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

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

OMB No 1545-0052

2012

Open to Public Inspection

For calendar year 2012 or tax year beginning

, and ending

Name of foundation BNY MELLON FOUNDATION, INC		A Employer identification number 31-1605320
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (412) 234-0023
BNY Mellon, N.A. - P O Box 185		
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) \$ 33,200,537	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	825,684	835,648		
5 a Gross rents				
b Net rental income or (loss)				
6 a Net gain or (loss) from sale of assets not on line 10	1,689,965			
b Gross sales price for all assets on line 6a	23,874,156			
7 Capital gain net income (from Part IV, line 2)		1,689,965		
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)	99,293	99,293		
12 Total. Add lines 1 through 11	2,614,942	2,624,906	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc				
14 Other employee salaries and wages				
15 Pension plans-employee benefits				
16 a Legal fees (attach schedule)				
b Accounting fees (attach schedule)				
c Other professional fees (attach schedule)				
17 Interest	6,784	6,784		
18 Taxes (attach schedule) (see instructions)	59,829	6,401		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	2,896	2,146		750
24 Total operating and administrative expenses. Add lines 13 through 23	69,509	15,331	0	750
25 Contributions, gifts, grants paid	1,660,000			1,660,000
26 Total expenses and disbursements. Add lines 24 and 25	1,729,509	15,331	0	1,660,750
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	885,433			
b Net investment income (if negative, enter -0-)		2,609,575		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

HTA

Form **990-PF** (2012)

Form 990-PF (2012) BNY MELLON FOUNDATION, INC

31-1605320

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing			
	2 Savings and temporary cash investments	983,248	785,418	785,418
	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)	26,991,148	28,077,647	32,415,119
	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)	27,974,396	28,863,065	33,200,537
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	27,974,396	28,863,065	
	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)	27,974,396	28,863,065	
	31 Total liabilities and net assets/fund balances (see instructions)	27,974,396	28,863,065	

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	27,974,396
2 Enter amount from Part I, line 27a	2	885,433
3 Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	13,568
4 Add lines 1, 2, and 3	4	28,873,397
5 Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	10,332
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	28,863,065

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b See Attached Statement				
c See Attached Statement				
d See Attached Statement				
e See Attached Statement				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a			0	
b			0	
c			0	
d			0	
e			0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) 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	1,689,965
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.

(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	1,699,500	33,423,766	0.050847
2010	1,938,500	31,393,649	0.061748
2009	1,754,500	28,646,187	0.061247
2008	1,238,750	36,461,932	0.033974
2007	1,868,026	3,163,865	0.590425
2 Total of line 1, column (d)			2 0.798241
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 0.159648
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5			4 32,502,830
5 Multiply line 4 by line 3			5 5,189,012
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 26,096
7 Add lines 5 and 6			7 5,215,108
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 1,660,750

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	52,192	
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	52,192	
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	52,192	
6 Credits/Payments				
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	39,000		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	13,192		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d	7	52,192		
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8			
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	0		
11 Enter the amount of line 10 to be Credited to 2013 estimated tax ☐ Refunded ☐	11	0		

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► BNY MELLON, N.A. Telephone no ► (412) 234-0023 Located at ► P.O. BOX 185, PITTSBURGH, PA ZIP+4 ► 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ►	1b	N/A
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? ☐ Yes ☒ No If "Yes," list the years ► 20 , 20 , 20 , 20		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 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**

X

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**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		

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

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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

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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	31,987,339
b	Average of monthly cash balances	1b	1,010,458
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	32,997,797
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	32,997,797
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	494,967
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	32,502,830
6	Minimum investment return. Enter 5% of line 5	6	1,625,142

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	1,625,142
2a	Tax on investment income for 2012 from Part VI, line 5	2a	52,192
b	Income tax for 2012 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	52,192
3	Distributable amount before adjustments Subtract line 2c from line 1	3	1,572,950
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,572,950
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	1,572,950

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	1,660,750
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	1,660,750
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	1,660,750

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				1,572,950
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	1,715,534			
b From 2008				
c From 2009	370,572			
d From 2010	418,370			
e From 2011	92,215			
f Total of lines 3a through e	2,596,691			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 1,660,750				
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				1,572,950
e Remaining amount distributed out of corpus	87,800			
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	2,684,491			
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)	1,715,534			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	968,957			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009	370,572			
c Excess from 2010	418,370			
d Excess from 2011	92,215			
e Excess from 2012	87,800			

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

N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2012, enter the date of the ruling

b Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

[illegible]

Part XV **Supplementary Information** (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Attached Statement				
Total			3a	1,660,000
b Approved for future payment NONE				
Total			3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1	Program service revenue					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	825,684	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	1,689,965	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a <u>OTHER INCOME</u>			42	99,293	
b						
c						
d						
e						
12	Subtotal Add columns (b), (d), and (e)		0		2,614,942	0
13	Total. Add line 12, columns (b), (d), and (e)				13	2,614,942

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

[illegible]

