARIN CORPORATION PLC	023111206		9/22/2011		3/9/2012	4,492	6,026				0	-1,534					
1570	X	AMARIN CORPORATION PLC	023111206		10/20/2011		3/9/2012	3,535	4,331				0	-796					
1571	X	AMARIN CORPORATION PLC	023111206		10/19/2011		3/9/2012	3,608	4,440				0	-832					
1572	X	ALTERA CORP	021441100		8/26/2011		2/10/2012	16,228	14,428				0	1,800					
1573	X	ALLYA 2010-3 A4 1.55% B	02003MAE2		8/12/2010		6/26/2012	40,012	39,986				0	26					
1574	X	COMMIT TO PUR FNMA SF	01F032666		5/10/2012		6/6/2012	214,802	212,996				0	1,906					
1575	X	COMMIT TO PUR FNMA SF	01F032633		2/8/2012		3/5/2012	165,475	165,431				0	44					
1576	X	COMMIT TO PUR FNMA SF M	01F032625		1/9/2012		2/9/2012	165,950	164,769				0	1,181					
1577	X	COMMIT TO PUR FNMA SF M	01F032617		12/20/2011		1/6/2012	160,062	158,827				0	1,235					
1578	X	ALLIANT ENERGY CORP	018802108		5/18/2012		8/21/2012	1,828	1,745				0	83					
1579	X	ALLIANT ENERGY CORP	018802108		2/9/2012		8/21/2012	30,165	29,628				0	1,537					
1580	X	ALLIANT ENERGY CORP	018802108		5/18/2012		8/20/2012	4,117	3,928				0	191					
1581	X	ALLIANT ENERGY CORP	018802108		5/31/2012		8/20/2012	6,862	6,592				0	270					
1582	X	ALLIANCE DATA SYS CORP	018581108		6/14/2012		8/21/2012	27,119	25,248				0	1,871					
1583	X	ALLIANCE DATA SYS CORP	018581108		6/14/2012		8/20/2012	8,974	8,332				0	642					
1584	X	ALLIANCE DATA SYS CORP	018581108		6/14/2010		3/26/2012	5,064	2,756				0	2,308					
1585	X	ALLIANCE DATA SYS CORP	018581108		5/9/2010		3/26/2012	43,422	26,201				0	17,221					
1586	X	ALLIANCE DATA SYS CORP	018581108		5/5/2010		3/1/2012	5,488	3,437				0	2,051					
1587	X	ALEXANDRIA REAL ESTATE E	015271109		10/22/2010		2/10/2012	30,853	32,195				0	-1,342					
1588	X	ALERE INC	014491105		10/25/2011		1/19/2012	19,123	18,474				0	649					
1589	X	ALBEMARLE CORP	012653101		3/1/2012		8/21/2012	11,970	13,513				0	-1,543					
1590	X	ALBEMARLE CORP	012653101		3/1/2012		8/20/2012	3,659	4,054				0	-395					
1591	X	ALBEMARLE CORP	012653101		3/1/2012		6/13/2012	14,645	16,981				0	-2,336					
1592	X	ALASKA AIR GROUP INC	011659109		8/21/2012		11/27/2012	4,664	3,657				0	807					
1593	X	AIR PRODS & CHEMS INC	009158106		9/23/2011		4/3/2012	86,098	71,079				0	15,019					
1594	X	AT&T INC	002089102		11/20/2008		5/1/2012	83,077	60,911				0	22,166					
1595	X	CF INDUSTRIES HOLDINGS IN	125269100		10/21/2011		3/6/2012	9,180	8,222				0	958					
1596	X	CF INDUSTRIES HOLDINGS IN	125269100		10/7/2011		3/6/2012	17,680	14,028				0	3,652					
1597	X	CBRE GROUP INC	125041109		10/10/2011		1/11/2012	9,325	7,772				0	1,553					
1598	X	CBRE GROUP INC	125041109		9/8/2010		1/11/2012	16,447	17,539				0	-1,092					
1599	X	CBRE GROUP INC	125041109		9/8/2010		1/11/2012	2,713	2,939				0	-226					
1600	X	BRUNSWICK CORP	117043109		10/24/2011		3/2/2012	5,511	4,504				0	1,007					
1601	X	BRUNSWICK CORP	117043109		10/21/2011		3/2/2012	2,756	2,157				0	599					
1602	X	BRUNSWICK CORP	117043109		10/21/2011		3/2/2012	11,023	8,619				0	2,404					
1603	X	BRUNSWICK CORP	117043109		10/21/2011		3/2/2012	3,215	2,519				0	696					
1604	X	BRUNSWICK CORP	117043109		10/24/2011		2/10/2012	5,169	4,316				0	853					
1605	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	9,467	15,021				0	-5,554					
1606	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	16,530	26,270				0	-9,740					
1607	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	18,904	29,987				0	-11,083					
1608	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	30	48				0	-18					
1609	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	5,754	9,160				0	-3,406					
1610	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	10,198	16,175				0	-5,977					
1611	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	3,897	6,192				0	-2,295					
1612	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	5,145	8,162				0	-3,017					
1613	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	9,102	14,345				0	-5,243					
1614	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	30,807	48,995				0	-18,188					
1615	X	CITIGROUP INC	172967424		1/31/2011		1/27/2012	20,785	27,824				0	-7,129					
1616	X	CITIGROUP INC 7.5%	172967416		9/23/2011		9/13/2012	7,860	6,882				0	978					
1617	X	CITIGROUP INC 7.5%	172967416		9/23/2011		3/29/2012	3,937	2,906				0	1,031					
1618	X	CISCO SYSTEMS INC	17275RAC6		2/6/2009		8/30/2012	52,225	48,125				0	4,100					
1619	X	CIMAREX ENERGY CO	171798101		3/1/2012		8/21/2012	20,785	27,824				0	-7,129					
1620	X	CIMAREX ENERGY CO	171798101		3/1/2012		8/20/2012	7,355	9,656				0	-2,501					
1621	X	CIMAREX ENERGY CO	171798101		3/1/2012		8/21/2012	11,968	11,164				0	804					
1622	X	CIENA CORP	171779309		4/20/2012		8/20/2012	4,018	3,776				0	242					
1623	X	CIENA CORP	171779309		4/20/2012		8/20/2012	6,243	6,896				0	-653					
1624	X	CHURCH & DWIGHT INC	171340102		5/8/2012		8/21/2012	7,146	6,818				0	328					
1625	X	CHURCH & DWIGHT INC	171340102		6/29/2012		8/21/2012	5,497	5,385				0	112					
1626	X	CHURCH & DWIGHT INC	171340102		6/29/2012		8/21/2012	1,099	1,074				0	25					
1627	X	CHURCH & DWIGHT INC	171340102		4/3/2012		5/22/2012	15,289	15,032				0	257					
1628	X	APACHE CORP	037411AZ8		4/3/2012		5/22/2012	30,578	29,898				0	680					
1629	X	APACHE CORP	037411AZ8		4/3/2012		5/17/2012	15,380	15,032				0	348					
1630	X	APACHE CORP	037411AZ8		4/3/2012		5/17/2012	30,761	30,143				0	618					
1631	X	APACHE CORP	037411AZ8		4/5/2012		5/17/2012	270,252	263,714				0	6,538					
1632	X	AON MERGER	037389103		1/1/2012		4/2/2012						0						

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Capital Gains/Losses										42,626,711		39,496,871		3,129,840	
Other sales										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	
1701	X	BNY MELLON EMERGING MK			12/20/2011		9/5/2012	295,357	284,334				0	11,023	
1702	X	BNY MELLON EMERGING MK			12/19/2011		9/5/2012	112,846	111,112				0	1,734	
1703	X	BNY MELLON EMERGING MK			9/22/2011		9/5/2012	506,924	496,908				0	10,016	
1704	X	BNY MELLON EMERGING MK			3/16/2011		9/5/2012	196,090	240,000				0	-43,910	
1705	X	BNY MELLON EMERGING MK			12/21/2010		9/5/2012	147,343	186,807				0	-39,464	
1706	X	BNY MELLON EMERGING MK			12/10/2010		9/5/2012	216,840	273,000				0	-56,160	
1707	X	BNY MELLON EMERGING MK			12/22/2009		9/5/2012	39,035	42,291				0	-3,256	
1708	X	BNY MELLON EMERGING MK			12/10/2009		9/5/2012	732,006	807,537				0	-75,531	
1709	X	BNY MELLON EMERGING MK			12/22/2008		9/5/2012	1,937,829	1,227,362				0	710,467	
1710	X	BNY MELLON EMERGING MK			11/20/2008		9/5/2012	2,245,043	2,040,500				0	204,543	
1711	X	BNY MELLON SM/MID CAP-M			9/22/2011		8/30/2012	175,143	159,270				0	15,873	
1712	X	BNY MELLON SM/MID CAP-M			12/15/2009		8/30/2012	1,214,961	1,009,801				0	205,160	
1713	X	B & T CORPORATION			9/23/2011		7/19/2012	188,213	109,999				0	78,214	
1714	X	B & T CORPORATION			11/6/2011		7/19/2012	66,584	50,225				0	16,359	
1715	X	AVNET INC			12/23/2011		8/21/2012	10,020	9,357				0	663	
1716	X	AVNET INC			12/22/2011		8/21/2012	11,022	10,234				0	788	
1717	X	AVNET INC			12/23/2011		8/20/2012	7,030	6,350				0	680	
1718	X	ATMEL CORP			12/21/2010		8/21/2012	6,092	11,951				0	-5,859	
1719	X	ATMEL CORP			12/21/2010		8/20/2012	1,991	3,984				0	-1,993	
1720	X	ATMEL CORP			12/21/2010		5/10/2012	6,714	10,744				0	-4,030	
1721	X	ATMEL CORP			12/21/2010		5/10/2012	4,810	7,726				0	-2,916	
1722	X	ATMEL CORP			8/2/2011		5/10/2012	1,879	3,714				0	-1,835	
1723	X	ASHLAND INC			12/22/2011		3/30/2012	3,051	2,861				0	190	
1724	X	ASHLAND INC			12/22/2011		3/30/2012	26,847	25,386				0	1,461	
1725	X	ASHLAND INC			12/22/2011		3/1/2012	7,866	6,823				0	1,043	
1726	X	ASHLAND INC			12/25/2012		3/1/2012	8,305	8,325				0	-20	
1727	X	ARUBA NETWORKS INC			11/18/2011		5/10/2012	2,815	3,816				0	-1,001	
1728	X	ARUBA NETWORKS INC			3/1/2011		5/10/2012	2,981	5,204				0	-2,223	
1729	X	ARUBA NETWORKS INC			3/1/2011		5/10/2012	331	578				0	-247	
1730	X	ARUBA NETWORKS INC			2/18/2011		5/10/2012	5,458	10,268				0	-4,810	
1731	X	ARUBA NETWORKS INC			2/18/2011		5/10/2012	466	929				0	-463	
1732	X	ARROW ELECTRS INC			12/28/2011		3/1/2012	10,067	9,310				0	757	
1733	X	ARROW ELECTRS INC			12/27/2011		3/1/2012	4,027	3,751				0	276	
1734	X	ARROW ELECTRS INC			12/23/2011		3/1/2012	5,637	5,159				0	478	
1735	X	ARROW ELECTRS INC			12/22/2011		3/1/2012	7,248	6,578				0	669	
1736	X	APPLE INC			11/20/2008		3/15/2012	120,977	16,711				0	104,266	
1737	X	APPLE INC			11/20/2008		3/1/2012	120,709	18,008				0	102,701	
1738	X	ISHARES S&P 500						1	1				0	-1	
1739	X	ISHARES S&P 500						929	929				0	-929	

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

		220,557	220,557	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	REIMBURSEMENT OF INVESTMENT FEES	217,610	217,610	
2	OTHER INCOME	2,947	2,947	
3				
4				

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

		117,144	14,257	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	14,257	14,257		
2	PY EXCISE EXTENSION TAX DUE	40,000			
3	ESTIMATED EXCISE PAYMENTS	62,887			

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

		4,669	4,669	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ISHARES 2% PORTFOLIO DEDUCTIONS	4,669	4,669		
2					

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

Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1	OTHER ASSETS		59,480,393	62,569,626	72,746,180

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

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

1	GAIN ON PRIOR YEAR SALES SETTLED IN CURRENT YEAR	1	7,766
2	ACCRUED INTEREST CARRYOVER FROM PRIOR YEAR	2	3,366
3	WASH SALE ADJUSTMENT	3	299
4	ISHARES PARTNERSHIP ADJUSTMENT	4	5,201
5	ISHARES COST BASIS ADJUSTMENT	5	85,871
6	ACCOUNT CASH TRANSFER	6	5,807
7	Total	7	108,310

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

1	ACCRUED INTEREST CARRYOVER TO NEXT YEAR	1	1,077
2	COST BASIS ADJUSTMENT	2	187
3	Total	3	1,264

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 #										144,977																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
1	FNMA POOL # 982301	4.5%	3/01/73	31414CHRW0		5/20/2009	2/25/2012	1,854																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															

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 #										144.977									
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	Gain Minus Excess of FMV Over Adjusted Basis of Losses	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	Gain Minus Excess of FMV Over Adjusted Basis of Losses						
85	FNMA POOL # AH8932	4.5%	4/01/41	3139A4A57	2/16/2011	3/25/2012	2,520	0	2,549	0	-29	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
86	FNMA POOL # AH8932	4.5%	4/01/41	3139A4A57	2/16/2011	3/25/2012	5,444	0	5,508	0	-64	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
87	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	12/31/2012	1,606	0	1,688	0	-82	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
88	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	12/25/2012	7,900	0	8,304	0	-404	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
89	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	11/25/2012	5,436	0	5,714	0	-278	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
90	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	10/25/2012	408	0	428	0	-20	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
91	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	9/25/2012	1,713	0	1,801	0	-88	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
92	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	8/25/2012	4,104	0	4,314	0	-210	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
93	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	7/25/2012	4,554	0	4,788	0	-234	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
94	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	6/25/2012	1,393	0	1,464	0	-71	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
95	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	5/25/2012	1,862	0	1,957	0	-95	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
96	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	4/25/2012	3,686	0	3,875	0	-189	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
97	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	3/25/2012	4,282	0	4,512	0	-220	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
98	FNMA POOL # AH794	5%	2/1/41	3139A8K44	3/4/2011	2/25/2012	408	0	428	0	-20	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
99	FNMA POOL # AH3620	3.5%	10/1/26	3139A5A52	1/18/2011	12/31/2012	2,593	0	2,617	0	-24	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
100	FNMA POOL # AH3620	3.5%	10/1/26	3139A5A52	1/18/2011	12/25/2012	3,284	0	3,314	0	-30	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
101	FNMA POOL # AH3620	3.5%	10/1/26	3139A5A52	1/18/2011	11/25/2012	1,893	0	2,001	0	-108	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
102	FNMA POOL # AH3620	3.5%	10/1/26	3139A5A52	1/18/2011	10/25/2012	1,458	0	1,472	0	-14	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
103	FNMA POOL # AH3620	3.5%	10/1/26	3139A5A52	1/18/2011	9/25/2012	1,691	0	1,706	0	-15	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
104	FNMA POOL # AH3620	3.5%	10/1/26	3139A5A52	1/18/2011	8/25/2012	3,746	0	3,780	0	-34	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
105	FNMA POOL # AH3620	3.5%	10/1/26	3139A5A52	1/18/2011	7/25/2012	3,040	0	3,068	0	-28	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
106	FNMA POOL # 255364	6.0%	9/01/34	31371LTV1	2/17/2009	8/25/2012	1,758	0	1,827	0	-69	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
107	FNMA POOL # 255364	6.0%	9/01/34	31371LTV1	2/17/2009	8/25/2012	947	0	984	0	-37	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
108	FNMA POOL # 255364	6.0%	9/01/34	31371LTV1	2/17/2009	8/25/2012	2,209	0	2,266	0	-57	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
109	FNMA POOL # 255364	6.0%	9/01/34	31371LTV1	2/17/2009	8/25/2012	1,935	0	2,011	0	-76	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
110	FNMA POOL # 255364	6.0%	9/01/34	31371LTV1	2/17/2009	8/25/2012	1,270	0	1,320	0	-50	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
111	FNMA POOL # 255364	6.0%	9/01/34	31371LTV1	2/17/2009	8/25/2012	1,102	0	1,145	0	-43	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
112	FNMA POOL # 255364	6.0%	9/01/34	31371LTV1	2/17/2009	8/25/2012	63,486	0	64,947	0	-1,461	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
113	FEDERAL NATL MTG AS	4.375%	7/1/71	3135U5U18	9/30/2009	2/8/2012	47,281	0	44,634	0	2,647	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
114	FED HOME LOAN BANK	3.625%	10/18/33	3133X3A68	11/19/2008	3/28/2012	26,334	0	24,824	0	1,510	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
115	FED HOME LOAN BANK	3.625%	10/18/33	3133X3A68	5/6/2009	2/9/2012	31,600	0	31,485	0	115	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
116	FED HOME LOAN BANK	3.625%	10/18/33	3133X3A68	11/21/2011	12/31/2012	1,001	0	1,051	0	-50	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
117	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	88	0	104	0	-16	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
118	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	2,966	0	3,144	0	-178	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
119	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	82	0	98	0	-16	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
120	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	87	0	103	0	-16	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
121	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	4,787	0	5,085	0	-298	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
122	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	88	0	104	0	-16	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
123	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	2,152	0	2,281	0	-129	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
124	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	101	0	107	0	-6	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
125	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	1,294	0	1,372	0	-78	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
126	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	102	0	108	0	-6	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
127	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
128	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
129	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
130	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
131	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
132	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
133	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
134	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
135	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
136	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
137	FHLMC GOLD POOL	0.04584	4.5%	11/01/41	11/17/2011	12/31/2012	100	0	108	0	-8	2,984.863	0	0	0	2,984.863	0	0	0	0	0	0	0	2,984.863					
138	FHLMC GOLD POOL	0.04584																											

