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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 WRIGHT J ETAL FOR CHESTNUT ASSOC-TR		A Employer identification number 25-6448135
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) (814) 453-7320
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) \$ 16,219,508	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	381,450	383,366		
	5 a Gross rents				
	b Net rental income or (loss)				
	6 a Net gain or (loss) from sale of assets not on line 10	477,482			
	b Gross sales price for all assets on line 6a 11,571,393				
	7 Capital gain net income (from Part IV, line 2)		477,482		
	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)	408	408			
12 Total. Add lines 1 through 11	859,340	861,256	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	77,395	46,437		30,958
	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				
	18 Taxes (attach schedule) (see instructions)	4,010	2,980		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	4,953	4,953		
	24 Total operating and administrative expenses. Add lines 13 through 23	86,358	54,370	0	30,958
	25 Contributions, gifts, grants paid	802,064			802,064
26 Total expenses and disbursements. Add lines 24 and 25	888,422	54,370	0	833,022	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-29,082				
b Net investment income (if negative, enter -0-)		806,886			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2012)

HTA

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Form 990-PF (2012) WRIGHT J ETAL FOR CHESTNUT ASSOC-TR

25-6448135

Page 2

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	321,572	274,243	274,243	
	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)	14,683,264	14,531,926	15,945,265		
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)	15,004,836	14,806,169	16,219,508		
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 and complete lines 24 through 26 and lines 30 and 31. ▶ ☐				
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒				
	27	Capital stock, trust principal, or current funds	15,004,836	14,806,169		
	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)	15,004,836	14,806,169		
31	Total liabilities and net assets/fund balances (see instructions)	15,004,836	14,806,169			

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	15,004,836
2	Enter amount from Part I, line 27a	2	-29,082
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	65,650
4	Add lines 1, 2, and 3	4	15,041,404
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	235,235
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	14,806,169

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

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			0
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	477,482
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	820,402	16,211,228	0.050607
2010	813,124	15,613,003	0.052080
2009	869,745	13,420,601	0.064807
2008	855,376	16,612,570	0.051490
2007			0.000000

2 Total of line 1, column (d)	2	0.218984
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	0.054746
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	15,887,870
5 Multiply line 4 by line 3	5	869,797
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	8,069
7 Add lines 5 and 6	7	877,866
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	833,022

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	16,138	
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	16,138	
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	16,138	
6 Credits/Payments				
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	14,920		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c			
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d	7	14,920		
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	1,218		
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	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)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (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? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • 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? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ 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? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A	13	X	
14	The books are in care of BNY MELLON, N.A. Telephone no (814) 453-7320 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	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? 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)?**5b** N/A

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**7b** N/A**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**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	15,724,680
b	Average of monthly cash balances	1b	405,137
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	16,129,817
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	16,129,817
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	241,947
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	15,887,870
6	Minimum investment return. Enter 5% of line 5	6	794,394

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	794,394
2a	Tax on investment income for 2012 from Part VI, line 5	2a	16,138
b	Income tax for 2012 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	16,138
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	778,256
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	778,256
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	778,256

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	833,022
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	833,022
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	833,022

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				778,256
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				
b From 2008	34,664			
c From 2009	204,629			
d From 2010	58,160			
e From 2011	23,298			
f Total of lines 3a through e	320,751			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 833,022				
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				778,256
e Remaining amount distributed out of corpus	54,766			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	375,517			
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)				
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	375,517			
10 Analysis of line 9				
a Excess from 2008	34,664			
b Excess from 2009	204,629			
c Excess from 2010	58,160			
d Excess from 2011	23,298			
e Excess from 2012	54,766			

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	802,064
b Approved for future payment NONE				
Total			▶ 3b	NONE

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

- | | | | |
|--|--|-----------|----|
| 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | Yes | No |
| a Transfers from the reporting foundation to a noncharitable exempt organization of: | | | |
| (1) Cash | | | X |
| (2) Other assets | | | X |
| b Other transactions: | | | |
| (1) Sales of assets to a noncharitable exempt organization | | | X |
| (2) Purchases of assets from a noncharitable exempt organization | | | X |
| (3) Rental of facilities, equipment, or other assets | | | X |
| (4) Reimbursement arrangements | | | X |
| (5) Loans or loan guarantees | | | X |
| (6) Performance of services or membership or fundraising solicitations | | | X |
| c Sharing of facilities, equipment, mailing lists, other assets, or paid employees | | 1c | X |
| d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received | | | |

[illegible]

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship

**Sign
Here**

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

Signature of officer or trustee

4/29/2013
Date

VICE PRESIDENT
Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Shawn P. Hanlon

Preparer's signature

2020 CPA

Date _____

4/29/2013

Check ☒ if self-employed

PTIN

P00965923

Firm's name ► PRICEWATERHOUSECOOPERS LLP

Firm's EIN ▶ 13-4008324

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

Phone no	(412) 355-6000
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TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT J ETAL F G0408V102		AON PLC	1,050.00	58,390.50	51,499.87
WRIGHT J ETAL F G1151C101		ACCENTURE PLC-CL A	610.00	40,565.00	27,391.98
WRIGHT J ETAL F G2554F113		COVIDIEN PLC	790.00	45,614.60	34,301.80
WRIGHT J ETAL F G29183103		EATON CORP PLC	1,110.00	60,139.80	57,337.05
WRIGHT J ETAL F G47791101		INGERSOLL-RAND PLC	1,050.00	50,358.00	42,772.27
WRIGHT J ETAL F G4918T108		INVERSCO LTD	2,380.00	62,094.20	52,355.55
WRIGHT J ETAL F N6596X109		NXP SEMICONDUCTORS N V	1,360.00	35,795.34	29,920.91
WRIGHT J ETAL F 000378AB8		A.B.B. FIN USA INC	20,000.00	20,476.80	19,505.40
WRIGHT J ETAL F 002068AX0		AT&T INC	25,000.00	28,871.50	27,251.25
WRIGHT J ETAL F 00206R102		AT&T INC	650.00	21,911.50	19,451.99
WRIGHT J ETAL F 007565302		ADVANTAGE GLOBAL ALPHA-I	11,764.70	150,588.24	150,000.00
WRIGHT J ETAL F 009158106		AIR PRODS & CHEMS INC	380.00	31,927.60	32,630.60
WRIGHT J ETAL F 02005MAE2		ALLYA 2010-3 A4	10,000.00	10,115.00	9,996.43
WRIGHT J ETAL F 023135AJ5		AMAZON.COM INC	15,000.00	14,784.30	14,873.95
WRIGHT J ETAL F 023135106		AMAZON.COM INC	220.00	55,191.40	43,113.75
WRIGHT J ETAL F 026874CA3		AMERICAN INTL GROUP	25,000.00	26,335.00	24,510.45
WRIGHT J ETAL F 03064PAC5		AMCAR 2011-3 A3	45,000.00	45,235.35	44,994.20
WRIGHT J ETAL F 031162BH2		AMGEN INC	25,000.00	30,017.75	27,988.95
WRIGHT J ETAL F 03523TBP2		ANHEUSER-BUSCH INBEV 2.5% 7/	20,000.00	20,125.20	19,980.80
WRIGHT J ETAL F 037833100		APPLE INC	354.00	188,389.24	57,302.47
WRIGHT J ETAL F 054937107		B B & T CORPORATION	1,230.00	35,805.30	30,889.19
WRIGHT J ETAL F 055299AJ0		BBVA US SENIOR SA UNI 3.25%	20,000.00	20,017.80	19,178.00
WRIGHT J ETAL F 0556508Q0		BP CAPITAL MARKETS PLC 3.2%	15,000.00	16,000.80	15,346.05
WRIGHT J ETAL F 05569M368		BNY MELLON CORP BOND-M	55,949.37	729,020.41	700,000.00
WRIGHT J ETAL F 05569M418		BNY MELLON L/C MKT OPP-M	41,806.64	516,312.08	453,184.05
WRIGHT J ETAL F 05569M780		BNY MELLON S/T US GOV SECS-M	8,694.88	105,729.83	106,947.11
WRIGHT J ETAL F 05569M814		BNY MELLON INTERMEDIATE BD-M	23,116.85	305,142.51	300,339.10
WRIGHT J ETAL F 05569M871		BNY MELLON INTERNATIONAL-M	33,556.24	337,240.30	327,268.26
WRIGHT J ETAL F 060505CL6		BANK OF AMERICA CORP 5.75%	40,000.00	43,741.20	40,788.40
WRIGHT J ETAL F 073902PN2		BEAR STEARNS CO INC 5.55%	25,000.00	28,192.75	26,751.75
WRIGHT J ETAL F 09247XAC5		BLACKROCK INC	25,000.00	30,552.25	24,799.00
WRIGHT J ETAL F 10112RAS3		BOSTON PROPERTIES LP 4.125%	20,000.00	21,736.60	19,678.40
WRIGHT J ETAL F 111320107		BROADCOM CORP CL A	1,660.00	55,128.60	56,460.24
WRIGHT J ETAL F 12626PAE3		CRH AMERICA INC	20,000.00	20,660.60	19,278.20
WRIGHT J ETAL F 13063A7D0		CALIFORNIA ST	35,000.00	48,500.55	35,288.05
WRIGHT J ETAL F 143658300		CARNIVAL CORP	1,140.00	41,917.80	35,601.97

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TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT J ETAL F 149123101		CATERPILLAR INC	522.00	46,775.64	33,589.77
WRIGHT J ETAL F 14916RAC8		CATHOLIC HEALTH INITI 2.95%	10,000.00	10,093.50	9,973.40
WRIGHT J ETAL F 150870103		CELANESE CORP -SER A	890.00	39,631.70	32,743.10
WRIGHT J ETAL F 15189T107		CENTERPOINT ENERGY INC	2,800.00	53,900.00	55,910.93
WRIGHT J ETAL F 166764100		CHEVRON CORPORATION	533.00	57,638.62	46,253.02
WRIGHT J ETAL F 167486NN5		CHICAGO IL 6.034%	30,000.00	33,053.10	30,000.00
WRIGHT J ETAL F 172967EM9		CITIGROUP INC 6.125%	35,000.00	41,655.60	34,850.20
WRIGHT J ETAL F 191216100		COCA - COLA CO	1,380.00	50,025.00	43,863.30
WRIGHT J ETAL F 20030NAL5		COMCAST CORP	20,000.00	22,978.60	19,605.20
WRIGHT J ETAL F 20030NBD2		COMCAST CORP 3.125% 7/15/22	10,000.00	10,418.40	9,991.40
WRIGHT J ETAL F 20030N101		COMCAST CORP CL A	1,870.00	69,863.20	56,490.90
WRIGHT J ETAL F 21685WCJ4		RABOBANK NEDERLAND	20,000.00	23,485.00	19,685.20
WRIGHT J ETAL F 22160K105		COSTCO WHSL CORP NEW	470.00	46,403.10	31,151.60
WRIGHT J ETAL F 254687106		WALT DISNEY CO/THE	1,500.00	74,685.00	55,575.00
WRIGHT J ETAL F 260003108		DOVER CORP	720.00	47,311.20	44,677.44
WRIGHT J ETAL F 261967830		DREYFUS INFLTN ADJ SEC-INST	24,430.45	338,117.46	340,000.00
WRIGHT J ETAL F 261980494		DREYFUS EMG MKT DEBT LOC C-I	11,490.25	176,260.45	165,000.00
WRIGHT J ETAL F 261980759		DREYFUS HIGH YIELD-I	71,548.82	477,230.64	426,874.62
WRIGHT J ETAL F 26200C403		DREYFUS OPPORTUNISTIC S/C	6,681.28	183,267.70	204,282.15
WRIGHT J ETAL F 26203E604		DREYFUS/NEWTON INTERN EQTY-I	9,597.78	168,921.03	123,715.46
WRIGHT J ETAL F 268648102		E M C CORP MASS	970.00	24,541.00	23,303.29
WRIGHT J ETAL F 277432AN0		EASTMAN CHEMICAL CO 3.6% 8/1	20,000.00	20,946.40	19,900.80
WRIGHT J ETAL F 30219G108		EXPRESS SCRIPTS HOLDING CO	1,070.00	57,780.00	50,211.83
WRIGHT J ETAL F 30231G102		EXXON MOBIL CORP	680.00	58,854.00	23,918.95
WRIGHT J ETAL F 307000109		FAMILY DLR STORES INC	460.00	29,168.60	32,035.32
WRIGHT J ETAL F 3128115M8		FHLMC GOLD A69852	17,659.39	19,077.09	17,584.93
WRIGHT J ETAL F 3128MMKT9		FHLMC GOLD G18305	28,428.62	30,063.83	30,218.73
WRIGHT J ETAL F 3128M6AR9		FHLMC GOLD G04216	6,544.02	7,104.12	7,047.11
WRIGHT J ETAL F 3128M6AU2		FHLMC GOLD G04219	5,073.70	5,477.82	5,426.47
WRIGHT J ETAL F 3128M6SG4		FHLMC GOLD G04719	8,406.72	9,097.33	8,818.36
WRIGHT J ETAL F 3128M7HN9		FHLMC GOLD G05337	5,981.43	6,570.42	6,424.42
WRIGHT J ETAL F 3128M7M29		FHLMC GOLD G05477	40,980.49	45,346.14	44,354.96
WRIGHT J ETAL F 3128M74X1		FHLMC GOLD G05938	3,959.30	4,275.29	4,201.18
WRIGHT J ETAL F 3128M8G73		FHLMC GOLD G06222	15,637.71	16,708.74	15,379.32
WRIGHT J ETAL F 3128PY5T7		FHLMC GOLD J18958	17,974.34	18,792.53	18,665.23
WRIGHT J ETAL F 312938N38		FHLMC GOLD A90393	9,386.59	10,358.67	9,773.79
WRIGHT J ETAL F 312941D20		FHLMC GOLD A92821	28,691.48	31,142.88	30,475.72
WRIGHT J ETAL F 312944PM7		FHLMC GOLD A95828	72,607.84	80,115.49	74,374.33
WRIGHT J ETAL F 3132GJ5E0		FHLMC GOLD Q03517	44,374.37	47,881.28	47,314.15
WRIGHT J ETAL F 3132GKXM3		FHLMC GOLD Q04584	20,969.91	22,869.57	22,231.39
WRIGHT J ETAL F 3132HPHK3		FHLMC GOLD POOL Q12934	39,919.04	41,985.65	41,921.23
WRIGHT J ETAL F 3135G0PX5		FED NATL MTG ASSN 2.63%	20,000.00	20,103.20	20,000.00
WRIGHT J ETAL F 31371LTV1		FNMA POOL # 253364	7,872.15	8,753.83	8,047.59
WRIGHT J ETAL F 3138AS5U2		FNMA POOL # A11758	24,434.29	25,935.29	25,640.74
WRIGHT J ETAL F 3138A4D4		FNMA POOL # AH3519	42,772.87	45,897.86	42,126.83
WRIGHT J ETAL F 3138A5AW2		FNMA POOL # AH3620	29,475.15	31,737.07	29,746.88
WRIGHT J ETAL F 3138A6KG4		FNMA POOL # AH4794 5% 2/1/41	44,859.28	49,462.74	47,158.31

WRIGHT J ETAL F 3138EAML8 FNMA POOL # AK5762 4.0% 32,093.38 34,829.34 33,778.30

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT J ETAL F 3138EJEU8		FNMA POOL # AL1946 3.5%	40,445.41	43,319.46	42,511.91
WRIGHT J ETAL F 3138E6V94		FNMA POOL # AK2439 3.5%	45,717.82	49,255.01	48,460.89
WRIGHT J ETAL F 3138E7AT1		FNMA POOL # AK2717A 4.0%	41,770.78	45,063.99	44,270.51
WRIGHT J ETAL F 31385XD95		FNMA POOL # 555528 6.0%	5,402.02	6,034.06	5,445.08
WRIGHT J ETAL F 31393DKA8		FNMA REMIC 2003-64 5.5%	2,316.70	2,318.39	2,426.74
WRIGHT J ETAL F 31398AYY2		FED NATL MTGE ASSN 3.0%	5,000.00	5,237.30	4,986.50
WRIGHT J ETAL F 31403DDX4		FNMA POOL # 745418 5.5%	25,529.68	27,898.32	28,026.80
WRIGHT J ETAL F 31414CGL6		FNMA POOL # 962003 5.5%	25,726.27	28,458.91	25,668.50
WRIGHT J ETAL F 31414CRW0		FNMA POOL # 962301 4.5%	10,237.87	11,018.71	10,537.00
WRIGHT J ETAL F 31414HKV8		FNMA POOL # 966608 5.5%	26,709.93	29,547.06	26,730.78
WRIGHT J ETAL F 31414S6D0		FNMA POOL # 975268 5.5% 5/1/	14,086.98	15,305.93	15,049.41
WRIGHT J ETAL F 31415B8M0		FNMA POOL # 981644 4.5%	4,643.46	4,997.62	4,821.95
WRIGHT J ETAL F 31416RRQ8		FNMA POOL # AA7694 4.5%	5,130.74	5,521.29	5,335.16
WRIGHT J ETAL F 31417CCH6		FNMA POOL # AB5471 3.5%	59,502.03	63,618.38	62,365.57
WRIGHT J ETAL F 31417CUU7		FNMA POOL # AB5994 3.0%	63,256.44	66,856.36	67,032.05
WRIGHT J ETAL F 31418AKN7		FNMA POOL # MA1200 3.0%	19,769.65	20,808.55	20,801.38
WRIGHT J ETAL F 345397WD1		FORD MOTOR CREDIT CO 3.0%	20,000.00	20,548.40	19,992.60
WRIGHT J ETAL F 35671D857		FREEMONT MCMORAN COPPER & GO	960.00	32,832.00	42,524.10
WRIGHT J ETAL F 361849RC8		GNMA POOL # 781830 5.0%	7,773.64	7,771.07	8,165.66
WRIGHT J ETAL F 36241KA73		GNMA POOL # 782011 5.0%	10,453.78	11,509.40	10,398.76
WRIGHT J ETAL F 36241KGU6		GNMA POOL # 782105 5.0%	19,430.64	21,365.35	19,351.90
WRIGHT J ETAL F 36241KKS6		GNMA POOL # 782105 5.0%	15,687.56	17,244.71	15,626.12
WRIGHT J ETAL F 369604103		GENERAL ELECTRIC COMPANY	1,890.00	39,671.10	36,601.89
WRIGHT J ETAL F 369622SM8		GENERAL ELEC CAP CORP 5.3%	40,000.00	46,431.20	43,479.50
WRIGHT J ETAL F 375558103		GILEAD SCIENCES INC	810.00	59,494.50	32,966.11
WRIGHT J ETAL F 38141GFD1		GOLDMAN SACHS GRP 6.75%	25,000.00	28,333.25	25,058.35
WRIGHT J ETAL F 40429CGD8		HSBC FINANCE CORP 6.676%	40,000.00	47,454.80	43,412.40
WRIGHT J ETAL F 406216101		HALLIBURTON CO	1,370.00	47,525.30	38,951.27
WRIGHT J ETAL F 437076102		HOME DEPOT INC	1,090.00	67,416.50	20,841.91
WRIGHT J ETAL F 438516106		HONEYWELL INTL INC	810.00	51,410.70	28,071.87
WRIGHT J ETAL F 448814J80		HYDRO-QUEBEC	15,000.00	15,630.00	14,997.15
WRIGHT J ETAL F 4521518V8		ILLINOIS ST 4.421%	20,000.00	21,203.80	20,000.00
WRIGHT J ETAL F 458140AM2		INTEL CORP 2.7%	30,000.00	29,958.00	29,871.90
WRIGHT J ETAL F 459200101		INTERNATIONAL BUSINESS MACHI	504.00	96,541.20	57,178.79
WRIGHT J ETAL F 464287234		ISHARES MSCI EMERGING MKTS I	33,600.00	1,490,160.00	1,338,277.92
WRIGHT J ETAL F 46625H100		JP MORGAN CHASE & CO	772.00	33,944.15	16,745.69
WRIGHT J ETAL F 472319AF9		JEFFERIES GROUP INC 8.5%	20,000.00	23,900.00	21,950.00
WRIGHT J ETAL F 478366BA4		JOHNSON CONTROLS INC 3.75% 1	30,000.00	31,903.20	31,142.70
WRIGHT J ETAL F 478366107		JOHNSON CONTROLS INC	1,130.00	34,657.10	41,742.20
WRIGHT J ETAL F 48121A670		HIGHBRIDGE DYNAMIC COMM STRA	12,749.71	178,113.55	225,291.35

WRIGHT J ETAL F 517834107	LAS VEGAS SANDS CORP	890.00	41,082.40	39,224.70
WRIGHT J ETAL F 532457108	LITLY ELI & CO	1,030.00	50,799.60	44,938.28
WRIGHT J ETAL F 54438CPA4	LOS ANGELES CALIF CMN 6.75%	25,000.00	34,337.50	31,353.05
WRIGHT J ETAL F 565849106	MARATHON OIL CORP	1,820.00	55,801.20	51,109.97
WRIGHT J ETAL F 57582PMK2	MASSACHUSETTS ST 4.2%	10,000.00	11,368.20	10,017.70
WRIGHT J ETAL F 582839106	MEAD JOHNSON NUTRITION	430.00	28,332.70	29,587.94
WRIGHT J ETAL F 59156RAT5	MET LIFE GLOB FNDG 7.717%	20,000.00	26,220.20	20,248.20
WRIGHT J ETAL F 59156R108	METLIFE INC	1,290.00	42,492.60	43,736.80

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT J ETAL F 609207105		MONDELEZ INTERNATIONAL-W/I	2,420.00	61,596.74	54,953.19
WRIGHT J ETAL F 61748AAE6		MORGAN STANLEY GLOB 4.75%	30,000.00	31,064.40	28,234.80
WRIGHT J ETAL F 629491AB7		NYSE EURONEXT 2.0%	20,000.00	20,331.60	19,957.45
WRIGHT J ETAL F 638721729		ASG MANAGED FUTURES STRAT-Y	16,501.65	150,165.02	150,000.00
WRIGHT J ETAL F 638721785		ASG GLOBAL ALTERNATIVES FUND	19,549.16	209,567.06	200,000.00
WRIGHT J ETAL F 646139X83		NEW JERSEY ST TPK AU 7.102%	20,000.00	28,361.00	20,000.00
WRIGHT J ETAL F 64972FY26		NEW YORK N Y CITY MU 6.282%	15,000.00	17,557.65	15,000.00
WRIGHT J ETAL F 652482BN9		NEWS AMERICA INC 6.15%	15,000.00	18,409.05	14,089.35
WRIGHT J ETAL F 672325TS6		OAKLAND CA UNIF SCH 9.5% 8/	15,000.00	18,018.30	17,704.70
WRIGHT J ETAL F 674599105		OCCIDENTAL PETROLEUM CORP	600.00	45,966.00	45,921.12
WRIGHT J ETAL F 6832348D3		ONTARIO (PROVINCE OF) 4.0%	30,000.00	34,437.30	29,948.40
WRIGHT J ETAL F 68389XAC9		ORACLE CORP 5.75%	35,000.00	42,595.35	34,983.55
WRIGHT J ETAL F 693475105		PNC FINANCIAL SERVICES GROUP	1,220.00	71,138.20	68,966.56
WRIGHT J ETAL F 713448BN7		PEPSICO INC 4.5%	20,000.00	23,128.80	19,960.90
WRIGHT J ETAL F 713448108		PEPSICO INC	820.00	56,112.60	38,682.59
WRIGHT J ETAL F 71645WAR2		PETROBRAS INTL FIN C 5.375%	5,000.00	5,629.10	4,990.05
WRIGHT J ETAL F 717081103		PFIZER INC	3,334.00	83,614.39	48,727.30
WRIGHT J ETAL F 718172109		PHILIP MORRIS INTERNAT-W/I	550.00	46,002.00	23,778.72
WRIGHT J ETAL F 742718109		PROCTER & GAMBLE CO	1,080.00	73,321.20	51,560.33
WRIGHT J ETAL F 7443208J3		PRUDENTIAL FINL INC 4.75%	25,000.00	27,403.75	25,737.65
WRIGHT J ETAL F 745177EW1		PUERTO RICO COMWLTH 3.67%	25,000.00	24,750.00	25,000.00
WRIGHT J ETAL F 747525103		QUALCOMM INC	1,370.00	84,747.65	76,734.38
WRIGHT J ETAL F 77531QAD0		ROGERS WIRELESS INC 6.375%	20,000.00	21,307.40	21,090.40
WRIGHT J ETAL F 794661302		SALESFORCE.COM INC	343.00	57,658.30	43,567.86
WRIGHT J ETAL F 806857108		SCHLUMBERGER LTD	830.00	57,517.84	59,535.68
WRIGHT J ETAL F 816851109		SEMPRA ENERGY	590.00	41,854.60	29,759.60
WRIGHT J ETAL F 82481R106		SHIRE PLC	422.00	38,899.96	36,118.80
WRIGHT J ETAL F 828807CD7		SIMON PROPERTY GROUP 5.65%	25,000.00	30,000.25	24,905.25
WRIGHT J ETAL F 845467109		SOUTHWESTERN ENERGY CO	1,630.00	54,458.30	56,840.20
WRIGHT J ETAL F 857477103		STATE STREET CORP	1,240.00	58,292.40	47,931.99
WRIGHT J ETAL F 86271F578		DREYFUS SELECT MGER S/C GR-I	9,499.35	179,822.79	159,494.19
WRIGHT J ETAL F 86271F677		DREYFUS SELECT MGER S/C VI-I	9,145.76	177,793.73	188,180.03
WRIGHT J ETAL F 86271F768		DREYFUS PRE STRAT INTER ST-I	23,314.13	338,055.02	321,501.99

WRIGHT J ETAL F 87234N765	TCW EMERGING MARKETS INCOME	27,867.64	259,726.46	246,350.00
WRIGHT J ETAL F 87236YAB4	TD AMERITRADE HLDG CO 4.15%	20,000.00	21,315.00	20,089.65
WRIGHT J ETAL F 87938WAM5	TELEFONICA EMISIONES 5.134%	25,000.00	26,281.25	24,195.00
WRIGHT J ETAL F 88076W103	TERADATA CORPORATION	880.00	54,463.20	35,244.00
WRIGHT J ETAL F 881624209	TEVA PHARMACEUTICAL INDS ADR	1,400.00	52,276.00	57,180.55
WRIGHT J ETAL F 883556BA9	THERMO FISHER SCIENTI 2.25%	20,000.00	20,707.80	20,109.90
WRIGHT J ETAL F 887317AN5	TIME WARNER INC 4.0%	20,000.00	21,893.60	20,714.80
WRIGHT J ETAL F 88732JAX6	TIME WARNER CABLE IN 4.125%	30,000.00	32,853.60	29,689.85
WRIGHT J ETAL F 89417E109	THE TRAVELERS COMPANIES INC	600.00	43,092.00	38,186.10
WRIGHT J ETAL F 902118N7	TYCO INTL FIN 3.375%	3,000.00	3,182.22	2,990.28
WRIGHT J ETAL F 90269GAC5	UBS COM MTG TR 2012-C1 3.4%	30,000.00	32,356.80	30,448.98
WRIGHT J ETAL F 902973304	US BANCORP	1,500.00	47,910.00	37,410.00
WRIGHT J ETAL F 907818108	UNION PAC CORP	339.00	42,619.08	31,150.71
WRIGHT J ETAL F 91086QAU2	UNITED MEXICAN STATE 5.625%	20,000.00	23,200.00	19,824.20
WRIGHT J ETAL F 912810PS1	US TREAS-CPI INFLAT 2.375%	40,146.75	55,352.33	40,218.63

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT J ETAL F 912828GD6		TSY INFL IX N/B 2.375% 1/15/	40,146.75	46,661.36	40,762.20
WRIGHT J ETAL F 912828JE1		TSY INFL IX N/B 1.375% 7/15/	37,544.85	43,704.46	36,830.61
WRIGHT J ETAL F 912828MF4		US TREAS INFL INDX 1.375%	32,091.30	38,040.71	32,752.79
WRIGHT J ETAL F 912828NP1		U.S. TREASURY NOTE 1.75%	15,000.00	15,548.40	15,058.60
WRIGHT J ETAL F 912828PZ7		U S TREASURY NOTE 1.25%	30,000.00	30,372.60	30,112.02
WRIGHT J ETAL F 912828QC7		UNITED STATES T-NOTE 1.25%	55,000.00	55,726.00	55,189.06
WRIGHT J ETAL F 912828QR4		UNITED STATES T-NOTE 1.5%	10,000.00	10,365.60	10,371.52
WRIGHT J ETAL F 912828QS2		UNITED STATES TREAS 0.75%	20,000.00	20,155.40	20,043.00
WRIGHT J ETAL F 912828QU7		UNITED STATES T-NOTE 0.625%	40,000.00	40,245.20	40,176.56
WRIGHT J ETAL F 912828QV5		UNITED STATES TIPS 0.625%	20,526.80	23,333.22	21,330.23
WRIGHT J ETAL F 912828QX1		UNITED STATES T-NOTE 1.5%	60,000.00	62,212.80	61,427.54
WRIGHT J ETAL F 912828RX0		U.S. TREASURY NOTE 0.875%	115,000.00	116,581.25	116,420.89
WRIGHT J ETAL F 912828RZ5		U.S. TREASURY NOTE 0.25%	35,000.00	34,989.15	34,900.31
WRIGHT J ETAL F 912828SF8		U.S. TREASURY NOTE 2.0%	30,000.00	31,024.20	30,055.08
WRIGHT J ETAL F 912828SH4		U.S. TREASURY NOTE 1.375%	55,000.00	56,362.35	54,892.58
WRIGHT J ETAL F 912828SP6		U.S. TREASURY NOTE 0.375%	10,000.00	10,018.00	9,984.79
WRIGHT J ETAL F 912828ST8		U.S. TREASURY NOTE 1.25%	35,000.00	35,527.80	35,410.30
WRIGHT J ETAL F 912828SV3		U.S. TREASURY NOTE 1.75%	40,000.00	40,346.80	40,362.66
WRIGHT J ETAL F 912828TK6		U.S. TREASURY NOTE 0.25%	105,000.00	104,811.00	104,542.34
WRIGHT J ETAL F 912828TP5		UNITED STATES TREAS 0.25%	25,000.00	24,945.25	24,933.03
WRIGHT J ETAL F 912828TS9		U S TREASURY NOTE 0.625% 9	30,000.00	29,946.00	29,865.34
WRIGHT J ETAL F 912828TU4		U S TREASURY NOTE 0.25%	25,000.00	25,005.75	25,005.55
WRIGHT J ETAL F 912828TV2		U S TREASURY NOTE 1.25%	35,000.00	35,289.80	35,524.94
WRIGHT J ETAL F 912828TW0		U S TREASURY NOTE 0.75% 1	15,000.00	15,049.20	15,085.01
WRIGHT J ETAL F 913017109		UNITED TECHNOLOGIES CORP	630.00	51,666.30	47,344.50
WRIGHT J ETAL F 91913Y100		VALERO ENERGY CORP NEW	1,400.00	47,768.00	30,130.85

WRIGHT J ETAL F 92343VAL8	VERIZON COMMUNICATIONS 5.5%	35,000.00	42,030.45	32,661.00
WRIGHT J ETAL F 92343V104	VERIZON COMMUNICATIONS INC	570.00	24,663.90	18,610.50
WRIGHT J ETAL F 92936JAZ7	WFRBS 2011-C5 A2 2.684%	25,000.00	26,481.00	25,367.19
WRIGHT J ETAL F 931422AH2	WALGREEN CO 3.1%	20,000.00	20,173.40	20,152.05
WRIGHT J ETAL F 942683103	WATSON PHARMACEUTICALS INC	530.00	45,580.00	26,791.50
WRIGHT J ETAL F 949746101	WELLS FARGO & COMPANY	2,320.00	79,297.60	57,598.92
WRIGHT J ETAL F 98158KAC3	WOART 2011-A A3 1.11%	15,096.16	15,155.04	15,095.71
WRIGHT J ETAL F 984332106	YAHOO INC	2,290.00	45,571.00	39,788.06
WRIGHT J ETAL F 988498101	YUM! BRANDS INC	520.00	34,528.00	26,343.20
WRIGHT J ETAL F 991061052	CRA (BNY MELLON, N.A., MEMBE	7,707.07	7,707.07	7,707.07
WRIGHT J ETAL F 991061052	CRA (BNY MELLON, N.A., MEMBE	219,622.60	219,622.60	219,622.60
WRIGHT J ETAL F 999286567	MELLON OPTIMA L/S STRATEGY F	12,670.17	1,155,725.03	1,135,413.87
WRIGHT J ETAL F 999286880	COMMIT TO PUR MELLON OPTIMA	22,936.59	22,936.59	22,936.59

TOTAL

15,051,905.21 13,694,877.54

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT ETAL FBO G94368100		WARNER CHILCOTT PLC - CLASS	100.00	1,204.00	1,702.31
WRIGHT ETAL FBO 002535300		AARON'S, INC	170.00	4,807.60	5,097.54
WRIGHT ETAL FBO 005125109		ACXIOM CORP	160.00	2,793.60	2,730.08

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT ETAL FBO 00766T100		AECOM TECHNOLOGY CORP	290.00	6,902.00	5,849.33
WRIGHT ETAL FBO 00846U101		AGILENT TECHNOLOGIES INC	110.00	4,503.40	4,047.92
WRIGHT ETAL FBO 011659109		ALASKA AIR GROUP INC	240.00	10,341.60	8,399.87
WRIGHT ETAL FBO 018804104		ALLIANT TECHSYSTEMS INC	120.00	7,435.20	6,218.67
WRIGHT ETAL FBO 02503Y103		AMERICAN CAPITAL LTD	90.00	1,081.85	1,060.72
WRIGHT ETAL FBO 02553E106		AMERICAN EAGLE OUTFITTERS IN	320.00	6,563.20	6,654.37
WRIGHT ETAL FBO 025932104		AMERICAN FINL GROUP INC OHIO	80.00	3,161.60	3,030.37
WRIGHT ETAL FBO 035623107		ANN INC	140.00	4,737.60	4,045.94
WRIGHT ETAL FBO 03761U106		APOLLO INVESTMENT CORPORATI	290.00	2,424.40	2,407.62
WRIGHT ETAL FBO 045487105		ASSOCIATED BANC CORP	500.00	6,560.00	6,664.46
WRIGHT ETAL FBO 04621X108		ASSURANT INC	110.00	3,817.00	3,822.13
WRIGHT ETAL FBO 05564E106		BRE PROPERTIES CLASS A	120.00	6,099.60	5,916.82
WRIGHT ETAL FBO 05569M442		BNY MELLON SM/MID CAP-M	18,818.54	242,759.18	215,472.29
WRIGHT ETAL FBO 05874B107		BALLY TECHNOLOGIES INC	130.00	5,812.30	6,072.08
WRIGHT ETAL FBO 092113109		BLACK HILLS CORP	40.00	1,453.60	1,256.93
WRIGHT ETAL FBO 093671105		BLOCK H & R INC	440.00	8,170.80	7,415.45
WRIGHT ETAL FBO 109641100		BRINKER INTL INC	100.00	3,099.00	2,766.22
WRIGHT ETAL FBO 11133T103		BROADRIDGE FINANCIAL Solutio	150.00	3,432.00	3,554.39
WRIGHT ETAL FBO 111621306		BROCADE COMMUNICATIONS SYS	920.00	4,903.60	5,344.86
WRIGHT ETAL FBO 124830100		C B L & ASSOCIATES PROPERTIE	340.00	7,211.40	7,220.12
WRIGHT ETAL FBO 12561W105		CLECO CORP NEW	180.00	7,201.80	6,870.83
WRIGHT ETAL FBO 12673P105		CA INC	300.00	6,594.00	7,829.64
WRIGHT ETAL FBO 127387108		CADENCE DESIGN SYS INC	760.00	10,267.60	9,746.94
WRIGHT ETAL FBO 133131102		CAMDEN PROPERTY TRUST REIT	20.00	1,364.20	1,277.39
WRIGHT ETAL FBO 146229109		CARTER'S INC	170.00	9,460.50	9,099.49
WRIGHT ETAL FBO 149150104		CATHAY GENERAL BANCORP	120.00	2,343.60	2,093.77