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

Totals														
Capital Gains/Losses														
Other sales														
Gross Sales														
23,874,156														
0														
Cost, Other Basis and Expenses														
22,184,191														
0														
Net Gain or Loss														
1,689,965														
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	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Totals	
													Gross Sales	Net Gain or Loss
													23,874,156	1,689,955
	Long Term CG Distributions	56,652											22,184,191	
	Short Term CG Distributions	0											0	
69	X	ULTA SALON COSMETICS & F	903845303		5/4/2011		8/20/2012	3,619	2,109				0	1,510
70	X	ULTA SALON COSMETICS & F	903845303		5/3/2011		8/21/2012	1,828	1,048				0	782
71	X	ULTA SALON COSMETICS & F	903845303		5/3/2011		8/21/2012	914	520				0	394
72	X	ULTA SALON COSMETICS & F	903845303		5/4/2011		8/21/2012	8,227	4,720				0	3,507
73	X	UNION PAC CORP	907818108		9/23/2011		12/3/2012	4,254	2,883				0	1,371
74	X	UNION PAC CORP	907818108		9/23/2011		12/3/2012	17,972	11,780				0	6,192
75	X	UNITED MEXICAN STATES 7	910860A01		11/19/2008		11/17/2012	10,000	10,653				0	-653
76	X	UNITED NAT FOODS INC	911163103		7/3/2012		8/20/2012	1,117	1,111				0	6
77	X	UNITED NAT FOODS INC	911163103		7/10/2012		8/20/2012	2,233	2,213				0	20
78	X	UNITED NAT FOODS INC	911163103		6/28/2012		8/21/2012	1,872	1,602				0	270
79	X	UNITED NAT FOODS INC	911163103		6/29/2012		8/21/2012	3,344	3,290				0	54
80	X	UNITED NAT FOODS INC	911163103		7/2/2012		8/21/2012	3,902	3,865				0	37
81	X	UNITED NAT FOODS INC	911163103		7/8/2012		8/21/2012	1,115	1,097				0	18
82	X	UNITED NAT FOODS INC	911163103		7/10/2012		8/21/2012	557	553				0	4
83	X	UNITED NAT FOODS INC	911163103		7/15/2011		12/6/2012	3,024	1,871				0	1,153
84	X	UNITED NAT FOODS INC	911163103		7/15/2011		2/9/2012	1,639	936				0	703
85	X	UNITED NAT FOODS INC	911163103		7/15/2011		5/18/2012	4,035	2,807				0	1,228
86	X	UNITED NAT FOODS INC	911163103		7/15/2011		8/20/2012	1,007	702				0	305
87	X	UNITED NAT FOODS INC	911163103		7/15/2011		8/21/2012	3,039	2,105				0	933
88	X	UNITED NAT FOODS INC	911163103		10/10/2011		8/21/2012	338	203				0	135
89	X	US TREAS-CPI INFLAT 2.375%	912810PS1		1/5/2009		8/30/2012	15,563	11,053				0	4,510
90	X	US TREAS-CPI INFLAT 2.375%	912810PS1		1/5/2009		12/30/2012	15,870	11,146				0	4,724
91	X	U.S. TREASURY NOTE 4.25%	912828BR0		6/17/2010		3/7/2012	10,664	10,958				0	-294
92	X	U.S. TREASURY NOTE 4.25%	912828BR0		6/15/2010		3/7/2012	10,664	10,952				0	-288
93	X	U.S. TREASURY NOTE 4.25%	912828BR0		6/15/2010		3/28/2012	10,641	10,952				0	-311
94	X	U.S. TREASURY NOTE 4.25%	912828BR0		6/15/2010		5/18/2012	84,668	87,613				0	-2,945
95	X	U.S. TREASURY NOTE 4.25%	912828BR0		7/29/2009		5/18/2012	58,210	59,132				0	-922
96	X	U.S. TREASURY NOTE 4.25%	912828BR0		7/29/2009		6/6/2012	15,658	16,127				0	-469
97	X	TSV INFL X NB 2.375% 1/15/	912828GD6		1/5/2009		6/25/2012	13,180	11,205				0	1,975
98	X	COMCAST CORP 5.9%	20030NAL5		10/28/2009		6/26/2012	5,789	5,382				0	377
99	X	COMCAST CORP 5.9%	20030NAL5		10/28/2009		12/20/2012	5,808	5,382				0	426
100	X	COMCAST CORP 5.9%	20030NAL5		10/28/2009		12/20/2012	11,487	10,765				0	722
101	X	COMCAST CORP 5.9%	20030NAL5		3/22/2011		7/11/2012	3,143	2,981				0	162
102	X	FHLMC GOLD G06222 4.0%	3128M8G73		4/8/2011		6/15/2012	1,039	1,019				0	20
103	X	FHLMC GOLD G06222 4.0%	3128M8G73		4/8/2011		6/25/2012	84,797	59,909				0	4,888
104	X	FHLMC GOLD G18305 4.0%	3128MMKT9		12/17/2012		12/28/2012	14,934	15,109				83	-92
105	X	FHLMC GOLD G18305 4.0%	3128MMKT9		12/17/2012		12/31/2012	1,284	1,365				0	-81
106	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		2/15/2012	654	668				0	-14
107	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		3/15/2012	568	580				0	-12
108	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		4/15/2012	406	414				0	-8
109	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		5/15/2012	739	754				0	-15
110	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		6/15/2012	483	493				0	-10
111	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		7/15/2012	809	826				0	-17
112	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		8/8/2012	10,834	10,336				0	598
113	X	FHLMC GOLD G91186 5.0%	3128P7J79		1/22/2009		8/15/2012	649	663				0	-14
114	X	FHLMC GOLD J16933 3.0%	3128PWZ21		6/6/2012		8/10/2012	3,404	3,554				0	-150
115	X	FHLMC GOLD J16933 3.0%	3128PWZ21		6/6/2012		8/10/2012	100,327	99,849				0	478
116	X	FHLMC GOLD J16933 3.0%	3128PWZ21		6/6/2012		8/15/2012	3,346	3,493				0	-147
117	X	FHLMC GOLD J16933 3.0%	3128PWZ21		7/11/2012		8/15/2012	48	50				0	-2
118	X	FHLMC GOLD J16933 3.0%	3128PWZ21		7/11/2012		9/15/2012	323	335				0	-12
119	X	FHLMC GOLD J16933 3.0%	3128PWZ21		7/11/2012		10/15/2012	243	252				0	-9
120	X	FHLMC GOLD J16933 3.0%	3128PWZ21		7/11/2012		11/15/2012	168	174				0	-6
121	X	FHLMC GOLD J16933 3.0%	3128PWZ21		7/11/2012		12/15/2012	91	95				0	-4
122	X	FHLMC GOLD J16933 3.0%	3128PWZ21		7/11/2012		12/31/2012	188	205				0	-17
123	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		2/15/2012	3,230	3,332				0	-102
124	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		3/15/2012	765	809				0	-24
125	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		4/15/2012	1,948	2,009				0	-61
126	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		5/15/2012	738	761				0	-23
127	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		6/15/2012	2,320	2,393				0	-73
128	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		7/15/2012	1,004	1,036				0	-32
129	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		8/15/2012	2,312	2,388				0	-73
130	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		10/15/2012	1,945	2,008				0	-61
131	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		11/15/2012	928	957				0	-29
132	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		12/15/2012	1,679	1,732				0	-53
133	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		1/15/2012	60	62				0	-2
134	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		2/15/2012	4,543	4,588				0	-43
135	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		3/15/2012	520	542				0	-22
136	X	FHLMC GOLD A82899 5.5%	312928G61		8/6/2009		4/15/2012	397	413				0	-16