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

Long Term CG Distributions															Short Term CG Distributions															Amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
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	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	3,982	39,500,833	2,984,893	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	Gain/Loss	

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 #										144,977																			
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	
253	VISTON CORP-WI	928390208	5/20/2011	1/20/2012	8,819					0	3,962	39,500,833	2,894,863	0	0	0	0	2,894,863	0	0	0	0	0	0	0	0	0	0	0	0	2,894,863								
254	VISTON CORP-WI	928390208	5/20/2011	1/11/2012	6,157					0		11,203	-2,384	0	0	0	0	-2,384	0	0	0	0	0	0	0	0	0	0	0	0	-2,384								
255	VERTEX PHARMACEUTICALS INC	92532F100	2/12/2011	8/21/2012	14,226					0		17,101	-2,875	0	0	0	0	-2,875	0	0	0	0	0	0	0	0	0	0	0	0	-2,875								
256	VERTEX PHARMACEUTICALS INC	92532F100	2/12/2011	8/21/2012	9,849					0		11,371	-1,522	0	0	0	0	-1,522	0	0	0	0	0	0	0	0	0	0	0	0	-1,522								
257	VERTEX PHARMACEUTICALS INC	92532F100	2/12/2011	8/20/2012	7,866					0		9,208	-1,342	0	0	0	0	-1,342	0	0	0	0	0	0	0	0	0	0	0	0	-1,342								
258	VERTEX PHARMACEUTICALS INC	92532F100	3/14/2011	8/20/2012	548					0		692	-144	0	0	0	0	-144	0	0	0	0	0	0	0	0	0	0	0	0	-144								
259	VERTEX PHARMACEUTICALS INC	92532F100	2/20/2011	4/16/2012	355					80		435	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0								
260	VERTEX PHARMACEUTICALS INC	92532F100	1/19/2012	4/16/2012	22,705					354		23,964	-905	0	0	0	0	-905	0	0	0	0	0	0	0	0	0	0	0	0	-905								
261	VERIZON COMMUNICATIONS INC	92343V104	12/1/2011	4/16/2012	14,181					1,827		16,018	4,642	0	0	0	0	4,642	0	0	0	0	0	0	0	0	0	0	0	0	4,642								
262	VERIZON COMMUNICATIONS INC	92343V104	2/6/2009	6/15/2012	29,507							24,885	-109	0	0	0	0	-109	0	0	0	0	0	0	0	0	0	0	0	0	-109								
263	VERIZON COMMUNICATIONS INC	92343V104	9/26/2012	10/15/2012	4,015					25		3,209	-81	0	0	0	0	-81	0	0	0	0	0	0	0	0	0	0	0	0	-81								
264	VERIZON COMMUNICATIONS INC	92343V104	9/26/2012	10/15/2012	3,123					25		3,209	-81	0	0	0	0	-81	0	0	0	0	0	0	0	0	0	0	0	0	-81								
265	VERIZON COMMUNICATIONS INC	92343V104	9/27/2011	6/19/2012	27,962					0		22,708	5,256	0	0	0	0	5,256	0	0	0	0	0	0	0	0	0	0	0	0	5,256								
266	VERIZON COMMUNICATIONS INC	92343V104	9/27/2011	6/19/2012	63,352					0		53,828	9,523	0	0	0	0	9,523	0	0	0	0	0	0	0	0	0	0	0	0	9,523								
267	VERIZON COMMUNICATIONS INC	92343V104	9/27/2011	6/19/2012	3,855					0		2,970	885	0	0	0	0	885	0	0	0	0	0	0	0	0	0	0	0	0	885								
268	VERIZON COMMUNICATIONS INC	92343V104	7/15/2011	2/10/2012	5,020					0		10,459	1,786	0	0	0	0	1,786	0	0	0	0	0	0	0	0	0	0	0	0	1,786								
269	VERIZON COMMUNICATIONS INC	92343V104	8/26/2011	4/16/2012	5,200					0		21,080	3,410	0	0	0	0	3,410	0	0	0	0	0	0	0	0	0	0	0	0	3,410								
270	VERIZON COMMUNICATIONS INC	92343V104	5/30/2012	9/27/2012	15,232					0		820	97	0	0	0	0	97	0	0	0	0	0	0	0	0	0	0	0	0	97								
271	VERIZON COMMUNICATIONS INC	92343V104	2/9/2012	4/3/2012	6,803					0		5,084	-74	0	0	0	0	-74	0	0	0	0	0	0	0	0	0	0	0	0	-74								
272	VERIZON COMMUNICATIONS INC	92343V104	6/10/2010	2/17/2012	7,143					0		5,224	-204	0	0	0	0	-204	0	0	0	0	0	0	0	0	0	0	0	0	-204								
273	VERIZON COMMUNICATIONS INC	92343V104	4/3/2012	8/21/2012	2,569					0		9,027	-280	0	0	0	0	-280	0	0	0	0	0	0	0	0	0	0	0	0	-280								
274	VERIZON COMMUNICATIONS INC	92343V104	12/22/2009	4/17/2012	11,326					0		13,611	-2,285	0	0	0	0	-2,285	0	0	0	0	0	0	0	0	0	0	0	0	-2,285								
275	VERIZON COMMUNICATIONS INC	92343V104	3/30/2012	8/21/2012	6,820					0		8,167	-1,347	0	0	0	0	-1,347	0	0	0	0	0	0	0	0	0	0	0	0	-1,347								
276	VERIZON COMMUNICATIONS INC	92343V104	1/1/2001	12/5/2012	35,642					0		23,935	11,707	0	0	0	0	11,707	0	0	0	0	0	0	0	0	0	0	0	0	11,707								
277	VERIZON COMMUNICATIONS INC	92343V104	1/1/2001	12/5/2012	396,810					0		302,892	96,818	0	0	0	0	96,818	0	0	0	0	0	0	0	0	0	0	0	0	96,818								
278	VERIZON COMMUNICATIONS INC	92343V104	5/30/2012	6/26/2012	237,967					0		14,968	-2,121	0	0	0	0	-2,121	0	0	0	0	0	0	0	0	0	0	0	0	-2,121								
279	VERIZON COMMUNICATIONS INC	92343V104	2/10/2012	9/27/2012	14,380					0		17,368	-2,988	0	0	0	0	-2,988	0	0	0	0	0	0	0	0	0	0	0	0	-2,988								
280	VERIZON COMMUNICATIONS INC	92343V104	2/9/2012	4/3/2012	6,803					0		6,243	560	0	0	0	0	560	0	0	0	0	0	0	0	0	0	0	0	0	560								
281	VERIZON COMMUNICATIONS INC	92343V104	6/10/2010	2/17/2012	7,143					0		6,638	505	0	0	0	0	505	0	0	0	0	0	0	0	0	0	0	0	0	505								
282	VERIZON COMMUNICATIONS INC	92343V104	4/26/2012	8/21/2012	2,569					0		1,577	124	0	0	0	0	124	0	0	0	0	0	0	0	0	0	0	0	0	124								
283	VERIZON COMMUNICATIONS INC	92343V104	12/22/2011	8/21/2012	17,680					0		16,441	1,239	0	0	0	0	1,239	0	0	0	0	0	0	0	0	0	0	0	0	1,239								
284	VERIZON COMMUNICATIONS INC	92343V104	4/3/2012	8/21/2012	2,569					0		4,963	403	0	0	0	0	403	0	0	0	0	0	0	0	0	0	0	0	0	403								
285	VERIZON COMMUNICATIONS INC	92343V104	12/22/2011	8/20/2012	5,366					0		1,243	89	0	0	0	0	89	0	0	0	0	0	0	0	0	0	0	0	0	89								
286	VERIZON COMMUNICATIONS INC	92343V104	4/4/2012	8/20/2012	1,742					0		1,243	499	0	0	0	0	499	0	0	0	0	0	0	0	0	0	0	0	0	499								
287	VERIZON COMMUNICATIONS INC	92343V104	1/21/2011	8/20/2012	1,742					0		1,243	499	0	0	0	0	499	0	0	0	0	0	0	0	0	0	0	0	0	499								
288	VERIZON COMMUNICATIONS INC	92343V104	1/21/2011	8/20/2012	1,742					0		1,243	499	0	0	0	0	499	0	0	0	0	0	0	0	0	0	0	0	0	499								
289	VERIZON COMMUNICATIONS INC	92343V104	1/21/2011	8/20/2012	1,742					0		1,243	499	0	0	0	0	499	0	0	0	0	0	0	0	0	0	0	0	0	499								
290	VERIZON COMMUNICATIONS INC	92343V104	1/21/2011	8/20/2012	1,742					0		1,243	499	0	0	0	0	499	0	0	0	0	0	0	0	0	0	0	0	0	499								
291	VERIZON COMMUNICATIONS INC	92343V104	1/21/2011	8/20/2012	1,742					0		1,243	499	0	0	0	0	499	0	0	0	0	0	0	0	0	0	0	0	0	499								
292	VERIZON COMMUNICATIONS INC	92343V104	1/21/2011	8/20/2012	1,742					0		1,24																											

Long Term CG Distributions	144,977
Short Term CG Distributions	0

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										Description of Property Sold										144,977	
421	FNMA POOL # AC8596 4.0% 3/01/141	314177Y1E1	5/19/2011	2/25/2012	553	514	0	0	571	39,500,833	2,984,883	0	0	0	2,984,883						
422	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	2/11/2010	6/25/2012	514	514	0	0	524	0	0	0	0	0	0						
423	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	2/11/2010	6/25/2012	15,950	15,950	0	0	15,357	0	0	0	0	0	0						
424	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	2/11/2010	6/25/2012	577	577	0	0	588	0	0	0	0	0	0						
425	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	2/11/2010	6/25/2012	617	617	0	0	629	0	0	0	0	0	0						
426	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	2/11/2010	6/25/2012	565	565	0	0	575	0	0	0	0	0	0						
427	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	2/11/2010	6/25/2012	573	573	0	0	584	0	0	0	0	0	0						
428	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	2/11/2010	6/25/2012	42,225	42,225	0	0	40,543	0	0	0	0	0	0						
429	FNMA POOL # AC8596 4.0% 10/1/25	314177YR54	8/2/2010	11/3/2012	49,593	49,593	0	0	48,913	0	0	0	0	0	0						
430	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	1,304	1,304	0	0	1,324	0	0	0	0	0	0						
431	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	89,200	89,200	0	0	84,698	0	0	0	0	0	0						
432	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	1,332	1,332	0	0	1,352	0	0	0	0	0	0						
433	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	2,046	2,046	0	0	2,080	0	0	0	0	0	0						
434	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	1,383	1,383	0	0	1,403	0	0	0	0	0	0						
435	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	1,314	1,314	0	0	1,333	0	0	0	0	0	0						
436	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	1,016	1,016	0	0	1,031	0	0	0	0	0	0						
437	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	1,385	1,385	0	0	1,408	0	0	0	0	0	0						
438	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	2,069	2,069	0	0	2,100	0	0	0	0	0	0						
439	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	965	965	0	0	979	0	0	0	0	0	0						
440	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	503	503	0	0	511	0	0	0	0	0	0						
441	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	10/14/2009	12/25/2012	754	754	0	0	765	0	0	0	0	0	0						
442	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	3,287	3,287	0	0	3,483	0	0	0	0	0	0						
443	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	943	943	0	0	989	0	0	0	0	0	0						
444	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	1,931	1,931	0	0	2,010	0	0	0	0	0	0						
445	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	1,897	1,897	0	0	2,010	0	0	0	0	0	0						
446	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	885	885	0	0	917	0	0	0	0	0	0						
447	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	7,869	7,869	0	0	8,288	0	0	0	0	0	0						
448	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	6,719	6,719	0	0	7,042	0	0	0	0	0	0						
449	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	3,581	3,581	0	0	3,754	0	0	0	0	0	0						
450	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	2,249	2,249	0	0	2,357	0	0	0	0	0	0						
451	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	2,046	2,046	0	0	2,146	0	0	0	0	0	0						
452	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	1,325	1,325	0	0	1,389	0	0	0	0	0	0						
453	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	582	582	0	0	610	0	0	0	0	0	0						
454	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	8/6/2012	12/25/2012	84,375	84,375	0	0	84,137	0	0	0	0	0	0						
455	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/20/2009	7/25/2012	388	388	0	0	389	0	0	0	0	0	0						
456	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/20/2009	7/25/2012	3,702	3,702	0	0	3,811	0	0	0	0	0	0						
457	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/20/2009	7/25/2012	17,467	17,467	0	0	16,960	0	0	0	0	0	0						
458	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/20/2009	7/25/2012	1,886	1,886	0	0	1,942	0	0	0	0	0	0						
459	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/20/2009	7/25/2012	1,008	1,008	0	0	1,037	0	0	0	0	0	0						
460	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/20/2009	7/25/2012	1,149	1,149	0	0	1,182	0	0	0	0	0	0						
461	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/20/2009	7/25/2012	41,456	41,456	0	0	39,997	0	0	0	0	0	0						
462	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	7/19/2011 <td>6/27/2012</td> <td>41,456</td> <td>41,456</td> <td>0</td>	6/27/2012	41,456	41,456	0	0	40,138	0 <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td>	0	0	0	0	0						
463	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	6/25/2012	6/27/2012	10,152	10,152	0	0	10,152	0	0	0	0	0	0						
464	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	2/15/2011	6/7/2012	5,081	5,081	0	0	4,977	0	0	0	0	0	0						
465	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	2/15/2011	6/7/2012	66,084	66,084	0	0	64,698	0	0	0	0	0	0						
466	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	2/15/2011	6/7/2012	20,327	20,327	0	0	19,807	0	0	0	0	0	0						
467	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	2/15/2011	6/7/2012	10,164	10,164	0	0	9,954	0	0	0	0	0	0						
468	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	3/23/2011	12/19/2012	70,759	70,759	0	0	69,228	0	0	0	0	0	0						
469	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	3/23/2011	12/19/2012	70,886	70,886	0	0	70,257	0	0	0	0	0	0						
470	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	3/23/2011	12/19/2012	60,942	60,942	0	0	60,228	0	0	0	0	0	0						
471	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	3/23/2011	12/19/2012	20,314	20,314	0	0	20,076	0	0	0	0	0	0						
472	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	3/23/2011	12/19/2012	35,551	35,551	0	0	35,133	0	0	0	0	0	0						
473	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	3/23/2011	12/19/2012	25,397	25,397	0	0	25,095	0	0	0	0	0	0						
474	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	6/28/2012	8/21/2012	3,344	3,344	0	0	3,204	0	0	0	0	0	0						
475	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	7/10/2012	8/20/2012	5,583	5,583	0	0	5,533	0	0	0	0	0	0						
476	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	7/10/2012	8/20/2012	2,233	2,233	0	0	2,223	0	0	0	0	0	0						
477	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	11/19/2008	1/17/2012	25,000	25,000	0	0	26,632	0	0	0	0	0	0						
478	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/4/2011	8/21/2012	20,110	20,110	0	0	11,538	0	0	0	0	0	0						
479	FNMA POOL # AC1520 4% 9/1/124	314177Y1E1	5/3/2011	8/21/2012	914	914	0	0	520	0	0	0	0	0	0						
4																					