WRIGHT ETAL FBO 159864107	CHARLES RIV LABORATORIES INT	180.00	6,744.60	6,627.74
WRIGHT ETAL FBO 163072101	CHEESECAKE FACTORY INC/THE	120.00	3,925.20	4,021.77
WRIGHT ETAL FBO 167250109	CHICAGO BRIDGE & I	50.00	2,317.50	1,906.42
WRIGHT ETAL FBO 171340102	CHURCH & DWIGHT INC	90.00	4,821.30	4,258.59
WRIGHT ETAL FBO 21871D103	CORELOGIC INC	120.00	3,230.40	3,071.95
WRIGHT ETAL FBO 225447101	CREE INC	90.00	3,058.20	3,021.11
WRIGHT ETAL FBO 233326107	D S T SYS INC DEL	100.00	6,060.00	5,194.36
WRIGHT ETAL FBO 248019101	DELUXE CORP	300.00	9,672.00	8,548.92
WRIGHT ETAL FBO 253651103	DIEBOLD INC	230.00	7,040.30	7,541.13
WRIGHT ETAL FBO 254067101	DILLARDS INC CL A	70.00	5,863.90	5,240.13
WRIGHT ETAL FBO 25659T107	DOLBY LABORATORIES INC-CL A	70.00	2,053.10	2,477.33
WRIGHT ETAL FBO 264411105	DUKE REALTY CORP	40.00	554.80	598.64
WRIGHT ETAL FBO 29266R108	ENERGIZER HLDGS INC	100.00	7,998.00	6,831.71
WRIGHT ETAL FBO 303075105	FACTSET RESEARCH SYSTEMS INC	50.00	4,403.00	4,768.47
WRIGHT ETAL FBO 303250104	FAIR, ISAAC INC	120.00	5,043.60	5,364.71
WRIGHT ETAL FBO 313747206	FEDERAL RLTY INVS TRUST	11.00	1,144.22	1,172.69
WRIGHT ETAL FBO 395259104	GREENHILL & CO INC	60.00	3,119.40	2,571.58
WRIGHT ETAL FBO 397624107	GREIF INC CLASS A	100.00	4,450.00	4,192.94
WRIGHT ETAL FBO 401617105	GUESS? INC	50.00	1,227.00	1,660.74
WRIGHT ETAL FBO 410345102	HANESBRANDS INC	270.00	9,671.40	9,546.59
WRIGHT ETAL FBO 419870100	HAWAIIAN ELECTRIC INDS INC	170.00	4,273.80	4,645.23
WRIGHT ETAL FBO 42330P107	HELIX ENERGY SOLUTIONS GROUP	380.00	7,843.20	7,334.38

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT ETAL FBO 431284108		HIGHWOODS PROPERTIES INC	60.00	2,007.00	1,997.61
WRIGHT ETAL FBO 431475102		HILL-ROM HOLDINGS INC	230.00	6,555.00	6,253.63
WRIGHT ETAL FBO 436106108		HOLLYFRONTIER CORP	220.00	10,241.00	8,712.41
WRIGHT ETAL FBO 44106M102		HOSPITALITY PROPERTIES TR	210.00	4,918.20	4,996.33
WRIGHT ETAL FBO 444859102		HUMANA INC	30.00	2,058.90	2,047.43
WRIGHT ETAL FBO 447011107		HUNTSMAN CORP	210.00	3,339.00	3,116.58
WRIGHT ETAL FBO 450911201		I T T CORP-W/I	310.00	7,272.60	6,419.96
WRIGHT ETAL FBO 451107106		IDACORP INC	200.00	8,670.00	8,529.63
WRIGHT ETAL FBO 45167R104		IDEX CORP	220.00	10,236.60	9,090.11
WRIGHT ETAL FBO 48242W106		KBR INC	80.00	2,393.60	1,729.32
WRIGHT ETAL FBO 493267108		KEYCORP NEW	350.00	2,947.00	2,938.78
WRIGHT ETAL FBO 502161102		LSI CORPORATION	520.00	3,676.40	4,031.77
WRIGHT ETAL FBO 52602E102		LENDER PROCESSING SERVICES I	170.00	4,185.40	4,215.87
WRIGHT ETAL FBO 526107107		LENNOX INTL INC	180.00	9,453.60	8,529.14
WRIGHT ETAL FBO 529771107		LEXMARK INTL GROUP INC CL A	100.00	2,319.00	2,081.27
WRIGHT ETAL FBO 531172104		LIBERTY PPTY TR	150.00	5,368.50	5,455.80
WRIGHT ETAL FBO 533900106		LINCOLN ELEC HLDGS INC	210.00	10,222.80	9,339.91

WRIGHT ETAL FBO 534187109	LINCOLN NATL CORP IND	30.00	777.00	722.98
WRIGHT ETAL FBO 554489104	MACK CALI RLTY CORP	290.00	7,571.90	7,831.06
WRIGHT ETAL FBO 56585A102	MARATHON PETROLEUM CORP-W/I	80.00	5,040.00	4,088.31
WRIGHT ETAL FBO 571903202	MARIOTT INTL INC NEW CL A	90.00	3,354.30	3,224.47
WRIGHT ETAL FBO 592688105	METTLER-TOLEDO INTL INC	62.00	11,984.60	10,222.48
WRIGHT ETAL FBO 600544100	MILLER (HERMAN) INC	150.00	3,219.00	3,023.03
WRIGHT ETAL FBO 603158106	MINERALS TECHNOLOGIES INC	200.00	7,984.00	6,842.74
WRIGHT ETAL FBO 615369105	MOODYS CORP	70.00	3,522.40	2,710.85
WRIGHT ETAL FBO 631103108	NASDAQ OMX GROUP	230.00	5,747.70	5,458.06
WRIGHT ETAL FBO 651587107	NEWMARKET CORP	38.00	9,963.60	9,416.68
WRIGHT ETAL FBO 670181105	NU SKIN ENTERPRISES INC CL A	70.00	2,593.50	2,997.29
WRIGHT ETAL FBO 670731106	NV ENERGY INC	400.00	7,256.00	7,052.00
WRIGHT ETAL FBO 67103H107	O'REILLY AUTOMOTIVE INC	30.00	2,682.60	2,406.43
WRIGHT ETAL FBO 675232102	OCEANEERING INTL INC	90.00	4,841.10	4,171.29
WRIGHT ETAL FBO 699173209	PARAMETRIC TECHNOLOGY CORP	240.00	5,402.40	5,194.90
WRIGHT ETAL FBO 716768106	PETSMART INC	70.00	4,783.80	4,964.59
WRIGHT ETAL FBO 726505100	PLAINS EXPLORATION & PR-W/I	70.00	3,285.80	2,495.86
WRIGHT ETAL FBO 727493108	PLANTRONICS INC NEW	150.00	5,530.50	5,401.80
WRIGHT ETAL FBO 743674103	PROTECTIVE LIFE CORP	60.00	1,714.80	1,678.48
WRIGHT ETAL FBO 747277101	QLOGIC CORP	270.00	2,627.10	3,365.38
WRIGHT ETAL FBO 754907103	RAYONIER INC REIT	110.00	5,701.30	5,306.54
WRIGHT ETAL FBO 7591EP100	REGIONS FINL CORP NEW	850.00	6,060.50	6,074.65
WRIGHT ETAL FBO 759351604	REINSURANCE GROUP OF AMERICA	170.00	9,098.40	9,938.58
WRIGHT ETAL FBO 761152107	RESMED INC	280.00	11,639.60	9,081.57
WRIGHT ETAL FBO 784117103	S E I INVESTMENTS COMPANY	360.00	8,402.40	7,992.27
WRIGHT ETAL FBO 78440X101	S L GREEN REALTY CORP REIT	60.00	4,599.00	4,345.76
WRIGHT ETAL FBO 807066105	SCHOLASTIC CORP	220.00	6,503.20	7,046.19
WRIGHT ETAL FBO 871607107	SYNOPSYS INC	140.00	4,456.96	4,420.55
WRIGHT ETAL FBO 876664103	TAUBMAN CENTERS INC	40.00	3,148.80	3,106.25
WRIGHT ETAL FBO 878237106	TECH DATA CORP	170.00	7,740.10	8,548.02
WRIGHT ETAL FBO 878377100	TECHNE CORP	10.00	683.40	675.77

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT ETAL FBO 881609101		TESORO CORPORATION	90.00	3,964.50	3,561.71
WRIGHT ETAL FBO 883203101		TEXTRON INC	140.00	3,470.60	3,835.55
WRIGHT ETAL FBO 885160101		THOR INDUSTRIES INC	230.00	8,608.90	6,379.44
WRIGHT ETAL FBO 885175307		THORATEC CORPORATION	220.00	8,254.40	7,047.43
WRIGHT ETAL FBO 886423102		TIDEWATER INC	180.00	8,042.40	8,762.30
WRIGHT ETAL FBO 887389104		TIMKEN CO	130.00	6,217.90	5,373.09
WRIGHT ETAL FBO 891906109		TOTAL SYS SVCS INC	220.00	4,712.40	4,855.47
WRIGHT ETAL FBO 91307C102		UNITED THERAPEUTICS CORP DEL	80.00	4,273.60	4,468.75

WRIGHT ETAL FBO 913456109	UNIVERSAL CORP VA	170.00	8,484.70	8,235.37
WRIGHT ETAL FBO 913903100	UNIVERSAL HEALTH SERVICES CL	200.00	9,670.00	7,512.88
WRIGHT ETAL FBO 918866104	VALASSIS COMMUNICATIONS INC	260.00	6,702.80	6,610.02
WRIGHT ETAL FBO 91913Y100	VALERO ENERGY CORP NEW	120.00	4,094.40	3,592.25
WRIGHT ETAL FBO 92240G101	VECTREN CORP	170.00	4,998.00	4,887.72
WRIGHT ETAL FBO 92927K102	WABCO HOLDINGS INC-W/I	50.00	3,259.50	1,792.32
WRIGHT ETAL FBO 930059100	WADDELL & REED FINANCIAL INC	120.00	4,178.40	3,582.24
WRIGHT ETAL FBO 947890109	WEBSTER FINL CORP WATERBURY	220.00	4,521.00	4,843.07
WRIGHT ETAL FBO 948741103	WEINGARTEN REALTY INVESTMENT	80.00	2,141.60	2,143.12
WRIGHT ETAL FBO 976657106	WISCONSIN ENERGY CORP	40.00	1,474.00	1,468.04
WRIGHT ETAL FBO 981811102	WORTHINGTON INDUSTRIES INC	370.00	9,616.30	8,411.34
WRIGHT ETAL FBO 98310W108	WYNDHAM WORLDWIDE CORP	40.00	2,128.40	2,116.11
WRIGHT ETAL FBO 991061052	CRA (BNY MELLON, N.A., MEMBE	153.66	153.66	153.66
WRIGHT ETAL FBO 991061052	CRA (BNY MELLON, N.A., MEMBE	9,675.89	9,675.89	9,675.89

TOTAL

873,444.86

812,863.83

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ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT ETAL FBO G29183103		EATON CORP PLC	130.00	7,043.40	6,715.15
WRIGHT ETAL FBO H29067109		GARMIN LTD	120.00	4,890.00	5,708.47
WRIGHT ETAL FBO 00206R102		AT&T INC	150.00	5,056.50	4,703.70
WRIGHT ETAL FBO 009158106		AIR PRODS & CHEMS INC	60.00	5,041.20	5,530.21
WRIGHT ETAL FBO 02503X105		AMERICAN CAPITAL AGENCY CORP	160.00	4,624.00	4,714.88
WRIGHT ETAL FBO 032654105		ANALOG DEVICES INC	128.00	5,383.68	5,196.54
WRIGHT ETAL FBO 037411808		APACHE CORP CONV PFD	130.00	5,941.00	6,992.08
WRIGHT ETAL FBO 05569M301		BNY MELLON INCOME STOCK-M	709.22	5,134.75	5,000.00
WRIGHT ETAL FBO 143658300		CARNIVAL CORP	160.00	5,883.20	5,398.02
WRIGHT ETAL FBO 149123101		CATERPILLAR INC	64.00	5,734.94	6,837.63
WRIGHT ETAL FBO 151897107		CENTERPOINT ENERGY INC	340.00	6,545.00	6,620.14
WRIGHT ETAL FBO 166764100		CHEVRON CORPORATION	59.00	6,380.26	6,311.11
WRIGHT ETAL FBO 18683K101		CLIFFS NATS RES INC	90.00	3,471.30	6,418.40
WRIGHT ETAL FBO 237194105		DARDEN RESTAURANTS INC	110.00	4,957.70	5,689.71
WRIGHT ETAL FBO 253868103		DIGITAL REALTY TRUST INC	80.00	5,431.20	5,874.25
WRIGHT ETAL FBO 263534109		DU PONT (E I) DE NEHOURS	100.00	4,497.85	5,320.80
WRIGHT ETAL FBO 26441C204		DUKE ENERGY CORP	100.00	6,380.00	6,284.40
WRIGHT ETAL FBO 30161N101		EXELON CORP	150.00	4,461.00	5,827.41
WRIGHT ETAL FBO 363576109		GALLAGHER ARTHUR J & CO	130.00	4,504.50	4,844.12
WRIGHT ETAL FBO 369604103		GENERAL ELECTRIC COMPANY	340.00	7,136.60	6,836.72

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TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
WRIGHT ETAL FBO 46131B100		INVESCO MORTGAGE CAPITAL	210.00	4,139.10	3,716.71
WRIGHT ETAL FBO 494368103		KIMBERLY CLARK CORP	70.00	5,910.10	5,177.76
WRIGHT ETAL FBO 49446R109		KIMCO REALTY CORP	210.00	4,057.20	4,078.56
WRIGHT ETAL FBO 49456B101		KINDER MORGAN INC	180.00	6,359.40	6,783.64
WRIGHT ETAL FBO 50076Q106		KRAFT FOODS GROUP INC	83.00	3,774.01	3,445.99
WRIGHT ETAL FBO 517834107		LAS VEGAS SANDS CORP	110.00	5,077.60	5,030.55
WRIGHT ETAL FBO 532457108		LILLY ELI & CO	140.00	6,904.80	6,322.97
WRIGHT ETAL FBO 535678106		LINEAR TECHNOLOGY CORP	118.00	4,047.40	3,655.62
WRIGHT ETAL FBO 539830109		LOCKHEED MARTIN CORP	70.00	6,460.30	6,304.20
WRIGHT ETAL FBO 544147101		LORILLARD INC	56.00	6,533.52	7,372.29

WRIGHT ETAL FBO 548661107	LOWE'S COMPANIES INC	150.00	5,328.00	4,493.71
WRIGHT ETAL FBO 577081102	MATTEL INC	160.00	5,859.20	5,501.84
WRIGHT ETAL FBO 58933V105	MERCK & CO INC	110.00	4,503.40	4,195.37
WRIGHT ETAL FBO 595017104	MICROCHIP TECHNOLOGY INC	118.00	3,845.62	4,375.63
WRIGHT ETAL FBO 609207105	MONDELEZ INTERNATIONAL-W/I	190.00	4,836.11	4,686.99
WRIGHT ETAL FBO 636274300	NATIONAL GRID PLC-SP ADR	90.00	5,169.60	4,553.86
WRIGHT ETAL FBO 65339F887	NEXTERA ENERGY INC CONV PFD	100.00	5,006.00	5,025.00
WRIGHT ETAL FBO 693475105	PNC FINANCIAL SERVICES GROUP	110.00	6,414.10	7,053.93
WRIGHT ETAL FBO 69351T114	PPL CORPORATION 8.75%	130.00	6,984.90	6,991.16
WRIGHT ETAL FBO 713448108	PEPSICO INC	110.00	7,527.30	7,430.25
WRIGHT ETAL FBO 717081103	PFIZER INC	250.00	6,269.83	5,614.50
WRIGHT ETAL FBO 718172109	PHILIP MORRIS INTERNAT-W/I	70.00	5,854.80	6,096.16
WRIGHT ETAL FBO 742718109	PROCTER & GAMBLE CO	100.00	6,789.00	6,712.19
WRIGHT ETAL FBO 780259206	ROYAL DUTCH SHELL PLC-ADR	70.00	4,826.50	4,884.60
WRIGHT ETAL FBO 842587107	SOUTHERN CO	120.00	5,137.20	5,385.36
WRIGHT ETAL FBO 85571B105	STARWOOD PROPERTY TRUST INC	260.00	5,969.60	5,491.37
WRIGHT ETAL FBO 881624209	TEVA PHARMACEUTICAL INDS ADR	150.00	5,601.00	6,112.31
WRIGHT ETAL FBO 89151E109	TOTAL S.A. ADR	110.00	5,721.10	4,788.32
WRIGHT ETAL FBO 911312106	UNITED PARCEL SERVICE CL B	70.00	5,161.10	5,609.82
WRIGHT ETAL FBO 913017117	UNITED TECHNOLOGIES 7.5%	120.00	6,685.20	6,350.40
WRIGHT ETAL FBO 92343V104	VERIZON COMMUNICATIONS INC	110.00	4,759.70	4,214.98
WRIGHT ETAL FBO 991061052	CRA (BNY MELLON, N.A., MEMBE	167.28	167.28	167.28
WRIGHT ETAL FBO 991061052	CRA (BNY MELLON, N.A., MEMBE	13,980.07	13,980.07	13,980.07

TOTAL

294,158.12

298,427.13

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

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

WRIGHT J ETAL FOR CHESTNUT ASSOC-TR

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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

CHESTNUT HILL BENEVOLENT ASSN

Street

910 BOYLSTON STREET

City

CHESTNUT HILL

State

MA

Zip Code

02437

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC CHARITY

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

802,064

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

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

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

Check "X" to include in Part IV		Long Term CG Distributions		Amount		Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
		Short Term CG Distributions		39,334		Capital Gains/Losses Other sales										11,571,393		11,093,911		477,492	
		0		0		0										0		0		0	
		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						
1	X	ABIOMED INC	003654100			5/24/2011		3/2/2012	408	361				0	47						
2	X	ABIOMED INC	003654100			5/23/2011		3/2/2012	204	178				0	26						
3	X	ABIOMED INC	003654100			5/23/2011		3/5/2012	815	713				0	102						
4	X	ABIOMED INC	003654100			10/19/2011		3/5/2012	1,014	592				0	422						
5	X	ABIOMED INC	003654100			8/26/2011		3/6/2012	781	487				0	314						
6	X	ABIOMED INC	003654100			10/19/2011		3/6/2012	2,926	1,777				0	1,149						
7	X	ABIOMED INC	003654100			8/26/2011		3/6/2012	390	233				0	157						
8	X	ACME PACKET INC	004764106			7/30/2011		1/4/2012	2,302	2,644				0	342						
9	X	ACME PACKET INC	004764106			11/3/2011		1/4/2012	256	724				0	488						
10	X	ADVANCED AUTO PTS INC	00751Y106			8/20/2012		11/27/2012	764	718				0	48						
11	X	ADVANCED AUTO PTS INC	00751Y106			8/21/2012		11/27/2012	1,528	1,435				0	93						
12	X	AFFILIATED MANAGERS GRO	008252108			12/21/2010		3/26/2012	1,130	1,015				0	115						
13	X	AFFILIATED MANAGERS GRO	008252108			12/21/2010		8/20/2012	1,767	1,523				0	244						
14	X	AFFILIATED MANAGERS GRO	008252108			12/21/2010		8/21/2012	5,212	4,488				0	744						
15	X	AGILENT TECHNOLOGIES INC	00846U101			12/9/2010		3/26/2012	1,348	1,138				0	210						
16	X	AGILENT TECHNOLOGIES INC	00846U101			12/9/2010		3/26/2012	1,788	1,508				0	292						
17	X	AGILENT TECHNOLOGIES INC	00846U101			12/8/2010		4/3/2012	1,783	1,506				0	277						
18	X	AGILENT TECHNOLOGIES INC	00846U101			12/8/2010		4/25/2012	2,481	2,258				0	203						
19	X	AGILENT TECHNOLOGIES INC	00846U101			12/8/2010		6/4/2012	39,521	38,523				-2	-2						
20	X	AIR PRODS & CHEMS INC	009158106			11/19/2010		3/26/2012	4,547	4,294				0	253						
21	X	AIR PRODS & CHEMS INC	009158106			11/19/2010		4/3/2012	1,828	1,717				0	111						
22	X	AIR PRODS & CHEMS INC	009158106			11/19/2010		4/3/2012	18,319	17,174				0	1,145						
23	X	AIR PRODS & CHEMS INC	009158106			11/19/2010		4/25/2012	2,549	2,576				27	786						
24	X	AIR PRODS & CHEMS INC	009158106			11/19/2010		6/1/2012	6,932	7,728				0	-786						
25	X	AIR PRODS & CHEMS INC	009158106			11/19/2010		6/20/2012	3,182	3,435				0	-243						
26	X	ALASKA AIR GROUP INC	011659109			8/21/2012		11/27/2012	848	701				0	147						
27	X	ALBEMARLE CORP	012653101			3/1/2012		3/26/2012	1,283	1,351				0	-68						
28	X	ALBEMARLE CORP	012653101			3/1/2012		6/13/2012	2,343	2,703				0	-380						
29	X	ALBEMARLE CORP	012653101			3/1/2012		8/20/2012	610	676				0	-66						
30	X	ALBEMARLE CORP	012653101			3/1/2012		8/21/2012	2,394	2,703				0	-309						
31	X	FLHMC GOLD A90393	5.0%			3/8/2010		2/15/2012	173	181				0	-8						
32	X	FLHMC GOLD A90393	5.0%			3/8/2010		3/15/2012	132	138				0	-6						
33	X	FLHMC GOLD A90393	5.0%			3/8/2010		4/15/2012	143	149				0	-6						
34	X	FLHMC GOLD A90393	5.0%			3/8/2010		5/15/2012	185	192				0	-7						
35	X	FLHMC GOLD A90393	5.0%			3/8/2010		6/15/2012	120	125				0	-5						
36	X	FLHMC GOLD A90393	5.0%			3/8/2010		7/15/2012	150	156				0	-6						
37	X	FLHMC GOLD A90393	5.0%			3/8/2010		8/15/2012	365	380				0	-15						
38	X	FLHMC GOLD A90393	5.0%			3/8/2010		9/15/2012	583	607				0	-24						
39	X	FLHMC GOLD A90393	5.0%			3/8/2010		10/15/2012	482	502				0	-20						
40	X	FLHMC GOLD A90393	5.0%			3/8/2010		11/15/2012	349	364				0	-15						
41	X	FLHMC GOLD A90393	5.0%			3/8/2010		12/15/2012	226	235				0	-9						
42	X	FLHMC GOLD A90393	5.0%			3/8/2010		12/31/2012	126	131				0	-5						
43	X	FLHMC GOLD A92821	5.0%			7/22/2010		2/15/2012	624	663				0	-39						
44	X	FLHMC GOLD A92821	5.0%			7/22/2010		3/15/2012	783	810				0	-47						
45	X	FLHMC GOLD A92821	5.0%			7/22/2010		4/15/2012	640	680				0	-40						
46	X	FLHMC GOLD A92821	5.0%			7/22/2010		5/15/2012	504	535				0	-31						
47	X	FLHMC GOLD A92821	5.0%			7/22/2010		6/15/2012	730	775				0	-45						
48	X	FLHMC GOLD A92821	5.0%			7/22/2010		7/15/2012	513	545				0	-32						
49	X	FLHMC GOLD A92821	5.0%			7/22/2010		8/15/2012	731	777				0	-46						
50	X	FLHMC GOLD A92821	5.0%			7/22/2010		9/15/2012	938	996				0	-58						
51	X	FLHMC GOLD A92821	5.0%			7/22/2010		10/15/2012	938	994				0	-58						
52	X	AMETEK INC NEW	031100100			8/11/2010		3/26/2012	968	587				0	381						
53	X	AMETEK INC NEW	031100100			8/11/2010		7/13/2012	17	10				0	7						
54	X	AMETEK INC NEW	031100100			8/11/2010		8/20/2012	1,281	724				0	537						
55	X	AMETEK INC NEW	031100100			4/16/2009		8/20/2012	1,124	508				0	618						
56	X	AMETEK INC NEW	031100100			12/24/2008		8/21/2012	3,866	1,448				0	2,418						
57	X	AMETEK INC NEW	031100100			4/16/2009		8/21/2012	412	185				0	227						
58	X	COMMIT TO PURCHASE FLHMC GOLD	02R030426			1/6/2012		2/14/2012	46,800	48,494				0	306						
59	X	COMMIT TO PURCHASE FLHMC GOLD	02R030434			2/14/2012		3/5/2012	62,250	62,243				0	7						
60	X	AMETEK INC NEW	031100100			5/27/2009		8/21/2012	2,319	954				0	1,365						
61	X	AMTRUST FINANCIAL SERVICE	032359308			11/4/2012		3/26/2012	537	534				0	-3						
62	X	AMTRUST FINANCIAL SERVICE	032359309			4/3/2012		8/20/2012	288	270				0	26						
63	X	AMTRUST FINANCIAL SERVICE	032359309			11/4/2011		8/20/2012	888	806				0	82						
64	X	AMTRUST FINANCIAL SERVICE	032359309			11/4/2011		8/21/2012	2,936	2,656				0	280						
65	X	AMTRUST FINANCIAL SERVICE	032359309			11/4/2011		8/21/2012	294	267				0	27						
66	X	AMTRUST FINANCIAL SERVICE	032359309			11/4/2011		8/21/2012	294	268				0	25						
67	X	AMTRUST FINANCIAL SERVICE	032359309			4/4/2012		8/21/2012	294	288				0	22						
68	X	ANALOG DEVICES INC	032654105			3/30/2012		4/3/2012	784	806				0	-22						

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

Totals															
Capital Gains/Losses										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Other sales										11,571,393		11,093,911		477,482	
										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 ANALOG DEVICES INC	032654105			3/30/2012		9/26/2012	77	81					-4	
70	X ANALOG DEVICES INC	032654105			3/30/2012		9/26/2012	1,161	1,209					-48	
71	X ANN INC	035623107			3/30/2012		8/21/2012	348	280					58	
72	X A O N CORP	037399103			1/16/2011		3/26/2012	2,930	2,893					37	
73	X A O N MERGER	037399103			1/1/2012		4/2/2012	57,386	55,991					1,395	
74	X APACHE CORP	037411A28			4/5/2012		5/17/2012	5,127	5,024					103	
75	X APACHE CORP	037411A28			4/3/2012		5/17/2012	5,127	5,011					116	
76	X APACHE CORP	037411A28			4/3/2012		5/22/2012	5,096	4,983					113	
77	X APACHE CORP	037411A28			4/3/2012		5/22/2012	5,096	5,010					86	
78	X APPLE INC	037833100			7/8/2008		3/1/2012	27,187	8,848					18,338	
79	X APPLE INC	037833100			7/8/2008		3/15/2012	27,014	8,140					18,874	
80	X APPLE INC	037833100			7/8/2008		3/26/2012	16,938	4,955					11,983	
81	X FLMC POOL Q04584	3132GKX3			1/17/2011		6/15/2012	34	36					-2	
82	X FLMC POOL Q04584	3132GKX3			1/17/2011		7/15/2012	717	760					-43	
83	X FLMC POOL Q04584	3132GKX3			1/17/2011		4/15/2012	34	36					-2	
84	X FLMC POOL Q04584	3132GKX3			1/17/2011		5/15/2012	431	457					-26	
85	X FLMC POOL Q04584	3132GKX3			1/17/2011		8/15/2012	33	35					-2	
86	X FLMC POOL Q04584	3132GKX3			1/17/2011		9/15/2012	1,599	1,695					-96	
87	X FLMC POOL Q04584	3132GKX3			1/17/2011		10/15/2012	32	34					-2	
88	X FLMC POOL Q04584	3132GKX3			1/17/2011		11/15/2012	31	32					-1	
89	X FLMC POOL Q04584	3132GKX3			1/17/2011		12/15/2012	989	1,048					-59	
90	X FLMC POOL Q04584	3132GKX3			1/17/2011		12/31/2012	33	35					-2	
91	X FLMC GOLD POOL Q17834	3132HPK3			11/21/2012		12/31/2012	320	336					-16	
92	X FED HOME LOAN BANK	3133XSAE8			9/11/2008		2/29/2012	15,800	14,957					843	
93	X FED HOME LOAN BANK	3133XSAE8			9/11/2008		2/29/2012	21,067	19,942					1,125	
94	X FEDERAL NATL MTG AS	31359MSL8			9/30/2009		1/8/2012	26,525	27,061					-536	
95	X FNMA POOL 255364	31371LTV1			10/30/2006		2/25/2012	49	49					0	
96	X FNMA POOL 255364	31371LTV1			1/3/2007		2/25/2012	130	131					-1	
97	X FNMA POOL 255364	31371LTV1			2/15/2011		2/25/2012	32	35					-3	
98	X FNMA POOL 255364	31371LTV1			10/30/2006		3/25/2012	56	56					0	
99	X FNMA POOL 255364	31371LTV1			1/3/2007		3/25/2012	149	151					-2	
100	X FNMA POOL 255364	31371LTV1			2/15/2011		3/25/2012	37	41					-4	
101	X FNMA POOL 255364	31371LTV1			10/30/2006		4/25/2012	85	86					-1	
102	X FNMA POOL 255364	31371LTV1			1/3/2007		4/25/2012	228	230					-2	
103	X FNMA POOL 255364	31371LTV1			2/15/2011		4/25/2012	57	62					-5	
104	X FNMA POOL 255364	31371LTV1			10/30/2006		5/25/2012	97	98					-1	
105	X FNMA POOL 255364	31371LTV1			1/3/2007		5/25/2012	260	263					-3	
106	X FNMA POOL 255364	31371LTV1			2/15/2011		5/25/2012	65	71					-6	
107	X FNMA POOL 255364	31371LTV1			10/30/2006		8/25/2012	42	42					0	
108	X FNMA POOL 255364	31371LTV1			1/3/2007		8/25/2012	111	113					-2	
109	X FNMA POOL 255364	31371LTV1			2/15/2011		8/25/2012	28	30					-2	
110	X FNMA POOL 255364	31371LTV1			10/30/2006		7/25/2012	69	70					-1	
111	X FNMA POOL 255364	31371LTV1			1/3/2007		7/25/2012	185	187					-2	
112	X FNMA POOL 255364	31371LTV1			2/15/2011		7/25/2012	46	50					-4	
113	X FNMA POOL 255364	31371LTV1			10/30/2006		8/25/2012	78	78					0	
114	X FNMA POOL 255364	31371LTV1			1/3/2007		8/25/2012	207	209					-2	
115	X FNMA POOL 255364	31371LTV1			2/15/2011		8/25/2012	52	56					-4	
116	X FNMA POOL 255364	31371LTV1			10/30/2006		9/25/2012	63	64					-1	
117	X FNMA POOL 255364	31371LTV1			1/3/2007		9/25/2012	169	170					-1	
118	X JOY GLOBAL INC	481165108			10/7/2011		1/26/2012	934	685					249	
119	X JOY GLOBAL INC	481165108			10/7/2011		2/9/2012	870	685					185	
120	X JOY GLOBAL INC	481165108			2/19/2010		2/9/2012	870	503					367	
121	X JOY GLOBAL INC	481165108			2/19/2010		3/6/2012	1,570	1,006					564	
122	X JOY GLOBAL INC	481165108			2/19/2010		3/6/2012	795	503					292	
123	X HIGHBRIDGE DYNAMIC COMM	48121A670			6/28/2011		3/26/2012	13,000	13,851					-851	
124	X KBR INC	48242W106			10/27/2009		3/26/2012	1,138	680					458	
125	X KBR INC	48242W106			10/27/2009		8/20/2012	823	680					143	
126	X KBR INC	48242W106			10/27/2009		8/21/2012	1,672	1,361					311	
127	X KANSAS CITY SOUTHERN	485170302			6/25/2010		8/21/2012	836	649					187	
128	X KANSAS CITY SOUTHERN	485170302			2/5/2010		3/26/2012	1,428	596					832	
129	X KANSAS CITY SOUTHERN	485170302			2/5/2010		8/20/2012	2,319	895					1,424	
130	X KANSAS CITY SOUTHERN	485170302			2/5/2010		8/21/2012	6,253	2,385					3,867	
131	X KELLCOG CO	487836108			3/30/2012		7/18/2012	2,401	2,678					-277	
132	X KIMBERLY CLARK CORP	494368103			3/30/2012		12/12/2012	856	740					116	
133	X KIMCO REALTY CORP	49446R109			1/11/2012		3/26/2012	774	684					90	
134	X KIMCO REALTY CORP	49446R109			3/30/2012		7/18/2012	2,321	2,320					1	
135	X KIMCO REALTY CORP	49446R109			1/11/2012		8/20/2012	1,815	1,360					255	
136	X US TREASURY NOTE	912826RR3			6/28/2012		8/20/2012	15,417	15,660					-243	

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										39,334				
										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			
								Capital Gains/Losses	Other sales					
								Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
137	X	US TREASURY NOTE 0.875			11/30/2011		3/28/2012	19,924	19,920				0	4
138	X	US TREASURY NOTE 0.875			12/21/2011		3/28/2012	29,886	30,022				0	-136
139	X	US TREASURY NOTE 2.0%			2/24/2012		4/4/2012	14,874	15,028				0	-354
140	X	US TREASURY NOTE 2.0%			2/24/2012		4/5/2012	4,913	5,009				0	-96
141	X	UNITED STATES T-NOTE 2.25			8/24/2011		3/30/2012	63,185	62,835				0	350
142	X	US TREASURY NOTE 2.0%			5/18/2012		8/20/2012	5,123	5,142				0	-19
143	X	US TREASURY NOTE 2.0%			2/24/2012		8/20/2012	20,493	20,037				0	456
144	X	US TREASURY NOTE 1.375			2/29/2012		3/29/2012	24,714	24,951				0	-237
145	X	US TREASURY NOTE 1.375			2/29/2012		8/29/2012	20,425	19,991				0	464
146	X	US TREASURY NOTE 1.25%			5/18/2012		9/29/2012	45,510	45,264				0	246
147	X	US TREASURY NOTE 1.75%			7/11/2012		9/10/2012	10,124	10,231				0	-107
148	X	US TREASURY NOTE 1.75%			7/11/2012		9/24/2012	5,038	5,115				0	-77
149	X	US TREASURY NOTE 1.75%			7/13/2012		9/25/2012	10,085	10,231				0	-146
150	X	US TREASURY NOTE 1.75%			7/13/2012		10/25/2012	4,890	5,115				0	-125
151	X	US TREASURY NOTE 1.75%			7/13/2012		11/27/2012	15,214	15,346				0	-132
152	X	US TREASURY NOTE 1.75%			6/29/2012		12/4/2012	25,514	25,227				0	287
153	X	WI TREASURY NIB 0.75%			7/24/2012		9/26/2012	15,115	15,133				0	-18
154	X	WI TREASURY NIB 0.75%			9/6/2012		9/26/2012	5,038	5,028				0	12
155	X	WI TREASURY NIB 0.75%			8/15/2012		10/2/2012	5,040	4,992				0	48
156	X	HOMER DEPOT INC			11/19/2010		4/25/2012	2,088	1,233				0	835
157	X	HOMER DEPOT INC			11/20/2008		4/25/2012	2,088	768				0	1,300
158	X	HOMER DEPOT INC			11/20/2008		6/1/2012	12,519	4,991				0	7,528
159	X	HOMER DEPOT INC			3/30/2012		6/8/2012	2,072	2,006				0	66
160	X	HOMER DEPOT INC			11/20/2008		6/20/2012	6,845	2,496				0	4,349
161	X	HOMER DEPOT INC			3/30/2012		8/10/2012	6,332	6,018				0	314
162	X	HONEYWELL INTL INC			1/14/2004		3/26/2012	4,318	2,519				0	1,799
163	X	HONEYWELL INTL INC			1/14/2004		4/30/2012	2,418	1,440				0	978
164	X	HONEYWELL INTL INC			1/14/2004		4/25/2012	3,813	2,160				0	1,453
165	X	HONEYWELL INTL INC			1/14/2004		6/1/2012	10,287	6,838				0	3,449
166	X	HONEYWELL INTL INC			3/30/2012		6/19/2012	6,788	7,387				0	-579
167	X	HONEYWELL INTL INC			1/14/2004		6/20/2012	5,629	3,598				0	2,030
168	X	HORNBECK OFFSHORE SVCS			3/1/2012		3/26/2012	428	412				0	14
169	X	HORNBECK OFFSHORE SVCS			3/1/2012		5/31/2012	991	1,235				0	-244
170	X	HORNBECK OFFSHORE SVCS			3/1/2012		8/20/2012	837	823				0	14
171	X	HORNBECK OFFSHORE SVCS			3/1/2012		8/21/2012	2,523	2,470				0	53
172	X	HOST HOTELS & RESORTS INC			4/24/2009		3/26/2012	931	403				0	528
173	X	HOST HOTELS & RESORTS INC			4/24/2009		8/20/2012	1,392	728				0	666
174	X	HOST HOTELS & RESORTS INC			4/24/2009		8/21/2012	4,225	2,202				0	2,023
175	X	HUBBELL INC CL B			2/9/2012		3/26/2012	784	751				0	33
176	X	HUBBELL INC CL B			3/6/2012		4/27/2012	808	749				0	59
177	X	HUBBELL INC CL B			3/6/2012		8/20/2012	1,642	1,498				0	144
178	X	HUBBELL INC CL B			2/10/2012		8/21/2012	4,958	4,474				0	484
179	X	HUMANA INC			9/18/2012		11/27/2012	650	689				0	-49
180	X	HUNT J B TRANSPORT SERV			8/17/2011		3/26/2012	1,086	802				0	284
181	X	HUNT J B TRANSPORT SERV			8/16/2011		8/20/2012	1,091	794				0	297
182	X	HUNT J B TRANSPORT SERV			8/16/2011		8/21/2012	3,775	2,780				0	995
183	X	ITT EDL SVCS INC			8/20/2012		11/27/2012	173	324				0	-151
184	X	ITT EDL SVCS INC			8/21/2012		11/27/2012	519	981				0	-462
185	X	INFORMATICA CORP			3/26/2012		3/26/2012	1,056	1,053				0	3
186	X	INFORMATICA CORP			3/26/2012		7/11/2012	4,978	8,953				0	-3,977
187	X	INTERNATIONAL BUSINESS M			8/11/2010		11/02/2012	11,271	8,066				0	3,205
188	X	INTERNATIONAL BUSINESS M			8/11/2011		11/02/2012	11,635	10,632				0	1,003
189	X	INTERNATIONAL BUSINESS M			12/3/2008		11/02/2012	1,454	850				0	604
190	X	INTERNATIONAL BUSINESS M			12/3/2008		11/20/2012	14,579	8,608				0	5,971
191	X	INTERNATIONAL BUSINESS M			3/15/2012		3/26/2012	9,320	9,270				0	50
192	X	INTERNATIONAL BUSINESS M			3/15/2012		4/3/2012	6,268	6,180				0	88
193	X	INTERNATIONAL BUSINESS M			3/15/2012		4/25/2012	7,302	7,416				0	-114
194	X	INTERNATIONAL BUSINESS M			3/15/2012		6/1/2012	3,800	4,120				0	-320
195	X	UNITED RENTALS INC			7/15/2011		1/26/2012	1,512	936				0	576
196	X	UNITED RENTALS INC			7/15/2011		2/9/2012	819	468				0	351
197	X	UNITED RENTALS INC			7/15/2011		3/26/2012	420	234				0	186
198	X	UNITED RENTALS INC			7/15/2011		5/18/2012	1,681	1,169				0	512
199	X	UNITED RENTALS INC			10/10/2011		8/20/2012	336	203				0	133
200	X	UNITED RENTALS INC			10/10/2011		10/10/2011	1,350	810				0	540
201	X	U.S. TREASURY NOTE 4.25%			8/28/2008		2/29/2012	37,962	36,963				0	999
202	X	U.S. INFILIX BD 2.375%			5/12/2007		3/29/2012	13,187	11,412				0	1,785
203	X	U.S. TREASURY NOTE 0.75%			10/27/2010		1/18/2012	25,215	25,129				0	86
204	X	ALLIANCE DATA SYS CORP			5/5/2010		3/1/2012	1,342	840				0	502