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										56,652	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			Net Gain or Loss	
								Capital Gains/Losses				
								Gross Sales	Cost, Other Basis and Expenses	Depreciation		Adjustments
137	X	FHLMC GOLD A90393 5 0%			3/8/2010		4/15/2012	430	447		-17	
138	X	FHLMC GOLD A90393 5 0%			3/8/2010		5/15/2012	554	577		-23	
139	X	MAP PHARMACEUTICALS INC 56509R108			11/15/2010		8/21/2012	542	576		-34	
140	X	MAP PHARMACEUTICALS INC 56509R108			11/15/2010		8/21/2012	812	866		-54	
141	X	MAP PHARMACEUTICALS INC 56509R108			11/16/2010		8/21/2012	271	285		-14	
142	X	MAP PHARMACEUTICALS INC 56509R108			11/16/2010		8/21/2012	1,625	1,717		-92	
143	X	MAP PHARMACEUTICALS INC 56509R108			11/17/2010		8/21/2012	1,083	1,137		-54	
144	X	MAP PHARMACEUTICALS INC 56509R108			11/17/2010		8/21/2012	1,083	1,142		-59	
145	X	MAP PHARMACEUTICALS INC 56509R108			11/19/2010		8/21/2012	135	149		-14	
146	X	MARATHON OIL CORP 565849106			1/27/2012		12/3/2012	5,862	5,962		-100	
147	X	MARATHON OIL CORP 565849106			1/27/2012		12/20/2012	24,171	24,160		11	
148	X	MARKETAXESS HLDS INC 57060D108			9/9/2011		8/20/2012	1,819	1,469		150	
149	X	MARKETAXESS HLDS INC 57060D108			9/9/2011		8/21/2012	3,203	2,939		264	
150	X	MARKETAXESS HLDS INC 57060D108			9/12/2011		8/21/2012	961	880		81	
151	X	MARKETAXESS HLDS INC 57060D108			9/12/2011		8/21/2012	641	580		61	
152	X	MARKETAXESS HLDS INC 57060D108			9/13/2011		8/21/2012	320	294		26	
153	X	MASSACHUSETTS ST 4 2% 57582PNK2			11/2/2011		10/25/2012	22,691	20,035		2,656	
154	X	MATTEL INC 577061102			9/23/2011		7/24/2012	2,747	2,073		674	
155	X	MEAD JOHNSON NUTRITION 582839106			10/29/2011		12/3/2012	2,726	2,945		-219	
156	X	MEAD JOHNSON NUTRITION 582839106			10/29/2011		12/20/2012	12,562	13,981		-1,429	
157	X	MEDICIS PHARMACEUTICAL 584690309			3/25/2011		3/2/2012	2,397	2,182		215	
158	X	MEDICIS PHARMACEUTICAL 584690309			3/25/2011		3/2/2012	925	845		80	
159	X	MEDICIS PHARMACEUTICAL 584690309			3/28/2011		3/2/2012	1,952	1,775		177	
160	X	MEDICIS PHARMACEUTICAL 584690309			3/29/2011		3/2/2012	2,602	2,365		237	
161	X	ARUBA NETWORKS INC 043176106			2/19/2011		5/10/2012	166	310		-144	
162	X	ARUBA NETWORKS INC 043176106			3/1/2011		5/10/2012	1,491	2,602		-1,111	
163	X	ARUBA NETWORKS INC 043176106			11/19/2011		5/10/2012	994	1,347		-353	
164	X	ASHLAND INC 044209104			12/5/2012		3/1/2012	4,472	4,482		-10	
165	X	ASHLAND INC 044209104			12/22/2011		3/1/2012	3,194	2,885		309	
166	X	ASHLAND INC 044209104			12/22/2011		3/30/2012	12,203	11,539		664	
167	X	ASHLAND INC 044209104			12/22/2011		3/30/2012	1,220	1,144		76	
168	X	AT&T CORP 049513104			12/21/2010		5/10/2012	3,093	4,850		-1,857	
169	X	AT&T CORP 049513104			12/21/2010		5/10/2012	75	126		-51	
170	X	AT&T CORP 049513104			6/2/2011		5/10/2012	1,052	2,080		-1,028	