	Amount
Long Term CG Distributions	144,977
Short Term CG Distributions	0

Amount

144,977
0

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

Long Term CG Distributions													144,977		0	
Short Term CG Distributions													0		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 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excesses of FMV Over Adj Basis or Losses			
673 SPECTRA ENERGY CORP-WI	847580109		9/23/2011	8/8/2012	25,341			22,330	3,011				2,984,863			
674 SONOCO PRODUCTS CO	835495102		3/8/2012	8/21/2012	4,631			5,154	-523				3,011			
675 SONOCO PRODUCTS CO	835495102		3/8/2012	8/21/2012	1,544			1,724	-180				-523			
676 SONOCO PRODUCTS CO	835495102		3/7/2012	8/21/2012	4,340			5,370	-430				-180			
677 SONOCO PRODUCTS CO	835495102		3/7/2012	8/21/2012	3,087			3,338	-251				-430			
678 SONOCO PRODUCTS CO	835495102		3/6/2012	8/21/2012	1,544			1,664	-120				-251			
679 SONOCO PRODUCTS CO	835495102		3/6/2012	8/21/2012	3,087			3,334	-247				-120			
680 SONOCO PRODUCTS CO	835495102		3/6/2012	8/20/2012	4,887			5,584	-697				-247			
681 SONOCO PRODUCTS CO	835495102		3/9/2012	8/20/2012	1,170			1,318	-148				-597			
682 SMITHFIELD FOODS INC	832248108		8/21/2012	12/13/2012	14,865			12,754	2,111				-148			
683 SMITHFIELD FOODS INC	832248108		8/20/2012	10/13/2012	10,135			8,610	1,525				2,111			
684 SMITHFIELD FOODS INC	832248108		8/21/2012	8/18/2012	13,689			13,140	549				1,525			
685 SKYWORTH SOLUTIONS INC	83068M102		8/21/2012	8/21/2012	10,970			10,191	779				549			
686 SKYWORTH SOLUTIONS INC	83068M102		3/26/2012	8/21/2012	17,493			16,957	536				779			
687 DENBURY RES INC NEW	247816208		8/21/2012	10/16/2012	3,340			3,178	164				536			
688 DENBURY RES INC NEW	247816208		8/20/2012	10/16/2012	835			780	55				164			
689 DEERE & CO	244199105		9/23/2011	2/16/2012	288,643			238,207	50,436				55			
690 CYTEC INDS INC	232820100		2/9/2012	8/21/2012	24,655			21,747	2,908				45			
691 CYTEC INDS INC	232820100		2/9/2012	8/20/2012	8,449			7,440	1,009				50,436			
692 CYTEC INDS INC	232820100		2/9/2012	5/18/2012	2,843			2,891	-18				2,908			
693 CYTEC INDS INC	232820100		3/1/2012	5/18/2012	5,666			6,098	-413				1,009			
694 CYPRESS SEMICONDUCTOR CORP	232806109		2/18/2012	3/26/2012	8,669			11,797	-3,101				-18			
695 CYPRESS SEMICONDUCTOR CORP	232806109		5/10/2012	6/14/2012	8,207			17,763	9,556				-413			
696 CREE INC	225447101		5/10/2012	8/14/2012	912			11,522	-3,315				-3,101			
697 CREE INC	225447101		5/10/2012	8/14/2012	7,067			8,748	-2,681				514			
698 CRANE CO	224399105		10/10/2011	6/14/2012	3,675			3,897	-222				-3,315			
699 CRANE CO	224399105		7/25/2011	8/14/2012	1,470			2,000	-530				-2,681			
700 CRANE CO	224399105		7/25/2011	8/14/2012	4,410			6,080	-1,650				-530			
701 CRANE CO	224399105		7/25/2011	8/14/2012	2,573			3,541	-988				-1,650			
702 CRANE CO	224399105		7/25/2011	8/13/2012	6,284			8,559	-2,315				-988			
703 CRANE CO	224399105		7/26/2011	8/13/2012	1,109			1,549	-440				-2,315			
704 CRANE CO	224399105		8/7/2011	1/12/2012	480			530	-50				-440			
705 CRANE CO	224399105		8/13/2011	1/12/2012	1,489			1,645	-156				-50			
706 CRANE CO	224399105		7/26/2011	1/12/2012	2,462			2,582	-120				-156			
707 CRANE CO	224399105		7/26/2011	1/12/2012	1,475			1,546	-71				-120			
708 CRANE CO	224399105		8/7/2011	1/12/2012	481			530	-49				-71			
709 CRANE CO	224399105		5/17/2011	8/21/2012	21,245			14,764	6,481				-49			
710 BABORANK NEDERLAND 5 25% 5/24/21685NCL4	21685NCL4		8/14/2012	8/20/2012	20,237			20,749	-512				2,820			
711 COOPER COS INC	218648402		8/16/2012	8/20/2012	9,498			7,989	1,509				143			
712 COOPER COS INC	218648402		8/16/2012	8/20/2012	1,431			1,491	-60				486			
713 CONCUR TECHNOLOGIES INC	209708106		8/14/2012	8/21/2012	1,431			1,799	-368				143			
714 CONCUR TECHNOLOGIES INC	209708106		8/14/2012	8/21/2012	1,431			1,799	-368				2,238			
715 CONCUR TECHNOLOGIES INC	209708106		8/14/2012	8/20/2012	6,408			5,783	625				684			
716 COMVAULT SYSTEMS INC	204186102		2/23/2011	8/21/2012	4,115			1,020	3,095				523			
717 COMVAULT SYSTEMS INC	204186102		3/22/2011	8/21/2012	7,715			2,688	5,027				1,447			
718 COMVAULT SYSTEMS INC	204186102		3/22/2011	7/11/2012	7,072			5,553	1,519				2,162			
719 COMVAULT SYSTEMS INC	204186102		10/26/2009	8/31/2012	17,423			3,332	13,091				1,344			
720 COMCAST CORP 5 9% 3/15/18	2003UNAL5		10/26/2009	6/25/2012	23,042			6,863	16,179				409			
721 COMCAST CORP 5 9% 3/15/18	2003UNAL5		10/26/2009	6/25/2012	23,042			16,148	6,894				1,275			
722 COMCAST CORP 5 9% 3/15/18	2003UNAL5		10/26/2009	6/25/2012	23,042			10,785	12,257				5,069			
723 COMCAST CORP CL A	2003UN101		7/11/2012	11/18/2012	25,047			21,530	3,517				10,418			
724 COMCAST CORP CL A	2003UN101		7/11/2012	10/9/2012	74,968			41,636	33,332				699			
725 COLLECTIVE BRANDS INC	19421W100		3/22/2012	8/21/2012	21,636			22,124	-488				5,595			
726 COLLECTIVE BRANDS INC	19421W100		3/22/2012	8/20/2012	7,135			7,928	-793				2,923			
727 COLLECTIVE BRANDS INC	19421W100		3/22/2012	8/20/2012	132,288			66,687	65,601				8,281			
728 COCA - COLA CO	181216100		9/23/2011	6/1/2012	38,736			18,211	20,525				8,281			
729 COCA - COLA CO	181216100		9/23/2011	5/22/2012	18,720			18,211	509				3,425			
730 COACH INC	189754104		9/26/2011	3/1/2012	21,384			6,010	15,374				1,125			
731 CLIFFS NATS RES INC	18683K101		9/26/2011	1/27/2012	3,075			122,081	-118,006				10,207			
732 CITIGROUP INC	172687424		9/23/2011	12/7/2012	913			35,747	-34,834				2,989			
733 CITIGROUP INC	172687424		8/20/2011	12/7/2012	913			35,747	-34,834				2,989			
734 CITIGROUP INC	172687424		5/7/2009	6/25/2012	48,784			22,124	26,660				5,595			
735 CITIGROUP INC 6 125% 11/21/17	172687424		3/17/2011	8/30/2012	5,228			5,247	-19				5,595			
736 CITIGROUP INC 5 0% 8/15/14	172687C02		9/23/2011	6/25/2012	15,446			15,742	-296				5,595			
737 CITIGROUP INC	172687424		9/23/2011	7/19/2012	28,824			200,906	-25,918				5,595			
738 SEMTECH CORP	81685101		12/22/2011	8/21/2012	15,407			52,213	-36,806				2,923			
739 SEMTECH CORP	81685101		11/16/2011	8/20/2012	3,471			15,448	-12,000				8,281			
740 ROBERT HALF INTL INC	770323103		10/11/2010	4/20/2012	6,529			3,133	3,396				3,425			
741 RIVERBED TECHNOLOGY INC	768573107		9/28/2010	4/20/2012	14,894			7,111	7,783				3,425			
742 RIVERBED TECHNOLOGY INC	768573107		9/28/2010	4/20/2012	4,684			16,777	-12,093				1,125			
743 RESMED INC	781152107		4/27/2012	8/21/2012	7,715			4,515	3,200				1,275			
744 REGIONS FINL CORP NEW	7581EP100		4/27/2012	8/21/2012	2,557			2,378	179				1,275			
745 REGIONS FINL CORP NEW	7581EP100		4/27/2012	8/20/2012	8,481			7,483	998				5,069			
746 REGIONS FINL CORP NEW	7581EP100		4/27/2012	6/14/2012	9,481			9,445	36				10,418			
747 REGENERON PHARMACEUTICALS INC	75886F107		3/9/2012	8/21/2012	28,173			22,259	5,914				699			
748 REGENERON PHARMACEUTICALS INC	75886F107		3/9/2012	8/20/2012	1,770			1,391	379				229			
749 REGENERON PHARMACEUTICALS INC	75886F107		4/30/2012	12/13/2012	7,623			7,794	-171				9,445			
750 RAYONIER INC REIT	754907103		8/21/2012	11/27/2012	3,870			3,887	-17				9,445			
751 RAYONIER INC REIT	754907103		10/10/2011	4/16/2012	434			386	48				25,918			
752 RAYONIER INC REIT	754907103		2/27/2009	4/16/2012	35,177			14,173	21,004				25,918			
753 RAYONIER INC REIT	754907103		11/27/2008	4/16/2012	434			17,074	-164				25,918			
754 RAYONIER INC REIT	754907103		9/23/2009	8/21/2012	23,728			5,606	18,122				22,927			
755 RAYMOND JAMES FINL INC	754730109		9/23/2009	8/20/2012	7,715			7,715	0				22,927			

CUSIP #	Description of Property Sold	Long Term CG Distributions		Short Term CG Distributions	
757	RANGE RESOURCES CORP				144.971.00
758	RANGE RESOURCES CORP				
759	RANGE RESOURCES CORP				
760	RACKSPACE HOSTING INC				
761	RACKSPACE HOSTING INC				
762	RACKSPACE HOSTING INC				
763	RACKSPACE HOSTING INC				
764	QUESTOR PHARMACEUTICALS				
765	QUESTOR PHARMACEUTICALS				
766	QUESTOR PHARMACEUTICALS				
767	QUESTOR PHARMACEUTICALS				
768	QUESTAR CORP				
769	QUESTAR CORP				
770	QUESTAR CORP				
771	QUESTAR CORP				
772	QUESTAR CORP				
773	DEP RESOURCES INC				
774	PUERTO RICO COMWLT H	3.87%	501/74517FEW1		
775	PRODUCTION FINL INC	4.75%	91/715		
776	PROTECTIVE LIFE CORP				
777	PROTECTIVE LIFE CORP				
778	PROTECTIVE LIFE CORP				
779	PROTECTIVE LIFE CORP				
780	PROTECTIVE LIFE CORP				
781	PROTECTIVE LIFE CORP				
782	PROSPERITY BANCSHARES INC				
783	PROSPERITY BANCSHARES INC				
784	PROLOGIS INC				
785	PROLOGIS INC				
786	POLARIS INDUSTRIES INC				
787	POLARIS INDUSTRIES INC				
788	PLANTINICS INC NEW				
789	PLAINS EXPLORATION & PR-WII				
790	PLAINS EXPLORATION & PR-WII				
791	PLAINS EXPLORATION & PR-WII				
792	PLAINS EXPLORATION & PR-WII				
793	PLAINS EXPLORATION & PR-WII				
794	PLAINS EXPLORATION & PR-WII				
795	PLAINS EXPLORATION & PR-WII				
796	PIL GRAMS PRIDE CORP				
797	PIL GRAMS PRIDE CORP				
798	PIL GRAMS PRIDE CORP				
799	PIL GRAMS PRIDE CORP				
800	PIL GRAMS PRIDE CORP				
801	PIL GRAMS PRIDE CORP				
802	PIL GRAMS PRIDE CORP				
803	PIL GRAMS PRIDE CORP				
804	PIL GRAMS PRIDE CORP				
805	PIL GRAMS PRIDE CORP				
806	PIL GRAMS PRIDE CORP				
807	PIL GRAMS PRIDE CORP				
808	PIL GRAMS PRIDE CORP				
809	PIL GRAMS PRIDE CORP				
810	PENSTAR INC				
811	PENN NATL GAMING INC				
812	OASIS PETROLEUM INC				
813	PENN NATL GAMING INC				
814	PATTERSON-UTI ENERGY INC				
815	PATTERSON-UTI ENERGY INC				
816	P V H CORP				
817	P V H CORP				
818	P V H CORP				
819	P V H CORP				
820	P V H CORP				
821	P V H CORP				
822	P P G INDUSTRIES INC				
823	P P G INDUSTRIES INC				
824	P P G INDUSTRIES INC				
825	P P G INDUSTRIES INC				
826	ORACLE CORP	5.75%	4/15/18		
827	ORACLE CORP				
828	ONTARIO (PROVINCE OF) 4.0%	100/71			
829	ONTARIO (PROVINCE OF) 4.0%	100/71			
830	ONEOK INC				
831	OIL STS INTL INC				
832	OIL STS INTL INC				
833	OFFICE DEPOT INC				
834	OFFICE DEPOT INC				
835	OCEANERFING INTL INC				
836	OCEANERFING INTL INC				
837	OCEANERFING INTL INC				
838	OASIS PETROLEUM INC				
839	NEUSTAR INC-CLASS A				
840	NEUSTAR INC-CLASS A				

[illegible]

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

Long Term CG Distributions		Short Term CG Distributions		Amount														144,977	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						
923 LEAR CORP	521865204		5/9/2012	8/20/2012	817			838	-21					2,984,863					
926 LEAR CORP	521865204		1/19/2012	8/20/2012	4,495			4,771	-276										
927 LEAR CORP W/I	521865204		1/6/2010	1/11/2012	7,780			6,903	877										
928 LKQ CORP	507889208		12/22/2011	3/28/2012	31,890			30,287	1,603										
929 KRAFT FOODS GROUP INC	500760108		9/23/2011	10/10/2012	160,513			128,496	40,014										
930 O'REILLY AUTOMOTIVE INC	871035107		12/22/2011	8/21/2012	17,288			16,043	1,243										
931 O'REILLY AUTOMOTIVE INC	871035107		12/22/2011	8/20/2012	5,190			4,813	377										
932 O'REILLY AUTOMOTIVE INC	871035107		12/22/2011	2/10/2012	5,008			4,813	193										
933 INXSTAGE MEDICAL INC	87072V103		11/22/2011	8/21/2012	3,563			5,433	-1,870										
934 INXSTAGE MEDICAL INC	87072V103		7/25/2011	8/20/2012	11,580			18,010	-6,430										
935 INXSTAGE MEDICAL INC	87072V103		7/25/2011	8/20/2012	4,388			6,728	-2,380										
937 NAROT 2010-A A4 131% 9/15/18	65476B6D5		8/15/2010	6/26/2012	48,750			48,992	-242										
938 NEXTERA ENERGY INC	65539F101		9/23/2011	6/14/2012	38,583			35,478	1,105										
939 NEXTERA ENERGY INC	65539F101		9/23/2011	6/21/2012	3			3	0										
940 NEWMARKET CORP	651587107		8/26/2011	12/13/2012	3,997			3,728	269										
941 NEWMARKET CORP	651587107		8/26/2011	2/10/2012	10,917			9,011	1,906										
942 NEWMARKET CORP	651587107		8/26/2011	2/10/2012	13,120			10,942	2,178										
943 NEWMARKET CORP	651587107		8/26/2011	29/2012	7,080			5,793	1,287										
944 NEWMARKET CORP	651587107		11/16/2011	29/2012	3,540			3,333	207										
945 NEW JERSEY ST TPK AU 7 10% 7/10/14	646139X63		12/8/2010	7/6/2012	28,666			20,000	8,666										
946 MICROCHIP TECHNOLOGY INC	595017104		9/21/2012	10/17/2012	18,816			17,828	1,188										
947 MICROCHIP TECHNOLOGY INC	595017104		1/18/2012	4/3/2012	4,048			4,174	-126										
948 MICROS SYS INC	594901100		4/14/2011	8/21/2012	22,475			23,831	-1,458										
949 MICROS SYS INC	594901100		4/14/2011	8/20/2012	7,650			8,147	-497										
950 MARKETAXESS HLDGS INC	57080D108		8/12/2011	8/20/2012	1,602			1,468	136										
951 MARKETAXESS HLDGS INC	57080D108		9/9/2011	8/21/2012	7,388			6,759	609										
952 MET LIFE GLOB FNDG 7.717% 2/15/19	59158RA15		2/12/2009	9/31/2012	12,866			10,213	2,653										
953 MET LIFE GLOB FNDG 7.717% 2/15/19	59158RA15		2/12/2009	8/25/2012	6,357			5,107	1,250										
954 MET LIFE GLOB FNDG 7.717% 2/15/19	59158RA15		5/27/2009	8/25/2012	12,714			10,469	2,245										
955 MERCK & CO INC	58933Y105		11/10/2011	10/24/2012	13,768			10,515	3,253										
956 MERCK & CO INC	58933Y105		12/16/2011	10/24/2012	1,377			1,086	291										
957 MERCK & CO INC	58933Y105		12/15/2011	9/26/2012	286,044			238,106	47,938										
958 MERCK & CO INC	58933Y105		12/15/2011	9/25/2012	55,540			52,348	3,192										
959 MERCK & CO INC	58933Y105		9/12/2012	8/25/2012	134,836			111,365	23,471										
960 MEDICIS PHARMACEUTICAL CORP CL	53489Q309		3/29/2011	3/29/2012	60			65	-5										
961 MEDICIS PHARMACEUTICAL CORP CL	53489Q309		3/29/2011	3/22/2012	7,501			6,738	763										
962 MEDICIS PHARMACEUTICAL CORP CL	53489Q309		3/28/2011	3/22/2012	728			650	78										
963 MEDICIS PHARMACEUTICAL CORP CL	53489Q309		3/28/2011	3/42/2012	3,111			2,789	312										
964 MEDICIS PHARMACEUTICAL CORP CL	53489Q309		3/28/2011	3/22/2012	6,286			5,684	602										
965 KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		9/8/2010	5/30/2012	34,884			33,122	1,762										
966 KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		9/8/2010	5/24/2012	28,979			27,802	1,177										
967 KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		9/8/2010	5/24/2012	23,213			22,082	1,131										
968 KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		9/8/2010	5/16/2012	52,319			49,684	2,635										
969 KOHLER CORP	500255104		8/10/2012	12/13/2012	28,866			33,598	-4,732										
970 KODIAK OIL & GAS CORP	50015Q100		3/12/2012	8/20/2012	5,947			6,248	-301										
971 KIRBY CORP	497269108		2/9/2012	8/20/2012	16,310			16,853	-543										
972 KIRBY CORP	497269108		12/15/2011	9/25/2012	16,284			22,374	-6,090										
973 KINDER MORGAN INC	49456B101		9/23/2011	4/9/2012	9,458			6,141	3,317										
974 KIMCO REALTY CORP	49446R109		1/11/2012	8/21/2012	25,173			21,084	4,089										
975 KIMCO REALTY CORP	49446R109		1/11/2012	8/20/2012	8,276			6,971	1,305										
976 KIMCO REALTY CORP	49446R109		9/23/2011	7/18/2012	6,124			6,185	-61										
977 KIMCO REALTY CORP	49446R109		11/10/2011	7/18/2012	3,288			2,723	565										
978 KIMBERLY CLARK CORP	49436B103		9/23/2011	12/12/2012	7,708			6,247	1,461										
979 KELLOGG CO	487836108		9/23/2011	7/18/2012	13,925			15,187	-1,262										
980 KELLOGG CO	487836108		9/23/2011	3/19/2012	12,100			12,045	55										
981 KANSAS CITY SOUTHERN	485170302		2/5/2010	8/21/2012	36,738			14,017	22,721										
982 KANSAS CITY SOUTHERN	485170302		2/5/2010	8/20/2012	3,665			1,481	2,184										
983 KANSAS CITY SOUTHERN	485170302		3/25/2010	8/20/2012	8,504			8,504	0										
984 KBR INC	48242W108		10/27/2009	8/20/2012	14,491			11,783	2,708										
985 KBR INC	48242W108		10/27/2009	8/20/2012	4,664			3,855	809										
986 JOY GLOBAL INC	481165108		2/19/2010	3/6/2012	3,180			2,012	1,168										
987 JOY GLOBAL INC	481165108		2/19/2010	3/6/2012	9,418			6,035	3,383										
988 JOY GLOBAL INC	481165108		2/19/2010	2/6/2012	3,481			2,012	1,469										
989 JOHNSON CONTROLS INC 5.5% 1/15/19	478369A08		4/5/2010	4/18/2012	22,823			21,484	1,339										
990 JOHNSON CONTROLS INC 5.5% 1/15/19	478369A08		3/4/2010	4/18/2012	33,934			32,452	1,482										
991 JOHNSON CONTROLS INC 5.5% 1/15/19	478369A08		1/22/2010	4/18/2012	84,835			78,227	6,608										
992 JOHNSON CONTROLS INC	478366107		9/23/2011	7/11/2012	70,588			69,374	1,214										
993 MARKETAXESS HLDGS INC	57060D108		9/9/2011	8/20/2012	2,590			2,351	239										
994 JOY GLOBAL INC	481165108		10/7/2011	2/9/2012	2,590			2,610	-20										
995 JOY GLOBAL INC	481165108		10/7/2011	12/6/2012	6,535			4,784	1,751										
996 JONES LANG LASALLE INC	48020Q107		2/10/2012	8/21/2012	22,769			26,093	-3,324										
997 JONES LANG LASALLE INC	48020Q107		2/10/2012	8/20/2012	7,037			8,154	-1,097										
998 JOHNSON CONTROLS INC 3.75% 12/01/19	57060D108		4/19/2012	8/25/2012	47,156			48,714	-1,558										
999 MARKETAXESS HLDGS INC	57060D108		8/30/2011	8/20/2012	324			323	1										
1000 MARKETAXESS HLDGS INC	57060D108		8/27/2011	8/20/2012	971			956	15										