Long Term CG Distributions	39,334
Short Term CG Distributions	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														
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	Totals			Net Gain or Loss																	
											Capital Gains/Losses																				
											Gross Sales	Cost, Other Basis and Expenses	Depreciation		Adjustments																
273	X	FHLMC GOLD A95828 4.5%			9/16/2011		9/15/2012	128	137					-8																	
274	X	FHLMC GOLD A95828 4.5%			12/17/2010		10/15/2012	738	752					-14																	
275	X	FHLMC GOLD A95828 4.5%			9/16/2011		10/15/2012	98	105					-7																	
276	X	FHLMC GOLD A95828 4.5%			12/17/2010		11/15/2012	636	648					-12																	
277	X	FHLMC GOLD A95828 4.5%			9/16/2011		11/15/2012	85	90					-5																	
278	X	FHLMC GOLD A95828 4.5%			12/17/2010		12/15/2012	908	923					-17																	
279	X	FHLMC GOLD A95828 4.5%			12/17/2010		12/15/2012	121	128					-8																	
280	X	FHLMC GOLD A95828 4.5%			12/17/2010		12/31/2012	843	858					-15																	
281	X	FHLMC GOLD A95828 4.5%			9/16/2011		12/31/2012	112	120					-8																	
282	X	FHLMC GOLD Q03517 4.5%			9/23/2011		2/15/2012	1,535	1,638					-101																	
283	X	FHLMC GOLD Q03517 4.5%			9/23/2011		3/15/2012	2,104	2,243					-139																	
284	X	FHLMC GOLD Q03517 4.5%			9/23/2011		4/15/2012	1,251	1,354					-83																	
285	X	FHLMC GOLD Q03517 4.5%			9/23/2011		4/19/2012	9,330	9,332					-2																	
286	X	FHLMC GOLD Q03517 4.5%			9/23/2011		5/15/2012	1,291	1,377					-86																	
287	X	FHLMC GOLD Q03517 4.5%			9/23/2011		6/15/2012	1,312	1,399					-87																	
288	X	FHLMC GOLD Q03517 4.5%			9/23/2011		7/15/2012	1,402	1,485					-83																	
289	X	FHLMC GOLD Q03517 4.5%			9/23/2011		8/15/2012	1,133	1,208					-75																	
290	X	FHLMC GOLD Q03517 4.5%			9/23/2011		9/15/2012	1,906	2,033					-127																	
291	X	FHLMC GOLD Q03517 4.5%			9/23/2011		10/15/2012	2,439	2,600					-161																	
292	X	FHLMC GOLD Q03517 4.5%			9/23/2011		11/15/2012	2,159	2,302					-143																	
293	X	FHLMC GOLD Q03517 4.5%			9/23/2011		12/15/2012	2,161	2,305					-144																	
294	X	FHLMC GOLD Q03517 4.5%			9/23/2011		12/31/2012	1,750	1,866					-116																	
295	X	FHLMC GOLD Q04584 4.5%			11/7/2011		2/15/2012	32	34					-2																	
296	X	FHLMC GOLD Q04584 4.5%			11/7/2011		3/15/2012	33	35					-2																	
297	X	INTERNATIONAL BUSINESS M 459200101			3/6/2012		6/1/2012	13,489	14,061					-572																	
298	X	INTERNATIONAL BUSINESS M 459200101			3/6/2012		6/1/2012	6,766	7,130					-334																	
299	X	INTERNATIONAL BUSINESS M 459200101			12/30/08		6/1/2012	12,649	7,120					5,529																	
300	X	INTERNATIONAL BUSINESS M 459200101			1/23/2008		6/20/2012	10,488	5,632					4,856																	
301	X	INTERNATIONAL SPEEDWAY 460335201			8/20/2012		9/18/2012	578	521					57																	
302	X	INTERNATIONAL SPEEDWAY 460335201			8/21/2012		9/18/2012	1,734	1,594					140																	
303	X	SHARES S&P GSCI COMMOD 46428R107			4/16/2009		3/26/2012	18,035	13,016					5,019																	
304	X	SHARES S&P GSCI COMMOD 46428R107			4/16/2009		11/28/2012	4,031	3,222					809																	
305	X	SHARES S&P GSCI COMMOD 46428R107			6/20/2012		11/28/2012	8,546	7,794					752																	
306	X	SHARES S&P GSCI COMMOD 46428R107			3/31/2009		11/28/2012	47,405	36,471					10,934																	
307	X	SHARES S&P GSCI COMMOD 46428R107			3/31/2009		11/28/2012	7,417	5,706					1,711																	
308	X	ITC HOLDINGS CORP 465685105			8/26/2010		3/26/2012	1,552	1,185					367																	
309	X	ITC HOLDINGS CORP 465685105			8/26/2010		4/27/2012	782	593					189																	
310	X	ITC HOLDINGS CORP 465685105			8/26/2010		4/27/2012	782	592					190																	
311	X	ITC HOLDINGS CORP 465685105			8/25/2010		6/14/2012	2,078	1,770					308																	
312	X	ITC HOLDINGS CORP 465685105			8/26/2010		6/14/2012	2,078	1,777					301																	
313	X	ITC HOLDINGS CORP 465685105			5/18/2012		6/14/2012	693	691					2																	
314	X	JP MORGAN CHASE & CO 46825H100			11/19/2002		3/26/2012	5,884	2,850					3,134																	
315	X	JP MORGAN CHASE & CO 46825H100			11/19/2002		4/3/2012	3,154	1,534					1,620																	
316	X	JP MORGAN CHASE & CO 46825H100			11/19/2002		4/25/2012	4,320	2,192					2,128																	
317	X	JP MORGAN CHASE & CO 46825H100			11/19/2002		6/1/2012	6,468	4,428					2,040																	
318	X	JP MORGAN CHASE & CO 46825H100			11/19/2002		6/1/2012	3,458	2,361					1,097																	
319	X	JP MORGAN CHASE & CO 46825H100			11/19/2002		6/20/2012	6,173	3,716					2,457																	
320	X	JP MORGAN CHASE & CO 46825H100			11/19/2002		7/19/2012	19,942	12,459					7,483																	
321	X	JEFFERIES GROUP INC 472319AA0			2/17/2011		1/20/2012	26,440	26,256					184																	
322	X	JOHNSON & JOHNSON 478160104			11/9/2011		3/15/2012	20,000	20,000					0																	
323	X	JOHNSON & JOHNSON 478160104			9/30/2011		3/26/2012	3,905	3,838					67																	
324	X	JOHNSON & JOHNSON 478160104			9/30/2011		4/3/2012	2,824	2,558					266																	
325	X	JOHNSON CONTROLS INC 478366107			9/30/2011		4/18/2012	66,062	67,157					-1,095																	
326	X	JOHNSON CONTROLS INC 478366107			11/19/2010		3/26/2012	4,243	4,802					-559																	
327	X	JOHNSON CONTROLS INC 478366107			11/19/2010		4/3/2012	2,928	3,325					-397																	
328	X	JOHNSON CONTROLS INC 478366107			11/19/2010		4/25/2012	3,465	4,063					-598																	
329	X	JOHNSON CONTROLS INC 478366107			11/19/2010		6/1/2012	10,178	12,829					-2,651																	
330	X	JOHNSON CONTROLS INC 478366107			11/19/2010		6/20/2012	5,107	6,649					-1,542																	
331	X	JOHNSON CONTROLS INC 478366107			11/19/2010		7/11/2012	9,930	13,668					-3,738																	
332	X	JOHNSON CONTROLS INC 5 478366AAR			1/22/2010		4/18/2012	18,967	15,645					3,322																	
333	X	JOHNSON CONTROLS INC 5 478366AAR			2/3/2010		4/18/2012	5,656	5,409					247																	
334	X	JOHNSON CONTROLS INC 5 478366AAR			10/17/2011		4/18/2012	11,311	11,246					65																	
335	X	JOHNS LANG LASALLE INC 48020Q107			2/10/2012		3/26/2012	849	815					34																	
336	X	U.S. TREASURY NOTE 0.75% 912828NU0			10/27/2010		1/20/2012	20,168	20,103					65																	
337	X	U.S. TREASURY NOTE 0.75% 912828NU0			10/27/2010		2/6/2012	40,311	40,206					105																	
338	X	U.S. TREASURY NOTE 0.75% 912828NU0			8/12/2010		2/23/2012	5,036	4,990					46																	
339	X	U.S. TREASURY NOTE 0.75% 912828NU0			9/24/2010		2/23/2012	10,072	10,052					20																	
340	X	U.S. TREASURY NOTE 0.75% 912828NY2			9/24/2010		2/23/2012	5,037	5,009					28																	

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										11,571,393		11,093,911		477,482	
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	
341	X	U.S. TREASURY NOTE 0.75%	912828NY2		9/14/2010		2/24/2012	20,149	19,885				0	164	
342	X	U.S. TREASURY NOTE 0.75%	912828NY2		9/24/2010		2/24/2012	20,149	20,037				0	112	
343	X	U.S. TREASURY NOTE 0.5% 1	912828PB0		10/19/2010		2/24/2012	10,037	9,986				0	51	
344	X	U.S. TREASURY NOTE 0.5% 1	912828PB0		10/12/2010		2/24/2012	20,073	19,858				0	115	
345	X	U.S. TREASURY NOTE 0.5% 1	912828PB0		10/12/2010		2/24/2012	5,018	4,990				0	28	
346	X	U.S. TREASURY NOTE 2.625	912828PC8		12/8/2010		3/20/2012	10,395	9,590				0	805	
347	X	U.S. TREASURY NOTE 2.625	912828PC8		12/8/2010		3/28/2012	21,123	19,157				0	1,866	
348	X	U.S. TREASURY NOTE 2.625	912828PC8		2/23/2011		3/28/2012	5,281	4,718				0	565	
349	X	U.S. TREASURY NOTE 0.75%	912828PL8		12/13/2010		3/7/2012	5,039	4,865				0	74	
350	X	U.S. TREASURY NOTE 1.0%	912828PQ7		12/12/2011		3/28/2012	10,119	9,982				0	137	
351	X	U.S. TREASURY NOTE 1.0%	912828PQ7		12/5/2011		3/28/2012	15,179	14,985				0	194	
352	X	U.S. TREASURY NOTE 0.5% 1	912828PL8		12/23/2010		2/29/2012	25,092	24,771				0	321	
353	X	U.S. TREASURY NOTE 0.5% 1	912828PL8		12/23/2010		3/7/2012	5,017	4,955				0	62	
354	X	U.S. TREASURY NOTE 0.5% 1	912828PL8		12/23/2010		3/28/2012	10,031	9,911				0	120	
355	X	U.S. TREASURY NOTE 1.25%	912828PZ7		3/23/2011		12/18/2012	60,759	60,258				0	501	
356	X	U.S. TREASURY NOTE 1.25%	912828PZ7		3/23/2011		12/18/2012	25,318	25,095				0	221	
357	X	UNITED STATES T-NOTE 1.25	912828QH6		3/1/2011		5/18/2012	20,328	20,057				0	271	
358	X	UNITED STATES T-NOTE 1.25	912828QH6		3/1/2011		6/8/2012	20,327	20,057				0	270	
359	X	UNITED STATES T-NOTE 1.25	912828QH6		6/25/2012		6/28/2012	5,075	5,076				0	-1	
360	X	UNITED STATES T-NOTE 1.25	912828QH6		3/1/2011		6/28/2012	5,075	5,014				0	61	
361	X	UNITED STATES T-NOTE 1.25	912828QH6		3/1/2011		6/29/2012	10,149	10,029				0	120	
362	X	UNITED STATES T-NOTE 1.25	912828QH6		2/15/2011		7/13/2012	20,309	19,907				0	402	
363	X	UNITED STATES T-NOTE 1.25	912828QH6		3/1/2011		7/13/2012	5,077	5,014				0	63	
364	X	UNITED STATES T-NOTE 1.25	912828QH6		2/15/2011		7/13/2012	5,077	4,977				0	100	
365	X	UNITED STATES T-NOTE 1.25	912828QH6		2/15/2011		12/19/2012	10,120	9,954				0	166	
366	X	UNITED STATES T-NOTE 1.0	912828QM5		5/16/2011		3/28/2012	20,270	20,045				0	225	
367	X	UNITED STATES T-NOTE 1.0	912828QM5		5/27/2011		3/28/2012	10,135	10,050				0	85	
368	X	UNITED STATES T-NOTE 1.5	912828QX1		8/16/2011		3/29/2012	15,402	15,375				0	27	
369	X	UNITED STATES T-NOTE 1.5	912828QX1		5/23/2012		6/7/2012	20,732	20,721				0	5	
370	X	UNITED STATES T-NOTE 1.5	912828QX1		5/23/2012		10/2/2012	5,203	5,182				0	21	
371	X	UNITED STATES T-NOTE 1.5	912828QX1		8/9/2012		10/2/2012	5,203	5,182				0	21	
372	X	UNITED STATES T-NOTE 1.5	912828QX1		8/28/2012		10/2/2012	5,203	5,185				0	8	
373	X	COMMIT TO PUR FLMC GO	02R030442		3/5/2011		4/11/2012	67,681	67,255				0	428	
374	X	COMMIT TO PUR FLMC G	02R030459		4/11/2012		5/15/2012	82,695	82,306				0	389	
375	X	COMMIT TO PUR FLMC SF	02R030467		5/15/2012		6/6/2012	62,578	62,550				0	28	
376	X	COMMIT TO PUR FLMC	02R032646		3/5/2012		4/9/2012	46,543	46,311				0	232	
377	X	COMMIT TO PUR FLMC GO	02R032653		4/9/2012		5/10/2012	41,575	41,250				0	325	
378	X	AMCAR 2010-3 A3 1.14%	03063PAC6		9/15/2010		6/8/2012	745	745				0	0	
379	X	AMCAR 2010-3 A3 1.14%	03063PAC6		9/15/2010		7/8/2012	2,519	2,518				0	1	
380	X	AMCAR 2010-3 A3 1.14%	03063PAC6		9/15/2010		8/8/2012	24,549	24,467				0	82	
381	X	AMCAR 2010-3 A3 1.14%	03063PAC6		9/15/2010		8/8/2012	2,266	2,265				0	1	
382	X	AMETEK INC NEW	031100100		9/5/2008		7/19/2012	921	598				0	323	
383	X	ULTA SALON COSMETICS & F	90384S303		5/3/2011		8/21/2012	914	520				0	394	
384	X	ULTA SALON COSMETICS & F	90384S303		5/4/2011		8/21/2012	2,742	1,573				0	1,169	
385	X	UNION PAC CORP	907818108		11/19/2010		3/28/2012	2,892	2,481				0	511	
386	X	UNION PAC CORP	907818108		11/19/2010		4/3/2012	2,142	1,838				0	304	
387	X	UNION PAC CORP	907818108		11/19/2010		4/25/2012	2,710	2,205				0	505	
388	X	UNION PAC CORP	907818108		11/19/2010		6/1/2012	8,566	7,259				0	1,307	
389	X	UNION PAC CORP	907818108		11/19/2010		6/20/2012	4,785	3,767				0	1,018	
390	X	UNITED MEXICAN STATE 5.62	91065QAU2		3/3/2006		3/29/2012	17,371	14,888				0	2,503	
391	X	FLMCMC GOLD G05477 4.5%	3128M7M29		4/18/2012		10/15/2012	628	680				0	-52	
392	X	FLMCMC GOLD G05477 4.5%	3128M7M29		4/18/2012		11/15/2012	1,631	1,768				0	31	
393	X	FLMCMC GOLD G05477 4.5%	3128M7M29		4/18/2012		11/15/2012	12,704	12,673				0	31	
394	X	FLMCMC GOLD G05477 4.5%	3128M7M29		4/18/2012		12/15/2012	1,961	2,123				0	-162	
395	X	FLMCMC GOLD G05477 4.5%	3128M7M29		4/18/2012		12/31/2012	2,145	2,322				0	-177	
396	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		3/15/2012	332	325				0	9	
397	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		4/15/2012	971	951				0	7	
398	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		5/15/2012	1,655	1,622				0	20	
399	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		5/23/2012	26,338	24,359				0	1,977	
400	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		6/15/2012	346	340				0	6	
401	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		7/15/2012	353	347				0	6	
402	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		9/15/2012	904	888				0	16	
403	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		9/15/2012	1,177	1,158				0	21	
404	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		10/15/2012	745	732				0	13	
405	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		11/15/2012	634	624				0	10	
406	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		12/15/2012	906	891				0	15	
407	X	FLMCMC GOLD G06222 4.0%	3128M8G73		4/8/2011		12/31/2012	634	623				0	11	

Long Term CG Distributions	39,334
Short Term CG Distributions	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										39,334					
										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		Capital Gains/Losses		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	
477	X AT&T INC	00206R102			1/19/2007		4/3/2012	2,193	2,455					112	-150
478	X AT&T INC	00206R102			1/19/2007		4/25/2012	3,171	3,507					0	-336
479	X AT&T INC	00206R102			1/19/2007		5/1/2012	15,951	16,833					0	-882
480	X AT&T INC	00206R102			1/19/2007		6/1/2012	7,452	7,715					0	-263
481	X AT&T INC	00206R102			1/19/2007		6/20/2012	4,228	4,208					0	20
482	X AT&T INC	00206R102			9/26/2012		10/15/2012	705	767					0	-62
483	X AT&T INC	00206R102			9/26/2012		10/15/2012	705	767					0	-62
484	X AT&T INC	00206R102			1/19/2007		11/16/2012	9,918	10,521					0	-603
485	X ABERCROMBIE & FITCH CO	002896207			5/2/2012		5/18/2012	2,184	3,200					0	-1,036
486	X ABIOMED INC	003654100			5/20/2011		3/2/2012	815	714					0	101
487	X KODIAK OIL & GAS CORP	50015Q100			3/1/2012		8/20/2012	360	389					0	-29
488	X KOHL'S CORP	500255104			8/10/2012		12/13/2012	5,254	6,109					0	-855
489	X KRAFT FOODS INC CL A	50075N104			11/19/2010		3/26/2012	5,387	4,313					0	1,074
490	X KRAFT FOODS INC CL A	50075N104			11/19/2010		4/3/2012	3,444	2,773					0	871
491	X KRAFT FOODS INC CL A	50075N104			11/19/2010		4/25/2012	4,281	3,389					0	872
492	X KRAFT FOODS INC CL A	50075N104			11/19/2010		6/1/2012	13,528	11,092					0	2,436
493	X KIMCO REALTY CORP	49446R109			11/1/2012		8/21/2012	4,466	3,741					0	725
494	X KINDER MORGAN INC	49456B101			3/30/2012		4/3/2012	1,970	1,959					0	11
495	X KIRBY CORP	497286106			12/15/2011		3/28/2012	670	822					0	48
496	X KIRBY CORP	497286106			12/15/2011		6/25/2012	2,714	3,729					0	-1,015
497	X KODIAK OIL & GAS CORP	50015Q100			3/1/2012		3/26/2012	1,025	974					0	51
498	X KODIAK OIL & GAS CORP	50015Q100			2/9/2012		8/20/2012	3,334	3,445					0	-111
499	X KRAFT FOODS INC CL A	50075N104			11/19/2010		6/20/2012	6,990	5,546					0	1,444
500	X KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/18/2012	5,813	5,520					0	283
501	X KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/24/2012	5,803	5,520					0	276
502	X KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/24/2012	5,786	5,520					0	283
503	X KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/30/2012	11,631	11,041					0	590
504	X KRAFT FOODS GROUP INC	50076Q106			11/19/2010		10/10/2012	23,794	18,562					0	7,232
505	X KRAFT FOODS GROUP INC	50076Q106			10/15/2012		10/25/2012	15	16					0	-1
506	X JONES LANG LASALLE INC	48020Q107			2/10/2012		8/20/2012	1,411	1,631					0	-220
507	X JONES LANG LASALLE INC	48020Q107			2/10/2012		8/21/2012	4,273	4,892					0	-619
508	X KRAFT FOODS GROUP INC	50076Q106			11/19/2010		10/25/2012	15	11					0	4
509	X LKQ CORP	501889208			12/22/2011		3/26/2012	6,631	8,299					0	332
510	X UNITED STATES T-NOTE 2.12	912828RC6			8/24/2011		4/24/2012	30,628	29,651					0	978
511	X UNITED STATES T-NOTE 2.12	912828RC6			8/24/2011		8/20/2012	31,260	29,651					0	1,608
512	X US TREASURY NOTE 2.0%	912828RR3			5/24/2012		5/30/2012	5,175	5,128					0	47
513	X US TREASURY NOTE 2.0%	912828RR3			5/24/2012		5/30/2012	5,175	5,123					0	52
514	X US TREASURY NOTE 2.0%	912828RR3			11/28/2011		8/20/2012	5,139	5,018					0	121
515	X TRACTOR SUPPLY COMPANY	892356106			9/21/2011		8/20/2012	1,878	1,378					0	497
516	X TRACTOR SUPPLY COMPANY	892356106			9/21/2011		8/21/2012	6,559	4,827					0	1,732
517	X TRANSDIGM GROUP INC	893641100			11/18/2011		8/20/2012	1,107	752					0	355
518	X TRANSDIGM GROUP INC	893641100			11/18/2011		8/21/2012	3,022	2,069					0	853
519	X TRIMBLE NAV LTD	896239100			1/4/2012		3/26/2012	1,096	809					0	287
520	X TRIMBLE NAV LTD	896239100			5/18/2012		8/20/2012	1,419	1,391					0	28
521	X TRIMBLE NAV LTD	896239100			1/4/2012		8/21/2012	4,255	3,638					0	617
522	X TRIUMPH GROUP INC NEW	896818101			1/21/2011		3/26/2012	658	503					0	155
523	X TRIUMPH GROUP INC NEW	896818101			1/21/2011		8/20/2012	1,263	983					0	280
524	X TRIUMPH GROUP INC NEW	896818101			1/20/2011		8/21/2012	1,266	972					0	284
525	X TRIUMPH GROUP INC NEW	896818101			1/21/2011		8/21/2012	1,266	983					0	283
526	X TRIUMPH GROUP INC NEW	896818101			2/17/2011		8/21/2012	1,268	929					0	337
527	X UPPERWARE BRANDS CORP	89896104			8/20/2012		10/16/2012	552	544					0	8
528	X UPPERWARE BRANDS CORP	89896104			8/21/2012		7/13/2012	552	548					0	4
529	X TYCO INTL FIN 3.375% 10	902118B7			4/28/2010		11/13/2012	29,273	28,913					0	360
530	X US BANCORP	902973304			11/19/2010		3/26/2012	4,163	3,242					0	921
531	X US BANCORP	902973304			11/19/2010		4/3/2012	2,820	2,245					0	575
532	X US BANCORP	902973304			11/19/2010		4/25/2012	3,165	2,494					0	671
533	X US BANCORP	902973304			11/19/2010		6/1/2012	10,367	8,729					0	1,638
534	X US BANCORP	902973304			11/19/2010		6/20/2012	5,678	4,489					0	1,187
535	X ULTA SALON COSMETICS & F	90384S303			5/5/2011		1/11/2012	2,152	1,595					0	557
536	X ULTA SALON COSMETICS & F	90384S303			5/4/2011		3/26/2012	942	527					0	415
537	X ULTA SALON COSMETICS & F	90384S303			5/4/2011		8/20/2012	905	527					0	378
538	X ULTA SALON COSMETICS & F	90384S303			5/3/2011		8/21/2012	914	523					0	391
539	X UNITED STS STL CORP NEW	912909108			3/26/2012		3/26/2012	296	302					0	-6
540	X UNITED STS STL CORP NEW	912909108			3/26/2012		8/20/2012	905	1,206					0	-301
541	X UNITED STS STL CORP NEW	912909108			3/26/2012		8/21/2012	1,613	2,111					0	-498
542	X UNITED STS STL CORP NEW	912909108			4/3/2012		8/21/2012	691	800					0	-209
543	X UNITED STS STL CORP NEW	912909108			4/25/2012		8/21/2012	922	1,115					0	-183
544	X UNITED TECHNOLOGIES CORP	913017109			11/19/2010		3/26/2012	4,168	3,758					0	410

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										39,334		0		Capital Gains/Losses		11,571,393		11,093,911		477,482	
										0				Other sales		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							
545	UNITED TECHNOLOGIES COR	913017109			11/19/2010		4/3/2012	3,274	3,006				0	268							
546	UNITED TECHNOLOGIES COR	913017109			11/19/2010		4/25/2012	3,973	3,758				0	215							
547	UNITED TECHNOLOGIES COR	913017109			11/19/2010		6/17/2012	10,090	10,521				0	-431							
548	UNITED TECHNOLOGIES COR	913017109			11/19/2010		6/20/2012	6,054	6,012				0	42							
549	UNIVERSAL HEALTH SERVICE	913903100			4/8/2011		3/26/2012	1,300	1,471				0	-171							
550	APPLE INC	037833100			7/8/2008		4/3/2012	11,303	3,185				0	8,118							
551	APPLE INC	037833100			7/8/2008		4/25/2012	14,007	4,070				0	9,937							
552	APPLE INC	037833100			5/17/2012		6/1/2012	13,491	12,854				0	637							
553	APPLE INC	037833100			7/8/2008		6/1/2012	30,918	9,733				0	21,185							
554	APPLE INC	037833100			7/8/2008		6/20/2012	2,917	885				0	2,032							
555	APPLE INC	037833100			9/3/2008		6/20/2012	20,421	5,821				0	14,600							
556	ARROW ELECTRS INC	042735100			12/22/2011		3/1/2012	1,811	1,492				0	319							
557	ARROW ELECTRS INC	042735100			12/23/2011		3/1/2012	1,208	1,108				0	102							
558	ARROW ELECTRS INC	042735100			12/27/2011		3/1/2012	805	750				0	55							
559	ARROW ELECTRS INC	042735100			12/28/2011		3/1/2012	2,013	1,862				0	151							
560	ARUBA NETWORKS INC	043176106			2/18/2011		3/28/2012	725	933				0	-208							
561	ARUBA NETWORKS INC	043176106			2/18/2011		5/10/2012	165	310				0	-145							
562	ARUBA NETWORKS INC	043176106			2/18/2011		5/10/2012	662	1,245				0	-583							
563	ARUBA NETWORKS INC	043176106			3/1/2011		5/10/2012	331	578				0	-247							
564	ARUBA NETWORKS INC	043176106			3/1/2011		5/10/2012	331	578				0	-247							
565	ARUBA NETWORKS INC	043176106			11/19/2011		5/10/2012	662	898				0	-236							
566	ASHLAND INC	044209104			1/25/2012		3/1/2012	1,278	1,281				0	-3							
567	ASHLAND INC	044209104			12/22/2011		3/1/2012	1,916	1,731				0	185							
568	ASHLAND INC	044209104			12/22/2011		3/26/2012	823	577				0	246							
569	ASHLAND INC	044209104			12/22/2011		3/30/2012	4,861	4,619				0	242							
570	ASHLAND INC	044209104			12/22/2011		3/30/2012	810	572				0	238							
571	ATMEL CORP	048513104			6/2/2011		3/26/2012	836	1,188				0	-352							
572	ATMEL CORP	048513104			12/21/2010		5/10/2012	1,207	1,932				0	-725							
573	ATMEL CORP	048513104			6/2/2011		5/10/2012	225	446				0	-221							
574	ATMEL CORP	048513104			12/21/2010		5/10/2012	977	1,569				0	-592							
575	ATMEL CORP	048513104			12/21/2010		8/20/2012	362	724				0	-362							
576	ATMEL CORP	048513104			12/21/2010		8/21/2012	1,108	2,173				0	-1,065							
577	AVNET INC	053807103			12/23/2011		3/26/2012	736	624				0	112							
578	AVNET INC	053807103			12/23/2011		8/20/2012	1,339	1,248				0	91							
579	AVNET INC	053807103			12/22/2011		8/21/2012	2,338	2,171				0	167							
580	B & T CORPORATION	054937107			12/23/2011		8/21/2012	1,336	1,248				0	88							
581	B & T CORPORATION	054937107			6/20/2011		3/26/2012	5,625	4,724				0	901							
582	B & T CORPORATION	054937107			6/20/2011		4/3/2012	4,081	3,412				0	669							
583	B & T CORPORATION	054937107			6/20/2011		4/25/2012	5,501	4,482				0	1,039							
584	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		3/25/2012	173	175				0	-2							
585	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		4/25/2012	192	194				0	-2							
586	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		5/25/2012	179	180				0	-1							
587	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		6/25/2012	180	181				0	-1							
588	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		7/25/2012	155	157				0	-2							
589	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		8/25/2012	184	185				0	-1							
590	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		9/25/2012	175	176				0	-1							
591	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		10/25/2012	154	155				0	-1							
592	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		11/25/2012	177	178				0	-1							
593	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		12/25/2012	161	162				0	-1							
594	FNMA POOL 555528 6.0%	31385XD95			12/7/2005		12/31/2012	171	173				0	-1							
595	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		2/25/2012	685	672				0	13							
596	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		3/25/2012	729	713				0	13							
597	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		4/25/2012	585	574				0	28							
598	FNMA POOL AH3519 4.0%	3138A44D4			4/9/2011		5/25/2012	409	402				0	7							
599	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		6/25/2012	538	528				0	9							
600	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		7/25/2012	876	861				0	15							
601	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		8/25/2012	793	780				0	13							
602	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		9/25/2012	789	776				0	13							
603	FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		10/25/2012	1,768	1,740				0	28							
604	LAS VEGAS SANDS CORP	517834107			7/5/2011		3/26/2012	4,712	3,526				0	1,186							
605	LAS VEGAS SANDS CORP	517834107			7/5/2011		4/3/2012	2,821	2,204				0	717							
606	LAS VEGAS SANDS CORP	517834107			7/5/2011		4/25/2012	3,489	2,644				0	845							
607	LAS VEGAS SANDS CORP	517834107			7/5/2011		6/1/2012	8,927	9,255				0	-328							
608	LAS VEGAS SANDS CORP	517834107			7/5/2011		6/20/2012	4,980	4,407				0	173							
609	LEAR CORP W/	521865204			1/6/2010		1/11/2012	1,638	1,453				0	185							
610	LEAR CORP W/	521865204			5/3/2012		3/26/2012	932	867				0	65							
611	LEAR CORP	521865204			5/3/2012		8/20/2012	817	838				0	-21							
612	LEAR CORP	521865204			1/6/2010		8/21/2012	1,150	1,017				0	133							

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

Long Term CG Distributions															Amount		Short Term CG Distributions														
															39,334																
															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	Totals			Net Gain or Loss																	
											Capital Gains/Losses																				
															Other sales			11,093,911			477,482										
															0			0			0										
613	X LEAR CORP	521865204			12/22/10		8/21/2012	1,643	1,408					234																	
614	X LEAR CORP	521865204			5/3/2012		8/21/2012	411	419					-8																	
615	X LENDER PROCESSING SERV	52602E102			7/11/2012		8/20/2012	1,108	1,005					103																	
616	X LENDER PROCESSING SERV	52602E102			7/11/2012		8/21/2012	3,050	2,763					287																	
617	X LEXMARK INTL GROUP INC	529771107			8/21/2012		9/18/2012	3,077	2,720					357																	
618	X LINEAR TECHNOLOGY CORP	535678106			7/18/2012		9/26/2012	947	929					18																	
619	X LINEAR TECHNOLOGY CORP	535678106			7/18/2012		9/26/2012	63	62					1																	
620	X LLOYDS TSB BANK PLC	539473AH1			1/14/2011		7/6/2012	5,711	5,008					705																	
621	X LLOYDS TSB BANK PLC	539473AH1			1/13/2011		7/6/2012	22,843	19,940					2,903																	
622	X MSC IND. DIRECT INC	553530106			3/6/2012		8/20/2012	702	816					-114																	
623	X MSC IND. DIRECT INC	553530106			3/9/2012		8/20/2012	702	823					-121																	
624	X MSC IND. DIRECT INC	553530106			3/6/2012		8/21/2012	704	796					-92																	
625	X MSC IND. DIRECT INC	553530106			3/7/2012		8/21/2012	704	807					-103																	
626	X MSC IND. DIRECT INC	553530106			6/25/2012		8/21/2012	1,407	1,286					111																	
627	X MACERICH COMPANY (THE)	554382101			3/7/2011		3/28/2012	1,124	962					162																	
628	X MACERICH COMPANY (THE)	554382101			3/7/2011		8/20/2012	1,150	940					210																	
629	X MACERICH COMPANY (THE)	554382101			9/7/2011		8/20/2012	575	460					115																	
630	X MACERICH COMPANY (THE)	554382101			10/8/2010		8/21/2012	5,175	3,808					1,367																	
631	X MACERICH COMPANY (THE)	554382101			9/7/2011		8/21/2012	575	460					115																	
632	X MACERICH COMPANY (THE)	554382101			10/10/2011		8/21/2012	575	422					153																	
633	X MAGNUM HUNTER RESOURC	559738102			3/26/2012		3/28/2012	144	147					-3																	
634	X MAGNUM HUNTER RESOURC	559738102			3/26/2012		5/31/2012	660	1,249					-589																	
635	X MAGNUM HUNTER RESOURC	559738102			3/26/2012		8/20/2012	1,953	3,379					-1,426																	
636	X MAGNUM HUNTER RESOURC	559738102			4/3/2012		8/20/2012	467	719					-252																	
637	X MAP PHARMACEUTICALS INC	56509R108			12/1/2011		3/27/2012	140	157					-17																	
638	X MAP PHARMACEUTICALS INC	56509R108			1/24/2011		3/27/2012	140	158					-18																	
639	X MAP PHARMACEUTICALS INC	56509R108			1/25/2011		3/27/2012	140	158					-18																	
640	X MAP PHARMACEUTICALS INC	56509R108			1/28/2011		3/27/2012	140	156					-16																	
641	X MAP PHARMACEUTICALS INC	56509R108			11/15/2010		8/20/2012	408	433					-25																	
642	X MAP PHARMACEUTICALS INC	56509R108			11/18/2010		8/20/2012	816	894					-78																	
643	X MAP PHARMACEUTICALS INC	56509R108			11/15/2010		8/21/2012	271	288					-17																	
644	X UNIVERSAL HEALTH SERVICE	813903100			4/8/2011		5/19/2012	1,133	1,471					-338																	
645	X UNIVERSAL HEALTH SERVICE	813903100			7/19/2010		5/18/2012	1,133	1,110					23																	
646	X UNIVERSAL HEALTH SERVICE	813903100			8/21/2012		8/18/2012	894	811					83																	
647	X V.F. CORP	918204108			8/27/2011		1/11/2012	1,580	1,578					2																	
648	X V.F. CORP	918204108			9/27/2011		1/20/2012	5,840	5,780					60																	
649	X V.F. CORP	918204108			4/25/2012		5/8/2012	3,984	4,175					-211																	
650	X VALERO ENERGY CORP NEW	91913Y100			12/21/2010		3/28/2012	4,306	3,963					743																	
651	X VALERO ENERGY CORP NEW	91913Y100			12/21/2010		4/3/2012	3,021	2,872					349																	
652	X VALERO ENERGY CORP NEW	91913Y100			12/21/2010		4/25/2012	3,341	3,118					223																	
653	X VALERO ENERGY CORP NEW	91913Y100			12/21/2010		6/12/2012	9,338	10,021					-683																	
654	X VALERO ENERGY CORP NEW	91913Y100			12/21/2010		6/20/2012	233	223					10																	
655	X VALERO ENERGY CORP NEW	91913Y100			11/19/2010		6/20/2012	5,129	4,345					784																	
656	X VALERO ENERGY CORP NEW	91913Y100			11/19/2010		8/15/2012	12,004	8,295					3,709																	
657	X VALERO ENERGY CORP NEW	91913Y100			11/19/2010		9/27/2012	11,262	7,110					4,152																	
658	X VALERO ENERGY CORP NEW	91913Y100			11/8/2012		12/14/2012	10,858	9,495					1,363																	
659	X VALSPAR CORP	920355104			5/10/2012		8/20/2012	1,037	1,045					-8																	
660	X VALSPAR CORP	920355104			4/16/2012		8/21/2012	3,116	2,990					126																	
661	X VERIFONE SYSTEMS INC	92342Y109			2/10/2012		3/28/2012	1,045	928					119																	
662	X VERIFONE SYSTEMS INC	92342Y109			2/10/2012		6/13/2012	3,778	5,573					-1,795																	
663	X VERIZON COMMUNICATIONS	92343V104			9/27/2011		3/28/2012	2,744	2,599					145																	
664	X VERIZON COMMUNICATIONS	92343V104			9/27/2011		4/3/2012	1,915	1,858					59																	
665	X VERIZON COMMUNICATIONS	92343V104			9/27/2011		4/25/2012	2,364	2,227					137																	
666	X VERIZON COMMUNICATIONS	92343V104			11/19/2010		6/12/2012	7,792	7,054					738																	
667	X VERIZON COMMUNICATIONS	92343V104			11/19/2010		6/12/2012	410	326					84																	
668	X VERIZON COMMUNICATIONS	92343V104			11/19/2010		6/18/2012	14,418	10,774					3,644																	
669	X VERIZON COMMUNICATIONS	92343V104			11/19/2010		6/20/2012	3,017	2,288					731																	
670	X VERIZON COMMUNICATIONS	92343V104			9/26/2012		10/15/2012	446	458					-12																	
671	X VERIZON COMMUNICATIONS	92343V104			9/26/2012		10/15/2012	892	916					-24																	
672	X VERTEX PHARMACEUTICALS	92532F100			1/21/2011		3/26/2012	1,233	1,201					32																	
673	X VERTEX PHARMACEUTICALS	92532F100			1/21/2011		4/16/2012	1,774	2,002					-228																	
674	X VERTEX PHARMACEUTICALS	92532F100			11/8/2012		4/16/2012	4,967	5,242					-275																	
675	X VERTEX PHARMACEUTICALS	92532F100			5/8/2012		8/20/2012	1,843	1,836					183																	
676	X VERTEX PHARMACEUTICALS	92532F100			5/8/2012		8/21/2012	3,830	4,284					-454																	
677	X VISTEON CORP-WI	92839U206			9/20/2011		11/12/2012	1,539	1,867					-328																	
678	X VISTEON CORP-WI	92839U206			5/20/2011		12/20/2012	1,960	2,490					-530																	
679	X VISTEON CORP-WI	92839U206			5/20/2011		12/20/2012	482	622					-140																	
680	X WABCO HOLDINGS INC-WI	92927K102			8/21/2009		2/9/2012	1,178	415					763																	