171	X	AT&T CORP 049513104			12/21/2010		5/10/2012	1,879	3,018		-1,139	
172	X	AT&T CORP 049513104			12/21/2010		8/20/2012	905	1,811		-906	
173	X	AT&T CORP 049513104			12/21/2010		8/21/2012	2,769	5,432		-2,663	
174	X	AVNET INC 053807103			12/23/2011		8/20/2012	3,348	3,119		229	
175	X	AVNET INC 053807103			12/22/2011		8/21/2012	5,010	4,652		358	
176	X	AVNET INC 053807103			12/23/2011		8/21/2012	4,342	4,055		287	
177	X	B & T CORPORATION 054937107			11/8/2011		7/19/2012	30,584	23,070		7,514	
178	X	B & T CORPORATION 054937107			9/23/2011		7/19/2012	76,142	49,339		26,803	
179	X	B & T CORPORATION 054937107			9/23/2011		12/3/2012	3,339	2,477		862	
180	X	B & T CORPORATION 054937107			9/23/2011		12/20/2012	15,398	10,735		4,663	
181	X	BNY MELLON SM/MID CAP-M 05569M442			12/15/2008		8/30/2012	509,194	423,211		85,983	
182	X	BNY MELLON SM/MID CAP-M 05569M442			9/22/2011		8/30/2012	122,034	110,874		11,060	
183	X	BNY MELLON INTERMEDIATE 05569M814			6/28/2012		12/3/2012	150,000	149,209		791	
184	X	BNY MELLON INTERMEDIATE 05569M814			6/28/2012		12/20/2012	400,000	400,911		-911	
185	X	BNY MELLON EMERGING MKT 05569M855			11/20/2008		9/5/2012	1,051,811	955,800		95,811	
186	X	BNY MELLON EMERGING MKT 05569M855			12/22/2008		9/5/2012	888,665	581,587		325,078	
187	X	BNY MELLON EMERGING MKT 05569M855			12/10/2008		9/5/2012	268,200	295,962		-27,662	
188	X	BNY MELLON EMERGING MKT 05569M855			12/22/2009		9/5/2012	18,072	19,579		-1,507	
189	X	BNY MELLON EMERGING MKT 05569M855			12/10/2010		9/5/2012	120,620	152,000		-31,380	
190	X	BNY MELLON EMERGING MKT 05569M855			12/1/2010		9/5/2012	42,604	54,015		-11,411	
191	X	BNY MELLON EMERGING MKT 05569M855			12/1/2010		9/5/2012	10,681	13,541		-2,860	
192	X	BNY MELLON EMERGING MKT 05569M855			3/16/2011		9/5/2012	93,960	115,000		-21,040	
193	X	BNY MELLON EMERGING MKT 05569M855			9/22/2011		9/5/2012	238,446	233,735		4,711	
194	X	BNY MELLON EMERGING MKT 05569M855			12/19/2011		9/5/2012	54,470	53,633		837	
195	X	BNY MELLON EMERGING MKT 05569M855			12/20/2011		9/5/2012	134,125	129,119		5,006	
196	X	COMMVAULT SYSTEMS INC 204166102			3/22/2011		8/20/2012	2,078	1,481		597	
197	X	COMMVAULT SYSTEMS INC 204166102			3/22/2011		8/21/2012	3,600	2,591		1,009	
198	X	COMMVAULT SYSTEMS INC 204166102			8/26/2011		8/21/2012	2,057	1,334		723	
199	X	COMMVAULT SYSTEMS INC 204166102			2/23/2011		8/21/2012	514	340		174	
200	X	CONCUR TECHNOLOGIES INC 206708109			6/14/2012		8/20/2012	2,875	2,571		304	
201	X	CONCUR TECHNOLOGIES INC 206708109			6/14/2012		8/21/2012	9,396	8,357		1,039	
202	X	COOPER COS INC 216648402			4/16/2012		8/20/2012	3,266	3,329		-63	
203	X	COOPER COS INC 216648402			9/16/2011		8/21/2012	9,805	9,577		228	
204	X	RABOBANK NEDERLAND 5 21685WCJ4			5/17/2011		8/31/2012	5,861	4,921		940	
								23,874,156	0	22,184,191	0	1,689,965