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

Long Term CG Distributions										Short Term CG Distributions									
Amount										Amount									
144.077										144.077									
	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	3,962	39,500,833	2,984,863	0	0	0	0	2,984,863			
1093	FNMA POOL # 881644 4.5% 8/01/23	31415BBM0		10/14/2009	6/25/2012	1,876			0	1,948	-72	0	0	0	0				
1094	FNMA POOL # 881644 4.5% 8/01/23	31415BBM0		10/14/2009	5/25/2012	2,536			0	2,633	-97	0	0	0	0				
1095	FNMA POOL # 881644 4.5% 8/01/23	31415BBM0		10/14/2009	4/25/2012	2,098			0	2,178	-81	0	0	0	0				
1096	FNMA POOL # 881644 4.5% 8/01/23	31415BBM0		10/14/2009	3/25/2012	2,159			0	2,242	-83	0	0	0	0				
1097	FNMA POOL # 881644 4.5% 8/01/23	31415BBM0		10/14/2009	2/25/2012	923			0	957	-36	0	0	0	0				
1098	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	1/21/2012	2,031			0	2,172	-139	0	0	0	0				
1099	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	1/25/2012	2,540			0	2,713	-173	0	0	0	0				
1100	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	1/25/2012	3,947			0	4,217	-270	0	0	0	0				
1101	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	9/25/2012	2,307			0	2,485	-158	0	0	0	0				
1102	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	10/25/2012	4,060			0	4,337	-277	0	0	0	0				
1103	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	6/25/2012	5,154			0	5,506	-352	0	0	0	0				
1104	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	7/25/2012	4,268			0	4,582	-293	0	0	0	0				
1105	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	5/25/2012	3,634			0	3,882	-248	0	0	0	0				
1106	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	5/25/2012	3,265			0	3,488	-223	0	0	0	0				
1107	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	4/25/2012	3,840			0	4,102	-262	0	0	0	0				
1108	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	3/25/2012	2,241			0	2,394	-153	0	0	0	0				
1109	FNMA POOL # 875268 5.5% 5/1/38	31415S6D0		4/20/2011	2/25/2012	1,811			0	1,935	-124	0	0	0	0				
1110	FNMA POOL # 895301 4.5% 3/01/23	31414CRW0		5/20/2008	1/26/2012	568			0	585	-17	0	0	0	0				
1111	FNMA POOL # 895301 4.5% 3/01/23	31414CRW0		5/20/2008	1/26/2012	718			0	739	-21	0	0	0	0				
1112	FNMA POOL # 862401 4.5% 3/01/23	31414CRW0		5/20/2008	1/26/2012	1,310			0	1,348	-38	0	0	0	0				
1113	FNMA POOL # 862401 4.5% 3/01/23	31414CRW0		5/20/2008	1/26/2012	563			0	580	-17	0	0	0	0				
1114	FNMA POOL # 862401 4.5% 3/01/23	31414CRW0		5/20/2008	8/25/2012	968			0	1,017	-38	0	0	0	0				
1115	FNMA POOL # 862401 4.5% 3/01/23	31414CRW0		5/20/2008	8/25/2012	712			0	723	-21	0	0	0	0				
1116	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	1/23/2012	9,202			0	9,752	-550	0	0	0	0				
1117	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	1/23/2012	5,009			0	5,309	-300	0	0	0	0				
1118	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	1/23/2012	13,491			0	14,289	-808	0	0	0	0				
1119	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	1/23/2012	9,489			0	10,037	-548	0	0	0	0				
1120	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	8/25/2012	6,778			0	7,163	-405	0	0	0	0				
1121	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	8/25/2012	10,869			0	11,307	-438	0	0	0	0				
1122	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	7/25/2012	3,188			0	3,379	-191	0	0	0	0				
1123	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	6/25/2012	323			0	342	-19	0	0	0	0				
1124	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	4/25/2012	1,985			0	2,103	-118	0	0	0	0				
1125	FNMA POOL # AC2711TA 4.0% 2/01/42	3138E7A11		2/23/2012	4/25/2012	1,968			0	2,088	-116	0	0	0	0				
1126	FNMA POOL # AC2439 3.5% 2/01/27	3138E6V64		2/8/2012	1/23/2012	2,024			0	2,145	-121	0	0	0	0				
1127	FNMA POOL # AC2439 3.5% 2/01/27	3138E6V64		2/8/2012	1/23/2012	1,829			0	1,921	-98	0	0	0	0				
1128	FNMA POOL # AC2439 3.5% 2/01/27	3138E6V64		2/8/2012	1/23/2012	2,070			0	2,195	-125	0	0	0	0				
1129	FNMA POOL # AC2439 3.5% 2/01/27	3138E6V64		2/8/2012	1/23/2012	504			0	535	-31	0	0	0	0				
1130	PILGRIMS PRIDE CORP	72147K108		5/11/2012	7/10/2012	178		166	0	259	-80	0	0	0	0				
1131	PILGRIMS PRIDE CORP	72147K108		5/22/2012	7/6/2012	550		166	0	716	-116	0	0	0	0				
1132	PILGRIMS PRIDE CORP	72147K108		5/22/2012	7/6/2012	185		129	0	239	-54	0	0	0	0				
1133	PILGRIMS PRIDE CORP	72147K108		5/24/2012	7/6/2012	431		129	0	560	-109	0	0	0	0				
1134	PIER 1 IMPORTS INC	720278108		12/23/2011	5/18/2012	10,601			0	9,492	1,109	0	0	0	0				
1135	PIER 1 IMPORTS INC	720278108		12/22/2011	5/18/2012	1,228			0	1,086	133	0	0	0	0				
1136	PIER 1 IMPORTS INC	720278108		9/23/2011	4/19/2012	7,989			0	7,097	892	0	0	0	0				
1137	PEIZER INC	717081103		12/6/2011	6/28/2012	7,362			0	5,748	1,634	0	0	0	0				
1138	PETROBRAS INTL FIN C 3.75% 12/7/27	71645WAR2		12/6/2011	6/28/2012	32,274			0	29,940	2,334	0	0	0	0				
1139	PETROBRAS INTL FIN C 3.75% 12/7/27	71645WAR2		12/6/2011	6/28/2012	21,516			0	20,141	1,375	0	0	0	0				
1140	PETROBRAS INTL FIN C 3.75% 12/7/27	71645WAR2		12/6/2011	6/28/2012	21,547			0	20,231	1,316	0	0	0	0				
1141	PETROBRAS INTL FIN C 3.75% 12/7/27	71645WAR2		11/12/2010	6/25/2012	22,961			0	14,950	2,271	0	0	0	0				
1142	PEPSICO INC	713448BN7		3/30/2012	8/21/2012	16,401			0	20,045	2,916	0	0	0	0				
1143	PEPSICO INC	713448BN7		4/6/2011	8/21/2012	1,025			0	17,446	-1,045	0	0	0	0				
1144	PENTAIR INC	706831105		4/6/2011	2/15/2012	1,254			0	1,004	21	0	0	0	0				
1145	FLHMC GOLD G06222 4.0% 1/01/41	3128M6S73		8/20/2009	12/31/2012	3,089			0	3,201	-132	0	0	0	0				
1146	FLHMC GOLD G06222 4.0% 1/01/41	3128M6S73		12/10/2012	12/31/2012	523			0	585	-42	0	0	0	0				
1147	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	12/31/2012	697			0	745	-48	0	0	0	0				
1148	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	12/31/2012	551			0	589	-38	0	0	0	0				
1149	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	11/15/2012	566			0	627	-41	0	0	0	0				
1150	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	10/15/2012	692			0	708	-46	0	0	0	0				
1151	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	9/15/2012	609			0	651	-42	0	0	0	0				
1152	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	7/15/2012	759			0	812	-53	0	0	0	0				
1153	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	6/15/2012	708			0	782	-51	0	0	0	0				
1154	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	5/15/2012	693			0	758	-50	0	0	0	0				
1155	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	4/15/2012	861			0	709	-46	0	0	0	0				
1156	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	3/15/2012	608			0	650	-42	0	0	0	0				
1157	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/10/2010	2/15/2012	624			0	687	-43	0	0	0	0				
1158	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		7/21/2010	12/31/2012	839			0	904	-48	0	0	0	0				
1159	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/27/2012	10/25/2012	1,527			0	1,603	-76	0	0	0	0				
1160	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/27/2012	10/25/2012	308			0	326	-18	0	0	0	0				
1161	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/27/2012	9/25/2012	2,468			0	2,589	-121	0	0	0	0				
1162	FLHMC GOLD G04219 3.5% 4/01/38	3138M6AU2		6/27/2012	8/25/2012	284			0	311	-17	0	0	0	0				
1163	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	2,358			0	2,472	-15	0	0	0	0				
1164	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	2,229			0	2,339	-110	0	0	0	0				
1165	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	2,032			0	2,050	-18	0	0	0	0				
1166	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	2,372			0	2,394	-22	0	0	0	0				
1167	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	2,045			0	2,064	-18	0	0	0	0				
1168	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	1,453			0	1,466	-13	0	0	0	0				
1169	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	2,918			0	2,945	-27	0	0	0	0				
1170	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	4,658			0	4,590	68	0	0	0	0				
1171	FNMA POOL # AH3620 3.5% 1/01/28	3138A5AW2		6/27/2012	7/25/2012	6,568			0	6,568	0	0	0	0	0				
1172	FNMA POOL # AH3620 3.																		

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

Long Term CG Distributions										Short Term CG Distributions										Amount	
144,977										0										0	
Description of Property Sold	CUISIP #	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	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
1177 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	11/25/2012	6,207			0	8,080	127	0	0	127								
1178 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	10/25/2012	7,555			0	7,435	120	0	0	120								
1179 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	9/25/2012	3,370			0	3,315	55	0	0	55								
1180 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	8/25/2012	3,389			0	3,332	57	0	0	57								
1181 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	7/25/2012	3,741			0	3,677	64	0	0	64								
1182 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	6/25/2012	2,300			0	2,259	41	0	0	41								
1183 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	5/25/2012	1,747			0	1,716	31	0	0	31								
1184 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	4/25/2012	2,499			0	2,453	46	0	0	46								
1185 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	3/25/2012	3,104			0	3,044	60	0	0	60								
1186 FNMA POOL # AH3518 4.0% 2/01/41	3138A44D4		4/8/2011	2/25/2012	2,927			0	2,869	58	0	0	58								
1187 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	12/31/2012	936			0	1,036	39	0	0	39								
1188 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	12/25/2012	836			0	872	36	0	0	36								
1189 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	11/25/2012	1,029			0	1,068	40	0	0	40								
1190 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	10/25/2012	884			0	928	35	0	0	35								
1191 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	9/25/2012	1,020			0	1,059	39	0	0	39								
1192 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	8/25/2012	1,072			0	1,113	41	0	0	41								
1193 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	7/25/2012	905			0	941	36	0	0	36								
1194 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	6/25/2012	1,049			0	1,089	40	0	0	40								
1195 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	5/25/2012	1,041			0	1,082	41	0	0	41								
1196 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	4/25/2012	1,120			0	1,164	44	0	0	44								
1197 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	3/25/2012	1,009			0	1,049	39	0	0	39								
1198 FNMA POOL # 55528 6.0% 4/01/33	31385X095		2/20/2009	2/25/2012	945			0	983	37	0	0	37								
1199 FEDERAL RLT INVS TRUST	313747206		8/20/2012	10/17/2012	1,728			0	1,706	22	0	0	22								
1200 FEDERAL RLT INVS TRUST	313747206		8/21/2012	10/17/2012	9,722			0	9,627	95	0	0	95								
1201 FEDERAL RLT INVS TRUST	313747206		8/21/2012	10/18/2012	15,888			0	15,404	284	0	0	284								
1202 FNMA POOL # 255364 6.0% 8/01/34	31371LTV1		2/17/2009	12/31/2012	1,561			0	1,622	61	0	0	61								
1203 FNMA POOL # 255364 6.0% 8/01/34	31371LTV1		2/17/2009	12/25/2012	1,743			0	1,811	68	0	0	68								
1204 FNMA POOL # 255364 6.0% 8/01/34	31371LTV1		2/17/2009	11/25/2012	1,618			0	1,682	64	0	0	64								
1205 FNMA POOL # 255364 6.0% 8/01/34	31371LTV1		2/17/2009	10/25/2012	1,984			0	2,072	78	0	0	78								
1206 FNMA POOL # 255364 6.0% 8/01/34	31371LTV1		2/17/2009	9/25/2012	1,432			0	1,489	57	0	0	57								
1207 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	9/25/2012	2,977			0	3,033	56	0	0	56								
1208 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	12/15/2012	3,200			0	3,261	61	0	0	61								
1209 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	11/15/2012	2,247			0	2,289	42	0	0	42								
1210 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	10/15/2012	2,608			0	2,657	49	0	0	49								
1211 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	9/15/2012	3,468			0	3,471	65	0	0	65								
1212 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	8/15/2012	1,757			0	1,780	33	0	0	33								
1213 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	7/15/2012	2,060			0	2,098	39	0	0	39								
1214 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	6/15/2012	112,532			0	106,847	5,685	0	0	5,685								
1215 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	5/15/2012	1,882			0	1,898	36	0	0	36								
1216 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	4/15/2012	3,654			0	3,723	69	0	0	69								
1217 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	3/15/2012	3,243			0	3,304	61	0	0	61								
1218 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	2/15/2012	2,565			0	2,614	49	0	0	49								
1219 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		12/17/2010	1/15/2012	1,703			0	1,735	32	0	0	32								
1220 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		4/8/2011	6/25/2012	93,842			0	86,794	7,078	0	0	7,078								
1221 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		4/8/2011	5/15/2012	1,697			0	1,684	33	0	0	33								
1222 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		4/8/2011	4/15/2012	2,307			0	2,262	45	0	0	45								
1223 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		4/8/2011	3/15/2012	2,764			0	2,708	56	0	0	56								
1224 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		4/8/2011	2/15/2012	2,220			0	2,173	47	0	0	47								
1225 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		4/8/2011	1/15/2012	1,404			0	1,374	30	0	0	30								
1226 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	12/31/2012	2,547			0	2,705	158	0	0	158								
1227 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	11/15/2012	2,077			0	2,206	129	0	0	129								
1228 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	10/15/2012	2,978			0	3,163	185	0	0	185								
1229 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	9/15/2012	3,231			0	3,432	200	0	0	200								
1230 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	8/15/2012	2,519			0	2,675	156	0	0	156								
1231 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	7/15/2012	1,768			0	1,878	110	0	0	110								
1232 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	6/25/2012	2,759			0	2,749	287	0	0	287								
1233 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	5/15/2012	3,082			0	3,273	181	0	0	181								
1234 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	4/15/2012	2,127			0	2,258	132	0	0	132								
1235 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	3/15/2012	2,702			0	2,870	168	0	0	168								
1236 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	2/15/2012	2,635			0	2,788	163	0	0	163								
1237 FLMC GOLD A95828 4.5% 12/01/40	312844PMT		7/22/2010	1/15/2012	1,788			0	1,831	59	0	0	59								
1238 FLMC GOLD A90393 5.0% 12/01/39	312938NJB		3/8/2010	12/31/2012	1,431			0	1,480	31	0	0	31								
1239 FLMC GOLD A90393 5.0% 12/01/39	312938NJB		3/8/2010	11/15/2012	2,211			0	2,303	92	0	0	92								
1240 FLMC GOLD A90393 5.0% 12/01/39	312938NJB		3/8/2010	10/15/2012	3,052			0	3,178	126	0	0	126								
1241 FLMC GOLD A90393 5.0% 12/01/39	312938NJB		3/8/2010	9/15/2012	3,692			0	3,844	152	0	0	152								
1242 FLMC GOLD A90393 5.0% 12/01/39	312938NJB		10/26/2009	8/15/20																	