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

Long Term CG Distributions										Short Term CG Distributions										Amount	
39,334										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	Totals						
															Gross Sales	Net Gain or Loss					
681	X	WABCO HOLDINGS INC-WI	92927K102		8/21/2009		3/26/2012	608	207					0	11,571,393	11,093,911					
682	X	WABCO HOLDINGS INC-WI	92927K102		8/21/2009		5/18/2012	517	207					0		0					
683	X	WABTEC CORP	928740108		5/10/2012		12/26/2012	765	50,000					0		0					
684	X	BNY MELLON INTERMEDIATE	05569M814		3/5/2007		8/24/2012	71,450	150,000					0		0					
685	X	BNY MELLON EMERGING MKT	05569M855		1/8/2007		8/24/2012	89,080	194,340					0		0					
686	X	BNY MELLON EMERGING MKT	05569M855		6/20/2011		6/1/2012	11,920	11,023					0		0					
687	X	B B & T CORPORATION	054937107		4/26/2011		6/20/2012	3,122	2,862					0		0					
688	X	B B & T CORPORATION	054937107		4/26/2011		7/18/2012	8,122	7,025					0		0					
689	X	B B & T CORPORATION	054937107		4/26/2011		11/27/2012	33,770	27,578					0		0					
690	X	BP CAPITAL MARKETS PLC 3	05565QBQ0		6/29/2011		3/26/2012	10,712	10,231					0		0					
691	X	BNY MELLON SM/MID CAP-M	05569M442		2/25/2011		3/26/2012	14,180	15,000					0		0					
692	X	BNY MELLON SM/MID CAP-M	05569M442		7/29/2010		3/26/2012	30,819	24,868					0		0					
693	X	BNY MELLON INTERMEDIATE	05569M814		5/10/2012		12/11/2012	50,000	49,661					0		0					
694	X	FNMA POOL 255384 6.0%	31371LTV1		2/15/2011		9/25/2012	42	46					0		0					
695	X	FNMA POOL 255384 6.0%	31371LTV1		10/30/2006		10/25/2012	88	89					0		0					
696	X	FNMA POOL 255384 6.0%	31371LTV1		1/3/2007		10/25/2012	237	237					0		0					
697	X	FNMA POOL 255384 6.0%	31371LTV1		2/15/2011		10/25/2012	59	64					0		0					
698	X	FNMA POOL 255384 6.0%	31371LTV1		10/30/2006		11/25/2012	71	72					0		0					
699	X	FNMA POOL 255384 6.0%	31371LTV1		1/3/2007		11/25/2012	190	193					0		0					
700	X	FNMA POOL 255384 6.0%	31371LTV1		2/15/2011		12/25/2012	48	52					0		0					
701	X	FNMA POOL 255384 6.0%	31371LTV1		10/30/2006		12/25/2012	77	78					0		0					
702	X	FNMA POOL 255384 6.0%	31371LTV1		1/3/2007		12/25/2012	205	207					0		0					
703	X	FNMA POOL 255384 6.0%	31371LTV1		2/15/2011		12/25/2012	51	56					0		0					
704	X	FNMA POOL 255384 6.0%	31371LTV1		10/30/2006		12/31/2012	69	69					0		0					
705	X	FNMA POOL 255384 6.0%	31371LTV1		1/3/2007		12/31/2012	184	166					0		0					
706	X	FNMA POOL 255384 6.0%	31371LTV1		2/15/2011		12/31/2012	46	50					0		0					
707	X	FEDERAL RTLY INVS TRUST	313747206		8/21/2012		10/16/2012	2,720	2,674					0		0					
708	X	FEDERAL RTLY INVS TRUST	313747206		8/21/2012		10/17/2012	1,728	1,712					0		0					
709	X	FEDERAL RTLY INVS TRUST	313747206		8/21/2012		10/17/2012	324	320					0		0					
710	X	FNMA POOL 55528 6.0%	31385XD95		12/2/2005		2/25/2012	162	164					0		0					
711	X	BNY MELLON EMERGING MKT	05569M855		12/5/2007		8/24/2012	44,466	100,000					0		0					
712	X	BNY MELLON EMERGING MKT	05569M855		12/21/2007		8/24/2012	86,486	185,816					0		0					
713	X	BNY MELLON EMERGING MKT	05569M855		3/15/2007		8/24/2012	45,905	100,000					0		0					
714	X	BNY MELLON EMERGING MKT	05569M855		6/20/2007		8/24/2012	4,565	11,852					0		0					
715	X	BNY MELLON EMERGING MKT	05569M855		12/22/2008		8/24/2012	278,386	171,812					0		0					
716	X	BNY MELLON EMERGING MKT	05569M855		4/19/2009		8/24/2012	414,737	292,000					0		0					
717	X	BNY MELLON EMERGING MKT	05569M855		12/20/2011		8/24/2012	36,741	34,425					0		0					
718	X	BNY MELLON EMERGING MKT	05569M855		6/28/2012		8/24/2012	254,348	250,000					0		0					
719	X	BNY MELLON EMERGING MKT	05569M855		4/18/1994		3/26/2012	43,650	52,275					0		0					
720	X	BNY MELLON EMERGING MKT	05569M871		5/16/1994		3/26/2012	37,224	44,492					0		0					
721	X	BNY MELLON EMERGING MKT	05569M871		1/17/1995		3/26/2012	19,879	23,382					0		0					
722	X	BNY MELLON EMERGING MKT	05569M871		3/16/1995		3/26/2012	16,197	18,217					0		0					
723	X	BNY MELLON EMERGING MKT	05569M871		2/16/1995		3/26/2012	2,049	2,408					0		0					
724	X	BNY MELLON EMERGING MKT	05569M871		2/16/1995		6/29/2012	9,328	12,160					0		0					
725	X	BNY MELLON EMERGING MKT	05569M871		11/1/2001		6/29/2012	649	803					0		0					
726	X	BNY MELLON EMERGING MKT	05569M871		12/2/2001		6/29/2012	4,111	5,200					0		0					
727	X	BNY MELLON EMERGING MKT	05569M871		12/2/2001		6/29/2012	1,008	1,289					0		0					
728	X	BNY MELLON EMERGING MKT	05569M871		1/2/2002		6/29/2012	28,188	35,810					0		0					
729	X	BNY MELLON EMERGING MKT	05569M871		2/17/1998		6/29/2012	5,388	6,836					0		0					
730	X	BNY MELLON EMERGING MKT	05569M871		7/16/1998		6/29/2012	16,835	20,809					0		0					
731	X	BNY MELLON EMERGING MKT	05569M871		10/16/1998		6/29/2012	9,954	12,799					0		0					
732	X	BNY MELLON EMERGING MKT	05569M871		10/22/2001		6/29/2012	20,940	25,245					0		0					
733	X	BNY MELLON EMERGING MKT	05569M871		10/22/2001		9/27/2012	27,000	29,880					0		0					
734	X	BAIDU INC	058752108		3/1/2012		3/26/2012	4,356	4,022					0		0					
735	X	BAIDU INC	058752108		3/1/2012		4/3/2012	3,066	2,912					0		0					
736	X	BAIDU INC	058752108		3/1/2012		4/25/2012	3,358	3,487					0		0					
737	X	BAIDU INC	058752108		3/1/2012		6/1/2012	2,499	3,051					0		0					
738	X	BAIDU INC	058752108		6/27/2011		6/1/2012	6,701	7,815					0		0					
739	X	BAIDU INC	058752108		6/27/2011		6/20/2012	4,924	5,563					0		0					
740	X	BAIDU INC	058752108		6/27/2011		6/27/2012	12,818	15,233					0		0					
741	X	BAIDU INC	058752108		6/27/2011		7/2/2012	9,721	11,524					0		0					
742	X	BAIDU INC	058752108		1/9/2012		7/2/2012	3,352	3,619					0		0					
743	X	BAIDU INC	058752108		1/9/2012		7/11/2012	12,479	13,874					0		0					
744	X	BARCLAYS BANK PLC 5 0%	06739FGF2		9/17/2009		1/18/2012	5,265	4,984					0		0					
745	X	BARCLAYS BANK PLC 5 0%	06739FGF2		9/17/2009		6/1/2012	32,729	29,961					0		0					
746	X	BARCLAYS BANK PLC 5 125	06739G210		9/17/2009		9/17/2012	33,644	32,738					0		0					
747	X	B E AEROSPACE INC	073302101		9/18/2008		1/12/2012	409	198					0		0					

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

Totals														
Capital Gains/Losses										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
Other sales										11,571,393		11,093,911		477,482
										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
749	X FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		11/25/2012	1,921	1,891				0	30
750	X FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		12/25/2012	1,561	1,537				0	24
751	X FNMA POOL AH3519 4.0%	3138A44D4			4/8/2011		12/31/2012	1,090	1,074				0	16
752	X FNMA POOL AH3620 3.5%	3138A5AW2			1/8/2011		2/25/2012	667	673				0	-6
753	X FNMA POOL AH3620 3.5%	3138A5AW2			1/8/2011		3/25/2012	332	335				0	-3
754	X FNMA POOL AH3620 3.5%	3138A5AW2			1/8/2011		4/25/2012	467	472				0	-5
755	X FNMA POOL AH3620 3.5%	3138A5AW2			1/8/2011		5/25/2012	542	547				0	-5
756	X FNMA POOL AH3620 3.5%	3138A5AW2			1/8/2011		6/25/2012	464	469				0	-5
757	X FNMA POOL AH3620 3.5%	3138A5AW2			5/9/2011		7/25/2012	695	701				0	-6
758	X CARBONER INTERNATIONAL CORP	13342B105			5/9/2011		2/10/2012	29,236	25,772				0	3,464
759	X CARBO CERAMICS INC	140781105			5/9/2011		1/8/2012	734	957				0	-223
760	X CARBO CERAMICS INC	140781105			5/6/2011		2/9/2012	80	149				0	-69
761	X CARBO CERAMICS INC	140781105			5/6/2011		2/9/2012	451	745				0	-294
762	X CARBO CERAMICS INC	140781105			5/9/2011		2/9/2012	2,618	4,625				0	-2,007
763	X CARBO CERAMICS INC	140781105			10/7/2011		2/9/2012	542	669				0	-127
764	X CARTRONICS INC	14161H108			12/23/2011		3/26/2012	539	571				0	-32
765	X CARTRONICS INC	14161H108			12/23/2011		8/20/2012	1,185	1,142				0	43
766	X CARTRONICS INC	14161H108			12/23/2011		8/21/2012	301	286				0	15
767	X CARTRONICS INC	14161H108			12/23/2011		8/21/2012	1,202	1,141				0	61
768	X CARTRONICS INC	14161H108			3/1/2012		8/21/2012	1,503	1,371				0	132
769	X CARNIVAL CORP	1436S8300			11/19/2010		3/26/2012	2,919	3,773				0	-854
770	X CARNIVAL CORP	1436S8300			11/19/2010		4/3/2012	2,213	2,934				0	-721
771	X CARNIVAL CORP	1436S8300			11/19/2010		4/23/2012	2,557	3,354				0	-797
772	X CARNIVAL CORP	1436S8300			11/19/2010		6/1/2012	842	1,318				0	-476
773	X CARNIVAL CORP	1436S8300			11/19/2010		8/20/2012	1,761	2,096				0	-335
774	X CARNIVAL CORP	1436S8300			7/1/2010		8/20/2012	2,817	2,498				0	319
775	X CARPENTER TECHNOLOGY CORP	144285103			5/9/2011		3/26/2012	522	522				0	0
776	X CARPENTER TECHNOLOGY CORP	144285103			5/9/2011		3/26/2012	522	520				0	2
777	X CARPENTER TECHNOLOGY CORP	144285103			5/9/2011		8/20/2012	1,008	1,039				0	-31
778	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		5/25/2012	468	493				0	-25
779	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		6/25/2012	80	85				0	-5
780	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		7/25/2012	82	86				0	-4
781	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		8/25/2012	1,865	1,863				0	-2
782	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		9/25/2012	1,245	1,310				0	-65
783	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		10/25/2012	637	670				0	-33
784	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		11/21/2012	12,861	12,667				0	194
785	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		12/25/2012	3,298	3,471				0	-173
786	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		12/25/2012	3,111	3,274				0	-163
787	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		12/31/2012	1,085	1,121				0	-56
788	X FNMA POOL AK6724 3.0%	3138EBPJB			8/8/2012		9/17/2012	19,808	19,658				0	-150
789	X FNMA POOL AK6724 3.0%	3138EBPJB			8/8/2012		9/25/2012	441	456				0	-15
790	X FNMA POOL AK6724 3.0%	3138EBPJB			8/8/2012		10/25/2012	369	382				0	-13
791	X FNMA POOL AK6724 3.0%	3138EBPJB			8/8/2012		11/21/2012	4,756	4,701				0	55
792	X FNMA POOL AK6724 3.0%	3138EBPJB			8/8/2012		11/25/2012	103	108				0	-3
793	X FNMA POOL AK6724 3.0%	3138EBPJB			8/8/2012		12/25/2012	104	108				0	-4
794	X FNMA POOL AL0219 3.313%	3138EGG57			10/20/2011		2/25/2012	1,553	1,578				0	-25
795	X FNMA POOL AL0219 3.311%	3138EGG57			10/20/2011		3/25/2012	1,979	2,011				0	-32
796	X FNMA POOL AL0219 3.311%	3138EGG57			10/20/2011		3/29/2012	45,708	45,304				0	404
797	X FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		1/13/2012	4,153	4,136				0	17
798	X FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		2/25/2012	573	615				0	-42
799	X FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		3/25/2012	554	595				0	-41
800	X FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		3/29/2012	19,237	19,472				0	-235
801	X FNMA POOL AL0573 3.5%	3138EGT79			8/2/2011		2/9/2012	42,894	42,200				0	794
802	X FNMA POOL AL0573 3.5%	3138EGT79			8/2/2011		2/25/2012	1,090	1,127				0	-37
803	X FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		8/25/2012	1,103	1,159				0	-56
804	X FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		9/25/2012	741	779				0	-38
805	X FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		10/25/2012	739	777				0	-38
806	X FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		11/25/2012	68	72				0	-4
807	X FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		12/25/2012	1,834	1,928				0	-94
808	X PROSPERITY BANCSHARES	74360W103			4/16/2012		8/21/2012	3,707	3,739				0	-32
809	X PROSPERITY BANCSHARES	743606105			6/2/2011		3/26/2012	936	840				0	96
810	X PROSPERITY BANCSHARES	743606105			6/2/2011		8/20/2012	1,277	1,259				0	18
811	X PROSPERITY BANCSHARES	743606105			6/2/2011		8/21/2012	4,254	4,198				0	56
812	X PROTECTIVE LIFE CORP	743674103			2/21/2012		3/26/2012	602	571				0	31
813	X PROTECTIVE LIFE CORP	743674103			4/3/2012		8/20/2012	884	894				0	-30
814	X PROTECTIVE LIFE CORP	743674103			3/30/2012		8/20/2012	576	593				0	-17
815	X PROTECTIVE LIFE CORP	743674103			2/17/2012		8/21/2012	290	282				0	8
816	X PROTECTIVE LIFE CORP	743674103			2/17/2012		8/21/2012	1,451	1,409				0	42

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	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
Long Term CG Distributions		Short Term CG Distributions		Amount	Totals										
				39,334	Capital Gains/Losses Other sales										
				0	Gross Sales										
				0	Net Gain or Loss										
817	X	PROTECTIVE LIFE CORP		743674103			2/21/2012		8/21/2012	1,161	1,141				20
818	X	PROTECTIVE LIFE CORP		743674103			3/30/2012		8/21/2012	871	889				-18
819	X	QEP RESOURCES INC		74733V100			1/19/2010		3/28/2012	2,440	2,750				-310
820	X	COMCAST CORP 5.9%		20030NAL5			3/30/2008		3/28/2012	4,901	4,901				871
821	X	COMCAST CORP 5.9%		20030NAL5			3/30/2008		3/28/2012	5,759	4,901				858
822	X	COMCAST CORP 5.9%		20030NAL5			3/22/2011		3/28/2012	1,046	740				306
823	X	COMMAVULT SYSTEMS INC		204166102			3/22/2011		7/11/2012	1,178	1,111				68
824	X	COMMAVULT SYSTEMS INC		204166102			3/22/2011		8/20/2012	520	370				150
825	X	COMMAVULT SYSTEMS INC		204166102			3/22/2011		8/21/2012	1,543	1,111				432
826	X	COMMAVULT SYSTEMS INC		204166102			6/14/2012		8/21/2012	1,028	687				362
827	X	CONCUR TECHNOLOGIES INC		206708109			6/14/2012		8/20/2012	1,438	1,286				152
828	X	CONCUR TECHNOLOGIES INC		206708109			6/14/2012		8/21/2012	3,814	3,214				400
829	X	COOPER COS INC		216648402			4/16/2012		8/20/2012	816	832				-16
830	X	COOPER COS INC		216648402			8/16/2012		8/21/2012	4,088	3,990				98
831	X	COSTCO WHSL CORP NEW		22160K105			11/19/2010		3/28/2012	2,739	1,988				751
832	X	COSTCO WHSL CORP NEW		22160K105			11/19/2010		4/3/2012	2,714	1,988				726
833	X	COSTCO WHSL CORP NEW		22160K105			11/19/2010		4/25/2012	3,484	2,651				833
834	X	COSTCO WHSL CORP NEW		22160K105			11/19/2010		6/1/2012	8,538	6,628				1,908
835	X	COSTCO WHSL CORP NEW		22160K105			11/19/2010		8/20/2012	5,468	3,977				1,491
836	X	CRANE CO		224399105			7/26/2011		1/2/2012	491	516				-26
837	X	CRANE CO		224399105			7/26/2011		1/2/2012	480	516				-24
838	X	CRANE CO		224399105			7/26/2011		1/2/2012	482	516				-38
839	X	CRANE CO		224399105			7/26/2011		3/28/2012	477	508				-29
840	X	CRANE CO		224399105			7/26/2011		3/28/2012	1,109	1,519				-409
841	X	CRANE CO		224399105			7/26/2011		6/13/2012	735	1,010				-275
842	X	CRANE CO		224399105			7/26/2011		6/14/2012	368	500				-132
843	X	CRANE CO		224399105			10/10/2011		6/14/2012	1,103	1,189				-86
844	X	CRANE CO		224399105			4/16/2012		6/14/2012	1,368	1,887				-519
845	X	CRANE CO		224399105			5/10/2012		6/14/2012	228	317				-89
846	X	CRANE CO		224399105			5/10/2012		6/14/2012	1,368	1,920				-552
847	X	CREE INC		225447101			11/12/2010		3/28/2012	3,761	3,675				106
848	X	CYPRESS SEMICONDUCTOR		232806109			2/19/2011		3/28/2012	1,418	1,913				-495
849	X	CYPRESS SEMICONDUCTOR		232806109			6/2/2011		3/28/2012	315	458				-143
850	X	CYTEC INDS INC		232820100			3/1/2012		3/28/2012	1,227	1,220				7
851	X	CYTEC INDS INC		232820100			2/9/2012		5/16/2012	1,708	1,717				-11
852	X	CYTEC INDS INC		232820100			2/9/2012		8/21/2012	1,300	1,435				155
853	X	CYTEC INDS INC		232820100			2/9/2012		8/21/2012	4,542	4,006				536
854	X	DEERE & CO		244199105			11/19/2010		2/16/2012	64,618	60,778				3,841
855	X	DENBURY RES INC NEW		247916208			8/20/2012		10/16/2012	167	158				9
856	X	DENBURY RES INC NEW		247916208			8/21/2012		10/16/2012	501	476				25
857	X	DICKS SPORTING GOODS INC		249018101			8/21/2012		9/18/2012	625	572				53
858	X	DICKS SPORTING GOODS INC		249018101			4/25/2012		8/20/2012	1,987	1,880				107
859	X	DICKS SPORTING GOODS INC		253393102			4/16/2012		8/21/2012	5,964	5,932				32
860	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			5/20/2010		12/31/2012	1,058	1,112				-54
861	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			5/20/2010		12/31/2012	835	875				-40
862	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			5/20/2010		12/31/2012	949	994				-45
863	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			5/20/2010		12/31/2012	1,004	1,052				-48
864	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			5/20/2010		12/31/2012	1,023	1,072				-49
865	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			5/20/2010		12/31/2012	1,030	1,079				-49
866	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			5/20/2010		12/31/2012	1,262	1,322				-60
867	X	FNMA REMIC 2003-64 5.5%		3138E1JL8			8/20/2012		12/13/2012	533	497				36
868	X	NEXTERA ENERGY INC		651587107			3/30/2012		6/22/2012	20	19				1
869	X	NEXTERA ENERGY INC		651587107			3/30/2012		9/14/2012	6,775	6,527				248
870	X	NEXTERA ENERGY INC		651587107			7/25/2011		3/28/2012	778	792				-14
871	X	NEXTERA ENERGY INC		651587107			7/25/2011		8/20/2012	800	1,385				-465
872	X	NEXTERA ENERGY INC		651587107			7/25/2011		8/21/2012	1,654	2,573				-919
873	X	NEXTERA ENERGY INC		651587107			7/25/2011		8/21/2012	1,018	1,552				-534
874	X	O'REILLY AUTOMOTIVE INC		67103H107			12/22/2011		2/10/2012	1,668	1,604				65
875	X	O'REILLY AUTOMOTIVE INC		67103H107			12/22/2011		3/28/2012	802	802				111
876	X	O'REILLY AUTOMOTIVE INC		67103H107			12/22/2011		8/20/2012	865	802				63
877	X	O'REILLY AUTOMOTIVE INC		67103H107			12/22/2011		8/21/2012	2,583	2,406				187
878	X	OASIS PETROLEUM INC		674215108			1/13/2012		2/9/2012	1,489	1,579				-86
879	X	OASIS PETROLEUM INC		674215108			2/9/2012		2/9/2012	2,085	2,341				-256
880	X	OCEANEERING INTL INC		675232102			2/9/2012		3/28/2012	1,075	1,050				25
881	X	OCEANEERING INTL INC		675232102			2/9/2012		8/21/2012	547	525				22
882	X	OCEANEERING INTL INC		675232102			2/9/2012		8/21/2012	550	525				25
883	X	OCEANEERING INTL INC		675232102			3/30/2012		4/25/2012	842	1,024				-182
884	X	OFFICE DEPOT INC		676220106			3/30/2012		4/25/2012	842	1,024				-182

551	X	INVECO LTD	11/19/2010	5,307	5,256	0	51
552	X	INVECO LTD	6/20/2012	9,263	10,263	0	47
553	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
554	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
555	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
556	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
557	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
558	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
559	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
560	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
561	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
562	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
563	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
564	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
565	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
566	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
567	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
568	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
569	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
570	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
571	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
572	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
573	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
574	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
575	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
576	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
577	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
578	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
579	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
580	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
581	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
582	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
583	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
584	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
585	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
586	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
587	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
588	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
589	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
590	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
591	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
592	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
593	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
594	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
595	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
596	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
597	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
598	X	INVECO LTD	6/11/2012	9,623	10,263	0	47
599	X	INVECO LTD	6/11/2012	9,623	10,263	0	47

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										39,334		Capital Gains/Losses		11,571,393		11,093,911		477,482	
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					
953	X KOSMOS ENERGY LTD	G5315B107			8/21/2012		10/16/2012	587	502				0	85					
954	X KOSMOS ENERGY LTD	G5315B107			8/21/2012		10/17/2012	2,082	1,809				0	283					
955	X KOSMOS ENERGY LTD	G5315B107			8/20/2012		10/19/2012	1,047	901				0	146					
956	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		8/25/2012	856	864				0	-8					
957	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		9/25/2012	386	390				0	-4					
958	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		10/25/2012	333	336				0	-3					
959	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		11/25/2012	453	457				0	-4					
960	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		12/25/2012	751	757				0	-6					
961	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		12/31/2012	593	598				0	-5					
962	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		2/25/2012	66	69				0	-3					
963	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		3/25/2012	694	730				0	-36					
964	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		4/25/2012	586	627				0	-41					
965	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		5/25/2012	301	317				0	-16					
966	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		6/25/2012	225	237				0	-12					
967	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		7/25/2012	737	774				0	-37					
968	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		8/25/2012	664	698				0	-34					
969	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		9/25/2012	277	291				0	-14					
970	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		10/25/2012	68	69				0	-3					
971	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		11/25/2012	878	924				0	-45					
972	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		12/25/2012	1,278	1,343				0	-65					
973	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		12/31/2012	260	273				0	-13					
974	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		2/25/2012	1,815	1,836				0	-21					
975	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		3/25/2012	840	850				0	-10					
976	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		4/25/2012	645	653				0	-8					
977	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		5/25/2012	1,446	1,463				0	-17					
978	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		6/25/2012	324	328				0	-4					
979	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		7/25/2012	669	677				0	-8					
980	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		8/25/2012	884	894				0	-10					
981	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		9/25/2012	1,926	1,948				0	-22					
982	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		10/25/2012	68	87				0	-11					
983	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		11/21/2012	43,278	40,660				0	2,618					
984	X MAP PHARMACEUTICALS INC	56509R108			11/16/2010		8/21/2012	135	143				0	-8					
985	X MAP PHARMACEUTICALS INC	56509R108			11/16/2010		8/21/2012	812	859				0	-47					
986	X MAP PHARMACEUTICALS INC	56509R108			11/17/2010		8/21/2012	408	426				0	-20					
987	X MAP PHARMACEUTICALS INC	56509R108			11/17/2010		8/21/2012	542	571				0	-29					
988	X MARATHON OIL CORP	565849106			12/7/2012		3/26/2012	3,693	3,785				0	-92					
989	X MARATHON OIL CORP	565849106			12/7/2012		4/25/2012	2,511	2,510				0	1					
990	X MARATHON OIL CORP	565849106			12/7/2012		4/25/2012	2,912	3,136				0	-226					
991	X MARATHON OIL CORP	565849106			12/7/2012		6/1/2012	7,680	10,041				0	-2,361					
992	X MARATHON OIL CORP	565849106			12/7/2012		6/20/2012	2,862	3,765				0	-803					
993	X MARATHON OIL CORP	565849106			12/22/2011		6/20/2012	887	1,138				0	-151					
994	X MARKETAXESS HLDGS INC	57060D108			9/9/2011		3/26/2012	746	590				0	156					
995	X MARKETAXESS HLDGS INC	57060D108			9/9/2011		8/20/2012	648	588				0	60					
996	X MARKETAXESS HLDGS INC	57060D108			9/9/2011		9/9/2011	961	882				0	79					
997	X MARKETAXESS HLDGS INC	57060D108			9/9/2011		8/21/2012	320	289				0	31					
998	X MARKETAXESS HLDGS INC	57060D108			9/12/2011		8/21/2012	320	293				0	27					
999	X MARKETAXESS HLDGS INC	57060D108			9/12/2011		8/21/2012	320	290				0	30					
1000	X MASSACHUSETTS ST	57592PWK2			1/12/2011		10/25/2012	5,673	5,009				0	664					
1001	X MATEL INC	577081102			3/30/2012		7/24/2012	1,030	1,032				0	-2					
1002	X MEAD JOHNSON NUTRITION	582839106			10/28/2011		3/26/2012	2,465	2,209				0	256					
1003	X MEAD JOHNSON NUTRITION	582839106			10/28/2011		4/3/2012	1,665	1,473				0	192					
1004	X MEAD JOHNSON NUTRITION	582839106			10/28/2011		4/25/2012	2,488	2,209				0	289					
1005	X MEAD JOHNSON NUTRITION	582839106			10/28/2011		6/1/2012	7,817	7,364				0	453					
1006	X MEAD JOHNSON NUTRITION	582839106			10/28/2011		6/20/2012	5,112	4,418				0	694					
1007	X MEDICIS PHARMACEUTICAL	584690309			3/25/2011		3/2/2012	1,027	935				0	92					
1008	X MEDICIS PHARMACEUTICAL	584690309			3/25/2011		3/2/2012	925	845				0	80					
1009	X MEDICIS PHARMACEUTICAL	584690309			3/25/2011		3/2/2012	788	716				0	72					
1010	X MEDICIS PHARMACEUTICAL	584690309			3/25/2011		3/2/2012	1,027	934				0	93					
1011	X MEDICIS PHARMACEUTICAL	584690309			3/28/2011		3/2/2012	691	622				0	69					
1012	X MEDICIS PHARMACEUTICAL	584690309			3/28/2011		3/2/2012	138	124				0	14					
1013	X MEDICIS PHARMACEUTICAL	584690309			3/28/2011		3/2/2012	1,348	1,211				0	137					
1014	X MEDICIS PHARMACEUTICAL	584690309			3/28/2011		3/2/2012	242	218				0	24					
1015	X MERCK & CO INC	58933Y105			12/15/2011		3/26/2012	3,856	3,610				0	246					
1016	X MERCK & CO INC	58933Y105			12/15/2011		4/3/2012	2,700	2,527				0	173					
1017	X MERCK & CO INC	58933Y105			12/15/2011		4/25/2012	3,069	2,888				0	181					
1018	X MERCK & CO INC	58933Y105			12/15/2011		6/1/2012	13,353	12,897				0	356					
1019	X MERCK & CO INC	58933Y105			6/4/2012		8/20/2012	7,414	7,100				0	314					
1020	X MERCK & CO INC	58933Y105			6/4/2012		9/25/2012	17,176	14,201				0	2,975					

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	Acquisition Method	Date Sold	Totals		Capital Gains/Losses		Cost, Other Basis and Expenses		Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Gross Sales	Other sales	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Adjustments
1021	X	MERCK & CO INC	58933Y105			12/15/2011		9/25/2012	11,300	9,025						
1022	X	MERCK & CO INC	58933Y105			12/15/2011		9/26/2012	42,551	33,936						
1023	X	MERCK & CO INC	58933Y105			3/30/2012		10/24/2012	2,754	2,288						
1024	X	WABTEC CORP	929740108			12/15/2011		4/16/2012	2,298	1,957						
1025	X	WABTEC CORP	929740108			12/16/2011		4/16/2012	766	671						
1026	X	WABTEC CORP	929740108			12/16/2011		4/16/2012	1,532	1,335						
1027	X	WALTER ENERGY INCORPOR	93317Q105			9/9/2011		3/6/2012	1,726	2,646						
1028	X	WALTER ENERGY INCORPOR	93317Q105			10/21/2011		3/7/2012	1,150	1,500						
1029	X	WALTER ENERGY INCORPOR	93317Q105			11/18/2011		3/7/2012	1,150	1,484						
1030	X	WASTE CONNECTIONS INC	941053100			5/14/2009		3/26/2012	1,318	882						
1031	X	WASTE CONNECTIONS INC	941053100			5/14/2009		8/20/2012	1,524	827						
1032	X	KOSMOS ENERGY LTD	G5315B107			8/21/2012		10/19/2012	349	301						
1033	X	MARVELL TECH GROUP LTD	G5878H105			8/20/2012		12/13/2012	415	523						
1034	X	MARVELL TECH GROUP LTD	G5878H105			8/21/2012		12/13/2012	1,246	1,580						
1035	X	VALIDUS HOLDINGS LTD	G9319H102			12/22/2011		3/26/2012	623	620						
1036	X	VALIDUS HOLDINGS LTD	G9319H102			3/30/2012		6/19/2012	1,563	1,566						
1037	X	VALIDUS HOLDINGS LTD	G9319H102			3/30/2012		8/20/2012	2,487	2,508						
1038	X	CARPENTER TECHNOLOGY C	144285103			5/6/2011		8/21/2012	511	500						
1039	X	CARPENTER TECHNOLOGY C	144285103			5/6/2011		8/21/2012	511	498						
1040	X	CARPENTER TECHNOLOGY C	144285103			5/11/2011		8/21/2012	1,021	1,028						
1041	X	CARPENTER TECHNOLOGY C	144285103			5/20/2011		8/21/2012	1,021	1,011						
1042	X	CARPENTER TECHNOLOGY C	144285103			6/1/2011		8/21/2012	511	514						
1043	X	CATAMARAN CORP	148887102			12/12/2011		8/20/2012	875	455						
1044	X	CATAMARAN CORP	148887102			12/12/2011		8/21/2012	2,621	1,385						
1045	X	CATERPILLAR INC	149123101			6/16/2010		3/26/2012	4,236	2,510						
1046	X	CATERPILLAR INC	149123101			6/16/2010		4/3/2012	3,301	1,985						
1047	X	CATERPILLAR INC	149123101			6/16/2010		4/25/2012	3,888	2,445						
1048	X	CATERPILLAR INC	149123101			6/16/2010		6/1/2012	10,311	7,722						
1049	X	CATERPILLAR INC	149123101			6/16/2010		6/20/2012	6,074	4,504						
1050	X	CATHAY GENERAL BANKCORP	149150104			2/10/2012		3/26/2012	725	698						
1051	X	CATHAY GENERAL BANKCORP	149150104			2/10/2012		8/20/2012	502	524						
1052	X	CATHAY GENERAL BANKCORP	149150104			2/10/2012		8/21/2012	1,508	1,571						
1053	X	CELANESE CORP-SER A	150870103			11/19/2010		3/26/2012	3,615	2,843						
1054	X	CELANESE CORP-SER A	150870103			11/19/2010		4/3/2012	2,266	1,840						
1055	X	CELANESE CORP-SER A	150870103			11/19/2010		4/25/2012	2,842	2,207						
1056	X	CELANESE CORP-SER A	150870103			11/19/2010		6/1/2012	7,925	7,726						
1057	X	CELANESE CORP-SER A	150870103			11/19/2010		6/20/2012	3,850	3,678						
1058	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		3/26/2012	2,718	2,711						
1059	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		4/3/2012	1,766	1,743						
1060	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		4/25/2012	2,367	2,323						
1061	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		6/1/2012	7,345	7,164						
1062	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		6/20/2012	3,891	3,679						
1063	X	CHART INDUSTRIES INC	16115Q308			4/16/2012		8/20/2012	731	712						
1064	X	CHART INDUSTRIES INC	16115Q308			4/16/2012		8/21/2012	2,202	2,135						
1065	X	CHARTER COMMUNICATIONS	16117M305			12/23/2011		3/26/2012	645	565						
1066	X	CHARTER COMMUNICATIONS	16117M305			12/22/2011		4/16/2012	1,809	1,675						
1067	X	CHARTER COMMUNICATIONS	16117M305			12/22/2011		4/16/2012	603	558						
1068	X	CHARTER COMMUNICATIONS	16117M305			12/23/2011		4/16/2012	1,206	1,126						
1069	X	CHARTER COMMUNICATIONS	16117M305			12/23/2011		4/16/2012	603	565						
1070	X	CHEVRON CORPORATION	166764100			11/19/2010		3/26/2012	3,980	3,099						
1071	X	CHEVRON CORPORATION	166764100			11/19/2010		4/3/2012	2,770	2,178						
1072	X	CHEVRON CORPORATION	166764100			11/19/2010		4/25/2012	3,507	2,848						
1073	X	CHEVRON CORPORATION	166764100			11/19/2010		6/1/2012	10,959	9,212						
1074	X	CHEVRON CORPORATION	166764100			11/19/2010		6/20/2012	5,361	4,355						
1075	X	CHURCH & DWIGHT INC	171340102			12/22/2011		3/26/2012	485	459						
1076	X	CHURCH & DWIGHT INC	171340102			7/6/2012		8/20/2012	530	570						
1077	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		7/25/2012	1,100	1,152						
1078	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		8/25/2012	1,188	1,255						
1079	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		9/25/2012	1,409	1,475						
1080	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		10/25/2012	1,042	1,091						
1081	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		11/25/2012	1,168	1,224						
1082	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		12/25/2012	1,315	1,378						
1083	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		1/13/2012	1,216	1,335						
1084	X	FNMA POOL 745948 6.5%	31403DWH8			9/10/2009		2/25/2012	322	344						
1085	X	FNMA POOL 745948 6.5%	31403DWH8			7/14/2010		2/25/2012	59	64						
1086	X	FNMA POOL 745948 6.5%	31403DWH8			4/13/2011		2/25/2012	59	66						
1087	X	FNMA POOL 745948 6.5%	31403DWH8			6/22/2011		2/25/2012	88	100						
1088	X	FNMA POOL 745948 6.5%	31403DWH8			6/22/2011		2/25/2012	88	100						
									11,571,393		11,083,911				477,482	
									0		0				0	