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										56,652					
Check "X" to include in Part IV		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
205	X	RABOBANK NEDERLAND 52	21685WCJ4			5/17/2011		12/20/2012	11,764	9,843				0	1,921
206	X	COSTCO WHSL CORP NEW	22160K105			9/23/2011		12/3/2012	4,810	3,805				0	1,005
207	X	COSTCO WHSL CORP NEW	22160K105			9/23/2011		12/20/2012	19,789	16,544				0	3,255
208	X	CRANE CO	224399105			7/28/2011		1/7/2012	982	1,033				0	-51
209	X	CRANE CO	224399105			7/28/2011		1/7/2012	985	1,033				0	-48
210	X	CRANE CO	224399105			8/7/2011		1/12/2012	480	530				0	-40
211	X	CRANE CO	224399105			7/26/2011		1/12/2012	480	516				0	-26
212	X	CRANE CO	224399105			7/26/2011		6/13/2012	370	516				0	-146
213	X	CRANE CO	224399105			7/26/2011		6/13/2012	2,957	4,047				0	-1,090
214	X	MEDICIS PHARMACEUTICAL	584690309			3/28/2011		3/2/2012	1,383	1,244				0	139
215	X	MEDICIS PHARMACEUTICAL	584690309			3/28/2011		3/2/2012	311	278				0	33
216	X	MEDICIS PHARMACEUTICAL	584690309			3/28/2011		3/2/2012	3,318	2,980				0	338
217	X	MEDICIS PHARMACEUTICAL	584690309			3/29/2011		3/2/2012	518	487				0	51
218	X	MERCK & CO INC	58933Y105			6/4/2012		9/25/2012	61,020	50,451				0	10,569
219	X	MERCK & CO INC	58933Y105			12/15/2011		9/25/2012	29,832	23,827				0	6,005
220	X	MERCK & CO INC	58933Y105			12/15/2011		9/26/2012	134,442	107,222				0	27,220
221	X	MERCK & CO INC	58933Y105			12/16/2011		10/24/2012	918	724				0	194
222	X	MERCK & CO INC	58933Y105			11/10/2011		10/24/2012	5,966	4,556				0	1,410
223	X	METLIFE INC	59156R108			1/27/2012		12/3/2012	4,671	4,980				0	-289
224	X	METLIFE INC	59156R108			1/27/2012		12/20/2012	18,227	19,131				0	-904
225	X	MET LIFE GLOB FNDG 7 717	59156RAT5			5/27/2009		6/25/2012	6,357	5,234				0	1,123
226	X	MET LIFE GLOB FNDG 7 717	59156RAT5			5/27/2009		8/31/2012	6,483	5,234				0	1,249
227	X	MET LIFE GLOB FNDG 7 717	59156RAT5			2/12/2009		12/20/2012	13,089	10,213				0	2,876
228	X	MICROS SYS INC	594901100			4/14/2011		8/20/2012	3,347	3,564				0	-217
229	X	MICROS SYS INC	594901100			4/14/2011		8/21/2012	10,042	10,692				0	-650
230	X	MICROCHIP TECHNOLOGY IN	595017104			1/18/2012		4/3/2012	1,838	1,897				0	-58
231	X	MICROCHIP TECHNOLOGY IN	595017104			1/18/2012		9/26/2012	183	185				0	-22
232	X	EATON CORP PLC	G29183103			11/30/2012		12/20/2012	31,128	28,443				0	1,685
233	X	EVEREST RE GROUP LTD	G3223R108			6/14/2012		8/20/2012	2,726	2,698				0	28
234	X	EVEREST RE GROUP LTD	G3223R108			6/14/2012		8/21/2012	8,453	8,300				0	153
235	X	FRESH DEL MONTE PRODUC	G36738105			5/14/2012		8/20/2012	749	753				0	-4
236	X	FRESH DEL MONTE PRODUC	G36738105			5/8/2012		8/21/2012	989	976				0	13
237	X	FRESH DEL MONTE PRODUC	G36738105			5/8/2012		8/21/2012	494	490				0	4
238	X	FRESH DEL MONTE PRODUC	G36738105			5/9/2012		8/21/2012	1,236	1,222				0	14
239	X	FRESH DEL MONTE PRODUC	G36738105			5/8/2012		8/21/2012	989	980				0	9
240	X	FRESH DEL MONTE PRODUC	G36738105			5/10/2012		8/21/2012	247	247				0	0
241	X	FRESH DEL MONTE PRODUC	G36738105			5/10/2012		8/21/2012	494	495				0	-1
242	X	FRESH DEL MONTE PRODUC	G36738105			5/11/2012		8/21/2012	742	748				0	-6
243	X	FRESH DEL MONTE PRODUC	G36738105			5/14/2012		8/21/2012	989	1,004				0	-15
244	X	FRESH DEL MONTE PRODUC	G36738105			5/14/2012		8/21/2012	484	497				0	-3
245	X	FRESH DEL MONTE PRODUC	G36738105			7/8/2012		8/21/2012	1,878	1,876				0	102
246	X	INGERSOLL-RAND PLC	G47791101			2/16/2012		12/3/2012	8,273	5,233				0	1,040
247	X	INGERSOLL-RAND PLC	G47791101			2/16/2012		12/20/2012	21,437	17,842				0	3,795
248	X	INVESCO LTD	G491BT108			7/19/2012		12/3/2012	6,702	6,079				0	623
249	X	INVESCO LTD	G491BT108			7/19/2012		12/20/2012	24,470	20,839				0	3,631
250	X	INVESCO LTD	G491BT108			9/23/2011		12/20/2012	1,842	1,110				0	732
251	X	KOSMOS ENERGY LTD	G5315B107			8/21/2012		10/16/2012	1,409	1,206				0	203
252	X	KOSMOS ENERGY LTD	G5315B107			8/21/2012		10/17/2012	5,578	4,823				0	758