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										144,977	
									</		

Long Term CG Distributions
Short Term CG Distributions

[illegible]

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

Long Term CG Distributions		Short Term CG Distributions		Amount		144,977		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0	
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Amount		Short Term CG Distributions		Amount		42,481,734		0		3,982		39,500,833		2,984,863		0		0		2,984,863	
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 F.M.V. Over Adj. Basis	Gain Minus Excess of F.M.V. Over Adj. Basis of Losses										
1597 CBRE GROUP INC	12504L109		10/10/2011	1/11/2012	9,325			17,772	1,553				1,553										
1598 CBRE GROUP INC	12504L109		8/6/2010	1/11/2012	16,447			17,539	-1,092				-1,092										
1599 CBRE GROUP INC	12504L109		8/6/2010	1/11/2012	2,713			2,939	-226				-226										
1600 BRUNSWICK CORP	117043108		10/24/2011	3/2/2012	5,511			4,504	1,007				1,007										
1601 BRUNSWICK CORP	117043108		10/21/2011	3/2/2012	2,756			2,157	599				599										
1602 BRUNSWICK CORP	117043108		10/21/2011	3/2/2012	11,023			8,619	2,404				2,404										
1603 BRUNSWICK CORP	117043109		10/21/2011	3/2/2012	3,215			2,519	696				696										
1604 BRUNSWICK CORP	117043109		10/24/2011	2/10/2012	5,169			4,318	851				851										
1605 CITIGROUP INC	172987424		1/31/2011	1/21/2012	9,487			15,021	-5,534				-5,534										
1606 CITIGROUP INC	172987424		1/31/2011	1/21/2012	16,530			28,270	-9,740				-9,740										
1607 CITIGROUP INC	172987424		1/31/2011	1/21/2012	18,804			29,887	-11,083				-11,083										
1608 CITIGROUP INC	172987424		1/31/2011	1/21/2012	30			48	-18				-18										
1609 CITIGROUP INC	172987424		1/31/2011	1/21/2012	5,754			9,160	-3,406				-3,406										
1610 CITIGROUP INC	172987424		1/31/2011	1/21/2012	10,188			16,175	-5,977				-5,977										
1611 CITIGROUP INC	172987424		1/31/2011	1/21/2012	3,897			6,192	-2,295				-2,295										
1612 CITIGROUP INC	172987424		1/31/2011	1/21/2012	5,145			8,162	-3,017				-3,017										
1613 CITIGROUP INC	172987424		1/31/2011	1/21/2012	9,102			14,345	-5,243				-5,243										
1614 CITIGROUP INC	172987424		1/31/2011	1/21/2012	30,607			48,995	-18,388				-18,388										
1615 CITIGROUP INC	172987424		1/31/2011	1/21/2012	30			48	-18				-18										
1616 CITIGROUP INC 7.5%	172987418		9/23/2011	9/13/2012	20,786			16,211	4,575				4,575										
1617 CITIGROUP INC 7.5%	172987418		9/23/2011	9/13/2012	7,860			6,982	878				878										
1618 CITIGROUP INC PFD	172987418		9/23/2011	3/28/2012	3,337			2,908	429				429										
1619 DISCO SYSTEMS INC	5 55 2022/16		2/6/2009	8/30/2012	52,225			48,125	4,100				4,100										
1620 CIMAREX ENERGY CO	171798101		3/1/2012	8/21/2012	20,785			27,924	-7,139				-7,139										
1621 CIMAREX ENERGY CO	171798101		3/1/2012	8/21/2012	7,355			9,856	-2,501				-2,501										
1622 CIEVA CORP	171778309		4/20/2012	8/21/2012	11,868			11,164	704				704										
1623 CIEVA CORP	171778309		4/20/2012	8/21/2012	4,018			3,776	242				242										
1624 CIEVA CORP	171778309		4/20/2012	8/21/2012	6,243			6,868	-625				-625										
1625 CHURCH & DWIGHT INC	171340102		5/8/2012	8/21/2012	7,148			6,818	328				328										
1626 CHURCH & DWIGHT INC	171340102		5/8/2012	8/21/2012	5,487			5,385	102				102										
1627 CHURCH & DWIGHT INC	171340102		6/28/2012	8/21/2012	1,099			1,074	25				25										
1628 APACHE CORP	037411A28		4/3/2012	5/22/2012	15,289			15,032	257				257										
1629 APACHE CORP	037411A28		4/3/2012	5/22/2012	30,578			29,898	680				680										
1630 APACHE CORP	037411A28		4/3/2012	5/17/2012	15,360			15,032	328				328										
1631 APACHE CORP	037411A28		4/5/2012	5/17/2012	30,761			30,143	618				618										
1632 AN MERGER	037389103		1/1/2012	4/2/2012	270,252			263,714	6,538				6,538										
1633 ANNAL CAPITAL MANAGEMENT INC	035710409		9/23/2011	3/28/2012	22,733			25,576	-2,843				-2,843										
1634 ANN INC	035823107		3/30/2012	8/21/2012	2,785			2,316	470				470										
1635 ANALOG DEVICES INC	032854105		1/18/2012	8/21/2012	424			432	-8				-8										
1636 ANALOG DEVICES INC	032854105		1/18/2012	8/21/2012	2,360			2,274	86				86										
1637 ANALOG DEVICES INC	032854105		1/18/2012	8/21/2012	3,443			3,482	-49				-49										
1638 ANALOG DEVICES INC	032854105		1/18/2012	4/3/2012	392			392	0				0										
1639 ANALOG DEVICES INC	032854105		1/24/2011	4/3/2012	3,521			3,868	-347				-347										
1640 AMTRUST FINANCIAL SERVICES	032353039		4/4/2012	8/21/2012	3,523			3,216	307				307										
1641 AMTRUST FINANCIAL SERVICES	032353039		11/4/2011	8/21/2012	1,468			1,343	125				125										
1642 AMTRUST FINANCIAL SERVICES	032353039		11/3/2011	8/21/2012	587			534	53				53										
1643 AMTRUST FINANCIAL SERVICES	032353039		11/3/2011	8/21/2012	15,591			14,078	1,513				1,513										
1644 AMTRUST FINANCIAL SERVICES	032353039		11/4/2011	8/20/2012	9,509			5,909	3,600				3,600										
1645 AMTRUST FINANCIAL SERVICES	032353039		4/3/2012	8/20/2012	522			540	-18				-18										
1646 AMGEN INC	031153902		2/24/2012	8/30/2012	11,540			11,198	342				342										
1647 AMETEK INC NEW	031100100		2/27/2009	8/21/2012	36,838			12,910	23,928				23,928										
1648 AMETEK INC NEW	031100100		2/27/2009	8/20/2012	4,106			1,451	2,655				2,655										
1649 AMETEK INC NEW	031100100		11/20/2008	8/20/2012	8,161			3,014	5,147				5,147										
1650 AMETEK INC NEW	031100100		11/20/2008	7/13/2012	17			8	11				11										
1651 AMETEK INC NEW	031100100		11/20/2008	7/13/2012	4,603			1,888	2,715				2,715										
1652 AMCAR 2011-3 A3	03063PAC8		8/9/2011	6/28/2012	65,305			64,992	313				313										
1653 AMCAR 2010-3 A3	03063PAC8		8/15/2010	6/28/2012	78,165			78,001	164				164										
1654 AMCAR 2010-3 A3	03063PAC8		8/15/2010	6/28/2012	1,987			1,987	0				0										
1655 COMMIT TO PUR FILM GO	5014/02R032653		4/9/2012	5/10/2012	176,694			175,312	1,382				1,382										
1656 COMMIT TO PUR FILM GO	5014/02R032648		3/5/2012	4/9/2012	165,488			164,662	826				826										
1657 COMMIT TO PUR FILM SF	5014/02R032648		5/15/2012	6/8/2012	260,742			249,625	1,117				1,117										
1658 COMMIT TO PUR FILM SF	5014/02R032648		4/11/2012	5/15/2012	234,281			232,805	1,476				1,476										
1659 COMMIT TO PUR FILM GO	4012/02R030942		3/5/2012	4/11/2012	217,875			217,850	25				25										
1660 COMMIT TO PURCHASE FILM	3012/02R030934		2/14/2012	3/5/2012	176,800			175,845	955				955										
1661 COMMIT TO PUR FILM GO	4012/02R030934		1/9/2012	2/14/2012	155,487			153,164	2,323				2,323										
1662 COMMIT TO PUR FILM GO	4012/02R030934		12/5/2011	1/6/2012	204,755			169,500	35,255				35,255										
1663 AMERICAN INTL GROUP	00846U101		9/23/2011	6/4/2012	829			692	137				137										
1664 AGLENT TECHNOLOGIES INC	00846U101		12/21/2010	8/21/2012	28,072			24,067	4,005				4,005										
1665 AFFILIATED MANAGERS GROUP INC	008552108		3/16/2011	8/21/2012	9,778			8,428	1,350				1,350										
1666 AFFILIATED MANAGERS GROUP INC	008552108		8/21/2010	8/20/2012	10,694			10,046	648				648										
1667 AFFILIATED MANAGERS GROUP INC	00751Y106		8/21/2012	1/27/2012	3,819			3,562	257				257										
1668 ADVANCED AUTO PTS INC	004764106		1/13/2011	1/4/2012	1,278			2,449	-1,170				-1,170										
1669 ADVANCED AUTO PTS INC	004764106		7/30/2010	1/4/2012	11,253			12,928	-1,675				-1,675										
1671 ACME PACKET INC	003854100		8/26/2011	3/6/2012	3,907			2,355	1,552				1,552										
1672 ABOMED INC	003854100		10/18/2011	3/6/2012	585			358	228				228										
1673 ABOMED INC	003854100		5/23/2011	3/5/2012	14,631			9,118	5,513				5,513										
1674 ABOMED INC	003854100		10/18/2011	3/5/2012	4,280			3,908	372				372										
1675 ABOMED INC	003854100		10/18/2011	3/5/2012	3,041			1,823	1,218				1,218										
1676 ABOMED INC	003854100		5/23/2011	3/5/2012	2,230			1,984	246				246										
1677 ABOMED INC	003854100		5/23/2011	3/5/2012	204			181	23				23										
1678 ABOMED INC	003854100		5/24/2011	3/2/2012	2,242			2,022	220				220										
1679 ABOMED INC	003854100		5/20/2011	3/2/2012	4,892			4,358	533				533										

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

Long Term CG Distributions		Amount		Short Term CG Distributions		Amount							
		144,977				42,481,734							
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 12/31/83	Adjusted Basis as of 12/31/83	Excess of FMV Over Adjusted Basis	Gain/Minus Excess of FMV Over Adjusted Basis or Losses
16811ABERGROMBIE & FITCH CO CL A	0022898207		5/2/2012	5/18/2012	12,362		0	18,138	-5,874	0	0	0	-5,874
16821AT&T INC	002082RAX0		4/18/2012	8/25/2012	11,270		0	11,241	29	0	0	0	29
16831AT&T INC	002088R102		1/1/2008	1/16/2012	68,758		0	51,408	18,349	0	0	0	18,349
16841AT&T INC	002068R102		8/28/2012	10/15/2012	3,878		0	4,220	-342	0	0	0	-342
16851AT&T INC	002068R102		9/28/2012	10/15/2012	3,173		31	3,453	-249	0	0	0	-249
16861AMERICAN FINL GROUP INC OHIO	025632T04		8/21/2012	10/16/2012	2,315		0	2,278	39	0	0	0	39
16871AMERICAN FINL GROUP INC OHIO	025632T04		8/21/2012	10/16/2012	9,831		0	9,483	348	0	0	0	348
16881AMERICAN EAGLE OUTFITTERS INC NE	025533E108		12/29/2011	1/20/2012	8,845		0	8,575	-270	0	0	0	-270
16891AMERICAN EAGLE OUTFITTERS INC NE	025533E108		12/29/2011	1/20/2012	9,907		0	9,907	0	0	0	0	0
16901AMERICAN CAPITAL AGENCY CORP	025033X105		3/28/2012	9/21/2012	7,038		0	5,652	1,386	0	0	0	1,386
16911AMERICAN CAMPUS COMMUNITIES	024835T00		10/10/2011	8/21/2012	31,448		0	28,386	5,062	0	0	0	5,062
16921AMERICAN CAMPUS COMMUNITIES	024835T00		10/10/2011	8/21/2012	5,908		0	5,971	-63	0	0	0	-63
16931AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	4,543		0	3,871	672	0	0	0	672
16941AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	1,083		0	981	102	0	0	0	102
16951AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	400,005		0	331,597	68,403	0	0	0	68,403
16961AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	92,876		0	88,317	4,559	0	0	0	4,559
16971AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	34,272		0	30,008	4,268	0	0	0	4,268
16981AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	232,319		0	200,390	31,929	0	0	0	31,929
16991AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	31,139		0	27,000	4,139	0	0	0	4,139
17001AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	285,053		0	243,434	41,619	0	0	0	41,619
17011AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	12,356		0	12,356	0	0	0	0	0
17021AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	51,624		0	48,008	3,616	0	0	0	3,616
17031AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17041AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17051AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17061AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17071AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17081AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17091AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17101AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17111AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17121AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17131AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17141AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17151AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17161AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17171AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17181AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17191AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17201AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17211AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17221AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17231AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17241AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17251AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17261AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17271AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17281AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17291AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17301AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17311AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17321AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17331AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17341AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17351AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17361AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17371AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17381AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343
17391AMERICAN CAMPUS COMMUNITIES	024835T00		1/18/2011	8/20/2012	147,343		0	140,000	7,343	0	0	0	7,343

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

	Date	Amount
1 Credit from prior year return		1 5,320
2 First quarter estimated tax payment		2
3 Second quarter estimated tax payment		3
4 Third quarter estimated tax payment		4
5 Fourth quarter estimated tax payment	12/10/2012	5 62,887
6 Other payments		6
7 Total		7 68,207

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Recipient(s) paid during the year