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

Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Totals			Net Gain or Loss		
									Capital Gains/Losses					
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss			
Long Term CG Distributions									39,334	477,492				
Short Term CG Distributions									0	0				
1089	FMNA POOL 745948 6.5%	31403DWH8			9/10/2009		3/25/2012	337						
1090	FMNA POOL 745948 6.5%	31403DWH8			7/14/2010		3/25/2012	61						
1091	FMNA POOL 745948 6.5%	31403DWH8			6/13/2011		3/25/2012	61						
1092	FMNA POOL 745948 6.5%	31403DWH8			6/22/2011		3/25/2012	92						
1093	FMNA POOL 745948 6.5%	31403DWH8			7/14/2010		3/29/2012	2,569						
1094	FMNA POOL 745948 6.5%	31403DWH8			4/13/2011		3/29/2012	2,569						
1095	FMNA POOL 745948 6.5%	31403DWH8			6/22/2011		3/29/2012	3,906						
1096	FMNA POOL 745948 6.5%	31403DWH8			9/10/2009		3/29/2012	14,128						
1097	FMNA POOL 831812 6.0%	31407JDR0			12/29/2010		2/25/2012	281						
1098	FMNA POOL 831812 6.0%	31407JDR0			12/29/2010		3/25/2012	351						
1099	FMNA POOL 831812 6.0%	31407JDR0			3/8/2010		3/29/2012	5,572						
1100	FMNA POOL 888890 6.5%	31410GRK1			6/17/2010		2/25/2012	147						
1101	FMNA POOL 888890 6.5%	31410GRK1			12/29/2010		2/25/2012	58						
1102	FMNA POOL 888890 6.5%	31410GRK1			3/8/2010		3/25/2012	183						
1103	FMNA POOL 888890 6.5%	31410GRK1			6/17/2010		3/25/2012	73						
1104	FMNA POOL 888890 6.5%	31410GRK1			12/29/2010		3/25/2012	110						
1105	FMNA POOL 888890 6.5%	31410GRK1			3/8/2010		3/29/2012	7,683						
1106	FMNA POOL 888890 6.5%	31410GRK1			6/17/2010		3/29/2012	3,085						
1107	FMNA POOL 888890 6.5%	31410GRK1			12/29/2010		3/29/2012	4,598						
1108	FMNA POOL 888890 6.5%	31410GRK1			6/9/2008		2/25/2012	310						
1109	FMNA POOL 888890 6.0%	31410GTY9			6/9/2008		3/25/2012	319						
1110	FMNA POOL 888890 6.0%	31410GTY9			6/9/2008		3/29/2012	23,976						
1111	FMNA POOL 982003 5.5%	31414CGL8			2/25/2008		2/25/2012	508						
1112	FMNA POOL 982003 5.5%	31414CGL8			2/25/2008		3/25/2012	532						
1113	FMNA POOL 982003 5.5%	31414CGL6			2/25/2008		4/25/2012	464						
1114	FMNA POOL 982003 5.5%	31414CGL6			3/30/2012		8/21/2012	3,103						
1115	PENTAIR INC	709831105			5/14/2009		8/21/2012	4,577						
1116	WASTE CONNECTIONS INC	941053100			11/19/2010		3/26/2012	2,481						
1117	WATSON PHARMACEUTICALS	942683103			11/19/2010		3/26/2012	2,631						
1118	WATSON PHARMACEUTICALS	942683103			11/19/2010		4/3/2012	2,000						
1119	WATSON PHARMACEUTICALS	942683103			11/19/2010		4/25/2012	2,781						
1120	WATSON PHARMACEUTICALS	942683103			11/19/2010		6/1/2012	8,371						
1121	WATSON PHARMACEUTICALS	942683103			12/5/2011		6/20/2012	4,188						
1122	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	465						
1123	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	683						
1124	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	1,581						
1125	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	904						
1126	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	228						
1127	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	1,355						
1128	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	228						
1129	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	1,130						
1130	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	1,810						
1131	WEBSTER FINL CORP WATER	947890109			12/5/2011		3/26/2012	1,783						
1132	WEINGARTEN REALTY INVE	948741103			10/22/2010		3/26/2012	1,042						
1133	WEINGARTEN REALTY INVE	948741103			10/22/2010		8/20/2012	1,397						
1134	WEINGARTEN REALTY INVE	948741103			10/22/2010		8/21/2012	1,698						
1135	WEINGARTEN REALTY INVE	948741103			10/22/2010		8/21/2012	1,688						
1136	WEINGARTEN REALTY INVE	948741103			10/22/2010		8/21/2012	210						
1137	WEINGARTEN REALTY INVE	948741103			11/22/2011		3/26/2012	1,378						
1138	WELLCARE HEALTH PLANS INC	949461106			11/18/2011		4/27/2012	613						
1139	WELLCARE HEALTH PLANS INC	949461106			11/18/2011		4/27/2012	3,065						
1140	WELLCARE HEALTH PLANS INC	949461106			11/22/2011		4/27/2012	2,452						
1141	WELLS FARGO & COMPANY	949746101			12/7/2012		3/26/2012	5,818						
1142	WELLS FARGO & COMPANY	949746101			12/7/2012		4/3/2012	3,770						
1143	WELLS FARGO & COMPANY	949746101			12/7/2012		4/3/2012	4,655						
1144	WELLS FARGO & COMPANY	949746101			9/2/2010		6/1/2012	11,511						
1145	WELLS FARGO & COMPANY	949746101			12/7/2012		6/1/2012	303						
1146	WELLS FARGO & COMPANY	949746101			3/5/2001		6/1/2012	2,120						
1147	B E AEROSPACE INC	073302101			8/21/2009		1/12/2012	368						
1148	B E AEROSPACE INC	073302101			9/16/2009		1/12/2012	41						
1149	B E AEROSPACE INC	073302101			8/16/2009		3/26/2012	965						
1150	PEPSICO INC	713448108			1/17/2001		3/26/2012	3,282						
1151	PEPSICO INC	713448108			1/17/2001		4/3/2012	1,993						
1152	PEPSICO INC	713448108			1/17/2001		4/25/2012	2,665						
1153	PEPSICO INC	713448108			6/1/2012		6/1/2012	12,821						
1154	PEPSICO INC	713448108			6/1/2012		6/20/2012	6,857						
1155	PETROBRAS INTL FIN C 5.375	71645WAR2			12/20/2011		6/28/2012	5,378						
1156	PETROBRAS INTL FIN C 5.375	71645WAR2			12/20/2011		6/28/2012	5,379						
									11,571,393	11,093,911			477,492	
									0	0			0	

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

Check "x" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
								Capital Gains/Losses		Other sales			
								Gross Sales	Price	Cost or Other Basis	Valuation Method		
1157	X	PETROBRAS INTL FIN C 5375			1/20/2011		6/28/2012	5,379	4,990			389	0
1158	X	PFIZER INC			5/17/2002		3/26/2012	355	444			80	1
1159	X	PFIZER INC			10/4/2002		3/26/2012	1,241	1,554			314	1
1160	X	PFIZER INC			4/28/2005		3/26/2012	4,210	5,087			587	-270
1161	X	PFIZER INC			7/1/2002		3/26/2012	1,064	1,185			121	0
1162	X	PFIZER INC			7/1/2002		4/3/2012	3,004	3,307			303	-303
1163	X	PFIZER INC			12/23/2008		4/3/2012	1,256	960			296	0
1164	X	PFIZER INC			3/30/2012		4/19/2012	1,342	1,347			5	-5
1165	X	PFIZER INC			12/23/2008		4/25/2012	3,084	2,297			787	0
1166	X	PFIZER INC			7/8/2009		4/25/2012	1,120	723			397	0
1167	X	PFIZER INC			7/8/2009		4/25/2012	1,303	840			463	0
1168	X	PFIZER INC			7/8/2009		6/1/2012	2,572	1,754			818	0
1169	X	PFIZER INC			7/8/2009		6/1/2012	14,285	9,737			4,548	0
1170	X	PFIZER INC			7/8/2009		6/20/2012	45	29			16	0
1171	X	PFIZER INC			7/7/2009		6/20/2012	8,978	5,852			3,124	0
1172	X	PHILIP MORRIS INTERNAT-W			10/28/2011		3/26/2012	5,262	4,344			918	0
1173	X	PHILIP MORRIS INTERNAT-W			10/28/2011		4/3/2012	2,662	2,172			490	0
1174	X	PHILIP MORRIS INTERNAT-W			10/28/2011		4/25/2012	3,500	2,898			604	0
1175	X	PHILIP MORRIS INTERNAT-W			10/28/2011		6/1/2012	6,901	5,792			809	0
1176	X	PHILIP MORRIS INTERNAT-W			1/19/2007		6/1/2012	4,128	2,281			1,845	0
1177	X	PHILIP MORRIS INTERNAT-W			1/19/2007		6/20/2012	5,282	2,737			2,545	0
1178	X	PIER 1 IMPORTS INC			12/23/2011		3/26/2012	1,690	550			1,140	0
1179	X	PIER 1 IMPORTS INC			12/22/2011		5/18/2012	307	1,501			1,194	0
1180	X	PIER 1 IMPORTS INC			12/22/2011		5/18/2012	1,536	1,376			160	0
1181	X	PILGRIM'S PRIDE CORP			5/24/2012		7/8/2012	62	80			-18	0
1182	X	PILGRIM'S PRIDE CORP			5/22/2012		7/8/2012	62	80			-18	0
1183	X	PILGRIM'S PRIDE CORP			5/22/2012		7/9/2012	122	159			-37	0
1184	X	PILGRIM'S PRIDE CORP			5/22/2012		7/10/2012	298	398			-100	0
1185	X	PILGRIM'S PRIDE CORP			5/22/2012		7/11/2012	458	637			-179	0
1186	X	PILGRIM'S PRIDE CORP			5/22/2012		7/11/2012	112	146			-34	0
1187	X	PILGRIM'S PRIDE CORP			5/21/2012		7/11/2012	168	221			-53	0
1188	X	PILGRIM'S PRIDE CORP			5/22/2012		7/11/2012	336	477			-141	0
1189	X	VALIDUS HOLDINGS LTD			4/4/2012		8/20/2012	335	311			24	0
1190	X	VALIDUS HOLDINGS LTD			12/22/2011		8/20/2012	1,008	931			75	0
1191	X	VALIDUS HOLDINGS LTD			12/22/2011		8/21/2012	3,002	2,792			210	0
1192	X	VALIDUS HOLDINGS LTD			4/3/2012		8/21/2012	667	618			49	0
1193	X	WILLIS GROUP HOLDINGS PL			6/10/2010		2/17/2012	690	631			49	0
1194	X	WILLIS GROUP HOLDINGS PL			6/10/2010		2/17/2012	680	632			48	0
1195	X	WILLIS GROUP HOLDINGS PL			6/24/2010		2/17/2012	2,041	1,873			168	0
1196	X	WEATHERFORD INTL LTD			2/9/2012		3/26/2012	500	543			-43	0
1197	X	WEATHERFORD INTL LTD			2/9/2012		4/3/2012	2,546	3,075			-528	0
1198	X	NOBLE CORPORATION			2/10/2012		3/26/2012	3,477	3,489			-12	0
1199	X	NOBLE CORPORATION			2/10/2012		4/3/2012	1,847	1,839			-8	0
1200	X	NOBLE CORPORATION			2/10/2012		4/25/2012	2,579	2,714			-135	0
1201	X	NOBLE CORPORATION			2/10/2012		6/1/2012	6,745	8,530			-1,785	0
1202	X	NOBLE CORPORATION			2/10/2012		6/20/2012	3,528	4,285			-756	0
1203	X	NOBLE CORPORATION			2/10/2012		9/27/2012	33,392	38,445			-3,053	0
1204	X	B/E AEROSPACE INC			9/18/2009		5/10/2012	899	395			504	0
1205	X	B/E AEROSPACE INC			9/18/2009		8/20/2012	1,216	593			623	0
1206	X	B/E AEROSPACE INC			9/18/2009		8/21/2012	3,216	1,581			1,655	0
1207	X	B/E AEROSPACE INC			9/21/2009		8/21/2012	41	20			21	0
1208	X	BED BATH & BEYOND INC			12/20/2012		3/2/2012	4,239	4,333			-94	0
1209	X	BIG LOTS INC			8/21/2012		10/16/2012	618	779			-161	0
1210	X	BLACKROCK INC			9/12/2007		3/26/2012	6,032	4,960			1,072	0
1211	X	BOB EVANS FARMS INC			8/20/2012		12/13/2012	399	402			-3	0
1212	X	BOB EVANS FARMS INC			8/21/2012		12/13/2012	3,594	3,649			-55	0
1213	X	BOB EVANS FARMS INC			8/22/2012		12/13/2012	2,785	2,826			-41	0
1214	X	BOB EVANS FARMS INC			8/23/2012		12/13/2012	1,997	2,003			-6	0
1215	X	BOSTON PROPERTIES INC			4/29/2011		3/26/2012	626	625			1	0
1216	X	BOSTON PROPERTIES INC			4/29/2011		4/16/2012	4,259	4,378			-119	0
1217	X	BRINKER INTL INC			10/12/2011		3/26/2012	570	553			17	0
1218	X	BRINKER INTL INC			10/12/2011		8/20/2012	341	277			64	0
1219	X	BRINKER INTL INC			10/26/2011		8/21/2012	1,373	1,106			267	0
1220	X	BRISTOL-MYERS SQUIBB CO			4/19/2012		4/25/2012	3,079	3,053			26	0
1221	X	BRISTOL-MYERS SQUIBB CO			4/19/2012		6/1/2012	10,624	10,657			-33	0
1222	X	BRISTOL-MYERS SQUIBB CO			4/19/2012		6/20/2012	5,884	5,768			116	0
1223	X	BRISTOL-MYERS SQUIBB CO			4/19/2012		8/10/2012	1,268	1,372			-104	0
1224	X	BRISTOL-MYERS SQUIBB CO			4/19/2012		8/10/2012	1,268	1,372			-104	0

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

Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Capital Gains/Losses			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	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
																		Other sales	0
1225	BRISTOL-MYERS SQUIBB CO	110122108			3/30/2012		8/10/2012	1,901	2,019										
1226	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012		8/10/2012	30,104	32,231										
1227	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012		8/10/2012	158	170										
1228	BRISTOL-MYERS SQUIBB CO	110122108			3/30/2012		8/10/2012	32	34										
1229	BRISTOL-MYERS SQUIBB CO	110122108			3/30/2012		8/13/2012	1,545	1,649										
1230	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012		8/13/2012	13,717	14,759										
1231	BRUNSWICK CORP	117043109			10/24/2011		2/10/2012	449	376										
1232	BRUNSWICK CORP	117043109			10/24/2011		2/10/2012	674	563										
1233	BRUNSWICK CORP	117043109			10/21/2011		3/2/2012	689	540										
1234	BRUNSWICK CORP	117043109			10/21/2011		3/2/2012	2,067	1,616										
1235	BRUNSWICK CORP	117043109			10/21/2011		3/2/2012	459	359										
1236	BRUNSWICK CORP	117043109			10/24/2011		3/2/2012	1,378	1,128										
1237	CBRE GROUP INC	125041109			9/8/2010		1/11/2012	508	551										
1238	CBRE GROUP INC	125041109			9/8/2010		1/11/2012	3,391	3,616										
1239	CBRE GROUP INC	125041109			10/10/2011		1/11/2012	1,865	1,554										
1240	CIMAREX ENERGY CO	171798101			3/1/2012		8/21/2012	3,670	4,928										
1241	CISCO SYSTEMS INC 5.5%	17275RAC6			12/14/2007		12/4/2012	5,742	5,016										
1242	CITIGROUP INC 7.5%	172867416			3/30/2012		6/19/2012	1,747	2,083										
1243	CITIGROUP INC 7.5%	172867416			3/30/2012		6/19/2012	3,530	3,748										
1244	CITIGROUP INC	172867424			3/24/2011		12/7/2012	17,839	28,065										
1245	CITIGROUP INC	172867424			11/19/2010		12/7/2012	7,732	10,871										
1246	CITIGROUP INC	172867424			11/19/2010		3/26/2012	3,735	4,280										
1247	CITIGROUP INC	172867424			11/19/2010		4/3/2012	2,526	2,996										
1248	CITIGROUP INC	172867424			11/19/2010		4/25/2012	3,015	3,852										
1249	CITIGROUP INC	172867424			11/19/2010		6/1/2012	7,384	12,412										
1250	CITIGROUP INC	172867424			11/19/2010		6/20/2012	4,021	5,992										
1251	CITIGROUP INC	172867424			11/19/2010		7/19/2012	32,434	52,259										
1252	TRANSOCEAN LTD	18817H100			3/26/2012		3/26/2012	564	565										
1253	CITIGROUP INC 6.125%	172867424			9/29/2009		3/30/2012	11,174	9,957										
1254	CLIFFS NATS RES INC	18883K101			9/29/2009		3/1/2012	4,536	2,326										
1255	TRANSOCEAN LTD	18817H100			3/26/2012		8/20/2012	1,478	1,694										
1256	TRANSOCEAN LTD	18817H100			3/26/2012		8/21/2012	2,467	2,823										
1257	TRANSOCEAN LTD	18817H100			4/3/2012		8/21/2012	493	549										
1258	TRANSOCEAN LTD	18817H100			4/16/2012		8/21/2012	1,480	1,475										
1259	CHECK POINT SOFTWARE	M22465104			3/4/2010		3/26/2012	637	333										
1260	CHECK POINT SOFTWARE	M22465104			3/4/2010		6/14/2012	4,090	2,687										
1261	NXP SEMICONDUCTORS NV	N6596X109			5/2/2011		3/6/2012	5,377	7,949										
1262	NXP SEMICONDUCTORS NV	N6596X109			5/3/2011		3/6/2012	15,883	22,881										
1263	NXP SEMICONDUCTORS NV	N6596X109			5/3/2011		3/26/2012	4,030	4,860										
1264	NXP SEMICONDUCTORS NV	N6596X109			5/3/2011		4/3/2012	2,528	3,240										
1265	NXP SEMICONDUCTORS NV	N6596X109			5/3/2011		4/25/2012	2,907	3,888										
1266	COACH INC	189754104			8/26/2011		5/2/2012	3,744	2,730										
1267	NXP SEMICONDUCTORS NV	N6596X109			5/5/2011		4/25/2012	242	314										
1268	NXP SEMICONDUCTORS NV	N6596X109			5/5/2011		6/1/2012	8,012	12,887										
1269	NXP SEMICONDUCTORS NV	N6596X109			5/5/2011		8/20/2012	1,920	2,829										
1270	NXP SEMICONDUCTORS NV	N6596X109			5/12/2011		6/20/2012	2,773	3,861										
1271	NXP SEMICONDUCTORS NV	N6596X109			5/12/2011		1/15/2012	10,565	12,177										
1272	ROYAL CARIBBEAN CRUISES	V77801103			3/5/2010		3/26/2012	905	899										
1273	ROYAL CARIBBEAN CRUISES	V77801103			3/5/2010		8/20/2012	780	899										
1274	ROYAL CARIBBEAN CRUISES	V77801103			3/5/2010		8/21/2012	1,578	1,798										
1275	ROYAL CARIBBEAN CRUISES	V77801103			7/30/2010		8/21/2012	788	873										
1276	COCOA - COLO CO	191216100			3/1/2011		3/26/2012	5,742	5,217										
1277	COCOA - COLO CO	191216100			3/1/2011		4/3/2012	4,414	3,913										
1278	COCOA - COLO CO	191216100			3/1/2011		4/25/2012	4,488	3,913										
1279	COCOA - COLO CO	191216100			11/19/2010		6/1/2012	25,581	22,250										
1280	CHURCH & DWIGHT INC	171340102			5/10/2012		8/21/2012	1,099	1,062										
1281	COCOA - COLO CO	191216100			3/1/2011		6/1/2012	8,772	7,826										
1282	CHURCH & DWIGHT INC	171340102			6/28/2012		8/21/2012	550	537										
1283	CHURCH & DWIGHT INC	171340102			6/28/2012		8/21/2012	550	539										
1284	COCOA - COLO CO	191216100			11/19/2010		6/1/2012	2,924	2,543										
1285	CHURCH & DWIGHT INC	171340102			5/8/2012		8/21/2012	1,099	1,049										
1286	CENIA CORP	171779309			4/20/2012		6/14/2012	1,189	1,313										
1287	CENIA CORP	171779309			4/20/2012		8/20/2012	689	657										
1288	COCOA - COLO CO	191216100			3/30/2012		6/1/2012	7,309	7,359										
1289	CENIA CORP	171779309			4/20/2012		8/21/2012	2,112	1,970										
1290	CIMAREX ENERGY CO	171798101			3/1/2012		3/26/2012	781	821										
1291	COCOA - COLO CO	191216100			11/19/2010		6/20/2012	6,018	5,086										
1292	CIMAREX ENERGY CO	171798101			3/1/2012		6/20/2012	1,226	1,843										

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

Amount													Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Long Term CG Distributions													Capital Gains/Losses		Other sales		11,571,393		11,093,911		477,482	
Short Term CG Distributions													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	COLLECTIVE BRANDS INC	19421W100		3/2/2012		3/26/2012	370	364				0	6								
1294	X	CF INDUSTRIES HOLDINGS IN	125269100		10/7/2011		3/6/2012	3,570	2,833				0	737								
1295	X	CF INDUSTRIES HOLDINGS IN	125269100		10/21/2011		3/6/2012	1,870	1,675				0	195								
1296	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		2/25/2012	581	610				0	-29								
1297	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		3/25/2012	598	628				0	-30								
1298	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		4/25/2012	696	731				0	-35								
1299	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		5/25/2012	457	480				0	-23								
1300	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		6/25/2012	645	677				0	-32								
1301	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		7/25/2012	975	1,023				0	-48								
1302	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		8/25/2012	1,031	1,082				0	-51								
1303	X	FNMA POOL AH8932 4.5%	3138AA457		2/16/2011		11/25/2012	2,084	2,108				0	-24								
1304	X	FNMA POOL AH8932 4.5%	3138AA457		2/16/2011		12/25/2012	1,033	1,045				0	-12								
1305	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		8/25/2012	1,080	1,133				0	-53								
1306	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		10/25/2012	668	701				0	-33								
1307	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		11/25/2012	648	680				0	-32								
1308	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		12/25/2012	1,289	1,352				0	-63								
1309	X	FNMA POOL AJ1758 3.5%	3138AS502		9/14/2011		1/23/2012	622	653				0	-31								
1310	X	FNMA POOL AJ5643 4.0%	3138AXHV6		1/19/2012		2/23/2012	35,088	35,060				0	26								
1311	X	FNMA POOL AJ5643 4.0%	3138AXHV6		1/19/2012		3/25/2012	1,238	1,303				0	-65								
1312	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		3/25/2012	242	257				0	-15								
1313	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		4/25/2012	447	474				0	-27								
1314	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		5/25/2012	593	629				0	-36								
1315	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		6/25/2012	224	238				0	-14								
1316	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		7/25/2012	358	378				0	-21								
1317	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		8/25/2012	234	248				0	-14								
1318	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		9/25/2012	273	289				0	-16								
1319	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		10/25/2012	229	243				0	-14								
1320	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		11/25/2012	941	998				0	-57								
1321	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		12/25/2012	740	785				0	-45								
1322	X	FNMA POOL AK2439 3.5%	3138EV94		2/8/2012		1/23/2012	920	975				0	-55								
1323	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		4/25/2012	675	715				0	-40								
1324	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		5/25/2012	680	721				0	-41								
1325	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		6/25/2012	111	117				0	-6								
1326	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		7/25/2012	1,093	1,158				0	-65								
1327	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		8/25/2012	3,858	3,877				0	-219								
1328	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		9/25/2012	2,324	2,463				0	-139								
1329	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		10/25/2012	3,254	3,448				0	-194								
1330	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		11/25/2012	4,626	4,902				0	-276								
1331	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		12/25/2012	1,718	1,820				0	-102								
1332	X	FNMA POOL AK2717A 4.0%	3138E7AT1		2/23/2012		1/23/2012	3,155	3,344				0	-189								
1333	X	METLIFE INC	59156R108		1/27/2012		3/26/2012	4,214	3,897				0	317								
1334	X	METLIFE INC	59156R108		1/27/2012		4/3/2012	2,988	2,834				0	152								
1335	X	METLIFE INC	59156R108		1/27/2012		4/25/2012	3,235	3,188				0	47								
1336	X	METLIFE INC	59156R108		1/27/2012		6/1/2012	2,788	3,543				0	-755								
1337	X	METLIFE INC	59156R108		8/12/2011		6/1/2012	5,578	6,781				0	-1,205								
1338	X	METLIFE INC	59156R108		8/12/2011		6/20/2012	4,605	5,088				0	-481								
1339	X	MICROS SYS INC	594901100		4/14/2011		3/26/2012	1,099	1,018				0	81								
1340	X	MICROS SYS INC	594901100		4/14/2011		6/20/2012	1,434	1,527				0	-93								
1341	X	MICROS SYS INC	594901100		4/14/2011		8/21/2012	3,828	4,073				0	-247								
1342	X	COLLECTIVE BRANDS INC	19421W100		3/2/2012		8/20/2012	1,297	1,093				0	204								
1343	X	COLLECTIVE BRANDS INC	19421W100		3/2/2012		8/21/2012	3,884	3,278				0	616								
1344	X	COMCAST CORP CL A	20030N101		4/16/2012		4/25/2012	2,066	2,078				11	-1								
1345	X	COMCAST CORP CL A	20030N101		5/1/2012		6/1/2012	7,992	8,600				609	-1								
1346	X	COMCAST CORP CL A	20030N101		6/1/2012		6/20/2012	5,892	5,993				89	-32								
1347	X	COMCAST CORP CL A	20030N101		7/1/2012		10/9/2012	10,304	9,169				0	1,138								
1348	X	COMCAST CORP CL A	20030N101		7/1/2012		11/19/2012	3,578	3,181				0	417								
1349	X	COMCAST CORP CL A	20030N101		6/18/2012		11/18/2012	6,788	5,993				0	805								
1350	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		5/25/2012	489	488				0	1								
1351	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		6/25/2012	454	453				0	1								
1352	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		7/25/2012	984	982				0	2								
1353	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		8/25/2012	338	338				0	0								
1354	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		9/25/2012	518	516				0	2								
1355	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		10/25/2012	560	558				0	-2								
1356	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		11/25/2012	639	638				0	-1								
1357	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		12/25/2012	941	939				0	2								
1358	X	FNMA POOL 962003 5.5%	31414CGL6		2/25/2008		1/23/2012	1,364	1,361				0	3								
1359	X	FNMA POOL 962301 4.5%	31414CRW0		5/20/2009		2/25/2012	618	636				0	-18								
1360	X	FNMA POOL 962301 4.5%	31414CRW0		5/20/2009		3/25/2012	383	394				0	-11								

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

Long Term CG Distributions										Amount		Totals		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										39,334		Capital Gains/Losses		11,571,393		11,093,911		477,482	
										0		Other sales		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					
1361	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		4/25/2012	336	348				0	-10					
1362	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		5/25/2012	629	647				0	-18					
1363	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		6/25/2012	1,234	1,270				0	-36					
1364	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		7/25/2012	225	231				0	-6					
1365	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		8/25/2012	412	424				0	-12					
1366	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		9/25/2012	572	588				0	-17					
1367	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		10/25/2012	326	338				0	-10					
1368	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		11/25/2012	758	780				0	-22					
1369	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		12/25/2012	416	428				0	-12					
1370	X FNMA POOL 962301 4.5%	31414CRW0			5/20/2009		1/23/2012	328	338				0	-10					
1371	X FNMA POOL 966808 5.5%	31414HKV8			2/15/2008		2/25/2012	431	432				0	-1					
1372	X FNMA POOL 966808 5.5%	31414HKV8			2/15/2008		3/25/2012	67	67				0	0					
1373	X FNMA POOL 966808 5.5%	31414HKV8			2/15/2008		4/25/2012	1,129	1,130				0	-1					
1374	X FNMA POOL 966808 5.5%	31414HKV8			2/15/2008		5/25/2012	1,460	1,461				0	-1					
1375	X FNMA POOL 966808 5.5%	31414HKV8			2/15/2008		6/25/2012	1,069	1,070				0	-1					
1376	X FNMA POOL 966808 5.5%	31414HKV8			2/15/2008		7/25/2012	2,128	2,128				0	-1					
1377	X MICROCHIP TECHNOLOGY INC	595017104			3/30/2012		4/3/2012	736	742				0	-6					
1378	X MICROCHIP TECHNOLOGY INC	595017104			3/30/2012		9/26/2012	65	73				0	-8					
1379	X MICROCHIP TECHNOLOGY INC	595017104			3/30/2012		9/26/2012	979	1,091				0	-112					
1380	X MOHAWK INDS INC	608190104			1/11/2012		3/26/2012	1,318	1,254				0	64					
1381	X MOHAWK INDS INC	608190104			1/11/2012		4/25/2012	5,107	5,015				0	92					
1382	X MOLINA HEALTHCARE INC	60855R100			4/27/2012		8/20/2012	1,259	1,326				0	-67					
1383	X MOLINA HEALTHCARE INC	60855R100			4/27/2012		8/21/2012	2,004	2,121				0	-117					
1384	X MONSTER BEVERAGE CORP	611740101			4/30/2012		2/10/2012	2,004	2,117				0	-113					
1385	X MONSTER BEVERAGE CORP	611740101			7/15/2011		3/26/2012	1,500	1,100				0	400					
1386	X MONSTER BEVERAGE CORP	611740101			7/15/2011		8/20/2012	613	393				0	220					
1387	X MONSTER BEVERAGE CORP	611740101			7/15/2011		8/20/2012	120	79				0	41					
1388	X MONSTER BEVERAGE CORP	611740101			6/2/2011		8/20/2012	1,084	651				0	433					
1389	X MONSTER BEVERAGE CORP	611740101			6/2/2011		8/21/2012	3,754	2,243				0	1,511					
1390	X MORGAN STANLEY GLOB 4	61748AAE6			3/15/2006		3/26/2012	10,164	9,725				0	439					
1391	X N C R CORP NEW	62886E108			3/1/2012		8/20/2012	854	861				0	-7					
1392	X N C R CORP NEW	62886E108			3/1/2012		8/20/2012	1,330	1,291				0	39					
1393	X NYSE EURONEXT 4.8%	629491AA9			8/2/2010		3/6/2012	3,562	3,443				0	-119					
1394	X NYSE EURONEXT 4.8%	629491AA9			8/2/2010		3/6/2012	5,256	5,446				0	-190					
1395	X NYSE EURONEXT 4.8%	629491AA9			10/28/2009		3/6/2012	5,256	5,289				0	-33					
1396	X NYSE EURONEXT 4.8%	629491AA9			10/28/2009		6/25/2012	5,199	5,289				0	-90					
1397	X NATIONAL GRID PLC-SP ADR	638274300			10/28/2009		6/27/2012	10,394	10,578				0	-184					
1398	X NATIONAL GRID PLC-SP ADR	638274300			3/30/2012		11/29/2012	1,694	1,518				0	178					
1399	X NAVISTAR INTL CORP NEW	63934E108			3/30/2012		11/30/2012	1,127	1,012				0	115					
1400	X NEUSTAR INC-CLASS A	64126X201			1/26/2012		3/8/2012	3,016	3,482				0	-466					
1401	X NEUSTAR INC-CLASS A	64126X201			8/21/2012		10/16/2012	1,206	1,125				0	81					
1402	X NEUSTAR INC-CLASS A	64126X201			8/20/2012		10/17/2012	1,601	1,480				0	111					
1403	X NEUSTAR INC-CLASS A	64126X201			8/21/2012		10/17/2012	3,203	3,001				0	202					
1404	X NEWMARKET CORP	651587107			2/8/2012		2/8/2012	983	926				0	57					
1405	X NEWMARKET CORP	651587107			8/26/2011		2/8/2012	1,180	965				0	215					
1406	X NEWMARKET CORP	651587107			8/26/2011		2/10/2012	2,701	2,253				0	448					
1407	X NEWMARKET CORP	651587107			8/26/2011		2/13/2012	2,339	1,931				0	408					
1408	X WELLS FARGO & COMPANY	949746101			3/5/2001		6/20/2012	7,496	5,652				0	1,844					
1409	X WISCONSIN ENERGY CORP	976657106			12/24/2008		2/8/2012	2,765	1,652				0	1,113					
1410	X WISCONSIN ENERGY CORP	976657106			3/31/2009		2/8/2012	1,383	834				0	549					
1411	X WISCONSIN ENERGY CORP	976657106			4/16/2009		2/8/2012	1,383	804				0	579					
1412	X WOART 2011-A A3 1.11%	98158KAC3			3/2/2011		9/15/2012	398	398				0	0					
1413	X WOART 2011-A A3 1.11%	98158KAC3			3/2/2011		10/15/2012	1,481	1,481				0	0					
1414	X WOART 2011-A A3 1.11%	98158KAC3			3/2/2011		11/15/2012	1,561	1,561				0	0					
1415	X WOART 2011-A A3 1.11%	98158KAC3			3/2/2011		12/15/2012	1,464	1,464				0	0					
1416	X WRIGHT EXPRESS CORP	98233Q105			7/11/2012		8/20/2012	1,340	1,231				0	109					
1417	X WRIGHT EXPRESS CORP	98233Q105			7/11/2012		8/21/2012	2,866	2,462				0	204					
1418	X YUM! BRANDS INC	988498101			10/28/2011		3/26/2012	4,985	3,784				0	1,201					
1419	X YUM! BRANDS INC	988498101			10/28/2011		4/25/2012	3,522	2,703				0	819					
1420	X YUM! BRANDS INC	988498101			10/28/2011		4/25/2012	4,366	3,243				0	1,123					
1421	X YUM! BRANDS INC	988498101			3/30/2012		5/15/2012	5,813	5,647				0	-34					
1422	X YUM! BRANDS INC	988498101			10/28/2011		6/1/2012	11,886	9,730				0	1,956					
1423	X YUM! BRANDS INC	988498101			11/19/2010		6/20/2012	1,948	1,520				0	428					
1424	X YUM! BRANDS INC	988498101			11/19/2010		7/11/2012	6,587	5,066				0	1,521					
1425	X ZIONS BANCORPORATION	989701107			11/19/2010		10/16/2012	21,705	17,731				0	3,974					
1426	X ZIONS BANCORPORATION	989701107			8/21/2012		10/16/2012	873	788				0	85					
1427	X ZIONS BANCORPORATION	989701107			8/20/2012		10/17/2012	437	390				0	47					
1428	X ZIONS BANCORPORATION	989701107			8/21/2012		10/17/2012	218	197				0	21					