253	X	KOSMOS ENERGY LTD	G5315B107			8/20/2012		10/18/2012	2,559	2,203				0	356
254	X	KOSMOS ENERGY LTD	G5315B107			8/21/2012		10/18/2012	930	804				0	126
255	X	MARVELL TECH GROUP LTD	G5876H105			8/20/2012		12/13/2012	997	1,256				0	-259
256	X	MARVELL TECH GROUP LTD	G5876H105			8/21/2012		12/13/2012	3,156	4,003				0	-847
257	X	SEAGATE TECHNOLOGY	G7945M107			9/23/2011		3/28/2012	10,280	4,008				0	6,272
258	X	VALIDUS HOLDINGS LTD	G9319H102			12/21/2011		6/19/2012	4,063	3,945				0	118
259	X	VALIDUS HOLDINGS LTD	G9319H102			12/21/2011		6/20/2012	5,907	5,765				0	142
260	X	VALIDUS HOLDINGS LTD	G9319H102			4/4/2012		8/20/2012	871	622				0	49
261	X	BNY MELLON EMERGING MKT	05569M855			3/26/2012		9/5/2012	155,870	175,375				0	-19,505
262	X	BNY MELLON INTERNATIONAL	05569M871			9/22/2011		3/26/2012	115,535	99,634				0	15,901
263	X	FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		10/25/2012	825	886				0	-61
264	X	FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		11/25/2012	783	841				0	-58
265	X	FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		12/25/2012	685	738				0	-51
266	X	FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		12/28/2012	14,462	14,410				0	52
267	X	FNMA POOL AL0201 5.0%	3138EGGK4			4/15/2011		12/31/2012	310	333				0	-23
268	X	FNMA POOL AL0573 3.5%	3138EGGK4			8/2/2011		2/8/2012	62,102	60,855				0	1,147
269	X	FNMA POOL AL0573 3.5%	3138EGGK4			8/2/2011		2/25/2012	1,575	1,628				0	-53
270	X	FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		9/25/2012	1,838	1,931				0	-93
271	X	FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		9/25/2012	1,236	1,299				0	-63
272	X	FNMA POOL AL1946 3.5%	3138EJEU8			6/14/2012		10/25/2012	1,232	1,295				0	-63
Totals									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
Capital Gains/Losses									23,874,156		22,184,191		1,689,965		
Other sales									0		0		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										23,874,156		22,184,191		1,689,965	
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	
273	X FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		11/25/2012	114	120				0	-6	
274	X FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		12/25/2012	3,057	3,213				0	-156	
275	X FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		12/31/2012	1,764	1,854				0	-90	
276	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		2/25/2012	2,100	2,200				0	-100	
277	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		2/25/2012	2,387	2,501				0	-114	
278	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		3/25/2012	2,525	2,645				0	-120	
279	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		4/25/2012	2,573	2,695				0	-122	
280	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		5/25/2012	2,590	2,713				0	-123	
281	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		6/25/2012	3,175	3,326				0	-151	
282	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		7/25/2012	2,767	2,898				0	-131	
283	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		8/25/2012	3,013	3,157				0	-144	
284	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		9/25/2012	3,543	3,711				0	-168	
285	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		10/25/2012	2,621	2,745				0	-124	
286	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		11/25/2012	2,939	3,078				0	-139	
287	X FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		12/25/2012	3,308	3,465				0	-157	
288	X FED NATL MTGE ASSN 3 0%	31398AY2			8/13/2009		8/31/2012	5,275	4,986				0	289	
289	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		2/25/2012	730	752				0	-22	
290	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		3/25/2012	452	466				0	-14	
291	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		4/25/2012	397	409				0	-12	
292	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		5/25/2012	743	765				0	-22	
293	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		6/25/2012	1,459	1,501				0	-42	