Name

VIBRANT PITTSBURGH

Street

P O BOX 1544

City

PITTSBURGH

State

PA

Zip Code

15230

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

ALLEGHENY CONFERENCE ON COMMUNITY DEVELOPMENT

Street

11 STANWIX STREET, 17TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222-1312

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

225,000

Name

MANCHESTER CRAFTSMEN'S GUILD

Street

1815 METROPOLITAN STREET

City

PITTSBURGH

State

PA

Zip Code

15233

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

CARNEGIE MELLON UNIVERSITY

Street

5000 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

125,000

Name

WOMANSPLACE, INC

Street

410 NINTH AVENUE

City

MCKEESPORT

State

PA

Zip Code

15132

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

10,000

Name

PENNSYLVANIA STATE UNIVERSITY

Street

17 OLD MAIN

City

UNIVERSITY PARK

State

PA

Zip Code

16802

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 2 of 10

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

Recipient(s) paid during the year

Name

EASTSIDE NEIGHBORHOOD EMPLOYMENT CENTER

Street

5321 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

70,000

Name

HOMELESS CHILDREN'S EDUCATION FUND

Street

2100 SMALLMAN STREET, 2ND FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

JEWISH FEDERATION OF GREATER PITTSBURGH

Street

234 MCKEE PLACE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

MON VALLEY INITIATIVE

Street

303-305 EAST EIGHTH AVENUE

City

HOMESTEAD

State

PA

Zip Code

15120

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

NEIGHBORWORKS WESTERN PA

Street

710 FIFTH AVENUE, SUITE 1000

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

VETERANS LEADERSHIP PROGRAM OF WESTERN PA

Street

2417 EAST CARSON STREET

City

PITTSBURGH

State

PA

Zip Code

15203

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 3 of 10

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

Recipient(s) paid during the year

Name

BETHLEHEM HAVEN

Street

905 WATSON STREET

City

PITTSBURGH

State

PA

Zip Code

15219-4709

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

EAST END COOPERATIVE MINISTRY

Street

250 NORTH HIGHLAND AVENUE

City

PITTSBURGH

State

PA

Zip Code

15206-3026

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

75,000

Name

FORBES FUNDS

Street

5 PPG PLACE, SUITE 250

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(3) TYPE I

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

60,000

Name

PITTSBURGH PUBLIC THEATER

Street

621 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

PROGRAM TO AID CITIZEN ENTERPRISE

Street

TWO GATEWAY CENTER, SUITE 1700, 603 STANWIX STREET

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

60,000

Name

UNITED WAY OF ALLEGHENY COUNTY

Street

1250 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15230-0735

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 4 of 10

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

Recipient(s) paid during the year

Name

YOUTHWORKS INC

Street

401 WOOD STREET, SUITE 1500

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

HEARTH

Street

4540 PERRYVILLE ROAD

City

PITTSBURGH

State

PA

Zip Code

15229

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

WOMEN'S CENTER AND SHELTER OF GREATER PITTSBURGH

Street

P O BO 9024

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

PITTSBURGH SYMPHONY ORCHESTRA

Street

600 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222-3259

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

150,000

Name

GREATER PITTSBURGH COMMUNITY FOOD BANK

Street

1 NORTH LINDEN STREET

City

DUQUESNE

State

PA

Zip Code

15110-1097

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

OZANAM INC

Street

304 SEABRIGHT STREET

City

PITTSBURGH

State

PA

Zip Code

15214

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

6,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 5 of 10

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

Recipient(s) paid during the year

Name

AMERICAN RED CROSS SOUTHWESTERN PA CHAPTER

Street

225 BOULEVARD OF THE ALLIES

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

ALBERT SCHWEITZER FELLOWSHIP

Street

5614 ELGIN STREET

City

PITTSBURGH

State

PA

Zip Code

15206

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

BLIND & VISION REHABILITATION

Street

1800 WEST STREET

City

HOMESTEAD

State

PA

Zip Code

15120

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

70,000

Name

DOLLAR ENERGY FUND INC

Street

15 TERMINAL STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

150,000

Name

GREATER PITTSBURGH LITERACY COUNCIL

Street

411 SEVENTH AVENUE, SUITE 550

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

MGR FOUNDATION

Street

145 44TH STREET

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 6 of 10

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

Recipient(s) paid during the year

Name

PITTSBURGH COMMUNITY REINVESTMENT GROUP

Street

1901 CENTRE AVENUE, SUITE 200

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

REBUILDING TOGETHER PITTSBURGH

Street

631 IRON CITY DRIVE

City

PITTSBURGH

State

PA

Zip Code

15205

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

70,000

Name

RONALD MCDONALD HOUSE CHARITIES OF PITTSBURGH

Street

451 44TH STREET, PENHOUSE FLOOR

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

SMART FUTURES

Street

401 WOOD STREET, SUITE 1400

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

UNIVERSITY OF PITTSBURGH INSTITUTE OF POLITICS

Street

4227 FIFTH AVENUE, 710 ALUMNI HALL

City

PITTSBURGH

State

PA

Zip Code

15260

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

TRAVELERS AID SOCIETY OF PITTSBURGH, INC

Street

103 SMITHFIELD STREET

City

PITTSBURGH

State

PA

Zip Code

15222-2203

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 7 of 10

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

Recipient(s) paid during the year

Name

EXTRA MILE EDUCATION FOUNDATION

Street

111 BOULEVARD OF THE ALLIES

City

PITTSBURGH

State

PA

Zip Code

15222-1618

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

35,000

Name

SISTERS PLACE INC

Street

418 MITCHELL AVENUE

City

CLAIRTON

State

PA

Zip Code

15025

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

KIDSVOICE

Street

437 GRANT STREET, SUITE 700

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

175,000

Name

AUBERLE

Street

1101 HARTMAN STREET

City

MCKEESPORT

State

PA

Zip Code

15132

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

75,000

Name

FAMILY SERVICES OF WESTERN PA

Street

3230 WILLIAM PITT WAY

City

PITTSBURGH

State

PA

Zip Code

15238-1361

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

75,000

Name

FAMILYLINKS

Street

2644 BANKSVILLE ROAD

City

PITTSBURGH

State

PA

Zip Code

15216

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 8 of 10

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

Recipient(s) paid during the year

Name

FIDELITY INVESTMENTS CHARITABLE GIFT FUND

Street

200 SEAPORT BOULEVARD, MAIL ZONE ZE7

City

BOSTON

State

MA

Zip Code

02210

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(3) TYPE I

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

150,000

Name

HOLY FAMILY INSTITUTE

Street

8235 OHIO RIVER BLVD

City

PITTSBURGH

State

PA

Zip Code

15202

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

UNIVERSITY OF PITTSBURGH

Street

200 SOUTH CRAIG STREET, 5TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15260

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

OPERATION WARM INC

Street

1653 BRINTONS BRIDGE ROAD

City

CHADDS FORD

State

PA

Zip Code

19317

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

15,000

Name

CENTER FOR VICTIMS

Street

410 NINTH STREET

City

MCKEESPORT

State

PA

Zip Code

15132

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

EVERY CHILD INC.

Street

6401 PENN AVENUE, SUITE 300

City

MCKEESPORT

State

PA

Zip Code

15206

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 9 of 10

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

Recipient(s) paid during the year

Name

TRWIB, INC.

Street

425 SIXTH AVENUE

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

25,000

Name

COMMUNITY HUMAN SERVICES CORPORATION

Street

374 LAWN STREET

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

HUMAN SERVICES CENTER CORPORATION

Street

519 PENN AVENUE

City

TURTLE CREEK

State

PA

Zip Code

15145-2057

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

30,000

Name

NORTHSHORE COMMUNITY ALLIANCE

Street

1439 NORTH FRANKLIN STREET

City

PITTSBURGH

State

PA

Zip Code

15233

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

35,000

Name

PENNSYLVANIA STATE UNIVERSITY

Street

ONE OLD MAIN

City

UNIVERSITY PARK

State

PA

Zip Code

16802

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

THE PITTSBURGH FOUNDATION

Street

FIVE PPG PLACE, SUITE 250

City

PITTSBURGH

State

PA

Zip Code

15222-5414

Foreign Country**Relationship**

NONE

Foundation Status

509(a)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 10 of 10

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

Recipient(s) paid during the year

Name

RANKIN CHRISTIAN CENTER

Street

230 THIRD AVENUE

City

RANKIN

State

PA

Zip Code

15104

Foreign Country

Relationship

NONE

Foundation Status

509(a)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

33,000

Name

SPRINGBOARD KITCHENS OF LUTHERAN SERVICE SOCIETY OF WESTERN PA

Street

1323 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(a)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

30,000

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

BNY MELLON FOUN 20030N101	COMCAST CORP CL A	13,130.00	490,536.80	399,675.51
BNY MELLON FOUN 21685WCJ4	RABOBANK NEDERLAND	65,000.00	76,326.25	63,976.90
BNY MELLON FOUN 22160K105	COSTCO WHSL CORP NEW	3,280.00	323,834.40	271,315.04
BNY MELLON FOUN 233203421	DFA EMERG MKTS CORE EQUITY	331,491.71	6,762,430.95	6,000,000.00
BNY MELLON FOUN 254687106	WALT DISNEY CO/THE	10,480.00	521,799.20	309,663.04
BNY MELLON FOUN 260003108	DOVER CORP	5,040.00	331,178.40	232,094.01
BNY MELLON FOUN 261967830	DREYFUS INFLTN ADJ SEC-INST	54,146.04	749,381.29	777,585.20
BNY MELLON FOUN 261980494	DREYFUS EMG MKT DEBT LOC C-I	49,958.23	766,359.26	684,666.01
BNY MELLON FOUN 261980759	DREYFUS HIGH YIELD-I	269,728.85	1,799,091.44	1,487,595.45
BNY MELLON FOUN 261986582	DREYFUS GLOBAL REAL ES SEC-I	207,521.07	1,687,146.30	965,718.34
BNY MELLON FOUN 26200C403	DREYFUS OPPORTUNISTIC S/C	37,973.70	1,041,618.81	821,740.22
BNY MELLON FOUN 26203E604	DREYFUS/NEWTON INTERN EQTY-I	56,651.73	997,070.55	685,317.02
BNY MELLON FOUN 268648102	E M C CORP MASS	6,830.00	172,799.00	93,670.42
BNY MELLON FOUN 277432AN0	EASTMAN CHEMICAL CO 3.6% 8/1	70,000.00	73,312.40	69,624.80
BNY MELLON FOUN 30219G108	EXPRESS SCRIPTS HOLDING CO	7,520.00	406,080.00	355,233.28
BNY MELLON FOUN 30231G102	EXXON MOBIL CORP	4,780.00	413,709.00	327,079.37
BNY MELLON FOUN 307000109	FAMILY DLR STORES INC	3,240.00	205,448.40	225,640.08
BNY MELLON FOUN 3128MMKT9	FHLMC GOLD G18305	90,971.57	96,204.25	96,699.94
BNY MELLON FOUN 3128M6A9	FHLMC GOLD G04216	19,632.09	21,312.40	21,141.31
BNY MELLON FOUN 3128M6AU2	FHLMC GOLD G04219	21,309.53	23,006.83	22,898.23
BNY MELLON FOUN 3128M6SG4	FHLMC GOLD G04719	36,428.98	39,421.62	38,372.24
BNY MELLON FOUN 3128M7HN9	FHLMC GOLD G05337	32,897.84	36,137.29	35,194.14
BNY MELLON FOUN 3128M7M29	FHLMC GOLD G05477	260,518.81	288,271.88	281,970.91
BNY MELLON FOUN 3128M7PE0	FHLMC GOLD G05521	88,611.33	96,700.66	92,432.69
BNY MELLON FOUN 3128M8G73	FHLMC GOLD G06222	68,805.97	73,518.49	67,669.28
BNY MELLON FOUN 3128PV577	FHLMC GOLD J18958	62,910.17	65,773.84	65,328.29
BNY MELLON FOUN 312929GG1	FHLMC GOLD A82899 5.5% 11/1/	86,847.11	93,764.48	89,574.64
BNY MELLON FOUN 312938N38	FHLMC GOLD A90393	59,448.31	65,604.78	61,900.54
BNY MELLON FOUN 312941D20	FHLMC GOLD A92821	98,826.19	107,269.90	104,971.94
BNY MELLON FOUN 312944PM7	FHLMC GOLD A95828	226,365.61	249,771.81	230,645.33
BNY MELLON FOUN 3132GKXM3	FHLMC POOL Q04584	62,909.69	68,608.68	66,694.09
BNY MELLON FOUN 3132HPHK3	FHLMC GOLD POOL Q12934 3.0%	124,746.99	131,205.14	131,003.83
BNY MELLON FOUN 31371LTV1	FED NATL MTG ASSN 2.63%	55,000.00	55,283.80	55,000.00
BNY MELLON FOUN 3138ASU02	FNMA POOL # 255364 6.0%	41,177.38	45,789.25	42,798.75
BNY MELLON FOUN 3138A44D4	FNMA POOL # A17538 3.5%	62,831.05	66,690.76	65,981.32
BNY MELLON FOUN 3138A5AW2	FNMA POOL # AH3519 4.0%	182,756.89	196,109.11	179,996.58
BNY MELLON FOUN 3138A6KG4	FNMA POOL # AH3620 3.5%	128,953.66	138,849.56	130,142.44
BNY MELLON FOUN 3138EAML8	FNMA POOL # AH4794 5% 2/1/41	277,311.92	305,769.67	291,524.18
BNY MELLON FOUN 3138EGGK4	FNMA POOL # AK5762 4.0%	52,151.71	56,597.64	54,889.68
BNY MELLON FOUN 3138EGG57	FNMA POOL # AL0201 5.0%	34,877.40	37,902.67	37,465.95
BNY MELLON FOUN 3138EJEU8	FNMA POOL # AL0219 3.335% 4/	107,169.99	112,801.77	108,911.52
BNY MELLON FOUN 3138E6V94	FNMA POOL # AL1946 3.5%	143,805.93	154,024.78	151,153.51
BNY MELLON FOUN 3138E7AT1	FNMA POOL # AK2439 3.5%	100,579.20	108,361.01	106,613.95
BNY MELLON FOUN 3138SXD95	FNMA POOL # AK2717A 4.0%	121,831.44	131,436.63	129,122.29
BNY MELLON FOUN 31393DKA8	FNMA POOL # 555528 6.0%	31,472.68	35,154.98	32,697.15
BNY MELLON FOUN 31398AYY2	FNMA REMIC 2003-64 5.5%	12,636.51	12,645.73	13,236.74
BNY MELLON FOUN 31403DDX4	FED NATL MTGE ASSN 3.0%	15,000.00	15,711.90	14,959.50
BNY MELLON FOUN 31414CRW0	FNMA POOL # 745418 5.5%	8,837.20	9,657.12	9,701.59
BNY MELLON FOUN 31414S6D0	FNMA POOL # 962301 4.5%	17,683.54	19,032.26	18,200.24
BNY MELLON FOUN 31414S6D0	FNMA POOL # 975268 5.5% 5/1/	49,846.19	54,159.38	53,251.70

BNY MELLON FOUN 314158BM0	FNMA POOL # 981644	4.5%	38,308.79	41,230.60	39,781.28
BNY MELLON FOUN 31417CCH6	FNMA POOL # AB5471	3.5%	183,083.18	195,748.87	191,894.06
BNY MELLON FOUN 31417CUU7	FNMA POOL # AB5994	3.0%	199,501.07	210,854.68	211,408.78
BNY MELLON FOUN 31418AKN7	FNMA POOL # MA1200	3.0%	54,366.54	57,223.50	57,203.80
BNY MELLON FOUN 31418MGR7	FNMA POOL # A00207	6.0%	51,211.91	56,067.31	54,636.71
BNY MELLON FOUN 345397WD1	FORD MOTOR CREDIT CO	3.0%	70,000.00	71,919.40	69,974.10
BNY MELLON FOUN 35671D857	FREEMOT MCMORAN COPPER & GO		6,750.00	230,850.00	229,105.34
BNY MELLON FOUN 361849RC8	GMACC 2001-C2 B	6.79%	18,656.75	18,650.59	19,597.61
BNY MELLON FOUN 369604103	GENERAL ELECTRIC COMPANY		13,210.00	277,277.90	168,559.60
BNY MELLON FOUN 369622SM8	GENERAL ELEC CAP CORP	5.3%	110,000.00	127,685.80	119,619.50
BNY MELLON FOUN 375558103	GILEAD SCIENCES INC		5,650.00	414,992.50	229,948.79
BNY MELLON FOUN 38141GFD1	GOLDMAN SACHS GRP	6.75%	80,000.00	90,666.40	69,098.36
BNY MELLON FOUN 40429CGD8	HSBC FINANCE CORP	6.676%	95,000.00	112,705.15	103,104.45
BNY MELLON FOUN 406216101	HALLIBURTON CO		9,600.00	333,024.00	216,317.65
BNY MELLON FOUN 437076102	HOME DEPOT INC		7,670.00	474,389.50	252,787.86
BNY MELLON FOUN 438516106	HONEYWELL INTL INC	2.0%	5,690.00	361,144.30	137,750.39
BNY MELLON FOUN 448814JB0	HYDRO-QUEBEC	4.421%	50,000.00	52,100.00	49,990.50
BNY MELLON FOUN 4521518V8	ILLINOIS ST		55,000.00	58,310.45	55,000.00
BNY MELLON FOUN 458140AM2	INTEL CORP	2.7%	95,000.00	94,867.00	94,594.35
BNY MELLON FOUN 459200101	INTERNATIONAL BUSINESS MACHI		3,552.00	680,385.60	397,125.50
BNY MELLON FOUN 46428R107	ISHARES S&P GSCI COMMODITY-I		11,064.00	362,788.56	322,563.54
BNY MELLON FOUN 46625H100	JP MORGAN CHASE & CO		5,420.00	238,312.52	120,244.46
BNY MELLON FOUN 472319AF9	JEFFERIES GROUP INC	8.5%	95,000.00	113,525.00	104,212.50
BNY MELLON FOUN 478366BA4	JOHNSON CONTROLS INC	3.75%	80,000.00	85,075.20	83,047.20
BNY MELLON FOUN 478366107	JOHNSON CONTROLS INC		7,900.00	242,293.00	208,386.20
BNY MELLON FOUN 48121A670	HIGHBRIDGE DYNAMTC COMM STRA		40,322.58	563,306.46	650,000.00
BNY MELLON FOUN 517834107	LAS VEGAS SANDS CORP		6,190.00	285,730.40	276,928.22
BNY MELLON FOUN 532457108	LILLY ELI & CO		7,210.00	355,597.20	314,567.97
BNY MELLON FOUN 54438CPA4	LOS ANGELES CALIF CMN	6.75%	80,000.00	109,880.00	100,366.30
BNY MELLON FOUN 565849106	MARATHON OIL CORP		12,750.00	390,915.00	368,514.52
BNY MELLON FOUN 57582PMK2	MASSACHUSETTS ST	4.2%	35,000.00	39,788.70	35,061.95
BNY MELLON FOUN 582839106	MEAD JOHNSON NUTRITION		3,060.00	201,623.40	224,250.30
BNY MELLON FOUN 59156RAT5	MET LIFE GLOB FNDG	7.717%	65,000.00	85,215.65	65,673.00
BNY MELLON FOUN 59156R108	METLIFE INC		9,020.00	297,118.80	256,416.04
BNY MELLON FOUN 609207105	MONDELEZ INTERNATIONAL-W/I		16,930.00	430,922.68	404,221.14
BNY MELLON FOUN 61748AAE6	MORGAN STANLEY GLOB	4.75%	85,000.00	88,015.80	70,691.87
BNY MELLON FOUN 629491AB7	NYSE EURONEXT	2.0%	60,000.00	60,994.80	59,825.05
BNY MELLON FOUN 638727729	ASG MANAGED FUTURES STRAT-Y		104,712.04	952,879.59	1,000,000.00
BNY MELLON FOUN 638727885	ASG GLOBAL ALTERNATIVES FUND		173,753.54	1,862,637.95	1,883,486.40
BNY MELLON FOUN 646139X83	NEW JERSEY ST TPK AU	7.102%	80,000.00	113,444.00	80,000.00
BNY MELLON FOUN 64972FY26	NEW YORK N Y CITY MU	6.282%	65,000.00	76,083.15	65,000.00
BNY MELLON FOUN 652482BL3	NEWS AMERICA INC	6.4%	20,000.00	24,827.00	16,435.59
BNY MELLON FOUN 672325TS6	OAKLAND CA UNIF SCH	9.5%	50,000.00	60,061.00	59,018.05
BNY MELLON FOUN 674599105	OCCIDENTAL PETROLEUM CORP		4,210.00	322,213.19	322,213.19
BNY MELLON FOUN 6832348D3	ONTARIO (PROVINCE OF)	4.0%	60,000.00	68,874.60	59,896.80
BNY MELLON FOUN 68389XAC9	ORACLE CORP	5.75%	95,000.00	115,615.95	100,671.70
BNY MELLON FOUN 693475105	PNC FINANCIAL SERVICES GROUP		8,540.00	497,967.40	430,359.89
BNY MELLON FOUN 713448BN7	PEPSICO INC	4.5%	65,000.00	75,168.60	64,782.25
BNY MELLON FOUN 713448108	PEPSICO INC		5,710.00	390,735.30	325,172.19
BNY MELLON FOUN 71645WAR2	PETROBRAS INTL FIN C	5.375%	20,000.00	22,516.40	19,960.20