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			Capital Gains/Losses			Other sales			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Gross Sales	11,571,393	0	11,093,911	477,482	0
1428	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		8/25/2012	1,064	1,064				0						0
1430	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		9/25/2012	1,395	1,395				0						0
1431	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		10/25/2012	1,409	1,409				0						0
1432	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		11/25/2012	51	51				0						0
1433	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		12/25/2012	373	373				0						0
1434	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		12/31/2012	689	700				0						0
1435	X	FNMA POOL 975268 5 5%	31414S8D0			4/20/2011		2/25/2012	512	547				0						0
1436	X	FNMA POOL 975268 5 5%	31414S8D0			4/20/2011		3/25/2012	633	677				0						0
1437	X	FNMA POOL 975268 5 5%	31414S8D0			4/20/2011		4/25/2012	1,085	1,159				0						0
1438	X	FNMA POOL 975268 5 5%	31414S8D0			4/20/2011		5/25/2012	923	986				0						0
1439	X	PILGRIM'S PRIDE CORP	72147K108			5/23/2012		7/11/2012	224	312				0						0
1440	X	PILGRIM'S PRIDE CORP	72147K108			5/18/2012		7/11/2012	112	145				0						0
1441	X	PILGRIM'S PRIDE CORP	72147K108			5/18/2012		7/12/2012	166	218				0						0
1442	X	PILGRIM'S PRIDE CORP	72147K108			6/29/2012		7/12/2012	774	857				0						0
1443	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		3/26/2012	3,484	2,381				0						0
1444	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		3/26/2012	437	357				0						0
1445	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		4/3/2012	2,122	1,478				0						0
1446	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		4/25/2012	2,413	1,771				0						0
1447	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		6/1/2012	6,255	5,607				0						0
1448	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		6/20/2012	3,475	2,851				0						0
1449	X	PLAINS EXPLORATION & PR	728505100			5/18/2012		8/20/2012	417	363				0						0
1450	X	PLAINS EXPLORATION & PR	728505100			5/18/2012		8/21/2012	416	363				0						0
1451	X	PLAINS EXPLORATION & PR	728505100			11/14/2011		8/21/2012	1,662	1,426				0						0
1452	X	PLAINS EXPLORATION & PR	728505100			9/21/2012		12/6/2012	20,010	18,257				0						0
1453	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		12/6/2012	1,305	885				0						0
1454	X	PLAINS EXPLORATION & PR	728505100			11/19/2010		12/12/2012	35,478	23,313				0						0
1455	X	PLANTRONICS INC NEW	727493108			11/14/2011		12/13/2012	1,803	1,426				0						0
1456	X	POLARIS INDUSTRIES INC	731088102			12/22/2011		9/18/2012	1,454	1,443				0						0
1457	X	POLARIS INDUSTRIES INC	731088102			12/22/2011		3/26/2012	737	552				0						0
1458	X	POLARIS INDUSTRIES INC	731088102			12/22/2011		8/20/2012	768	552				0						0
1459	X	POLARIS INDUSTRIES INC	731088102			12/22/2011		8/20/2012	2,304	1,655				0						0
1460	X	PROCTER & GAMBLE CO	742718109			5/13/2011		3/26/2012	7,400	7,371				0						0
1461	X	PROCTER & GAMBLE CO	742718109			5/13/2011		4/3/2012	4,021	4,021				0						0
1462	X	PROCTER & GAMBLE CO	742718109			5/13/2011		4/25/2012	5,334	5,361				0						0
1463	X	PROCTER & GAMBLE CO	742718109			5/13/2011		6/12/2012	15,373	18,752				0						0
1464	X	PROCTER & GAMBLE CO	742718109			5/13/2011		6/20/2012	6,008	6,701				0						0
1465	X	PROCTER & GAMBLE CO	742718109			9/29/2011		6/20/2012	1,802	1,809				0						0
1466	X	PROLOGIS INC	74340W103			4/16/2012		8/20/2012	1,008	1,020				0						0
1467	X	MELLON OPTIMA US STRATE	999286567			6/21/2008		12/31/2012	595,908	582,983				0						0
1468	X	AON PLC	G0408V102			4/21/2012		4/3/2012	2,448	2,583				0						0
1469	X	AON PLC	G0408V102			4/21/2012		4/25/2012	2,557	2,583				0						0
1470	X	AON PLC	G0408V102			4/21/2012		6/1/2012	11,329	12,817				0						0
1471	X	AON PLC	G0408V102			11/6/2011		6/20/2012	2,340	2,452				0						0
1472	X	AON PLC	G0408V102			11/6/2011		6/20/2012	2,340	2,452				0						0
1473	X	AON PLC	G0408V102			4/21/2012		6/20/2012	468	517				0						0
1474	X	AON PLC	G0408V102			11/6/2011		6/20/2012	836	881				0						0
1475	X	ASSURED GUARANTY LTD	G0588R106			12/22/2012		4/3/2012	162	167				0						0
1476	X	ASSURED GUARANTY LTD	G0588R106			12/22/2012		4/3/2012	2,907	2,491				0						0
1477	X	ASSURED GUARANTY LTD	G0588R106			3/26/2012		4/3/2012	323	334				0						0
1478	X	ENERGY XII BERMUDA LTD	G10082140			1/4/2012		3/5/2012	1,083	989				0						0
1479	X	ENERGY XII BERMUDA LTD	G10082140			1/4/2012		3/5/2012	1,083	1,016				0						0
1480	X	ENERGY XII BERMUDA LTD	G10082140			1/4/2012		3/5/2012	1,083	978				0						0
1481	X	ENERGY XII BERMUDA LTD	G10082140			1/4/2012		3/6/2012	704	653				0						0
1482	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		3/26/2012	17,572	20,564				0						0
1483	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		3/26/2012	3,284	3,039				0						0
1484	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		4/3/2012	648	608				0						0
1485	X	ACCENTURE PLC-CL A	G1151C101			11/19/2010		4/3/2012	1,296	888				0						0
1486	X	ACCENTURE PLC-CL A	G1151C101			11/19/2010		4/29/2012	3,190	2,219				0						0
1487	X	CF INDUSTRIES HOLDINGS IN	125269100			11/19/2011		3/6/2012	1,530	1,379				0						0
1488	X	CLECO CORP NEW	125617W105			10/24/2011		3/26/2012	394	365				0						0
1489	X	C M S ENERGY CORP	125896100			6/14/2012		8/20/2012	1,159	1,183				0						0
1490	X	CONSECO FINANCIAL GROUP	12821E103			3/4/2010		3/26/2012	726	491				0						0
1491	X	CONSECO FINANCIAL GROUP	12821E103			3/4/2010		8/20/2012	1,188	690				0						0
1492	X	CONSECO FINANCIAL GROUP	12821E103			3/4/2010		8/20/2012	4,388	2,617				0						0
1493	X	CONSECO FINANCIAL GROUP	12821E103			3/4/2010		8/20/2012	274	237				0						0
1494	X	CONSECO FINANCIAL GROUP	12821E103			4/4/2012		8/20/2012	274	235				0						0
1495	X	CONSECO FINANCIAL GROUP	12821E103			3/1/2012		3/26/2012	860	830				0						0
1496	X	CABOT CORP	127055101											0						0

	Amount
Long Term CG Distributions	39,334
Short Term CG Distributions	0

1631	X	GNMA POOL 762011	5.0%	36241KGU6	5/10/2007	462	480	0
1632	X	GNMA POOL 762011	5.0%	36241KGU6	5/10/2007	462	480	0
1633	X	GNMA POOL 762011	5.0%	36241KGU6	5/10/2007	462	480	0

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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			
								Capital Gains/Losses			Gross Sales				Basis and Expenses		
								Other sales	Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation		Adjustments	Gross Sales	11,571,393
Long Term CG Distributions								39,334			0			477,482			
Short Term CG Distributions								0			0			0			
1701	X	TEREX CORP NEW			1/20/2012		2/9/2012	1,145	923				0	222	0		
1702	X	TEREX CORP NEW			1/20/2012		3/6/2012	438	369				0	69	0		
1703	X	TEREX CORP NEW			1/12/2012		3/6/2012	876	682				0	194	0		
1704	X	TEREX CORP NEW			1/12/2012		3/6/2012	1,318	1,024				0	294	0		
1705	X	TEREX CORP NEW			1/12/2012		3/26/2012	239	171				0	68	0		
1706	X	TEREX CORP NEW			1/12/2012		8/20/2012	434	341				0	93	0		
1707	X	TEREX CORP NEW			1/12/2012		8/21/2012	662	491				0	171	0		
1708	X	TEREX CORP NEW			1/12/2012		8/21/2012	221	171				0	50	0		
1709	X	TEREX CORP NEW			8/21/2012		9/18/2012	441	338				0	103	0		
1710	X	TESORO CORPORATION			8/21/2012		11/27/2012	405	398				0	8	0		
1711	X	TESORO CORPORATION			8/21/2012		11/27/2012	2,071	1,979				0	92	0		
1712	X	TEXAS INSTRUMENTS INC			11/8/2012		3/9/2012	5,481	5,625				0	-144	0		
1713	X	TEXAS INSTRUMENTS INC			11/9/2012		3/9/2012	9,349	9,816				0	-467	0		
1714	X	TEXAS INSTRUMENTS INC			11/4/2011		3/9/2012	11,284	11,168				0	116	0		
1715	X	TEXAS INSTRUMENTS INC			11/4/2011		3/26/2012	4,744	4,467				0	277	0		
1716	X	TEXAS INSTRUMENTS INC			11/4/2011		4/3/2012	3,264	3,191				0	73	0		
1717	X	TEXAS INSTRUMENTS INC			11/4/2011		4/25/2012	3,488	3,510				0	-22	0		
1718	X	TEXAS INSTRUMENTS INC			11/4/2011		5/17/2012	12,975	14,040				0	-1,065	0		
1719	X	TEXAS INSTRUMENTS INC			11/4/2011		6/1/2012	7,877	9,253				0	-1,376	0		
1720	X	TEXAS INSTRUMENTS INC			11/4/2011		6/20/2012	3,965	4,467				0	-502	0		
1721	X	TEXAS INSTRUMENTS INC			11/2/2012		6/20/2012	283	313				0	-30	0		
1722	X	TEXAS INSTRUMENTS INC			11/2/2012		9/27/2012	22,159	24,302				0	-2,143	0		
1723	X	TEXAS INSTRUMENTS INC			11/2/2012		9/27/2012	13,018	14,698				0	-1,680	0		
1724	X	THOR INDUSTRIES INC			10/7/2011		3/26/2012	941	770				0	171	0		
1725	X	THOR INDUSTRIES INC			8/21/2012		10/16/2012	1,123	892				0	328	0		
1726	X	TIBCO SOFTWARE INC			12/20/2011		3/26/2012	954	626				0	390	0		
1727	X	TIBCO SOFTWARE INC			12/20/2011		8/20/2012	1,433	1,043				0	389	0		
1728	X	TIBCO SOFTWARE INC			12/20/2011		8/21/2012	1,431	1,042				0	931	0		
1729	X	TIBCO SOFTWARE INC			12/20/2011		8/21/2012	3,434	2,503				0	556	0		
1730	X	TIME WARNER INC 3.15%			7/7/2010		11/10/2012	10,544	9,988				0	249	0		
1731	X	TIME WARNER INC 3.15%			7/8/2010		11/10/2012	5,272	5,023				0	169	0		
1732	X	TIME WARNER INC 3.15%			3/11/2011		11/10/2012	5,272	5,103				0	218	0		
1733	X	TIMKEN CO			10/21/2011		2/9/2012	1,028	809				0	269	0		
1734	X	TIMKEN CO			10/21/2011		3/26/2012	1,056	809				0	167	0		
1735	X	TIMKEN CO			10/21/2011		5/10/2012	1,078	809				0	1,002	0		
1736	X	TOLL BROS INC			10/7/2011		3/26/2012	472	305				0	3,028	0		
1737	X	TOLL BROS INC			10/7/2011		8/20/2012	1,917	915				0	-35	0		
1738	X	TOLL BROS INC			10/7/2011		8/21/2012	5,773	2,745				0	-56	0		
1739	X	FNMA POOL AB5471 3.5%			6/6/2012		10/25/2012	731	768				0	-105	0		
1740	X	FNMA POOL AB5471 3.5%			6/6/2012		11/25/2012	1,164	1,220				0	-123	0		
1741	X	FNMA POOL AB5471 3.5%			6/6/2012		12/25/2012	2,184	2,289				0	-17	0		
1742	X	FNMA POOL AB5471 3.5%			6/6/2012		12/31/2012	2,564	2,687				0	-35	0		
1743	X	FNMA POOL AB5994 3.0%			6/6/2012		9/25/2012	274	291				0	-18	0		
1744	X	FNMA POOL AB5994 3.0%			6/6/2012		10/25/2012	602	637				0	-62	0		
1745	X	FNMA POOL AB5994 3.0%			6/6/2012		11/25/2012	295	313				0	-1	0		
1746	X	FNMA POOL AB5994 3.0%			6/6/2012		12/25/2012	289	317				0	-2	0		
1747	X	FNMA POOL AB5994 3.0%			6/6/2012		12/31/2012	1,042	1,104				0	-2	0		
1748	X	FNMA POOL AC1520 4.0%			10/14/2009		2/25/2012	108	109				0	-4	0		
1749	X	FNMA POOL AC1520 4.0%			10/14/2009		3/25/2012	72	73				0	-3	0		
1750	X	FNMA POOL AC1520 4.0%			10/14/2009		4/25/2012	138	140				0	-6	0		
1751	X	FNMA POOL AC1520 4.0%			10/14/2009		5/25/2012	296	300				0	-5	0		
1752	X	FNMA POOL AC1520 4.0%			10/14/2009		6/25/2012	198	201				0	-5	0		
1753	X	FNMA POOL AC1520 4.0%			10/14/2009		7/25/2012	145	147				0	-6	0		
1754	X	FNMA POOL AC1520 4.0%			10/14/2009		8/25/2012	188	190				0	-5	0		
1755	X	FNMA POOL AC1520 4.0%			10/14/2009		9/25/2012	198	200				0	-5	0		
1756	X	FNMA POOL AC1520 4.0%			10/14/2009		10/25/2012	293	297				0	-4	0		
1757	X	FNMA POOL AC1520 4.0%			10/14/2009		11/25/2012	190	193				0	-3	0		
1758	X	FNMA POOL AC1520 4.0%			10/14/2009		12/11/2012	9,886	9,243				0	643	0		
1759	X	FNMA POOL AC1520 4.0%			10/14/2009		12/25/2012	188	189				0	-3	0		
1760	X	FNMA POOL AC8596 4.0%			9/23/2011		11/13/2012	9,918	9,903				0	18	0		
1761	X	FNMA POOL AC8596 4.0%			21/12/2010		1/13/2012	2,639	2,639				0	107	0		
1762	X	FNMA POOL AC8596 4.0%			21/12/2010		2/25/2012	287	292				0	-6	0		
1763	X	FNMA POOL AC8596 4.0%			21/12/2010		3/25/2012	282	288				0	-6	0		
1764	X	FNMA POOL AC8596 4.0%			21/12/2010		4/25/2012	308	315				0	-5	0		
1765	X	FNMA POOL AC8596 4.0%			21/12/2010		5/25/2012	289	294				0	-5	0		
1766	X	FNMA POOL AC8596 4.0%			21/12/2010		6/25/2012	257	262				0	-5	0		
1767	X	FNMA POOL AC8596 4.0%			21/12/2010		7/25/2012	278	284				0	-5	0		
1768	X	FNMA POOL AC8596 4.0%			21/12/2010		8/25/2012	251	256				0	-5	0		

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

Long Term CG Distributions										Short Term CG Distributions									
Amount										39,334									
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					
1769	X	FNMA POOL AC8598 4.0%	31417VRS4		2/1/2010		9/25/2012	321	327					0	-6				
1770	X	FNMA POOL AC8598 4.0%	31417VRS4		2/1/2010		10/25/2012	275	281					0	0				
1771	X	REGENERON PHARMACEUTICALS INC	75986F107		3/9/2012		8/21/2012	5,012	3,960					0	1,052				
1772	X	REGIONS FINL CORP NEW	7591EP100		4/27/2012		6/14/2012	1,182	1,316					0	-134				
1773	X	REGIONS FINL CORP NEW	7591EP100		4/27/2012		8/20/2012	426	416					0	10				
1774	X	REGIONS FINL CORP NEW	7591EP100		4/27/2012		8/21/2012	1,428	1,386					0	43				
1775	X	REINSURANCE GROUP OF AM	759351604		3/7/2011		3/26/2012	1,186	1,198					6	7				
1776	X	RESMED INC	761152107		3/2/2012		3/26/2012	956	902					0	54				
1777	X	RESMED INC	761152107		8/21/2012		9/18/2012	1,171	1,129					0	42				
1778	X	RIVERBED TECHNOLOGY INC	768573107		9/28/2010		3/26/2012	842	689					0	153				
1779	X	RIVERBED TECHNOLOGY INC	768573107		9/28/2010		4/20/2012	2,652	2,988					0	-336				
1780	X	RIVERBED TECHNOLOGY INC	768573107		10/11/2010		4/20/2012	1,224	1,333					0	-109				
1781	X	ROBERT HALF INTL INC	770323103		11/18/2011		3/26/2012	928	793					0	145				
1782	X	ROBERT HALF INTL INC	770323103		11/18/2011		8/20/2012	578	522					0	56				
1783	X	ROBERT HALF INTL INC	770323103		11/18/2011		1/25/2012	2,023	1,627					0	196				
1784	X	ROCK-TENN CO CLASS A	772739207		9/7/2011		1/25/2012	6,098	5,504					0	594				
1785	X	ROCK-TENN CO CLASS A	772739207		9/20/2011		1/25/2012	610	548					0	62				
1786	X	ROCK-TENN CO CLASS A	772739207		10/21/2011		1/25/2012	1,220	1,132					0	88				
1787	X	ROPER INDUSTRIES INC	776696106		4/16/2009		1/12/2012	920	452					0	468				
1788	X	ROPER INDUSTRIES INC	776696106		4/16/2009		3/26/2012	1,007	452					0	555				
1789	X	ROPER INDUSTRIES INC	776696106		12/24/2008		5/10/2012	1,113	436					0	677				
1790	X	ROPER INDUSTRIES INC	776696106		12/24/2008		8/20/2012	735	277					0	458				
1791	X	ROPER INDUSTRIES INC	776696106		12/24/2008		8/21/2012	2,310	872					0	1,438				
1792	X	ROPER INDUSTRIES INC	776696106		7/19/2011		3/26/2012	2,861	4,556					0	-1,895				
1793	X	ROPER INDUSTRIES INC	776696106		7/19/2011		4/9/2012	1,610	2,848					0	-1,238				
1794	X	ROPER INDUSTRIES INC	776696106		7/19/2011		4/13/2012	2,937	5,695					0	-2,758				
1795	X	ROPER INDUSTRIES INC	776696106		11/19/2010		4/13/2012	13,717	25,003					0	-11,286				
1796	X	ROPER INDUSTRIES INC	776696106		11/19/2010		4/16/2012	18,287	33,891					0	-15,594				
1797	X	ROYAL BANK OF SCOTIA 4.8	78010XAC5		3/9/2010		9/13/2012	10,776	10,002					0	774				
1798	X	ROYAL BANK OF SCOTIA 4.8	78010XAC5		3/9/2010		9/13/2012	10,776	9,977					0	799				
1799	X	ROYAL BANK OF SCOTIA 4.8	78010XAC5		3/9/2010		9/13/2012	10,776	10,354					0	422				
1800	X	ROYAL DUTCH SHELL PLC-A	780259206		3/30/2012		4/12/2012	1,362	1,400					0	-38				
1801	X	GUGENHEIM MANAGED FUND	78356A160		11/29/2012		11/29/2012	225,532	235,000					0	-9,468				
1802	X	SBC COMMUNICATIONS 5.8	78387GAK9		3/23/2006		1/19/2012	5,150	5,060					0	90				
1803	X	SBC COMMUNICATIONS 5.8	78387GAK9		3/23/2006		1/23/2012	5,149	5,060					0	89				
1804	X	SBC COMMUNICATIONS 5.8	78387GAK9		3/23/2006		2/9/2012	10,273	10,120					0	153				
1805	X	SBA COMMUNICATIONS CORP	78388J106		5/10/2012		8/20/2012	1,209	1,065					0	144				
1806	X	SBA COMMUNICATIONS CORP	78388J106		5/10/2012		8/21/2012	1,206	1,065					0	141				
1807	X	SBA COMMUNICATIONS CORP	78388J106		5/31/2012		8/21/2012	3,016	2,594					0	422				
1808	X	S E I INVESTMENTS COMPANY	784117103		8/21/2012		9/18/2012	1,122	1,114					0	8				
1809	X	S L GREEN REALTY CORP RE	78440X101		5/20/2011		3/26/2012	773	656					0	-83				
1810	X	SM ENERGY COMPANY	78454L100		8/2/2011		1/18/2012	1,500	1,673					0	-173				
1811	X	E Q T CORP	26884L109		5/2/2011		1/4/2012	546	523					0	23				
1812	X	EAST WEST BANCORP INC	27579R104		11/3/2011		3/26/2012	1,542	1,386					0	156				
1813	X	EAST WEST BANCORP INC	27579R104		11/3/2011		8/20/2012	438	398					0	42				
1814	X	EAST WEST BANCORP INC	27579R104		11/3/2011		8/20/2012	658	592					0	66				
1815	X	EAST WEST BANCORP INC	27579R104		11/3/2011		8/21/2012	3,543	3,159					0	384				
1816	X	EAST WEST BANCORP INC	27579R104		11/3/2011		3/1/2012	1,617	1,427					0	190				
1817	X	EASTMAN CHEM CO	277432100		12/8/2012		3/26/2012	519	476					0	43				
1818	X	EASTMAN CHEM CO	277432100		12/8/2012		5/10/2012	1,003	951					0	52				
1819	X	EASTMAN CHEM CO	277432100		12/8/2012		5/10/2012	1,003	1,402					0	103				
1820	X	EASTMAN CHEM CO	277432100		12/8/2012		5/31/2012	2,761	2,804					0	-13				
1821	X	EASTMAN CHEM CO	277432100		12/8/2012		3/26/2012	4,500	4,478					0	22				
1822	X	EATON CORP	278058102		12/7/2012		4/3/2012	2,964	2,985					0	-21				
1823	X	EATON CORP	278058102		12/7/2012		4/3/2012	3,903	3,981					0	-78				
1824	X	EATON CORP	278058102		12/7/2012		6/1/2012	10,542	12,937					0	-2,395				
1825	X	EATON CORP	278058102		12/7/2012		6/20/2012	784	995					0	-211				
1826	X	EATON CORP	278058102		12/7/2012		6/20/2012	4,310	5,284					0	-974				
1827	X	EATON CORP	278058102		11/19/2010		12/5/2012	57,337	53,324					0	4,013				
1828	X	EATON CORP ACTION	278058102		1/1/2001		12/5/2012	6,715	6,448					0	267				
1829	X	EATON CORP ACTION	278058102		3/30/2012		8/20/2012	1,299	1,556					0	-257				
1830	X	ENDO HEALTH SOLUTIONS IN	29264F205		3/30/2012		8/21/2012	1,942	2,333					0	-391				
1831	X	ENDO HEALTH SOLUTIONS IN	29264F205		3/30/2012		8/21/2012	1,618	1,672					0	-54				
1832	X	ENERGIZER HLDS INC	29266R108		8/7/2011		4/16/2012	1,434	1,456					0	-22				
1833	X	ENERGIZER HLDS INC	29266R108		9/7/2011		4/16/2012	717	620					0	97				
1834	X	ENERGIZER HLDS INC	29266R108		12/22/2009		4/17/2012	4,322	3,720					0	602				
1835	X	ENERGIZER HLDS INC	29266R108		12/22/2009		4/17/2012	4,322	3,720					0	602				

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

Long Term CG Distributions										Amount		Short Term CG Distributions																				
										39,334	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																		
															Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss											
Capital Gains/Losses															11,571,393	0	11,093,911															0
Other sales															0	0	0															0
1837	X	ENERGIZER HLDGS INC						2,161	1,846					315																		
1838	X	EQUINIX INC			7/15/2011		2/10/2012	1,028	792					236																		
1839	X	EQUINIX INC			7/15/2011		3/28/2012	1,209	792					417																		
1840	X	EQUINIX INC			7/15/2011		5/18/2012	614	396					218																		
1841	X	EQUINIX INC			7/15/2011		8/20/2012	2,289	1,188					1,101																		
1842	X	EQUINIX INC			7/15/2011		8/21/2012	7,334	3,782					3,572																		
1843	X	EXACT SCIENCES CORP			4/16/2012		8/20/2012	528	526					2																		
1844	X	EXACT SCIENCES CORP			4/16/2012		8/20/2012	740	706					34																		
1845	X	EXACT SCIENCES CORP			4/16/2012		8/21/2012	1,445	1,412					33																		
1846	X	EXACT SCIENCES CORP			4/16/2012		8/22/2012	1,607	1,614					-7																		
1847	X	EXPRESS SCRIPTS INC			10/28/2011		3/26/2012	4,760	4,198					562																		
1848	X	EXPRESS SCRIPTS HOLDING			10/28/2011		4/25/2012	6,817	5,598					1,219																		
1849	X	EXPRESS SCRIPTS HOLDING			10/28/2011		6/1/2012	12,707	11,662					1,045																		
1850	X	EXPRESS SCRIPTS HOLDING			6/4/2012		6/20/2012	6,988	6,620					348																		
1851	X	EXTRA SPACE STORAGE INC			3/22/2012		8/20/2012	1,343	1,151					192																		
1852	X	FNMA POOL AC8598 4 0%			3/14/17VRS4		11/25/2012	267	272					-5																		
1853	X	FNMA POOL AC8598 4 0%			3/14/17VRS4		12/11/2012	6,358	6,048					310																		
1854	X	FNMA POOL AC8598 4 0%			3/14/17VRS4		12/25/2012	208	210					-4																		
1855	X	FNMA POOL MA0708 4 5%			3/14/17YVE1		2/25/2012	97	100					-3																		
1856	X	FNMA POOL MA0708 4 5%			3/14/17YVE1		3/25/2012	140	145					-5																		
1857	X	FNMA POOL MA0708 4 5%			3/14/17YVE1		4/18/2012	36,609	34,545					2,064																		
1858	X	FNMA POOL MA0708 4 5%			3/14/17YVE1		4/25/2012	130	134					-4																		
1859	X	FNMA POOL MA0708 4 5%			3/14/17YVE1		5/25/2012	153	158					-5																		
1860	X	FNMA POOL MA1200 3 0%			3/14/18AKN7		11/25/2012	80	80					-4																		
1861	X	FNMA POOL MA1200 3 0%			3/14/18AKN7		12/25/2012	88	93					-7																		
1862	X	FNMA POOL MA1200 3 0%			3/14/18AKN7		12/31/2012	118	125					-19																		
1863	X	FNMA POOL AD0207 6 0%			3/14/18MGR7		2/25/2012	287	306					-20																		
1864	X	FNMA POOL AD0207 6 0%			3/14/18MGR7		3/25/2012	300	320					49																		
1865	X	TOWERS WATSON & CO-CL A			8/18/2011		3/26/2012	657	608					124																		
1866	X	TOWERS WATSON & CO-CL A			8/18/2011		8/20/2012	1,091	1,215					-303																		
1867	X	TOWERS WATSON & CO-CL A			8/18/2011		8/21/2012	2,738	3,039					300																		
1868	X	FNMA POOL AD0207 6 0%			3/14/18MGR7		3/26/2012	10,763	10,483					-19																		
1869	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		2/25/2012	653	672					-37																		
1870	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		3/25/2012	1,283	1,320					-20																		
1871	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		4/25/2012	689	709					-14																		
1872	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		5/25/2012	955	984					-19																		
1873	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		6/25/2012	478	492					-14																		
1874	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		7/25/2012	963	991					-28																		
1875	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		8/25/2012	817	841					-24																		
1876	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		9/25/2012	512	527					-15																		
1877	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		10/25/2012	543	559					-16																		
1878	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		11/25/2012	758	780					-22																		
1879	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		12/11/2012	20,439	19,811					828																		
1880	X	FNMA POOL AD2351 4 0%			3/14/18PTH8		12/25/2012	515	529					-14																		
1881	X	FNMA POOL AE5895 3 33%			3/14/19GRR7		2/25/2012	1,755	1,823					-68																		
1882	X	FNMA POOL AE5895 3 33%			3/14/19GRR7		3/25/2012	392	396					-14																		
1883	X	FNMA POOL AE5895 3 33%			3/14/19GRR7		3/28/2012	54,078	54,143					-65																		
1884	X	F5 NETWORKS INC			3/15/16102		6/14/2012	905	1,228					-324																		
1885	X	F5 NETWORKS INC			3/15/16102		8/21/2012	1,431	1,912					-461																		
1886	X	FIRST HORIZON NATIONAL C			3/20517105		3/26/2012	742	749					-7																		
1887	X	FIRST HORIZON NATIONAL C			3/20517105		4/27/2012	828	963					-135																		
1888	X	FIRST HORIZON NATIONAL C			3/20517105		6/14/2012	3,454	4,710					-1,256																		
1889	X	FOSSIL INC			349882100		3/26/2012	540	500					40																		
1890	X	FOSSIL INC			349882100		3/26/2012	3,119	3,003					116																		
1891	X	FREEPORT-MCMORAN CORP			35671D857		3/26/2012	3,094	3,955				860	-1																		
1892	X	FREEPORT-MCMORAN CORP			35671D857		4/30/2012	2,300	2,966				666	0																		
1893	X	SM ENERGY COMPANY			784541100		2/9/2012	2,291	2,510				-218	0																		
1894	X	SM ENERGY COMPANY			784541100		2/9/2012	784	714				0	50																		
1895	X	SM ENERGY COMPANY			784541100		3/30/2012	2,841	2,855				0	-14																		
1896	X	S P X CORP			784635104		8/20/2012	1,308	1,523				-214	0																		
1897	X	S P X CORP			784635104		8/21/2012	2,643	2,693				0	-50																		
1898	X	S P X CORP			784635104		8/21/2012	1,321	1,247				74	0																		
1899	X	SVB FINANCIAL GROUP			78460Q101		2/10/2012	671	577				0	94																		
1900	X	SVB FINANCIAL GROUP			78460Q101		8/20/2012	1,171	1,153				0	18																		
1901	X	SVB FINANCIAL GROUP			78460Q101		8/21/2012	4,102	4,037				0	65																		
1902	X	SXC HEALTH SOLUTIONS CO			78505P100		1/18/2012	629	552				0	77																		
1903	X	SXC HEALTH SOLUTIONS CO			78505P100		3/26/2012	725	552				0	173																		
1904	X	SXC HEALTH SOLUTIONS CO			78505P100		4/27/2012	1,829	1,103				0	726																		

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							
								Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation		Adjustments	
Long Term CG Distributions								Amount		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions								39,334		11,571,393		11,093,911		477,482	
								0		0		0		0	
1905	X	SXC HEALTH SOLUTIONS CO	78505P100		12/12/2011		5/18/2012	2,702	1,365				0	1,337	
1906	X	SALESFORCE COM INC	79466L302		11/19/2010		1/18/2012	14,785	18,037				0	-3,252	
1907	X	SALESFORCE COM INC	79466L302		3/12/2012		3/26/2012	4,529	4,200				0	329	
1908	X	SALESFORCE COM INC	79466L302		3/12/2012		4/25/2012	3,766	3,621				0	145	
1909	X	SALESFORCE COM INC	79466L302		3/12/2012		6/1/2012	2,356	2,607				0	-251	
1910	X	SALESFORCE COM INC	79466L302		11/19/2010		6/20/2012	5,748	5,335				0	413	
1911	X	SALESFORCE COM INC	79466L302		11/19/2010		8/20/2012	776	774				0	2	
1912	X	SALESFORCE COM INC	79466L302		4/30/2012		8/20/2012	776	775				0	1	
1913	X	SCHEN HENRY INC	806407102		5/8/2012		8/21/2012	5,454	5,397				0	57	
1914	X	SCHEN HENRY INC	806407102		3/9/2012		3/26/2012	5,776	6,128				0	-352	
1915	X	SCHEN HENRY INC	806407102		3/9/2012		4/3/2012	2,769	3,064				0	-295	
1916	X	SCHEN HENRY INC	806407102		3/9/2012		4/25/2012	4,447	4,598				0	-149	
1917	X	SCHEN HENRY INC	806407102		3/9/2012		6/1/2012	11,156	13,788				0	-2,632	
1918	X	SCHEN HENRY INC	806407102		3/9/2012		8/1/2012	820	755				0	-135	
1919	X	SCHEN HENRY INC	806407102		11/19/2010		6/20/2012	6,530	7,552				0	-1,022	
1920	X	SCHEN HENRY INC	806407102		11/19/2010		9/21/2012	8,951	9,082				0	-111	
1921	X	SCHEN HENRY INC	806407102		12/22/2011		3/26/2012	578	506				0	73	
1922	X	SCHEN HENRY INC	806407102		12/22/2011		8/20/2012	1,010	1,013				0	-3	
1923	X	SCHEN HENRY INC	806407102		12/22/2011		8/21/2012	2,778	2,766				0	-8	
1924	X	SCHEN HENRY INC	806407102		11/19/2010		3/26/2012	4,082	3,531				0	551	
1925	X	SCHEN HENRY INC	806407102		11/19/2010		4/3/2012	2,480	2,018				0	462	
1926	X	SCHEN HENRY INC	806407102		11/19/2010		4/25/2012	3,201	2,522				0	679	
1927	X	SCHEN HENRY INC	806407102		11/19/2010		6/1/2012	10,853	8,575				0	2,278	
1928	X	SCHEN HENRY INC	806407102		11/19/2010		6/20/2012	6,165	4,540				0	1,625	
1929	X	SCHEN HENRY INC	806407102		11/19/2010		12/12/2011	10,734	7,566				0	3,168	
1930	X	SCHEN HENRY INC	806407102		3/14/2011		3/26/2012	1,843	1,568				0	275	
1931	X	SCHEN HENRY INC	806407102		4/16/2012		8/21/2012	4,017	3,453				0	564	
1932	X	SCHEN HENRY INC	806407102		9/20/2001		3/9/2012	53,124	23,600				0	29,524	
1933	X	SCHEN HENRY INC	806407102		9/20/2001		3/26/2012	5,212	2,248				0	2,964	
1934	X	SCHEN HENRY INC	806407102		9/20/2001		4/3/2012	3,406	1,498				0	1,908	
1935	X	SCHEN HENRY INC	806407102		9/20/2001		4/25/2012	4,320	1,873				0	2,447	
1936	X	SCHEN HENRY INC	806407102		9/20/2001		6/1/2012	780	375				0	405	
1937	X	SCHEN HENRY INC	806407102		8/5/2003		6/1/2012	10,917	5,004				0	5,913	
1938	X	SCHEN HENRY INC	806407102		8/5/2003		6/20/2012	7,597	3,217				0	4,380	
1939	X	SCHEN HENRY INC	806407102		12/7/2007		2/15/2012	703	701				0	2	
1940	X	SCHEN HENRY INC	806407102		12/7/2007		3/15/2012	644	641				0	3	
1941	X	SCHEN HENRY INC	806407102		12/7/2007		4/15/2012	780	777				0	3	
1942	X	SCHEN HENRY INC	806407102		12/7/2007		5/15/2012	679	676				0	3	
1943	X	SCHEN HENRY INC	806407102		12/7/2007		6/15/2012	828	825				0	3	
1944	X	SCHEN HENRY INC	806407102		12/7/2007		7/15/2012	686	683				0	3	
1945	X	SCHEN HENRY INC	806407102		12/7/2007		8/15/2012	1,251	1,246				0	5	
1946	X	SCHEN HENRY INC	806407102		12/7/2007		9/15/2012	816	912				0	4	
1947	X	SCHEN HENRY INC	806407102		12/7/2007		10/15/2012	728	725				0	3	
1948	X	SCHEN HENRY INC	806407102		12/7/2007		11/15/2012	1,051	1,047				0	4	
1949	X	SCHEN HENRY INC	806407102		12/7/2007		12/15/2012	1,087	1,083				0	4	
1950	X	SCHEN HENRY INC	806407102		12/7/2007		12/31/2012	808	806				0	3	
1951	X	SCHEN HENRY INC	806407102		12/7/2007		1/13/2012	4,116	3,878				0	238	
1952	X	SCHEN HENRY INC	806407102		12/7/2007		2/15/2012	278	289				0	-11	
1953	X	SCHEN HENRY INC	806407102		12/7/2007		3/15/2012	250	269				0	-19	
1954	X	SCHEN HENRY INC	806407102		12/7/2007		4/15/2012	348	374				0	-26	
1955	X	SCHEN HENRY INC	806407102		12/7/2007		5/15/2012	368	394				0	-28	
1956	X	SCHEN HENRY INC	806407102		12/7/2007		6/15/2012	455	490				0	-35	
1957	X	SCHEN HENRY INC	806407102		12/7/2007		7/15/2012	332	357				0	-25	
1958	X	SCHEN HENRY INC	806407102		12/7/2007		8/15/2012	473	509				0	-36	
1959	X	SCHEN HENRY INC	806407102		12/7/2007		9/15/2012	410	441				0	-31	
1960	X	SCHEN HENRY INC	806407102		12/7/2007		10/15/2012	271	281				0	-20	
1961	X	SCHEN HENRY INC	806407102		12/7/2007		11/15/2012	329	354				0	-25	
1962	X	SCHEN HENRY INC	806407102		12/7/2007		12/15/2012	256	275				0	-19	
1963	X	SCHEN HENRY INC	806407102		12/7/2007		1/15/2012	280	301				0	-21	
1964	X	SCHEN HENRY INC	806407102		12/7/2007		2/15/2012	260	278				0	-18	
1965	X	SCHEN HENRY INC	806407102		12/7/2007		3/15/2012	253	271				0	-18	
1966	X	SCHEN HENRY INC	806407102		12/7/2007		4/15/2012	278	295				0	-19	
1967	X	SCHEN HENRY INC	806407102		12/7/2007		5/15/2012	278	295				0	-19	
1968	X	SCHEN HENRY INC	806407102		12/7/2007		6/15/2012	278	295				0	-19	
1969	X	SCHEN HENRY INC	806407102		12/7/2007		7/15/2012	278	295				0	-19	
1970	X	SCHEN HENRY INC	806407102		12/7/2007		8/15/2012	278	295				0	-19	
1971	X	SCHEN HENRY INC	806407102		12/7/2007		9/15/2012	278	295				0	-19	
1972	X	SCHEN HENRY INC	806407102		12/7/2007		10/15/2012	278	295				0	-19	
1973	X	SCHEN HENRY INC	806407102		12/7/2007		11/15/2012	278	295				0	-19	
1974	X	SCHEN HENRY INC	806407102		12/7/2007		12/15/2012	278	295				0	-19	
1975	X	SCHEN HENRY INC	806407102		12/7/2007		1/15/2012	278	295				0	-19	
1976	X	SCHEN HENRY INC	806407102		12/7/2007		2/15/2012	278	295				0	-19	
1977	X	SCHEN HENRY INC	806407102		12/7/2007		3/15/2012	278	295				0	-19	
1978	X	SCHEN HENRY INC	806407102		12/7/2007		4/15/2012	278	295				0	-19	
1979	X	SCHEN HENRY INC	806407102		12/7/2007		5/15/2012	278	295				0	-19	
1980	X	SCHEN HENRY INC	806407102		12/7/2007		6/15/2012	278	295				0	-19	
1981	X	SCHEN HENRY INC	806407102		12/7/2007		7/15/2012	278	295				0	-19	
1982	X	SCHEN HENRY INC	806407102		12/7/2007		8/15/2012	278	295				0	-19	
1983	X	SCHEN HENRY INC	806407102		12/7/2007		9/15/2012	278	295				0	-19	
1984	X	SCHEN HENRY INC	806407102		12/7/2007		10/15/2012	278	295				0	-19	
1985	X	SCHEN HENRY INC	806407102		12/7/2007		11/15/2012	278	295				0	-19	
1986	X	SCHEN HENRY INC	806407102		12/7/2007		12/15/2012	278	295				0	-19	
1987	X	SCHEN HENRY INC	806407102		12/7/2007		1/15/2012	278	295				0	-19	
1988	X	SCHEN HENRY INC	806407102		12/7/2007		2/15/2012	278	295				0	-19	
1989	X	SCHEN HENRY INC	806407102		12/7/2007		3/15/2012	278	295				0	-19	
1990	X	SCHEN HENRY INC	806407102		12/7/2007		4/15/2012	278	295				0	-19	
1991	X	SCHEN HENRY INC	806407102		12/7/2007		5/15/2012	278	295				0	-19	
1992	X	SCHEN HENRY INC	806407102		12/7/2007		6/15/2012	278	295				0	-19	
1993	X	SCHEN HENRY INC	806407102		12/7/2007		7/15/2012	278	295				0	-19	
1994	X	SCHEN HENRY INC	806407102		12/7/2007		8/15/2012	278	295				0	-19	
1995	X	SCHEN HENRY INC	806407102		12/7/2007		9/15/2012	278	295				0	-19	
1996	X	SCHEN HENRY INC	806407102		12/7/2007		10/15/2012	278	295				0	-19	
1997	X	SCHEN HENRY INC	806407102		12/7/2007		11/15/2012	278	295				0	-19	
1998	X	SCHEN HENRY INC	806407102		12/7/2007		12/15/2012	278	295				0	-19	
1999	X	SCHEN HENRY INC	806407102		12/7/2007		1/15/2012	278	295				0	-19	
2000	X	SCHEN HENRY INC	806407102		12/7/2007		2/15/2012	278	295				0	-19	
2001	X	SCHEN HENRY INC	806407102		12/7/2007		3/15/2012	278	295				0	-19	
2002	X	SCHEN HENRY INC	806407102		12/7/2007		4/15/2012	278	295				0	-19	
2003	X	SCHEN HENRY INC	806407102												