294	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		7/25/2012	266	273				0	-7	
295	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		8/25/2012	487	501				0	-14	
296	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		9/25/2012	676	696				0	-20	
297	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		10/25/2012	385	397				0	-12	
298	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		11/25/2012	896	922				0	-26	
299	X FNMA POOL 982301 4 5%	31414CRW0			5/20/2009		12/25/2012	492	506				0	-14	
300	X CRANE CO	224398105			7/25/2011		6/14/2012	1,838	2,525				0	-687	
301	X CRANE CO	224399105			7/25/2011		6/14/2012	735	1,000				0	-265	
302	X CRANE CO	224399105			10/10/2011		6/14/2012	2,205	2,338				0	-133	
303	X CREE INC	225447101			4/18/2012		6/14/2012	3,192	4,402				0	-1,210	
304	X CREE INC	225447101			5/10/2012		6/14/2012	456	634				0	-178	
305	X CREE INC	225447101			5/10/2012		6/14/2012	3,647	5,121				0	-1,474	
306	X CYPRESS SEMICONDUCTOR	232806109			11/12/2010		3/26/2012	8,193	7,963				0	230	
307	X CYPRESS SEMICONDUCTOR	232806109			12/10/2010		3/26/2012	158	181				0	-23	
308	X CYPRESS SEMICONDUCTOR	232806109			2/18/2011		3/26/2012	3,781	5,129				0	-1,348	
309	X CYPRESS SEMICONDUCTOR	232806109			2/24/2011		3/26/2012	158	222				0	-64	
310	X CYTEC INDS INC	232820100			3/1/2012		5/18/2012	2,843	3,050				0	-207	
311	X CYTEC INDS INC	232820100			2/8/2012		5/18/2012	1,137	1,145				0	-8	
312	X CYTEC INDS INC	232820100			2/8/2012		8/20/2012	3,900	3,434				0	466	
313	X CYTEC INDS INC	232820100			2/8/2012		8/21/2012	11,030	9,729				0	1,301	
314	X DFA EMERG MKTS CORE EQUITY	233203421			9/5/2012		12/3/2012	200,000	187,759				0	12,241	
315	X DEERE & CO	244198105			9/23/2011		2/16/2012	130,066	107,181				0	22,885	
316	X DENBURY RES INC NEW	247916208			8/20/2012		10/16/2012	501	474				0	27	
317	X DENBURY RES INC NEW	247916208			8/21/2012		10/16/2012	1,336	1,271				0	65	
318	X GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		11/10/2012	146	150				0	-4	
319	X GECMC 2004-C3 A3 4 865%	36828QHV1			2/1/2010		11/10/2012	110	113				0	-3	
320	X GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		11/10/2012	132	136				0	-4	
321	X GECMC 2004-C3 A3 4 865%	36828QHV1			2/1/2010		12/10/2012	62	63				0	-1	
322	X GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		12/10/2012	74	76				0	-2	
323	X GEN-PROBE INC NEW	368661103			3/2/2012		4/30/2012	12,256	10,262				0	1,994	
324	X GEN-PROBE INC NEW	368661103			3/5/2012		4/30/2012	3,268	2,740				0	528	
325	X GENERAL ELECTRIC COMPANY	369604103			11/20/2008		12/3/2012	4,174	2,552				0	1,622	
326	X GENERAL ELECTRIC COMPANY	369604103			11/20/2008		12/20/2012	16,631	10,080				0	6,551	
327	X GENERAL ELEC CAP CORP 5	369622SM8			2/22/2012		8/25/2012	5,578	5,437				0	142	
328	X GENERAL ELEC CAP CORP 5	369622SM8			2/22/2012		8/30/2012	5,736	5,437				0	289	
329	X GENERAL ELEC CAP CORP 5	369622SM8			2/22/2012		12/20/2012	11,570	10,874				0	696	
330	X GENERAL ELEC CAP CRP 5 6	369673GH5			11/19/2008		2/22/2012	11,452	9,442				0	2,010	
331	X GENERAL ELEC CAP CRP 5 6	369673GH5			1/22/2009		2/22/2012	11,452	9,536				0	1,916	
332	X CRANE CO	224398105			7/25/2011		6/14/2012	735	1,012				0	-277	
333	X GENERAL ELEC CAP CRP 5 6	369673GH5			5/5/2009		2/22/2012	28,631	23,315				0	5,316	
334	X GENERAL ELEC CAP CRP 5 6	369673GH5			5/7/2009		2/22/2012	17,179	14,170				0	3,009	
335	X VALIUS HOLDINGS LTD	G9319H102			12/22/2011		8/20/2012	2,348	2,171				0	177	
336	X VALIUS HOLDINGS LTD	G9319H102			12/22/2011		8/21/2012	8,006	7,445				0	561	
337	X VALIUS HOLDINGS LTD	G9319H102			4/3/2012		8/21/2012	1,334	1,236				0	98	
338	X WILLIS GROUP HOLDINGS PLC	G96666105			6/10/2010		2/17/2012	680	631				0	49	
339	X WILLIS GROUP HOLDINGS PLC	G96666105			6/10/2010		2/17/2012	3,401	3,161				0	240	
340	X WILLIS GROUP HOLDINGS PLC	G96666105			6/24/2010		2/17/2012	3,061	2,809				0	252	