BNY MELLON FOUN 717081103	PFIZER INC	23,380.00	586,354.03	340,084.77
BNY MELLON FOUN 718172109	PHILIP MORRIS INTERNAT-W/I	3,850.00	322,014.00	173,375.85
BNY MELLON FOUN 742718109	PROCTER & GAMBLE CO	7,560.00	513,248.40	463,918.51
BNY MELLON FOUN 7443208J3	PRUDENTIAL FINL INC 4.75%	65,000.00	71,249.75	65,009.90
BNY MELLON FOUN 745177EW1	PUERTO RICO COMWLTH 3.67%	80,000.00	79,200.00	80,000.00
BNY MELLON FOUN 747525103	QUALCOMM INC	9,610.00	594,470.76	563,732.61
BNY MELLON FOUN 77531QAD0	ROGERS WIRELESS INC 6.375%	75,000.00	79,902.75	79,089.00
BNY MELLON FOUN 79466L302	SALESFORCE.COM INC	2,407.00	404,616.70	294,768.47
BNY MELLON FOUN 806857108	SCHLUMBERGER LTD	5,860.00	406,089.80	383,817.74
BNY MELLON FOUN 816851109	SEMPRA ENERGY	4,130.00	292,982.20	205,372.51
BNY MELLON FOUN 8248JR106	SHIRE PLC	2,960.00	272,852.80	260,840.02
BNY MELLON FOUN 828807CD7	SIMON PROPERTY GROUP 5.65%	80,000.00	96,000.80	79,696.80
BNY MELLON FOUN 845467109	SOUTHWESTERN ENERGY CO	11,400.00	380,874.00	397,538.58
BNY MELLON FOUN 857477103	STATE STREET CORP	8,710.00	409,457.10	295,089.52
BNY MELLON FOUN 86271F578	DREYFUS SELECT MGER S/C GR-I	51,096.23	967,251.65	938,037.31
BNY MELLON FOUN 86271F677	DREYFUS SELECT MGER S/C VL-I	52,416.16	1,018,970.15	845,001.87
BNY MELLON FOUN 86271F768	DREYFUS PRE STRAT INTER ST-I	123,561.37	1,791,640.00	1,457,360.65
BNY MELLON FOUN 87234N765	TCW EMERGING MARKETS INCOME	133,524.04	1,244,444.08	1,086,586.69
BNY MELLON FOUN 87236YAB4	TD AMERITRADE HLDG CO 4.15%	60,000.00	63,945.00	60,227.40
BNY MELLON FOUN 87938WAM5	TELEFONICA EMISIONES 5.134%	95,000.00	99,868.75	91,637.40
BNY MELLON FOUN 88076W103	TERADATA CORPORATION	6,190.00	383,099.10	307,162.85
BNY MELLON FOUN 881624209	TEVA PHARMACEUTICAL INDS ADR	9,780.00	365,185.20	399,455.38
BNY MELLON FOUN 883556BA9	THERMO FISHER SCIENTI 2.25%	60,000.00	62,123.40	60,329.70
BNY MELLON FOUN 887317AN5	TIME WARNER INC 4.0%	65,000.00	71,154.20	67,323.10
BNY MELLON FOUN 88732JAX6	TIME WARNER CABLE IN 4.125%	100,000.00	109,512.00	99,369.00
BNY MELLON FOUN 893526BY8	TRANS-CANADA PIPELIN 9.875%	15,000.00	22,192.80	17,179.55
BNY MELLON FOUN 89417E109	THE TRAVELERS COMPANIES INC	4,240.00	304,516.80	269,848.44
BNY MELLON FOUN 902118BN7	TYCO INTL FIN 3.375%	10,000.00	10,607.40	9,967.60
BNY MELLON FOUN 90268TAB0	U B S C 2011-C1 A2 2.804%	170,000.00	181,112.90	172,543.29
BNY MELLON FOUN 90269GAC5	UBS COM MTG TR 2012-C1 3.4%	50,000.00	53,928.00	50,748.29
BNY MELLON FOUN 902973304	US BANCORP	10,480.00	334,731.20	239,132.64
BNY MELLON FOUN 907818108	UNION PAC CORP	2,380.00	299,213.60	196,059.64
BNY MELLON FOUN 91086QAU2	UNITED MEXICAN STATE 5.625%	40,000.00	46,400.00	35,382.61
BNY MELLON FOUN 912810PS1	US TREAS-CPI INFLAT 2.375%	126,175.50	173,964.47	122,581.36
BNY MELLON FOUN 912828G06	TSY INFL IX N/B 2.375% 1/15/	114,705.00	133,318.18	112,723.80
BNY MELLON FOUN 912828JEL	TSY INFL IX N/B 1.375% 7/15/	112,634.55	131,113.37	104,826.38
BNY MELLON FOUN 912828MF4	US TREAS INFL INDX 1.375%	90,925.35	107,782.00	92,797.44
BNY MELLON FOUN 912828NP1	U.S. TREASURY NOTE 1.75%	170,000.00	176,215.20	170,825.83
BNY MELLON FOUN 912828Q52	UNITED STATES TREAS 0.75%	35,000.00	35,271.95	34,979.61
BNY MELLON FOUN 912828QV5	UNITED STATES TIPS 0.625%	71,843.80	81,666.28	74,655.93
BNY MELLON FOUN 912828QX1	UNITED STATES T-NOTE 1.5%	100,000.00	103,688.00	102,379.24
BNY MELLON FOUN 912828RX0	U.S. TREASURY NOTE 0.875%	290,000.00	293,987.50	293,600.19
BNY MELLON FOUN 912828RZ5	U.S. TREASURY NOTE 0.25%	130,000.00	129,959.70	129,629.73
BNY MELLON FOUN 912828SH4	U.S. TREASURY NOTE 1.375%	165,000.00	169,087.05	164,677.74
BNY MELLON FOUN 912828SP6	U.S. TREASURY NOTE 0.375%	135,000.00	135,243.00	134,778.51
BNY MELLON FOUN 912828ST8	U.S. TREASURY NOTE 1.25%	225,000.00	228,393.00	226,319.26
BNY MELLON FOUN 912828TK6	U.S. TREASURY NOTE 0.25%	390,000.00	389,298.00	388,301.70
BNY MELLON FOUN 912828TP5	UNITED STATES TREAS 0.25%	195,000.00	194,572.95	194,501.78
BNY MELLON FOUN 912828TS9	U S TREASURY NOTE 0.625% 9	85,000.00	84,847.00	84,573.92
BNY MELLON FOUN 912828TU4	U S TREASURY NOTE 0.25%	75,000.00	75,017.25	75,016.26

BNY MELLON FOUN 912828TV2	U S TREASURY NOTE	1.25%	100,000.00	100,828.00	101,509.19
BNY MELLON FOUN 912828TW0	U S TREASURY NOTE	0.75% 1	105,000.00	105,344.40	105,432.36
BNY MELLON FOUN 913017109	UNITED TECHNOLOGIES CORP		4,450.00	364,944.50	305,617.10
BNY MELLON FOUN 91913V100	VALERO ENERGY CORP NEW		9,820.00	335,058.40	201,883.26
BNY MELLON FOUN 92343VAL8	VERIZON COMMUNICATIONS 5.5%		110,000.00	132,095.70	108,616.50
BNY MELLON FOUN 92343V104	VERIZON COMMUNICATIONS INC		3,980.00	172,214.60	141,202.44
BNY MELLON FOUN 92828T889	VIRTUS EMERGING MKTS OPPOR-I		131,685.69	1,357,679.56	1,253,939.08
BNY MELLON FOUN 92936JAZ7	WFRBS 2011-CS A2	2.684%	45,000.00	47,665.80	45,449.51
BNY MELLON FOUN 931422AH2	WALGREEN CO	3.1%	55,000.00	55,476.85	55,250.75
BNY MELLON FOUN 942683103	WATSON PHARMACEUTICALS INC		3,670.00	315,620.00	254,372.10
BNY MELLON FOUN 949746101	WELLS FARGO & COMPANY		16,240.00	555,083.20	412,712.46
BNY MELLON FOUN 98158KAC3	WOART 2011-A A3	1.11%	60,384.63	60,620.13	60,382.84
BNY MELLON FOUN 984332106	YAHOO INC		16,150.00	321,385.00	280,601.41
BNY MELLON FOUN 988498101	YUM! BRANDS INC		3,610.00	239,704.00	184,066.68
BNY MELLON FOUN 991061052	CRA (BNY MELLON, N.A., MEMBE		385,250.75	385,250.75	385,250.75
BNY MELLON FOUN 999235572	021629-BNY MELLON CHAR FDN-0		1.00	0.00	1.00
BNY MELLON FDN G29183103	EATON CORP PLC		690.00	37,384.20	35,641.95
BNY MELLON FDN H2906T109	GARMIN LTD		650.00	26,487.50	30,776.41
BNY MELLON FDN 00206R102	AT&T INC		840.00	28,316.40	23,487.08
BNY MELLON FDN 009158106	AIR PRODS & CHEMS INC		320.00	26,886.40	24,197.12
BNY MELLON FDN 02503X105	AMERICAN CAPITAL AGENCY CORP		870.00	25,143.00	25,456.81
BNY MELLON FDN 032654105	ANALOG DEVICES INC		769.00	32,344.14	29,515.34
BNY MELLON FDN 037411808	APACHE CORP CONV PFD		750.00	34,275.00	38,569.14
BNY MELLON FDN 143658300	CARNIVAL CORP		850.00	31,254.50	27,998.38
BNY MELLON FDN 149123101	CATERPILLAR INC		350.00	31,362.98	25,731.30
BNY MELLON FDN 15189T107	CENTERPOINT ENERGY INC		1,810.00	34,842.50	33,752.88
BNY MELLON FDN 166764100	CHEVRON CORPORATION		320.00	34,604.80	28,828.16
BNY MELLON FDN 18683K101	CLIFFS NATS RES INC		460.00	17,742.20	31,323.33
BNY MELLON FDN 237194105	DARDEN RESTAURANTS INC		630.00	28,394.10	32,586.50
BNY MELLON FDN 253868103	DIGITAL REALTY TRUST INC		440.00	29,871.60	24,735.40
BNY MELLON FDN 263534109	DU PONT (E I) DE NEMOURS		540.00	24,288.39	22,327.92
BNY MELLON FDN 26441C204	DUKE ENERGY CORP		546.00	34,834.80	31,937.70
BNY MELLON FDN 30161N101	EXELON CORP		850.00	25,279.00	34,929.72
BNY MELLON FDN 363576109	GALLAGHER ARTHUR J & CO		710.00	24,601.50	26,453.69
BNY MELLON FDN 369604103	GENERAL ELECTRIC COMPANY		1,850.00	38,831.50	27,635.30
BNY MELLON FDN 46131B100	INVESCO MORTGAGE CAPITAL		1,140.00	22,469.40	16,562.53
BNY MELLON FDN 494368103	KIMBERLY CLARK CORP		370.00	31,239.10	25,680.96
BNY MELLON FDN 49446R109	KIMCO REALTY CORP		1,170.00	22,604.40	17,243.33
BNY MELLON FDN 49456B101	KINDER MORGAN INC		960.00	33,916.80	25,865.03
BNY MELLON FDN 50076Q106	KRAFT FOODS GROUP INC		530.00	24,099.10	20,846.69
BNY MELLON FDN 517834107	LAS VEGAS SANDS CORP		630.00	29,080.80	28,811.35
BNY MELLON FDN 532457108	LILLY ELI & CO		750.00	36,990.00	33,724.71
BNY MELLON FDN 535678106	LINEAR TECHNOLOGY CORP		669.00	22,946.70	20,725.48
BNY MELLON FDN 539830109	LOCKHEED MARTIN CORP		360.00	33,224.40	26,437.68
BNY MELLON FDN 544147101	LORILLARD INC		305.00	35,584.35	34,773.83
BNY MELLON FDN 548661107	LOWE'S COMPANIES INC		880.00	31,257.60	26,361.69
BNY MELLON FDN 577081102	MATTEL INC		850.00	31,127.00	22,030.30
BNY MELLON FDN 58933Y105	MERCK & CO INC		580.00	23,745.20	20,328.94
BNY MELLON FDN 595017104	MICROCHIP TECHNOLOGY INC		670.00	21,835.30	21,255.33
BNY MELLON FDN 609207105	MONDELEZ INTERNATIONAL-W/I		1,050.00	26,725.86	22,976.60

BNY MELLON FDN	636274300	NATIONAL GRID PLC-SP ADR	520.00	29,868.80	25,359.36
BNY MELLON FDN	65339F887	NEXTERA ENERGY INC CONV PFD	700.00	35,042.00	35,175.00
BNY MELLON FDN	693475105	PNC FINANCIAL SERVICES GROUP	570.00	33,236.70	26,549.46
BNY MELLON FDN	69351T114	PPL CORPORATION 8.75%	690.00	37,073.70	37,514.53
BNY MELLON FDN	713448108	PEPSICO INC	580.00	39,689.40	39,177.67
BNY MELLON FDN	717081103	PFIZER INC	1,360.00	34,107.85	23,688.48
BNY MELLON FDN	718172109	PHILIP MORRIS INTERNAT-W/I	380.00	31,783.20	24,296.44
BNY MELLON FDN	742718109	PROCTER & GAMBLE CO	530.00	35,981.70	32,371.34
BNY MELLON FDN	780259206	ROYAL DUTCH SHELL PLC-ADR	370.00	25,511.50	23,037.17
BNY MELLON FDN	842587107	SOUTHERN CO	660.00	28,254.60	27,804.48
BNY MELLON FDN	855718105	STARWOOD PROPERTY TRUST INC	1,390.00	31,914.40	29,358.91
BNY MELLON FDN	881624209	TEVA PHARMACEUTICAL INDS ADR	860.00	32,112.40	35,051.44
BNY MELLON FDN	89151E109	TOTAL S.A. ADR	600.00	31,206.00	26,118.12
BNY MELLON FDN	911312106	UNITED PARCEL SERVICE CL B	400.00	29,492.00	24,763.20
BNY MELLON FDN	913017117	UNITED TECHNOLOGIES 7.5%	670.00	37,325.70	35,456.40
BNY MELLON FDN	92343V104	VERIZON COMMUNICATIONS INC	630.00	27,260.10	22,582.59
BNY MELLON FDN	991061052	CRA (BNY MELLON, N.A., MEMBE	112,884.11	112,884.11	112,884.11
BNY MELLON FDN	999Z96418	034357-BNY FDN SW PA-022103-	1.00	0.00	1.00
BNY MELLON FDN	G94368100	WARNER CHILCOTT PLC - CLASS	570.00	6,862.80	9,709.00
BNY MELLON FDN	002535300	AARON'S, INC	970.00	27,431.60	29,083.76
BNY MELLON FDN	005125109	ACIOM CORP	900.00	15,714.00	15,355.81
BNY MELLON FDN	00766T100	AECOM TECHNOLOGY CORP	1,650.00	39,270.00	33,242.13
BNY MELLON FDN	00846U101	AGILENT TECHNOLOGIES INC	630.00	25,792.20	23,184.80
BNY MELLON FDN	011659109	ALASKA AIR GROUP INC	1,350.00	58,171.50	47,243.85
BNY MELLON FDN	018804104	ALLIANT TECHSYSTEMS INC	680.00	42,132.80	35,239.09
BNY MELLON FDN	02503Y103	AMERICAN CAPITAL LTD	490.00	5,890.05	5,775.04
BNY MELLON FDN	02553E106	AMERICAN EAGLE OUTFITTERS IN	1,850.00	37,943.50	38,470.57
BNY MELLON FDN	025932104	AMERICAN FINL GROUP INC OHIO	460.00	18,179.20	17,428.78
BNY MELLON FDN	035623107	ANN INC	770.00	26,056.80	22,247.09
BNY MELLON FDN	03761U106	APOLLO INVESTMENT CORPORATI	1,840.00	15,382.40	15,247.71
BNY MELLON FDN	045487105	ASSOCIATED BANC CORP	2,790.00	36,604.80	37,188.18
BNY MELLON FDN	04621X108	ASSURANT INC	640.00	22,208.00	22,239.47
BNY MELLON FDN	05564E106	BRE PROPERTIES CLASS A	700.00	35,581.00	34,510.23
BNY MELLON FDN	058748107	BALLY TECHNOLOGIES INC	750.00	33,532.50	35,031.23
BNY MELLON FDN	092113109	BLACK HILLS CORP	250.00	9,085.00	7,855.92
BNY MELLON FDN	093671105	BLOCK H & R INC	2,480.00	46,053.60	41,796.18
BNY MELLON FDN	109641100	BRINKER INTL INC	540.00	16,734.60	14,937.59
BNY MELLON FDN	11133T103	BROADRIDGE FINANCIAL SOLUTIO	850.00	19,448.00	20,145.14
BNY MELLON FDN	111621306	BROCADE COMMUNICATIONS SYS	5,170.00	27,556.10	30,397.44
BNY MELLON FDN	124830100	C B L & ASSOCIATES PROPERTIE	1,910.00	40,511.10	40,546.17
BNY MELLON FDN	12561W105	CLECO CORP NEW	990.00	39,609.90	37,648.97
BNY MELLON FDN	12673P105	CA INC	1,680.00	36,926.40	43,846.70
BNY MELLON FDN	127387108	CADENCE DESIGN SYS INC	4,270.00	57,687.70	54,757.74
BNY MELLON FDN	133131102	CAMDEN PROPERTY TRUST REIT	110.00	7,503.10	7,025.63
BNY MELLON FDN	146229109	CARTER'S INC	940.00	52,311.00	50,213.91
BNY MELLON FDN	149150104	CATHAY GENERAL BANCORP	680.00	13,280.40	11,865.20
BNY MELLON FDN	159864107	CHARLES RIV LABORATORIES INT	1,010.00	37,844.70	37,184.52
BNY MELLON FDN	163072101	CHEESECAKE FACTORY INC/THE	690.00	22,569.90	23,125.73
BNY MELLON FDN	167250109	CHICAGO BRIDGE & I	300.00	13,905.00	11,435.38
BNY MELLON FDN	171340102	CHURCH & DWIGHT INC	480.00	25,713.60	22,536.74