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															39,334	
															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		Cost, Other Basis and Expenses		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
2041	X	TALEO CORP-CLASS A	87424N104		12/27/2011		2/10/2012	1,822	1,558					264		
2042	X	TELEFONICA EMISIONES 5.87	87933WAH6		1/24/2012		3/20/2012	10,340	10,123					217		
2043	X	TELEFONICA EMISIONES 4.94	87933WAJ2		6/8/2010		1/24/2012	5,119	5,180					-61		
2044	X	TELEFONICA EMISIONES 4.94	87933WAJ2		5/12/2011		1/24/2012	5,119	5,378					-259		
2045	X	TELEFONICA EMISIONES 4.94	87933WAJ2		6/22/2009		1/25/2012	15,355	15,000					-355		
2046	X	TELEPHONE AND DATA SYST	879433829		8/21/2012		1/27/2012	2,483	2,718					-236		
2047	X	TELEPHONE AND DATA SYST	879433829		8/20/2012		1/27/2012	228	243					-17		
2048	X	TELEPHONE AND DATA SYST	879433829		8/20/2012		1/28/2012	443	487					-44		
2049	X	TERADATA CORPORATION	88076W103		4/19/2011		2/10/2012	621	508					112		
2050	X	TERADATA CORPORATION	88076W103		8/19/2011		2/10/2012	18,009	12,831					5,178		
2051	X	TERADATA CORPORATION	88076W103		11/19/2010		2/10/2012	1,863	1,202					661		
2052	X	TERADATA CORPORATION	88076W103		11/19/2010		3/26/2012	5,546	3,204					2,342		
2053	X	TERADATA CORPORATION	88076W103		11/19/2010		4/3/2012	4,183	2,403					1,780		
2054	X	TERADATA CORPORATION	88076W103		11/19/2010		4/25/2012	4,119	2,403					1,716		
2055	X	TERADATA CORPORATION	88076W103		11/19/2010		6/1/2012	12,838	8,010					4,928		
2056	X	TERADATA CORPORATION	88076W103		7/21/2011		8/14/2012	2,078	1,701					377		
2057	X	TERADATA CORPORATION	88076W103		11/19/2010		8/20/2012	7,901	4,408					3,495		
2058	X	TERADATA CORPORATION	88076W103		7/21/2011		8/20/2012	753	587					166		
2059	X	TERADATA CORPORATION	88076W103		7/21/2011		8/21/2012	3,013	2,288					745		
2060	X	SMITHFIELD FOODS INC	832248108		8/20/2012		12/13/2012	1,802	1,531					271		
2061	X	SHIRE PLC	82481R106		3/14/2011		4/3/2012	1,845	1,945					203		
2062	X	SHIRE PLC	82481R106		3/14/2011		4/25/2012	1,167	1,045					122		
2063	X	SMITHFIELD FOODS INC	832248108		8/21/2012		12/13/2012	2,703	2,318					384		
2064	X	SONOCO PRODUCTS CO	835495102		3/9/2012		3/26/2012	270	278					-8		
2065	X	SONOCO PRODUCTS CO	835495102		3/8/2012		3/26/2012	405	414					-9		
2066	X	SONOCO PRODUCTS CO	835495102		3/8/2012		8/20/2012	924	1,034					-110		
2067	X	SONOCO PRODUCTS CO	835495102		3/8/2012		8/20/2012	308	344					-36		
2068	X	SONOCO PRODUCTS CO	835495102		3/6/2012		8/21/2012	617	687					-50		
2069	X	SONOCO PRODUCTS CO	835495102		3/6/2012		8/21/2012	309	333					-24		
2070	X	SONOCO PRODUCTS CO	835495102		3/7/2012		8/21/2012	817	688					-81		
2071	X	SONOCO PRODUCTS CO	835495102		3/7/2012		8/21/2012	926	1,007					-81		
2072	X	SONOCO PRODUCTS CO	835495102		3/7/2012		8/21/2012	617	687					-70		
2073	X	SPECTRA ENERGY CORP-WI	847560109		3/30/2012		6/8/2012	4,734	5,392					-658		
2074	X	SPECTRUM BRANDS HOLDIN	84763R101		4/17/2012		6/28/2012	321	346					-25		
2075	X	SPECTRUM BRANDS HOLDIN	84763R101		4/17/2012		6/28/2012	320	348					-28		
2076	X	SPECTRUM BRANDS HOLDIN	84763R101		4/17/2012		6/28/2012	321	346					-25		
2077	X	SPECTRUM BRANDS HOLDIN	84763R101		4/17/2012		6/29/2012	974	1,039					-65		
2078	X	SPECTRUM BRANDS HOLDIN	84763R101		4/16/2012		6/29/2012	325	345					-20		
2079	X	SPECTRUM BRANDS HOLDIN	84763R101		4/16/2012		6/29/2012	325	345					-20		
2080	X	SPECTRUM BRANDS HOLDIN	84763R101		4/16/2012		7/2/2012	327	345					-18		
2081	X	SPECTRUM BRANDS HOLDIN	84763R101		4/16/2012		7/3/2012	330	343					-13		
2082	X	SPECTRUM BRANDS HOLDIN	84763R101		4/18/2012		7/5/2012	1,003	1,028					-25		
2083	X	SPECTRUM BRANDS HOLDIN	84763R101		4/18/2012		7/5/2012	669	685					-16		
2084	X	SPECTRUM BRANDS HOLDIN	84763R101		4/19/2012		7/6/2012	335	341					-6		
2085	X	SPECTRUM BRANDS HOLDIN	84763R101		4/19/2012		7/6/2012	670	683					-13		
2086	X	FILMCO GOLD G04219 5.5%	3128M6AU2		8/10/2010		7/15/2012	305	328					-27		
2087	X	FILMCO GOLD G04219 5.5%	3128M6AU2		8/10/2010		8/15/2012	316	338					-22		
2088	X	FILMCO GOLD G04219 5.5%	3128M6AU2		8/10/2010		9/15/2012	254	271					-17		
2089	X	FILMCO GOLD G04219 5.5%	3128M6AU2		8/10/2010		10/15/2012	276	295					-19		
2090	X	FILMCO GOLD G04219 5.5%	3128M6AU2		8/10/2010		11/15/2012	244	281					-17		
2091	X	FILMCO GOLD G04219 5.5%	3128M6AU2		8/10/2010		12/15/2012	228	245					-18		
2092	X	FILMCO GOLD G04219 5.5%	3128M6AU2		8/10/2010		12/31/2012	290	310					-20		
2093	X	FILMCO GOLD G04425 6.0%	3128M6HA9		2/9/2008		2/15/2012	48	50					-2		
2094	X	FILMCO GOLD G04425 6.0%	3128M6HA9		2/9/2008		3/15/2012	47	49					-2		
2095	X	FILMCO GOLD G04425 6.0%	3128M6HA9		2/9/2008		3/29/2012	8,074	5,731					343		
2096	X	FILMCO GOLD G04719 5.5%	3128M6SG4		9/30/2008		2/15/2012	110	110					0		
2097	X	FILMCO GOLD G04719 5.5%	3128M6SG4		3/9/2011		2/15/2012	118	128					-8		
2098	X	FILMCO GOLD G04719 5.5%	3128M6SG4		11/19/2011		2/15/2012	79	85					-6		
2099	X	FILMCO GOLD G04719 5.5%	3128M6SG4		9/30/2008		3/15/2012	169	169					0		
2100	X	FILMCO GOLD G04719 5.5%	3128M6SG4		3/9/2011		3/15/2012	181	193					-12		
2101	X	FILMCO GOLD G04719 5.5%	3128M6SG4		11/16/2011		4/15/2012	120	130					-10		
2102	X	FILMCO GOLD G04719 5.5%	3128M6SG4		9/30/2008		4/15/2012	170	170					0		
2103	X	FILMCO GOLD G04719 5.5%	3128M6SG4		3/9/2011		4/15/2012	182	199					-13		
2104	X	FILMCO GOLD G04719 5.5%	3128M6SG4		11/16/2011		5/15/2012	214	215					-1		
2105	X	FILMCO GOLD G04719 5.5%	3128M6SG4		9/30/2008		5/15/2012	230	246					-16		
2106	X	FILMCO GOLD G04719 5.5%	3128M6SG4		11/16/2011		5/15/2012	153	166					-13		
2107	X	FILMCO GOLD G04719 5.5%	3128M6SG4		9/30/2008		6/15/2012	175	175					0		
2108	X	FILMCO GOLD G04719 5.5%	3128M6SG4		9/30/2008		6/15/2012	175	175					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										11,571,393		11,093,911		477,482	
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 Improve-ments	Depreciation	Adjustments	Net Gain or Loss	
2109	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		6/15/2012	187	200				0	-13	
2110	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		6/15/2012	125	135				0	-10	
2111	X	TERADYNE INC 880770102		--	2/10/2012		3/26/2012	689	668				0	21	
2112	X	TERADYNE INC 880770102		--	2/10/2012		6/14/2012	981	1,189				0	-188	
2113	X	TERADYNE INC 880770102		--	2/10/2012		8/20/2012	313	334				0	-21	
2114	X	TERADYNE INC 880770102		--	2/10/2012		8/21/2012	1,263	1,336				0	-73	
2115	X	FHLMC GOLD G04719 5.5%	3128M6SG4		9/30/2008		11/15/2012	187	187				0	0	
2116	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		11/15/2012	179	181				0	-12	
2117	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		11/15/2012	119	129				0	-10	
2118	X	FHLMC GOLD G04719 5.5%	3128M6SG4		9/30/2008		12/15/2012	138	138				0	-1	
2119	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		12/15/2012	148	158				0	-10	
2120	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		12/15/2012	99	107				0	-8	
2121	X	FHLMC GOLD G04719 5.5%	3128M6SG4		9/30/2008		12/31/2012	124	124				0	0	
2122	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		12/31/2012	133	142				0	-9	
2123	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		12/31/2012	89	98				0	-7	
2124	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		2/15/2012	278	285				0	-17	
2125	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		3/15/2012	311	330				0	-19	
2126	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		4/15/2012	451	478				0	-27	
2127	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		5/15/2012	305	324				0	-19	
2128	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		6/15/2012	806	855				0	-49	
2129	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		7/15/2012	494	524				0	-30	
2130	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		8/15/2012	339	359				0	-20	
2131	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		9/15/2012	344	365				0	-21	
2132	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		10/15/2012	238	252				0	-14	
2133	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		11/15/2012	180	202				0	-12	
2134	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		12/15/2012	270	286				0	-16	
2135	X	FHLMC GOLD G05938 5.0%	3128M7AX1		7/19/2010		12/31/2012	193	205				0	-12	
2136	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		2/15/2012	391	420				0	-29	
2137	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		3/15/2012	209	225				0	-16	
2138	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		4/15/2012	139	150				0	-11	
2139	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		5/15/2012	132	142				0	-10	
2140	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		6/15/2012	255	274				0	-19	
2141	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		7/15/2012	182	196				0	-14	
2142	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		8/15/2012	281	302				0	-21	
2143	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		9/15/2012	118	128				0	-8	
2144	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		10/15/2012	388	417				0	-29	
2145	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		11/15/2012	154	166				0	-12	
2146	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		12/15/2012	292	313				0	-21	
2147	X	FHLMC GOLD G05337 5.5%	3128M7HN9		6/10/2010		12/31/2012	59	63				0	-4	
2148	X	FHLMC GOLD G05477 4.5%	3128M7M29		4/18/2012		6/15/2012	1,442	1,561				0	-119	
2149	X	FHLMC GOLD G05477 4.5%	3128M7M29		4/18/2012		7/15/2012	1,188	1,285				0	-97	
2150	X	FHLMC GOLD G05477 4.5%	3128M7M29		4/18/2012		8/15/2012	1,482	1,604				0	-122	
2151	X	FHLMC GOLD G05477 4.5%	3128M7M29		4/18/2012		9/15/2012	2,359	2,553				0	-194	
2152	X	GEPMC 2004-C3 A3 4.865%	36828QH1		8/27/2010		6/10/2012	46	47				0	-1	
2153	X	GEPMC 2004-C3 A3 4.865%	36828QH1		2/2/2010		7/10/2012	72	74				0	-2	
2154	X	GEPMC 2004-C3 A3 4.865%	36828QH1		8/27/2010		7/10/2012	48	49				0	-1	
2155	X	GEPMC 2004-C3 A3 4.865%	36828QH1		2/2/2010		8/10/2012	67	69				0	-2	
2156	X	GEPMC 2004-C3 A3 4.865%	36828QH1		8/27/2010		9/10/2012	45	46				0	-1	
2157	X	GEPMC 2004-C3 A3 4.865%	36828QH1		2/2/2010		9/10/2012	68	69				0	-1	
2158	X	IShares COST BASIS ADJUST			11/1/940		12/15/2012	455	451				0	8	
2159	X								21,851					-21,851	

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

		408	408	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1		408	408	

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

		4,010	2,980	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	2,980	2,980		
2	ESTIMATED EXCISE PAYMENTS	1,030			

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

		4,953	4,953	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	OTHER MISC FEES	4,953	4,953		

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

		14,683,264		14,531,926		15,945,265	
Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year		
1	OTHER INVESTMENTS		14,683,264	14,531,926	15,945,265		

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 PY Sales Settled in CY	1	2,492
2	Deferred Income	2	108
3	iShares Partnership Adjustment	3	496
4	Prior Year Optima Adjustment	4	40,703
5	iShares Cost Basis Adjustment	5	21,851
6	Total	6	65,650

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

1	Gain on CY Sales Not Settled at Year End	1	12,925
2	Disallowed Wash Sale Adjustment	2	11,599
3	Accretion Adjustment	3	3,769
4	Purchase of Accrued Interest C/O	4	334
5	Tax Cost Adjustment	5	1,240
6	Optima Adjustment	6	205,289
7	Tax Cost Adjustment For Sales	7	79
8	Total	8	235,235

39,334	0
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39.332.001		Long Term CG Distributions		Short Term CG Distributions		CUSIP #	
	Description of Property Sold						
85	FILM POOL Q04S94	4 %	11/01/41			3132GKXW3	
86	FILM POOL Q04S94	4 %	11/01/41			3132GKXW3	
87	FILM POOL Q04S94	4 %	11/01/41			3132GKXW3	
88	FILM POOL Q04S94	4 %	11/01/41			3132GKXW3	
89	FILM POOL Q04S94	4 %	11/01/41			3132GKXW3	
90	FILM POOL Q04S94	4 %	11/01/41			3132GKXW3	
91	FILM GOLD POOL Q12934 3 %	11/01/41				3132GHPHK3	
92	FED HOME LOAN BANK	3.625% 10/18				31333SPAE8	
93	FED HOME LOAN BANK	3.625% 10/18				31333SPAE8	
94	FEDERAL NATL MTG ASS	4.375% 7/11/11				3133SMSEL8	
95	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
96	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
97	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
98	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
99	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
100	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
101	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
102	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
103	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
104	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
105	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
106	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
107	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
108	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
109	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
110	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
111	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
112	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
113	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
114	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
115	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
116	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
117	FNMA POOL 255364	6.0% 9/01/24				31371LTJV1	
118	JY GLOBAL INC					31371LTJV1	
119	JY GLOBAL INC					481165T08	
120	JY GLOBAL INC					481165T08	
121	JY GLOBAL INC					481165T08	
122	JY GLOBAL INC					481165T08	
123	HIGHRIDGE DYNAMIC COMM STRAT FUND					48121AERJ02	
124	KBR INC					48242W108	
125	KBR INC					48242W108	
126	KBR INC					48242W108	
127	KBR INC					48242W108	
128	KANSAS CITY SOUTHERN					485170302	
129	KANSAS CITY SOUTHERN					485170302	
130	KANSAS CITY SOUTHERN					485170302	
131	KELLOGG CO					48763P108	
132	KIMBERLY CLARK CORP					49446RR109	
133	KIMCO REALTY CORP					49446RR109	
134	KIMCO REALTY CORP					49446RR109	
135	KIMCO REALTY CORP					49446RR109	
136	U.S. TREASURY NOTE	2.0%	11/15/21			912628RR3	
137	U.S. TREASURY NOTE	0.875%	11/01/16			912628RU8	
138	U.S. TREASURY NOTE	0.875%	11/01/16			912628RU8	
139	U.S. TREASURY NOTE	2.0%	21/522			912628SF8	
140	U.S. TREASURY NOTE	2.0%	21/522			912628SF8	
141	UNITED STATES T-BOND	2.25%	7/31/11			912628QY9	
142	U.S. TREASURY NOTE	2.0%	21/522			912628SF8	
143	U.S. TREASURY NOTE	2.0%	21/522			912628SF8	
144	U.S. TREASURY NOTE	1.375%	2/28/18			912628SH4	
145	U.S. TREASURY NOTE	1.375%	2/28/18			912628SH4	
146	U.S. TREASURY NOTE	1.375%	2/28/18			912628SH4	
147	U.S. TREASURY NOTE	1.375%	2/28/18			912628SH4	
148	U.S. TREASURY NOTE	1.75%	51/522			912628SV3	
149	U.S. TREASURY NOTE	1.75%	51/522			912628SV3	
150	U.S. TREASURY NOTE	1.75%	51/522			912628SV3	
151	U.S. TREASURY NOTE	1.75%	51/522			912628SV3	
152	U.S. TREASURY NOTE	1.75%	51/522			912628SV3	
153	U.S. TREASURY N/B	0.75%	9/30/17			912628TB6	
154	U.S. TREASURY N/B	0.75%	9/30/17			912628TB6	
155	HOME DEPOT INC	0.75%	9/30/17			912628TB6	
156	HOME DEPOT INC					912628TB6	
157	HOME DEPOT INC					912628TB6	
158	HOME DEPOT INC					912628TB6	
159	HOME DEPOT INC					912628TB6	
160	HOME DEPOT INC					912628TB6	
161	HOME DEPOT INC					912628TB6	
162	HONEYWELL INTL INC					438516106	
163	HONEYWELL INTL INC					438516106	
164	HONEYWELL INTL INC					438516106	
165	HONEYWELL INTL INC					438516106	
166	HONEYWELL INTL INC					438516106	
167	HONEYWELL INTL INC					438516106	
168	HORNBECK OFFSHORE SVCS INC					438516106	

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

Long Term CG Distributions										Short Term CG Distributions									
Amount										Amount									
Description of Property Sold										Description of Property Sold									
CUSIP #	How Acquired	Date Acquired	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/Loss	Gain/Loss	Gain/Loss					
169 HORNBEEK OFFSHORE SVCS INC	40543106	3/1/2012	5/31/2012	981	0	0	1,235	-244	0	0	0	0	0	0					
170 HORNBEEK OFFSHORE SVCS INC	40543106	3/1/2012	8/20/2012	837	0	0	823	14	0	0	0	0	0	0					
171 HORNBEEK OFFSHORE SVCS INC	40543106	3/1/2012	3/1/2012	2,523	0	0	2,470	53	0	0	0	0	0	0					
172 HOST HOTELS & RESORTS INC	44107P104	4/24/2009	3/28/2012	831	0	0	403	428	0	0	0	0	0	0					
173 HOST HOTELS & RESORTS INC	44107P104	4/24/2009	8/20/2012	1,392	0	0	726	666	0	0	0	0	0	0					
174 HOST HOTELS & RESORTS INC	44107P104	4/24/2009	8/21/2012	4,223	0	0	2,021	2,202	0	0	0	0	0	0					
175 HUBBELL INC CL B	443510201	2/29/2012	3/29/2012	784	0	0	731	53	0	0	0	0	0	0					
176 HUBBELL INC CL B	443510201	3/29/2012	4/27/2012	808	0	0	748	60	0	0	0	0	0	0					
177 HUBBELL INC CL B	443510201	3/29/2012	8/20/2012	1,942	0	0	1,498	444	0	0	0	0	0	0					
178 HUBBELL INC CL B	443510201	2/10/2012	8/21/2012	4,958	0	0	4,474	484	0	0	0	0	0	0					
179 HUMANA INC	44459102	9/19/2012	11/27/2012	880	0	0	588	292	0	0	0	0	0	0					
180 HUNT J B TRANSPORT SERVICES INC	445858107	8/17/2011	3/26/2012	1,088	0	0	802	286	0	0	0	0	0	0					
181 HUNT J B TRANSPORT SERVICES INC	445858107	8/17/2011	8/20/2012	1,091	0	0	784	307	0	0	0	0	0	0					
182 HUNT J B TRANSPORT SERVICES INC	445858107	8/17/2011	8/21/2012	3,775	0	0	2,780	995	0	0	0	0	0	0					
183 T T EDL SVCS INC	45068B109	8/20/2012	11/27/2012	173	0	0	324	-151	0	0	0	0	0	0					
184 T T EDL SVCS INC	45068B109	8/21/2012	11/27/2012	519	0	0	961	-462	0	0	0	0	0	0					
185 INFORMATICA CORP	45666Q102	3/28/2012	3/28/2012	1,056	0	0	1,053	3	0	0	0	0	0	0					
186 INFORMATICA CORP	45666Q102	3/28/2012	7/1/2012	4,976	0	0	8,853	-3,877	0	0	0	0	0	0					
187 INTERNATIONAL BUSINESS MACHINES	459200101	8/11/2011	11/0/2012	11,271	0	0	8,066	3,205	0	0	0	0	0	0					
188 INTERNATIONAL BUSINESS MACHINES	459200101	8/11/2011	11/0/2012	11,635	0	0	10,632	1,003	0	0	0	0	0	0					
189 INTERNATIONAL BUSINESS MACHINES	459200101	12/3/2008	11/0/2012	1,454	0	0	850	604	0	0	0	0	0	0					
190 INTERNATIONAL BUSINESS MACHINES	459200101	1/23/2008	11/2/2012	14,578	0	0	8,608	5,971	0	0	0	0	0	0					
191 INTERNATIONAL BUSINESS MACHINES	459200101	3/15/2012	3/26/2012	9,320	0	0	9,270	50	0	0	0	0	0	0					
192 INTERNATIONAL BUSINESS MACHINES	459200101	3/15/2012	4/2/2012	6,268	0	0	6,180	88	0	0	0	0	0	0					
193 INTERNATIONAL BUSINESS MACHINES	459200101	3/15/2012	4/25/2012	7,302	0	0	7,418	-114	0	0	0	0	0	0					
194 INTERNATIONAL BUSINESS MACHINES	459200101	3/15/2012	6/1/2012	3,800	0	0	4,120	-320	0	0	0	0	0	0					
195 UNITED RENTALS INC	911363109	7/15/2011	1/26/2012	1,512	0	0	936	576	0	0	0	0	0	0					
196 UNITED RENTALS INC	911363109	7/15/2011	2/26/2012	819	0	0	488	331	0	0	0	0	0	0					
197 UNITED RENTALS INC	911363109	7/15/2011	3/26/2012	420	0	0													

5H100

	Amount
Long Term CG Distributions	39,334
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date	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 Excesses of FMV Over Adjusted Basis or Losses
337	U S TREASURY NOTE 0.75% 12/15/13	912828NU0		10/27/2010	2/6/2012	40,311			-40,206	105				105
338	U S TREASURY NOTE 0.75% 12/15/13	912828NU0		9/4/2010	2/23/2012	5,038			4,890	48				48
339	U S TREASURY NOTE 0.75% 12/15/13	912828NU0		10/27/2010	2/23/2012	10,072			10,052	20				20
340	U S TREASURY NOTE 0.75% 12/15/13	912828NU0		9/4/2010	2/23/2012	5,037			5,009	28				28
341	U S TREASURY NOTE 0.75% 12/15/13	912828NY2		9/4/2010	2/24/2012	20,148			19,985	164				164
342	U S TREASURY NOTE 0.75% 12/15/13	912828NY2		10/19/2010	2/24/2012	20,148			20,037	112				112
343	U S TREASURY NOTE 0.5% 10/15/13	912828PB0		10/19/2010	2/24/2012	10,037			9,988	51				51
344	U S TREASURY NOTE 0.5% 10/15/13	912828PB0		10/12/2010	2/24/2012	20,073			19,958	115				115
345	U S TREASURY NOTE 0.5% 10/15/13	912828PB0		10/12/2010	2/24/2012	5,018			4,980	28				28
346	U S TREASURY NOTE 2.825% 1/1/52(2)	912828PC8		12/8/2011	3/20/2012	10,395			9,560	805				805
347	U S TREASURY NOTE 2.825% 1/1/52(2)	912828PC8		12/8/2011	3/20/2012	21,123			19,157	1,969				1,969
348	U S TREASURY NOTE 1.5% 11/5/14	912828PD7		2/23/2011	3/28/2012	5,281			4,716	565				565
349	U S TREASURY NOTE 0.75% 12/15/13	912828PL8		12/1/2011	3/7/2012	5,038			4,985	74				74
350	U S TREASURY NOTE 1.5% 11/5/14	912828PD7		12/5/2011	3/28/2012	10,118			9,882	137				137
351	U S TREASURY NOTE 1.5% 11/5/14	912828PD7		12/5/2011	3/28/2012	15,178			14,885	184				184
352	U S TREASURY NOTE 0.5% 11/5/13	912828PU8		12/23/2010	2/28/2012	25,082			24,771	321				321
353	U S TREASURY NOTE 0.5% 11/5/13	912828PU8		12/23/2010	3/7/2012	5,017			4,955	62				62
354	U S TREASURY NOTE 0.5% 11/5/13	912828PU8		12/23/2010	3/7/2012	10,031			9,811	170				170
355	U S TREASURY NOTE 1.25% 3/15/14	912828PZ7		3/23/2011	12/19/2012	60,759			60,258	501				501
356	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/17/2011	5/18/2012	20,328			20,057	271				271
357	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/17/2011	6/6/2012	20,327			20,067	270				270
358	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		6/25/2012	6/28/2012	5,075			5,076	-1				-1
359	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/17/2011	6/28/2012	5,075			5,014	61				61
360	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/17/2011	6/29/2012	10,148			10,029	120				120
361	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	7/13/2012	20,306			19,907	402				402
362	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/17/2012	3/17/2012	5,071			5,014	63				63
363	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	7/13/2012	5,077			4,977	100				100
364	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	12/19/2012	10,120			9,954	166				166
365	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		5/16/2011	3/28/2012	20,270			20,045	225				225
366	UNITED STATES T-NOTE 1.0% 5/15/14	912828QM5		5/27/2011	3/28/2012	10,135			10,050	85				85
367	UNITED STATES T-NOTE 1.5% 7/31/16	912828QX1		6/16/2011	3/28/2012	15,402			15,375	27				27
368	UNITED STATES T-NOTE 1.5% 7/31/16	912828QX1		5/23/2012	6/7/2012	20,732			20,727	5				5
369	UNITED STATES T-NOTE 1.5% 7/31/16	912828QX1		5/23/2012	10/2/2012	5,203			5,182	21				21
370	UNITED STATES T-NOTE 1.5% 7/31/16	912828QX1		6/9/2012	10/2/2012	5,203			5,182	21				21
371	UNITED STATES T-NOTE 1.5% 7/31/16	912828QX1		8/28/2012	10/2/2012	5,203			5,185	8				8
372	COMMIT TO PUR FLMC GO	40172802K030442		3/5/2012	4/11/2012	87,861			87,235	428				428
373	COMMIT TO PUR FLMC GO	40172802K030442		4/11/2012	4/11/2012	82,695			82,308	389				389
374	COMMIT TO PUR FLMC GO	50172702K030458		4/11/2012	4/11/2012	82,578			82,550	28				28
375	COMMIT TO PUR FLMC SF	40172702K030467		5/15/2012	6/6/2012	46,543			46,311	232				232
376	COMMIT TO PUR FLMC SF	40174202K0302848		3/5/2012	4/6/2012	41,575			41,250	325				325
377	COMMIT TO PUR FLMC GO	50174202K0302853		4/9/2012	5/10/2012	745			745	0				0
378	AMCAR 2010-3 A3	1144 4/08/15		9/15/2010	6/8/2012	2,518			2,518	1				1
379	AMCAR 2010-3 A3	1144 4/08/15		9/15/2010	8/8/2012	24,549			24,467	82				82
380	AMCAR 2010-3 A3	1144 4/08/15		9/15/2010	8/8/2012	2,265			2,265	1				1
381	AMCAR 2010-3 A3	1144 4/08/15		9/15/2010	8/8/2012	2,265			2,265	1				1
382	AMTEK INC NEW	031100100		9/5/2008	1/19/2012	998			998	323				323
383	ULTA SALON COSMETICS & FRAGR	807818108		5/3/2011	8/21/2012	914			520	394				394
384	ULTA SALON COSMETICS & FRAGR	807818108		5/4/2011	8/21/2012	2,742			1,573	1,169				1,169
385	UNION PAC CORP	807818108		11/18/2010	4/3/2012	2,892			2,481	511				511
386	UNION PAC CORP	807818108		11/18/2010	4/3/2012	2,142			1,838	304				304
387	UNION PAC CORP	807818108		11/18/2010	4/3/2012	2,710			2,205	505				505
388	UNION PAC CORP	807818108		11/18/2010	6/1/2012	8,568			7,259	1,307				1,307
389	UNION PAC CORP	807818108		11/18/2010	8/23/2012	4,785			3,787	1,018				1,018
390	UNITED MEXICAN STATE 5.625% 1/15/10	910860Q12		3/2/2008	3/28/2012	17,371			14,668	2,503				2,503
391	FLMFC GOLD 0.50477	45% 5/01/08		4/18/2012	10/15/2012	838			860	-52				-52
392	FLMFC GOLD 0.50477	45% 5/01/08		4/18/2012	11/15/2012	1,831			1,766	-135				-135
393	FLMFC GOLD 0.50477	45% 5/01/08		4/18/2012	11/15/2012	12,704			12,873	31				31
394	FLMFC GOLD 0.50477	45% 5/01/08		4/18/2012	12/15/2012	1,961			2,123	-162				-162
395	FLMFC GOLD 0.50477	45% 5/01/08		4/18/2012	12/15/2012	2,145			2,322	-177				-177
396	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	2/15/2012	408			397	9				9
397	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	3/15/2012	332			325	7				7
398	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	4/15/2012	971			951	20				20
399	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	5/15/2012	1,655			1,622	33				33
400	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	5/23/2012	26,336			24,359	1,977				1,977
401	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	6/15/2012	346			340	6				6
402	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	7/15/2012	353			347	6				6
403	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	8/15/2012	904			888	16				16
404	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	9/15/2012	1,177			1,158	21				21
405	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	10/15/2012	745			732	13				13
406	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	11/15/2012	634			624	10				10
407	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	12/15/2012	906			891	15				15
408	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	1/15/2013	834			823	11				11
409	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	2/15/2013	1,428			1,516	-90				-90
410	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	3/15/2013	186			165	21				21
411	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	4/15/2013	131			141	-10				-10
412	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	5/15/2013	171			170	1				1
413	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	6/15/2013	114			122	-8				-8
414	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	7/15/2013	2,238			3,943	288				288
415	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	8/15/2013	2,828			2,839	-13				-13
416	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	9/15/2013	387			385	2				2
417	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	10/15/2013	67			67	0				0
418	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	11/15/2013	9,010			8,382	628				628
419	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	12/15/2013	1,854			1,778	-78				-78
420	FLMFC GOLD 0.68222	4.0% 10/1/41		4/8/2011	1/15/2014	52,345			52,065	280				280

571	ATMEL CORP	046513104
572	ATMEL CORP	046513104
573	ATMEL CORP	046513104
574	ATMEL CORP	046513104
575	ATMEL CORP	046513104
576	ATMEL INC	046513104
577	AVNET INC	053807103
578	AVNET INC	053807103
579	AVNET INC	053807103
580	AVNET INC	053807103
581	B & T CORPORATION	054937107
582	B & T CORPORATION	054937107
583	B & T CORPORATION	054937107
584	FUMA POOL	31385X095
585	FUMA POOL	31385X095
586	FUMA POOL	31385X095
587	FUMA POOL	31385X095
588	FUMA POOL	31385X095

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

[illegible]

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 #										How Acquired		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Adjustments		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 or Losses																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
925	FNMA POOL 981644	4.5%	8/01/23	314158B00	10/14/2008	5/25/2012	307	2,732	307	0	0	0	318	-12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	