BNY MELLON FDN	21871D103	CORELOGIC INC	670.00	18,036.40	17,151.73
BNY MELLON FDN	225447101	CREE INC	490.00	16,650.20	16,448.27
BNY MELLON FDN	233326107	D S T SYS INC DEL	570.00	34,542.00	29,643.16
BNY MELLON FDN	248019101	DELUXE CORP	1,670.00	53,840.80	47,589.87
BNY MELLON FDN	253651103	DIEBOLD INC	1,320.00	40,405.20	43,182.82
BNY MELLON FDN	254067101	DILLARDS INC CL A	410.00	34,345.70	30,685.67
BNY MELLON FDN	25659T107	DOLBY LABORATORIES INC-CL A	380.00	11,145.40	13,447.53
BNY MELLON FDN	264411505	DUKE REALTY CORP	250.00	3,467.50	3,741.50
BNY MELLON FDN	29266R108	ENERGIZER HLDGS INC	550.00	43,989.00	37,584.52
BNY MELLON FDN	303075105	FACTSET RESEARCH SYSTEMS INC	280.00	24,656.80	26,688.76
BNY MELLON FDN	303250104	FAIR, ISAAC INC	700.00	29,421.00	31,293.70
BNY MELLON FDN	313747206	FEDERAL RLTY INVS TRUST	62.00	6,449.24	6,609.73
BNY MELLON FDN	395259104	GREENHILL & CO INC	340.00	17,676.60	14,563.51
BNY MELLON FDN	397624107	GREIF INC CLASS A	540.00	24,030.00	22,649.39
BNY MELLON FDN	401617105	GUESS? INC	300.00	7,362.00	9,952.38
BNY MELLON FDN	410345102	HANESBRANDS INC	1,510.00	54,088.20	53,388.21
BNY MELLON FDN	419870100	HAWAIIAN ELECTRIC INDS INC	950.00	23,883.00	25,958.26
BNY MELLON FDN	42330P107	HELIX ENERGY SOLUTIONS GROUP	2,120.00	43,756.80	40,911.52
BNY MELLON FDN	431284108	HIGHWOODS PROPERTIES INC	340.00	11,373.00	11,320.52
BNY MELLON FDN	431475102	HILL-ROM HOLDINGS INC	1,320.00	37,620.00	35,894.07
BNY MELLON FDN	436106108	HOLLYFRONTIER CORP	1,250.00	58,187.50	49,503.14
BNY MELLON FDN	44106M102	HOSPITALITY PROPERTIES TR	1,170.00	27,401.40	27,833.67
BNY MELLON FDN	444859102	HUMANA INC	140.00	9,608.20	9,557.43
BNY MELLON FDN	447011107	HUNTSMAN CORP	1,170.00	18,603.00	17,361.68
BNY MELLON FDN	450911201	I T T CORP-W/I	1,760.00	41,289.60	36,450.04
BNY MELLON FDN	451107106	IDACORP INC	1,110.00	48,118.50	47,339.06
BNY MELLON FDN	45167R104	IDEX CORP	1,240.00	57,697.20	51,221.12
BNY MELLON FDN	48242W106	KBR INC	430.00	12,865.60	9,337.56
BNY MELLON FDN	493267108	KEYCORP NEW	1,990.00	16,755.80	16,709.56
BNY MELLON FDN	502161102	LSI CORPORATION	2,920.00	20,644.40	22,639.93
BNY MELLON FDN	52602E102	LENDER PROCESSING SERVICES I	930.00	22,896.60	23,063.07
BNY MELLON FDN	529771107	LENNOX INTL INC	1,030.00	54,095.60	48,814.31
BNY MELLON FDN	529771107	LEXMARK INTL GROUP INC CL A	570.00	13,218.30	11,865.52
BNY MELLON FDN	531172104	LIBERTY PPTY TR	820.00	29,347.80	29,827.92
BNY MELLON FDN	533900106	LINCOLN ELEC HLDGS INC	1,170.00	56,955.60	51,980.66
BNY MELLON FDN	534187109	LINCOLN NATL CORP IND	150.00	3,885.00	3,622.05
BNY MELLON FDN	554489104	MACK CALI RLTY CORP	1,640.00	42,820.40	44,282.46
BNY MELLON FDN	56585A102	MARATHON PETROLEUM CORP-W/I	460.00	28,980.00	23,493.87
BNY MELLON FDN	571903202	MARRIOTT INTL INC NEW CL A	530.00	19,753.10	18,988.52
BNY MELLON FDN	592688105	METTLER-TOLEDO INTL INC	349.00	67,461.70	57,536.91
BNY MELLON FDN	600544100	MILLER (HERMAN) INC	840.00	18,026.40	16,934.48
BNY MELLON FDN	603158106	MINERALS TECHNOLOGIES INC	1,100.00	43,912.00	37,610.71
BNY MELLON FDN	615369105	MOODYS CORP	380.00	19,121.60	14,716.68
BNY MELLON FDN	631103108	NASDAQ OMX GROUP	1,300.00	32,487.00	30,852.21
BNY MELLON FDN	651587107	NEWMARKET CORP	211.00	55,324.20	52,284.21
BNY MELLON FDN	67018T105	NU SKIN ENTERPRISES INC CL A	370.00	13,708.50	15,842.81
BNY MELLON FDN	67073Y106	NV ENERGY INC	2,270.00	41,177.80	39,896.87
BNY MELLON FDN	67103H107	O'REILLY AUTOMOTIVE INC	140.00	12,518.80	11,229.99
BNY MELLON FDN	675232102	OCEANEERING INTL INC	490.00	26,357.10	22,957.37
BNY MELLON FDN	699173209	PARAMETRIC TECHNOLOGY CORP	1,350.00	30,388.50	29,221.30

BNY MELLON FDN	716768106	PETSMART INC	420.00	28,702.80	29,791.47
BNY MELLON FDN	726505100	PLAINS EXPLORATION & PR-W/I	370.00	17,367.80	13,192.39
BNY MELLON FDN	727493108	PLANTRONICS INC NEW	830.00	30,602.10	29,887.25
BNY MELLON FDN	743674103	PROTECTIVE LIFE CORP	360.00	10,288.80	10,073.91
BNY MELLON FDN	747277101	QLOGIC CORP	1,490.00	14,497.70	18,573.67
BNY MELLON FDN	749007103	RAYONIER INC REIT	620.00	32,134.60	29,910.95
BNY MELLON FDN	7591EP100	REGIONS FINL CORP NEW	4,810.00	34,295.30	34,377.72
BNY MELLON FDN	759351604	REINSURANCE GROUP OF AMERICA	930.00	49,773.60	55,013.01
BNY MELLON FDN	761152107	RESMED INC	1,610.00	66,927.70	52,471.83
BNY MELLON FDN	784117103	S E I INVESTMENTS COMPANY	2,060.00	48,080.40	45,731.28
BNY MELLON FDN	78440X101	S L GREEN REALTY CORP REIT	340.00	26,061.00	24,947.75
BNY MELLON FDN	807066105	SCHOLASTIC CORP	1,240.00	36,654.40	39,708.39
BNY MELLON FDN	871607107	SYNOPSYS INC	810.00	25,786.67	25,586.57
BNY MELLON FDN	876664103	TAUBMAN CENTERS INC	210.00	16,531.20	16,308.04
BNY MELLON FDN	878237106	TECH DATA CORP	970.00	44,164.10	48,802.78
BNY MELLON FDN	878377100	TECHNE CORP	50.00	3,417.00	3,378.83
BNY MELLON FDN	881609101	TESORO CORPORATION	520.00	22,906.00	20,579.39
BNY MELLON FDN	883203101	TEXTRON INC	810.00	20,079.90	22,186.36
BNY MELLON FDN	885160101	THOR INDUSTRIES INC	1,280.00	47,910.40	34,933.53
BNY MELLON FDN	885175307	THORATEC CORPORATION	1,220.00	45,774.40	39,076.72
BNY MELLON FDN	886423102	TIDWATER INC	1,040.00	46,467.20	50,643.59
BNY MELLON FDN	887389104	TIMKEN CO	750.00	35,872.50	30,950.34
BNY MELLON FDN	891906109	TOTAL SYS SVCS INC	1,240.00	26,560.80	27,367.17
BNY MELLON FDN	91307C102	UNITED THERAPEUTICS CORP DEL	430.00	22,970.60	24,019.85
BNY MELLON FDN	913456109	UNIVERSAL CORP VA	960.00	47,913.60	46,502.35
BNY MELLON FDN	913903100	UNIVERSAL HEALTH SERVICES CL	1,100.00	53,185.00	41,281.30
BNY MELLON FDN	918866104	VALASSIS COMMUNICATIONS INC	1,450.00	37,381.00	36,859.89
BNY MELLON FDN	91913Y100	VALERO ENERGY CORP NEW	690.00	23,542.80	20,656.21
BNY MELLON FDN	92240G101	VECTREN CORP	980.00	28,812.00	28,185.33
BNY MELLON FDN	92927K102	WABCO HOLDINGS INC-W/I	270.00	17,601.30	10,541.60
BNY MELLON FDN	930059100	WADDELL & REED FINANCIAL INC	690.00	24,025.80	20,598.93
BNY MELLON FDN	947890109	WEBSTER FINL CORP WATERBURY	1,230.00	25,276.50	27,074.80
BNY MELLON FDN	948741103	WEINGARTEN REALTY INVESTMENT	460.00	12,314.20	12,322.94
BNY MELLON FDN	976657106	WISCONSIN ENERGY CORP	200.00	7,370.00	7,340.22
BNY MELLON FDN	981111102	WORTHINGTON INDUSTRIES INC	2,080.00	54,059.20	47,277.18
BNY MELLON FDN	98310W108	WYNDHAM WORLDWIDE CORP	200.00	10,642.00	10,529.97
BNY MELLON FDN	991061052	CRA (BNY MELLON, N.A.), MEMBE	230,142.93	230,142.93	230,142.93

TOTAL

73,474,458.03

63,297,903.79

TAX MARKET VALUE DETAIL REPORT FOR PESO TO MORIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
BNY MELLON FOUN	G0408V102		AON PLC	7,370.00	409,845.70	366,352.91
BNY MELLON FOUN	G1151C101		ACCENTURE PLC-CL A	4,240.00	281,960.00	215,205.34
BNY MELLON FOUN	G2554F113		COVIDIEN PLC	5,510.00	318,147.40	260,592.91
BNY MELLON FOUN	G29183103		EATON CORP PLC	7,740.00	419,353.20	399,809.70
BNY MELLON FOUN	G4779L101		INGERSOLL-RAND PLC	7,420.00	355,863.20	302,257.41
BNY MELLON FOUN	G4918T108		INVERSCO LTD	16,650.00	434,398.50	281,651.15
BNY MELLON FOUN	N6596X109		NXP SEMICONDUCTORS N V	9,520.00	250,567.35	160,392.96
BNY MELLON FOUN	00037BA88		A.B. FIN USA INC	90,000.00	92,145.60	87,774.30
BNY MELLON FOUN	00206RAX0		AT&T INC	90,000.00	103,937.40	98,045.80
BNY MELLON FOUN	00206R102		AT&T INC	90,000.00	154,054.70	111,345.31
BNY MELLON FOUN	007565302		ADVANTAGE GLOBAL ALPHA-I	76,470.58	978,823.54	975,000.00
BNY MELLON FOUN	009158106		AIR PRODS & CHEMS INC	2,660.00	223,493.20	201,138.56
BNY MELLON FOUN	023135AJ5		AMAZON.COM INC	60,000.00	59,137.20	59,495.80
BNY MELLON FOUN	023135106		AMAZON.COM INC	1,541.00	386,590.67	311,250.21
BNY MELLON FOUN	026874CA3		AMERICAN INTL GROUP	90,000.00	94,806.00	88,487.85
BNY MELLON FOUN	031162BH2		AMGEN INC	80,000.00	96,056.80	89,557.25
BNY MELLON FOUN	03523TBP2		ANHEUSER-BUSCH INBEV	50,000.00	50,313.00	49,952.00
BNY MELLON FOUN	037833100		APPLE INC	2,483.00	1,321,385.56	315,822.15
BNY MELLON FOUN	054937107		B B & T CORPORATION	8,650.00	251,801.50	178,568.87
BNY MELLON FOUN	055299AJ0		BBVA US SENIOR SA UNIT	65,000.00	65,057.85	62,346.50
BNY MELLON FOUN	05569M368		BNY MELLON CORP BOND-M	221,412.82	2,885,009.08	2,809,863.16
BNY MELLON FOUN	05569M509		BNY MELLON M/C MULTI-STRATEG	131,391.29	1,471,582.52	1,516,360.65
BNY MELLON FOUN	05569M814		BNY MELLON INTERMEDIATE BD-M	113,578.25	1,499,233.02	1,502,630.38
BNY MELLON FOUN	05569M871		BNY MELLON INTERNATIONAL-M	101,641.63	1,021,498.42	756,541.92
BNY MELLON FOUN	060505CL6		BANK OF AMERICA CORP	140,000.00	153,094.20	108,701.60
BNY MELLON FOUN	073902PN2		BEAR STEARNS CO INC	65,000.00	73,301.15	69,554.55
BNY MELLON FOUN	09247XAC5		BLACKROCK INC	70,000.00	85,546.30	70,133.00
BNY MELLON FOUN	10112RAS3		BOSTON PROPERTIES LP	80,000.00	86,946.40	78,713.60
BNY MELLON FOUN	111320107		BROADCOM CORP CL A	11,730.00	389,553.30	398,944.51
BNY MELLON FOUN	12626PAE3		CRH AMERICA INC	80,000.00	82,642.40	77,700.00
BNY MELLON FOUN	13063A700		CALIFORNIA ST	115,000.00	159,358.95	115,946.45
BNY MELLON FOUN	143658300		CARNIVAL CORP	7,960.00	292,689.20	248,737.18
BNY MELLON FOUN	149123101		CATERPILLAR INC	3,692.00	330,834.58	240,947.33
BNY MELLON FOUN	14916RAC8		CATHOLIC HEALTH INITI	30,000.00	30,280.50	29,920.20
BNY MELLON FOUN	150870103		CELANESE CORP -SER A	6,190.00	275,640.70	220,059.45
BNY MELLON FOUN	15189T107		CENTERPOINT ENERGY INC	19,620.00	377,685.00	391,773.09
BNY MELLON FOUN	166764100		CHEVRON CORPORATION	3,737.00	404,119.18	344,812.63
BNY MELLON FOUN	167486NN5		CHICAGO IL	105,000.00	115,685.85	105,000.00
BNY MELLON FOUN	172967CQ2		CITIGROUP INC	55,000.00	57,864.95	57,721.40
BNY MELLON FOUN	172967EM9		CITIGROUP INC	55,000.00	65,458.80	46,977.15
BNY MELLON FOUN	191216100		COCA - COLA CO	9,620.00	348,725.00	324,424.88
BNY MELLON FOUN	20030NAL5		COMCAST CORP	70,000.00	80,425.10	75,355.00
BNY MELLON FOUN	20030NBD2		COMCAST CORP 3.125% 7/15/22	35,000.00	36,464.40	34,969.90

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

Form **8868**
(Rev. January 2013)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

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

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

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

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

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

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

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

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions	Name of exempt organization or other filer, see instructions		Employer identification number (EIN) or	
	BNY MELLON FOUNDATION OF SOUTHWESTERN PA		23-7423500	
	Number, street, and room or suite no. If a P O box, see instructions		Social security number (SSN)	
	BNY Mellon, N.A. - P O Box 185			
	City, town or post office, state, and ZIP code. For a foreign address, see instructions			
	Pittsburgh		PA	15230-0185

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

04

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

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

Telephone No ► 412-234-8833

FAX No ►

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2013 to file the exempt organization return for the organization named above. The extension is for the organization's return for ► ☒ calendar year 2012 or

► ☐ tax year beginning _____, and ending _____

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

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	102,988
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	68,207
c	Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	34,781

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

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

Form **8868** (Rev. 1-2013)