CUSIP #	Description of Property Sold	Long Term CG Distributions		CUSIP #
		Long Term CG Distributions	Short Term CG Distributions	
0099	MEDICIS PHARMACEUTICAL CORP CL	594690309	39,353,000	0
1010	MEDICIS PHARMACEUTICAL CORP CL	594690309	594690309	0
1011	MEDICIS PHARMACEUTICAL CORP CL	594690309	594690309	0
1012	MEDICIS PHARMACEUTICAL CORP CL	594690309	594690309	0
1013	MEDICIS PHARMACEUTICAL CORP CL	594690309	594690309	0
1014	MEDICIS PHARMACEUTICAL CORP CL	594690309	594690309	0
1015	MERCK & CO INC	596933Y105	596933Y105	0
1016	MERCK & CO INC	596933Y105	596933Y105	0
1017	MERCK & CO INC	596933Y105	596933Y105	0
1018	MERCK & CO INC	596933Y105	596933Y105	0
1019	MERCK & CO INC	596933Y105	596933Y105	0
1020	MERCK & CO INC	596933Y105	596933Y105	0
1021	MERCK & CO INC	596933Y105	596933Y105	0
1022	MERCK & CO INC	596933Y105	596933Y105	0
1023	MERCK & CO INC	596933Y105	596933Y105	0
1024	WABTEC CORP	928740108	928740108	0
1025	WABTEC CORP	928740108	928740108	0
1026	WABTEC CORP	928740108	928740108	0
1027	WALTER ENERGY INCORPORATED	93317Q105	93317Q105	0
1028	WALTER ENERGY INCORPORATED	93317Q105	93317Q105	0
1029	WALTER ENERGY INCORPORATED	93317Q105	93317Q105	0
1030	WASTE CONNECTIONS INC	941053100	941053100	0
1031	WASTE CONNECTIONS INC	941053100	941053100	0
1032	KOSMOS ENERGY LTD	95315B107	95315B107	0
1033	MARVELL TECH GROUP LTD	95876H105	95876H105	0
1034	MARVELL TECH GROUP LTD	95876H105	95876H105	0
1035	VALDIUS HOLDINGS LTD	96319H102	96319H102	0
1036	VALDIUS HOLDINGS LTD	96319H102	96319H102	0
1037	VALDIUS HOLDINGS LTD	96319H102	96319H102	0
1038	CARPENTER TECHNOLOGY CORP	142825103	142825103	0
1039	CARPENTER TECHNOLOGY CORP	142825103	142825103	0
1040	CARPENTER TECHNOLOGY CORP	142825103	142825103	0
1041	CARPENTER TECHNOLOGY CORP	142825103	142825103	0
1042	CARPENTER TECHNOLOGY CORP	142825103	142825103	0
1043	CATAMARAN CORP	148877102	148877102	0
1044	CATAMARAN CORP	148877102	148877102	0
1045	CATERPILLAR INC	148123101	148123101	0
1046	CATERPILLAR INC	148123101	148123101	0
1047	CATERPILLAR INC	148123101	148123101	0
1048	CATERPILLAR INC	148123101	148123101	0
1049	CATERPILLAR INC	148123101	148123101	0
1050	CATHAY GENERAL BANCORP	148150104	148150104	0
1051	CATHAY GENERAL BANCORP	148150104	148150104	0
1052	CATHAY GENERAL BANCORP	148150104	148150104	0
1053	CELANESE CORP-SER A	150870103	150870103	0
1054	CELANESE CORP-SER A	150870103	150870103	0
1055	CELANESE CORP-SER A	150870103	150870103	0
1056	CELANESE CORP-SER A	150870103	150870103	0
1057	CELANESE CORP-SER A	150870103	150870103	0
1058	CENTERPOINT ENERGY INC	151689107	151689107	0
1059	CENTERPOINT ENERGY INC	151689107	151689107	0
1060	CENTERPOINT ENERGY INC	151689107	151689107	0
1061	CENTERPOINT ENERGY INC	151689107	151689107	0
1062	CHART INDUSTRIES INC	16115Q308	16115Q308	0
1063	CHART INDUSTRIES INC	16115Q308	16115Q308	0
1064	CHART INDUSTRIES INC	16115Q308	16115Q308	0
1065	CHARTER COMMUNICATIONS INC	16117M305	16117M305	0
1066	CHARTER COMMUNICATIONS INC	16117M305	16117M305	0
1067	CHARTER COMMUNICATIONS INC	16117M305	16117M305	0
1068	CHARTER COMMUNICATIONS INC	16117M305	16117M305	0
1069	CHARTER COMMUNICATIONS INC	16117M305	16117M305	0
1070	CHEVON CORPORATION	186764100	186764100	0
1071	CHEVON CORPORATION	186764100	186764100	0
1072	CHEVON CORPORATION	186764100	186764100	0
1073	CHEVON CORPORATION	186764100	186764100	0
1074	CHEVON CORPORATION	186764100	186764100	0
1075	CHURCH & DWIGHT INC	171340102	171340102	0
1076	CHURCH & DWIGHT INC	171340102	171340102	0
1077	CHURCH & DWIGHT INC	171340102	171340102	0
1078	NMA REMIC 2003-64	5.5%	32,550.90	0
1079	NMA REMIC 2003-64	5.5%	32,550.90	0
1080	NMA REMIC 2003-64	5.5%	32,550.90	0
1081	NMA REMIC 2003-64	5.5%	32,550.90	0
1082	NMA REMIC 2003-64	5.5%	32,550.90	0
1083	NMA REMIC 2003-64	5.5%	32,550.90	0
1084	NMA POOL 745418	5.5%	4017.36	0
1085	NMA POOL 745418	5.5%	4017.36	0
1086	NMA POOL 745418	5.5%	4017.36	0
1087	NMA POOL 745418	5.5%	4017.36	0
1088	NMA POOL 745418	5.5%	4017.36	0
1089	NMA POOL 745418	5.5%	4017.36	0
1090	NMA POOL 745418	5.5%	4017.36	0
1091	NMA POOL 745418	5.5%	4017.36	0
1092	NMA POOL 745418	5.5%	4017.36	0

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

Long Term CG Distributions										Short Term CG Distributions									
Amount										39,334									
Description of Property Sold										CUSIP #									
1003 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1004 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1005 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1006 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1007 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1008 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1009 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1010 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1011 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1012 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1013 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1014 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1015 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1016 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1017 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1018 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1019 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1020 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1021 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1022 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1023 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1024 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1025 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1026 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
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1102 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1103 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
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1110 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
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1112 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
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1118 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1119 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1120 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1121 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
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1123 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1124 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1125 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1126 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
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1128 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
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1162 FNUA POOL 745948 6.5% 1001/78										314030DWH8									
1163 FNUA POOL 745948 6.5% 1001/78																			

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

Long Term CG Distributions		Short Term CG Distributions		Amount		39,334		0		11,532,058		0		11,559		11,105,510		438,148		0		438,148		0		Gain Minus Excess of FMV Over Adjusted Basis or Losses	
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															
1177 PHILIP MORRIS INTERNATIONAL-WI	718172109		1/18/2007	6/20/2012	5,282			2,737	2,545																		
1178 PIER 1 IMPORTS INC	720278108		12/23/2011	3/26/2012	734			550	184																		
1179 PIER 1 IMPORTS INC	720278108		12/23/2011	5/18/2012	1,690			1,501	189																		
1180 PIER 1 IMPORTS INC	720278108		12/23/2011	5/18/2012	307			274	33																		
1181 PIER 1 IMPORTS INC	720278108		12/23/2011	5/18/2012	1,536			1,376	160																		
1182 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	62			80	-18																		
1183 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	122			159	-37																		
1184 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	298			398	-100																		
1185 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	458			637	-178																		
1186 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	112			34	-34																		
1187 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	168			221	-53																		
1188 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	336			477	-141																		
1189 PILGRIM'S PRIDE CORP	72147K108		5/22/2012	7/6/2012	1,006			931	75																		
1190 VALDUIS HOLDINGS LTD	89318H102		12/22/2011	8/20/2012	3,002			2,762	210																		
1191 VALDUIS HOLDINGS LTD	89318H102		12/22/2011	8/20/2012	687			618	49																		
1192 VALDUIS HOLDINGS LTD	89318H102		6/10/2010	2/17/2012	880			832	48																		
1193 WILLIS GROUP HOLDINGS PUBLIC LTD	G96668105		6/10/2010	2/17/2012	2,041			1,873	168																		
1194 WILLIS GROUP HOLDINGS PUBLIC LTD	G96668105		6/24/2010	2/17/2012	500			543	-43																		
1195 WILLIS GROUP HOLDINGS PUBLIC LTD	G96668105		2/6/2012	3/26/2012	2,546			3,075	-529																		
1196 WEATHERFORD INTL LTD	H27013103		2/6/2012	4/3/2012	3,477			3,489	-12																		
1197 WEATHERFORD INTL LTD	H27013103		2/6/2012	4/3/2012	1,847			1,939	-92																		
1198 NOBLE CORPORATION	H5833N103		2/10/2012	4/25/2012	2,578			2,714	-135																		
1199 NOBLE CORPORATION	H5833N103		2/10/2012	4/25/2012	6,745			6,530	-215																		
1200 NOBLE CORPORATION	H5833N103		2/10/2012	4/25/2012	33,392			36,445	-3,053																		
1201 NOBLE CORPORATION	H5833N103		2/10/2012	4/25/2012	889			995	504																		
1202 NOBLE CORPORATION	H5833N103		2/10/2012	4/25/2012	1,216			593	823																		
1203 B E AEROSPACE INC	073302101		9/18/2009	8/21/2012	3,216			1,561	1,655																		
1204 B E AEROSPACE INC	073302101		9/18/2009	8/21/2012	41			20	21																		
1205 B E AEROSPACE INC	073302101		9/21/2009	8/21/2012	4,239			4,333	-94																		
1206 B E AEROSPACE INC	073302101		1/20/2012	3/2/2012	618			778	-161																		
1207 B E AEROSPACE INC	073302101		8/21/2012	10/18/2012	6,032			4,980	1,072																		
1208 B E AEROSPACE INC	073302101		9/12/2007	3/28/2012	389			402	-3																		
1209 B E AEROSPACE INC	073302101		8/20/2012	12/13/2012	3,594			3,646	-55																		
1210 B E AEROSPACE INC	073302101		8/21/2012	12/13/2012	2,795			2,826	-31																		
1211 BLACKROCK INC 6.25% 9/15/17	09247VACS		8/21/2012	3/28/2012	1,997			2,003	-6																		
1212 BOB EVANS FARMS INC	098761101		8/23/2012	12/13/2012	636			625	11																		
1213 BOB EVANS FARMS INC	098761101		4/29/2011	3/26/2012	4,259			4,378	-119																		
1214 BOB EVANS FARMS INC	098761101		10/12/101	4/29/2011	570			553	17																		
1215 BOSTON PROPERTIES INC	101121101		1/20/2012	3/28/2012	341			277	64																		
1216 BOSTON PROPERTIES INC	101121101		1/20/2012	3/28/2012	1,373			1,108	267																		
1217 BRINKER INTL INC	109841100		1/20/2012	8/21/2012	3,076			3,053	23																		
1218 BRINKER INTL INC	109841100		1/20/2012	8/21/2012	10,624			10,857	-233																		
1219 BRINKER INTL INC	109841100		4/19/2012	4/5/2012	5,884			5,768	116																		
1220 BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	4/5/2012	1,288			1,372	-84																		
1221 BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	4/5/2012	1,301			2,019	-718																		
1222 BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	4/5/2012	30,164			32,231	-2,067																		
1223 BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	4/5/2012	158			170	-12																		
1224 BRISTOL-MYERS SQUIBB CO	110122108		3/30/2012	8/10/2012	32			34	-2																		
1225 BRISTOL-MYERS SQUIBB CO	110122108		3/30/2012	8/10/2012	1,549			1,649	-104																		
1226 BRISTOL-MYERS SQUIBB CO	110122108		3/30/2012	8/13/2012	13,717			14,759	-1,042																		
1227 BRISTOL-MYERS SQUIBB CO	110122108		10/24/2011	2/10/2012	448			378	70																		
1228 BRISTOL-MYERS SQUIBB CO	110122108		10/24/2011	2/10/2012	874			963	89																		
1229 BRISTOL-MYERS SQUIBB CO	110122108		10/21/2011	3/2/2012	689			616	173																		
1230 BRISTOL-MYERS SQUIBB CO	110122108		10/21/2011	3/2/2012	2,067			1,816	251																		

C	G	Long Term CG Distributions		Description of Property Sold	CUSIP #	G	C
		Short Term CG Distributions					
1281	NXP SEMICONDUCTORS N.V.				N6598X109		39,332,330
1282	NXP SEMICONDUCTORS N.V.				N6598X109		
1283	NXP SEMICONDUCTORS N.V.				N6598X109		
1284	NXP SEMICONDUCTORS N.V.				N6598X109		
1285	NXP SEMICONDUCTORS N.V.				N6598X109		
1286	COACH INC.				N6598X109		189,541,104
1287	NXP SEMICONDUCTORS N.V.				N6598X109		
1288	NXP SEMICONDUCTORS N.V.				N6598X109		
1289	NXP SEMICONDUCTORS N.V.				N6598X109		
1290	NXP SEMICONDUCTORS N.V.				N6598X109		
1291	NXP SEMICONDUCTORS N.V.				N6598X109		
1292	NXP SEMICONDUCTORS N.V.				N6598X109		
1293	ROYAL CARIBBEAN CRUISES LTD				N6598X109		
1294	ROYAL CARIBBEAN CRUISES LTD				N6598X109		
1295	ROYAL CARIBBEAN CRUISES LTD				N6598X109		
1296	ROYAL CARIBBEAN CRUISES LTD				N6598X109		
1297	ROYAL CARIBBEAN CRUISES LTD				N6598X109		
1298	ROYAL CARIBBEAN CRUISES LTD				N6598X109		
1299	ROYAL CARIBBEAN CRUISES LTD				N6598X109		
1300	CHURCH & DWIGHT INC				N6598X109		
1301	CHURCH & DWIGHT INC				N6598X109		
1302	CHURCH & DWIGHT INC				N6598X109		
1303	CHURCH & DWIGHT INC				N6598X109		
1304	CHURCH & DWIGHT INC				N6598X109		
1305	CHURCH & DWIGHT INC				N6598X109		
1306	CHURCH & DWIGHT INC				N6598X109		
1307	CHURCH & DWIGHT INC				N6598X109		
1308	CHURCH & DWIGHT INC				N6598X109		
1309	CHURCH & DWIGHT INC				N6598X109		
1310	CHURCH & DWIGHT INC				N6598X109		
1311	CHURCH & DWIGHT INC				N6598X109		
1312	CHURCH & DWIGHT INC				N6598X109		
1313	CHURCH & DWIGHT INC				N6598X109		
1314	CHURCH & DWIGHT INC				N6598X109		
1315	CHURCH & DWIGHT INC				N6598X109		
1316	CHURCH & DWIGHT INC				N6598X109		
1317	CHURCH & DWIGHT INC				N6598X109		
1318	CHURCH & DWIGHT INC				N6598X109		
1319	CHURCH & DWIGHT INC				N6598X109		
1320	CHURCH & DWIGHT INC				N6598X109		
1321	CHURCH & DWIGHT INC				N6598X109		
1322	CHURCH & DWIGHT INC				N6598X109		
1323	CHURCH & DWIGHT INC				N6598X109		
1324	CHURCH & DWIGHT INC				N6598X109		
1325	CHURCH & DWIGHT INC				N6598X109		
1326	CHURCH & DWIGHT INC				N6598X109		
1327	CHURCH & DWIGHT INC				N6598X109		
1328	CHURCH & DWIGHT INC				N6598X109		
1329	CHURCH & DWIGHT INC				N6598X109		
1330	CHURCH & DWIGHT INC				N6598X109		
1331	CHURCH & DWIGHT INC				N6598X109		
1332	CHURCH & DWIGHT INC				N6598X109		
1333	CHURCH & DWIGHT INC				N6598X109		
1334	CHURCH & DWIGHT INC				N6598X109		
1335	CHURCH & DWIGHT INC				N6598X109		
1336	CHURCH & DWIGHT INC				N6598X109		
1337	CHURCH & DWIGHT INC				N6598X109		
1338	CHURCH & DWIGHT INC				N6598X109		
1339	CHURCH & DWIGHT INC				N6598X109		
1340	CHURCH & DWIGHT INC				N6598X109		
1341	CHURCH & DWIGHT INC				N6598X109		
1342	CHURCH & DWIGHT INC				N6598X109		
1343	CHURCH & DWIGHT INC				N6598X109		
1344	CHURCH & DWIGHT INC				N6598X109		

CUSIP #	Description of Property Sold	Long Term CG Distributions	Short Term CG Distributions
1345 COMCAST CORP CL A	COMCAST CORP CL A	2003DN101	38.33Z01
1346 COMCAST CORP CL A	COMCAST CORP CL A	2003DN101	
1347 COMCAST CORP CL A	COMCAST CORP CL A	2003DN101	
1348 COMCAST CORP CL A	COMCAST CORP CL A	2003DN101	
1349 COMCAST CORP CL A	COMCAST CORP CL A	2003DN101	
1350 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1351 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1352 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1353 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1354 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1355 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1356 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1357 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1358 FNMA POOL 982003 5.5% 301/138	FNMA POOL 982003 5.5% 301/138	3114HCLG6	
1359 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1361 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1362 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1363 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1364 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1365 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1366 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1367 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1368 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1369 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1370 FNMA POOL 982301 4.5% 301/123	FNMA POOL 982301 4.5% 301/123	3114HCRW0	
1371 FNMA POOL 986808 5.5% 201/138	FNMA POOL 986808 5.5% 201/138	3114HKKV8	
1372 FNMA POOL 986808 5.5% 201/138	FNMA POOL 986808 5.5% 201/138	3114HKKV8	
1373 FNMA POOL 986808 5.5% 201/138	FNMA POOL 986808 5.5% 201/138	3114HKKV8	
1374 FNMA POOL 986808 5.5% 201/138	FNMA POOL 986808 5.5% 201/138	3114HKKV8	
1375 FNMA POOL 986808 5.5% 201/138	FNMA POOL 986808 5.5% 201/138	3114HKKV8	
1376 FNMA POOL 986808 5.5% 201/138	FNMA POOL 986808 5.5% 201/138	3114HKKV8	
1377 MICROCHIP TECHNOLOGY INC	MICROCHIP TECHNOLOGY INC	985071104	
1378 MICROCHIP TECHNOLOGY INC	MICROCHIP TECHNOLOGY INC	985071104	
1379 MICROCHIP TECHNOLOGY INC	MICROCHIP TECHNOLOGY INC	985071104	
1380 MOHAWK INDUS INC	MOHAWK INDUS INC	608190104	
1381 MOHAWK INDUS INC	MOHAWK INDUS INC	608558R100	
1382 MOHAWK INDUS INC	MOHAWK INDUS INC	608558R100	
1383 MOHAWK INDUS INC	MOHAWK INDUS INC	608558R100	
1384 MOHAWK INDUS INC	MOHAWK INDUS INC	608558R100	
1385 MONSTER BEVERAGE CORP	MONSTER BEVERAGE CORP	611740A08	
1386 MONSTER BEVERAGE CORP	MONSTER BEVERAGE CORP	611740A08	
1387 MONSTER BEVERAGE CORP	MONSTER BEVERAGE CORP	611740A08	
1388 MONSTER BEVERAGE CORP	MONSTER BEVERAGE CORP	611740A08	
1389 MONSTER BEVERAGE CORP	MONSTER BEVERAGE CORP	611740A08	
1390 MORGAN STANLEY GLOB 4.75% 401/1	MORGAN STANLEY GLOB 4.75% 401/1	61740AAE8	
1391 N C R CORP NEW	N C R CORP NEW	929886E108	
1392 N C R CORP NEW	N C R CORP NEW	929886E108	
1393 N C R CORP NEW	N C R CORP NEW	929886E108	
1394 NYSE EURONEXT 4.8% 02/9/13	NYSE EURONEXT 4.8% 02/9/13	929491AA9	
1395 NYSE EURONEXT 4.8% 02/9/13	NYSE EURONEXT 4.8% 02/9/13	929491AA9	
1396 NYSE EURONEXT 4.8% 02/9/13	NYSE EURONEXT 4.8% 02/9/13	929491AA9	
1397 NYSE EURONEXT 4.8% 02/9/13	NYSE EURONEXT 4.8% 02/9/13	929491AA9	
1398 NATIONAL GRID PLC-SP ADR	NATIONAL GRID PLC-SP ADR	636274300	
1399 NATIONAL GRID PLC-SP ADR	NATIONAL GRID PLC-SP ADR	636274300	
1400 NAVISTAR INTL CORP NEW	NAVISTAR INTL CORP NEW	6339CAE108	
1401 NEUSTAR INC-CLASS A	NEUSTAR INC-CLASS A	64126X201	
1402 NEUSTAR INC-CLASS A	NEUSTAR INC-CLASS A	64126X201	
1403 NEUSTAR INC-CLASS A	NEUSTAR INC-CLASS A	64126X201	
1404 NEWMARKET CORP	NEWMARKET CORP	851587107	
1405 NEWMARKET CORP	NEWMARKET CORP	851587107	
1406 NEWMARKET CORP	NEWMARKET CORP	851587107	
1407 NEWMARKET CORP	NEWMARKET CORP	851587107	
1408 WELLS FARGO & COMPANY	WELLS FARGO & COMPANY	9494916101	
1409 WISCONSIN ENERGY CORP	WISCONSIN ENERGY CORP	976857108	
1410 WISCONSIN ENERGY CORP	WISCONSIN ENERGY CORP	976857108	
1411 WISCONSIN ENERGY CORP	WISCONSIN ENERGY CORP	976857108	
1412 WFOAT 2011-A-3 1.11% 5/15/15	WFOAT 2011-A-3 1.11% 5/15/15	98159KAC3	
1413 WFOAT 2011-A-3 1.11% 5/15/15	WFOAT 2011-A-3 1.11% 5/15/15	98159KAC3	
1414 WFOAT 2011-A-3 1.11% 5/15/15	WFOAT 2011-A-3 1.11% 5/15/15	98159KAC3	
1415 WFOAT 2011-A-3 1.11% 5/15/15	WFOAT 2011-A-3 1.11% 5/15/15	98159KAC3	
1416 WRIGHT EXPRESS CORP	WRIGHT EXPRESS CORP	98233Q105	
1417 WRIGHT EXPRESS CORP	WRIGHT EXPRESS CORP	98233Q105	
1418 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1419 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1420 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1421 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1422 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1423 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1424 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1425 YUM! BRANDS INC	YUM! BRANDS INC	988498101	
1426 ZIONS BANCORPORATION	ZIONS BANCORPORATION	889701107	
1427 ZIONS BANCORPORATION	ZIONS BANCORPORATION	889701107	
1428 ZIONS BANCORPORATION	ZIONS BANCORPORATION	889701107	

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

Long Term CG Distributions										39,334	Amount									
Short Term CG Distributions										0										
Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	11,589	11,105,510	Gain or Loss	438,148	F M V as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	438,148			
1429 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	8/25/2012	1,064			0	1,084		0	0	0	0	0	0	0			
1430 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	9/25/2012	1,395			0	1,396		0	0	0	0	0	0	0			
1431 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	10/25/2012	1,408			0	1,410		0	0	0	0	0	0	0			
1432 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	11/25/2012	51			0	51		0	0	0	0	0	0	0			
1433 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	12/23/2012	373			0	373		0	0	0	0	0	0	0			
1434 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	1/23/2013	699			0	700		0	0	0	0	0	0	0			
1435 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	2/23/2013	512			0	547		0	0	0	0	0	0	0			
1436 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	3/23/2013	633			0	677		0	0	0	0	0	0	0			
1437 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	4/23/2013	1,085			0	1,159		0	0	0	0	0	0	0			
1438 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	5/23/2013	923			0	968		0	0	0	0	0	0	0			
1439 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	6/23/2013	312			0	312		0	0	0	0	0	0	0			
1440 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	7/23/2013	112			0	145		0	0	0	0	0	0	0			
1441 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	8/23/2013	166			0	218		0	0	0	0	0	0	0			
1442 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	9/23/2013	774			0	957		0	0	0	0	0	0	0			
1443 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	10/23/2013	3,494			0	2,381		0	0	0	0	0	0	0			
1444 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	11/23/2013	437			0	357		0	0	0	0	0	0	0			
1445 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	12/23/2013	2,122			0	1,476		0	0	0	0	0	0	0			
1446 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	1/23/2014	2,413			0	1,771		0	0	0	0	0	0	0			
1447 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	2/23/2014	6,255			0	5,607		0	0	0	0	0	0	0			
1448 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	3/23/2014	3,475			0	2,951		0	0	0	0	0	0	0			
1449 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	4/23/2014	417			0	363		0	0	0	0	0	0	0			
1450 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	5/23/2014	418			0	363		0	0	0	0	0	0	0			
1451 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	6/23/2014	1,662			0	1,428		0	0	0	0	0	0	0			
1452 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	7/23/2014	20,010			0	18,257		0	0	0	0	0	0	0			
1453 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	8/23/2014	1,305			0	885		0	0	0	0	0	0	0			
1454 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	9/23/2014	35,478			0	23,313		0	0	0	0	0	0	0			
1455 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	10/23/2014	1,803			0	1,428		0	0	0	0	0	0	0			
1456 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	11/23/2014	1,454			0	1,443		0	0	0	0	0	0	0			
1457 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	12/23/2014	737			0	552		0	0	0	0	0	0	0			
1458 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	1/23/2015	768			0	552		0	0	0	0	0	0	0			
1459 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	2/23/2015	2,304			0	1,855		0	0	0	0	0	0	0			
1460 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	3/23/2015	7,400			0	7,371		0	0	0	0	0	0	0			
1461 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	4/23/2015	4,021			0	4,021		0	0	0	0	0	0	0			
1462 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	5/23/2015	5,334			0	5,361		0	0	0	0	0	0	0			
1463 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	6/23/2015	15,373			0	16,752		0	0	0	0	0	0	0			
1464 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	7/23/2015	8,008			0	6,701		0	0	0	0	0	0	0			
1465 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	8/23/2015	1,802			0	1,909		0	0	0	0	0	0	0			
1466 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	9/23/2015	1,008			0	1,020		0	0	0	0	0	0	0			
1467 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	10/23/2015	595,908			0	582,883		0	0	0	0	0	0	0			
1468 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	11/23/2015	2,448			0	2,583		0	0	0	0	0	0	0			
1469 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	12/23/2015	2,557			0	2,583		0	0	0	0	0	0	0			
1470 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	1/23/2016	11,328			0	12,817		0	0	0	0	0	0	0			
1471 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	2/23/2016	2,340			0	2,452		0	0	0	0	0	0	0			
1472 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	3/23/2016	2,340			0	2,452		0	0	0	0	0	0	0			
1473 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	4/23/2016	468			0	517		0	0	0	0	0	0	0			
1474 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	5/23/2016	936			0	981		0	0	0	0	0	0	0			
1475 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	6/23/2016	167			0	167		0	0	0	0	0	0	0			
1476 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	7/23/2016	2,907			0	2,491		0	0	0	0	0	0	0			
1477 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	8/23/2016	323			0	334		0	0	0	0	0	0	0			
1478 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	9/23/2016	1,083			0	989		0	0	0	0	0	0	0			
1479 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	10/23/2016	1,083			0	1,016		0	0	0	0	0	0	0			
1480 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	11/23/2016	1,083			0	976		0	0	0	0	0	0	0			
1481 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	12/23/2016	704			0	653		0	0	0	0	0	0	0			
1482 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	1/23/2017	17,972			0	20,894		0	0	0	0	0	0	0			
1483 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	2/23/2017	3,284			0	3,039		0	0	0	0	0	0	0			
1484 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	3/23/2017	948			0	608		0	0	0	0	0	0	0			
1485 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	4/23/2017	1,286			0	888		0	0	0	0	0	0	0			
1486 FENNA POOL 986608 5.5% 201/38	314144HKV8		2/15/2008	5/23/2017	3,180			0	2,219		0	0	0	0	0	0	0			
1487 FENNA POOL 986608 5.5% 201/38	314143																			

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

Long Term CG Distributions														Short Term CG Distributions													
Amount														39,334													
Description of Property Sold														CUSIP #													
How Acquired														Date Acquired													
Date Sold														Gross Sales Price													
Depreciation Allowed														Adjustments													
11,532,058														11,105,510													
0														438,148													
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													
1513 QUALCOMM INC														747525103													
1514 QUALCOMM INC														747525103													
1515 QUALCOMM INC														747525103													
1516 QUALCOMM INC														747525103													
1517 QUALCOMM INC														747525103													
1518 QUALCOMM INC														747525103													
1519 QUESTAR CORP														748358102													
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1600 QUESTAR CORP														748358102													

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

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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										39,334				
										0				
Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	11,559	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/08	Adjusted Basis as of 12/31/08	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
2017 SILICON LABORATORIES INC	826918102		8/21/2012	11/28/2012	3,151		0		3,181	-40	0	0	0	-40
2018 SKYWORKS SOLUTIONS INC	83080M102		3/28/2012	3/28/2012	571		0		575	-4	0	0	0	-4
2019 SKYWORKS SOLUTIONS INC	83080M102		3/28/2012	8/20/2012	1,764		0		1,724	40	0	0	0	40
2020 SKYWORKS SOLUTIONS INC	83080M102		3/28/2012	8/21/2012	3,261		0		3,161	100	0	0	0	100
2021 SKYWORKS SOLUTIONS INC	83080M102		8/14/2012	8/21/2012	1,778		0		1,653	126	0	0	0	126
2022 SKYWORKS SOLUTIONS INC	83080M102		8/21/2012	8/21/2012	2,118		0		2,319	97	0	0	0	97
2023 SKYWORKS SOLUTIONS INC	83080M102		2/2/2010	8/10/2012	69		0		4,711	-2	0	0	0	-2
2024 STATE STREET CORP	857477103		11/19/2010	3/28/2012	4,810		0		4,371	235	0	0	0	235
2025 STATE STREET CORP	857477103		11/19/2010	4/3/2012	3,171		0		3,064	107	0	0	0	107
2026 STATE STREET CORP	857477103		11/19/2010	4/23/2012	4,130		0		3,938	191	0	0	0	191
2027 STATE STREET CORP	857477103		11/19/2010	4/27/2012	18,978		0		17,948	1,030	0	0	0	1,030
2028 STATE STREET CORP	857477103		11/19/2010	6/12/2012	8,381		0		9,192	-811	0	0	0	-811
2029 STATE STREET CORP	857477103		11/19/2010	6/20/2012	4,802		13		4,815	0	0	0	0	0
2030 STEEL DYNAMICS INC	859118100		10/25/2011	3/12/2012	5,805		0		10,257	1,028	0	0	0	1,028
2031 DREYFUS SELECT MGR SFC GR-I	86271F578		2/22/2011	3/28/2012	37,000		0		32,138	4,862	0	0	0	4,862
2032 DREYFUS SELECT MGR SFC VLI-I	86271F677		2/22/2011	3/28/2012	4,500		0		4,500	-149	0	0	0	-149
2033 DREYFUS SELECT MGR SFC VLI-I	86271F768		2/22/2011	3/28/2012	10,000		0		10,331	-331	0	0	0	-331
2034 DREYFUS PRE STRAT INTER ST-I	86271F768		3/28/2012	8/29/2012	115,000		0		120,781	-5,781	0	0	0	-5,781
2035 DREYFUS PRE STRAT INTER ST-I	86271F768		3/28/2012	8/27/2012	18,000		0		17,717	283	0	0	0	283
2036 DREYFUS PREM STRAT GBLI ST-I	86271F818		4/19/2009	3/28/2012	383,479		0		228,875	124,604	0	0	0	124,604
2037 DREYFUS PREM STRAT GBLI ST-I	86271F818		12/30/2012	3/28/2012	3,310		0		2,925	385	0	0	0	385
2038 SYMANTEC CORP	871503108		8/20/2012	8/19/2012	1,893		0		1,788	105	0	0	0	105
2039 SYMANTEC CORP	871503108		8/21/2012	8/19/2012	5,688		0		5,568	301	0	0	0	301
2040 TALEO CORP-CLASS A	87424N104		12/23/2011	2/10/2012	2,278		0		1,943	335	0	0	0	335
2041 TALEO CORP-CLASS A	87424N104		12/27/2011	2/10/2012	1,622		0		1,558	284	0	0	0	284
2042 TELEFONICA EMISIONES 5.87% 7/15/2015	876338WAJ6		1/24/2012	3/20/2012	10,340		0		10,123	217	0	0	0	217
2043 TELEFONICA EMISIONES 4.94% 1/15/2015	876338WAJ2		6/6/2010	1/24/2012	5,119		0		5,180	-61	0	0	0	-61
2044 TELEFONICA EMISIONES 4.94% 1/15/2015	876338WAJ2		5/12/2011	1/24/2012	5,119		0		5,376	-259	0	0	0	-259
2045 TELEFONICA EMISIONES 4.94% 1/15/2015	876338WAJ2		8/22/2009	1/28/2012	15,355		0		15,000	355	0	0	0	355
2046 TELEPHONE AND DATA SYSTEMS	8794339Z8		8/21/2012	11/27/2012	2,483		0		2,719	-238	0	0	0	-238
2047 TELEPHONE AND DATA SYSTEMS	8794339Z8		8/20/2012	11/27/2012	228		0		243	-17	0	0	0	-17
2048 TELEPHONE AND DATA SYSTEMS	8794339Z8		8/20/2012	11/28/2012	443		0		487	-44	0	0	0	-44
2049 TERADATA CORPORATION	88076W103		4/19/2011	2/10/2012	621		0		509	112	0	0	0	112
2050 TERADATA CORPORATION	88076W103		8/19/2011	2/10/2012	18,009		0		12,831	5,178	0	0	0	5,178
2051 TERADATA CORPORATION	88076W103		11/19/2010	2/10/2012	1,863		0		1,202	661	0	0	0	661
2052 TERADATA CORPORATION	88076W103		11/19/2010	3/28/2012	5,546		0		3,204	2,342	0	0	0	2,342
2053 TERADATA CORPORATION	88076W103		11/19/2010	4/3/2012	4,183		0		2,403	1,780	0	0	0	1,780
2054 TERADATA CORPORATION	88076W103		11/19/2010	4/25/2012	4,119		0		2,403	1,716	0	0	0	1,716
2055 TERADATA CORPORATION	88076W103		11/19/2010	6/1/2012	12,538		0		8,010	4,528	0	0	0	4,528
2056 TERADATA CORPORATION	88076W103		7/21/2011	6/4/2012	2,078		0		1,701	377	0	0	0	377
2057 TERADATA CORPORATION	88076W103		11/19/2010	8/20/2012	7,901		0		4,408	3,493	0	0	0	3,493
2058 TERADATA CORPORATION	88076W103		7/21/2011	8/20/2012	753		0		587	166	0	0	0	166
2059 TERADATA CORPORATION	88076W103		7/21/2011	8/21/2012	3,013		0		2,288	725	0	0	0	725
2060 SMITHFIELD FOODS INC	832481808		8/20/2012	12/13/2012	1,802		0		1,531	271	0	0	0	271
2061 SHIRE PLC	824818108		3/14/2011	4/3/2012	1,945		0		1,742	203	0	0	0	203
2062 SHIRE PLC	824818108		3/14/2011	4/25/2012	1,945		0		1,742	203	0	0	0	203
2063 SMITHFIELD FOODS INC	832248108		8/21/2012	12/13/2012	1,161		0		1,045	116	0	0	0	116
2064 SONOCO PRODUCTS CO	835405102		3/9/2012	3/28/2013	2,701		0		2,319	382	0	0	0	382
2065 SONOCO PRODUCTS CO	835405102		3/9/2012	3/28/2013	406		0		278	128	0	0	0	128
2066 SONOCO PRODUCTS CO	835405102		3/9/2012	8/20/2013	924		0		414	510	0	0	0	510
2067 SONOCO PRODUCTS CO	835405102		3/9/2012	8/20/2013	309		0		344	-35	0	0	0	-35
2068 SONOCO PRODUCTS CO	835405102		3/9/2012	8/21/2012	871		0		887	-16	0	0	0	-16
2069 SONOCO PRODUCTS CO	835405102		3/9/2012	8/21/2012	309		0		333	-24	0	0	0	-24
2070 SONOCO PRODUCTS CO	835405102		3/7/2012	8/21/2012	617		0		689	-72	0	0	0	-72
2071 SONOCO PRODUCTS CO	835405102		3/7/2012	8/21/2012	825		0		1,007	-182	0	0	0	-182
2072 SONOCO PRODUCTS CO	835405102		3/8/2012	8/21/2012	617		0		687	-70	0	0	0	-70
2073 SPECTRA ENERGY CORP-WII	84736R101		3/30/2012	6/8/2012	4,734		0		5,392	-658	0	0	0	-658
2074 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/17/2012	6/28/2012	321		0		348	-27	0	0	0	-27
2075 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/17/2012	6/28/2012	321		0		348	-27	0	0	0	-27
2076 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/17/2012	6/28/2012	321		0		348	-27	0	0	0	-27
2077 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/17/2012	6/28/2012	974		0		1,039	-65	0	0	0	-65
2078 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/17/2012	6/28/2012	325		0		345	-20	0	0	0	-20
2079 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/18/2012	7/2/2012	327		0		345	-18	0	0	0	-18
2080 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/18/2012	7/2/2012	330		0		343	-13	0	0	0	-13
2081 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/18/2012	7/5/2012	1,003		0		1,028	-25	0	0	0	-25
2082 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/18/2012	7/5/2012	689		0		685	-4	0	0	0	-4
2083 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/18/2012	7/5/2012	335		0		341	-6	0	0	0	-6
2084 SPECTRUM BRANDS HOLDINGS INC	84736R101		4/18/2012	7/6/2012	670		0		683	-13	0	0	0	-13
2085 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	305		0		326	-21	0	0	0	-21
2086 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	318		0		338	-22	0	0	0	-22
2087 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	254		0		271	-17	0	0	0	-17
2088 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	276		0		285	-9	0	0	0	-9
2089 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	281		0		281	0	0	0	0	0
2090 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	244		0		245	-1	0	0	0	-1
2091 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	228		0		230	-2	0	0	0	-2
2092 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	48		0		48	0	0	0	0	0
2093 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0
2094 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0
2095 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0
2096 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0
2097 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0
2098 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0
2099 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0
2100 SPECTRUM BRANDS HOLDINGS INC	84736R101		6/10/2010	7/15/2012	47		0		47	0	0	0	0	0

Part IV (950-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		39,334	Short Term CG Distributions		0	Amount	
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Part VI, Line 6a (990-PF) - Estimated Tax Payments

	Date	Amount
1 Credit from prior year return	1	13,890
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	5	1,030
6 Other payments	6	
7 Total	7	14,920