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

Totals														
Capital Gains/Losses														
Other sales														
Gross Sales														
23,874,156														
0														
Cost, Other Basis and Expenses														
22,184,191														
0														
Net Gain or Loss														
1,689,965														
0														
Amount														
56,652														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Check "x" to include in Part IV	Description	CUSIP #	Purchaser	Check "x" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
341	WEATHERFORD INTL LTD	H27013103			2/9/2012		4/3/2012	6,441	7,778				0	-1,338
342	NOBLE CORPORATION	H5833N103			2/10/2012		9/27/2012	105,504	115,151				0	-9,647
343	TRANSOCEAN LTD	H8817H100			3/26/2012		8/20/2012	3,448	3,952				0	-504
344	TRANSOCEAN LTD	H8817H100			3/26/2012		8/21/2012	6,413	7,339				0	-926
345	TRANSOCEAN LTD	H8817H100			4/3/2012		8/21/2012	1,480	1,646				0	-166
346	FHLMC GOLD A90393	312938NJB			3/8/2010		6/15/2012	359	374				0	-15
347	FHLMC GOLD A90393	312938NJB			3/8/2010		7/15/2012	449	467				0	-18
348	FHLMC GOLD A90393	312938NJB			3/8/2010		8/15/2012	1,086	1,141				0	-45
349	FHLMC GOLD A90393	312938NJB			3/8/2010		9/15/2012	1,749	1,821				0	-72
350	FHLMC GOLD A90393	312938NJB			3/8/2010		10/15/2012	1,446	1,505				0	-59
351	FHLMC GOLD A90393	312938NJB			3/8/2010		11/15/2012	1,047	1,091				0	-44
352	FHLMC GOLD A90393	312938NJB			3/8/2010		12/15/2012	678	706				0	-28
353	FHLMC GOLD A90393	312938NJB			3/8/2010		12/31/2012	378	394				0	-16
354	FHLMC GOLD A92821	312941D20			7/22/2010		2/15/2012	971	1,031				0	-60
355	FHLMC GOLD A92821	312941D20			7/22/2010		3/15/2012	1,187	1,281				0	-94
356	FHLMC GOLD A92821	312941D20			7/22/2010		4/15/2012	895	1,057				0	-162
357	FHLMC GOLD A92821	312941D20			7/22/2010		5/15/2012	784	832				0	-48
358	FHLMC GOLD A92821	312941D20			7/22/2010		6/15/2012	1,135	1,206				0	-71
359	FHLMC GOLD A92821	312941D20			7/22/2010		6/25/2012	11,897	11,782				0	115
360	FHLMC GOLD A92821	312941D20			7/22/2010		7/15/2012	627	666				0	-39
361	FHLMC GOLD A92821	312941D20			7/22/2010		8/15/2012	894	949				0	-55
362	FHLMC GOLD A92821	312941D20			7/22/2010		9/15/2012	1,147	1,218				0	-71
363	FHLMC GOLD A92821	312941D20			7/22/2010		10/15/2012	1,144	1,215				0	-71
364	FHLMC GOLD A92821	312941D20			7/22/2010		11/15/2012	1,057	1,122				0	-65
365	FHLMC GOLD A92821	312941D20			7/22/2010		12/15/2012	737	763				0	-26
366	FHLMC GOLD A92821	312941D20			7/22/2010		12/31/2012	904	960				0	-56
367	FHLMC GOLD A95160	312943WV1			4/8/2011		2/15/2012	638	625				0	13
368	FHLMC GOLD A95160	312943WV1			4/8/2011		3/15/2012	1,009	888				0	21
369	FHLMC GOLD A95160	312943WV1			4/8/2011		4/15/2012	1,256	1,231				0	25
370	FHLMC GOLD A95160	312943WV1			4/8/2011		5/15/2012	1,049	1,028				0	21
371	FHLMC GOLD A95160	312943WV1			4/8/2011		6/15/2012	771	756				0	15
372	FHLMC GOLD A95160	312943WV1			4/8/2011		6/25/2012	42,656	39,438				0	3,218
373	FHLMC GOLD A95828	312944PM7			12/17/2010		2/15/2012	784	799				0	-15
374	FHLMC GOLD A95828	312944PM7			12/17/2010		5/15/2012	1,683	1,714				0	-31
375	FHLMC GOLD A95828	312944PM7			12/17/2010		3/15/2012	1,181	1,204				0	-23
376	FHLMC GOLD A95828	312944PM7			12/17/2010		6/15/2012	858	874				0	-16
377	FHLMC GOLD A95828	312944PM7			12/17/2010		4/15/2012	1,493	1,522				0	-29
378	FHLMC GOLD A95828	312944PM7			12/17/2010		6/25/2012	83,176	78,974				0	4,202
379	SBA COMMUNICATIONS CORP	783881106			5/10/2012		8/21/2012	3,619	3,185				0	424
380	SBA COMMUNICATIONS CORP	783881106			5/10/2012		8/21/2012	6,635	5,708				0	927
381	S E I INVESTMENTS COMPANY	784117103			8/21/2012		9/18/2012	2,469	2,451				0	18
382	SM ENERGY COMPANY	78454L100			8/22/2011		1/18/2012	1,500	1,673				0	-173
383	SM ENERGY COMPANY	78454L100			8/22/2011		2/9/2012	6,109	6,692				0	-583
384	SM ENERGY COMPANY	78454L100			8/26/2011		2/9/2012	1,527	1,428				0	99
385	SM ENERGY COMPANY	78454L100			8/26/2011		3/30/2012	6,393	6,425				0	-32
386	S P X CORP	784635104			4/16/2012		8/20/2012	3,274	3,806				0	-532
387	S P X CORP	784635104			4/16/2012		8/21/2012	661	761				0	-100
388	S P X CORP	784635104			6/25/2012		8/21/2012	5,946	6,059				0	-113
389	S P X CORP	784635104			6/25/2012		8/21/2012	3,864	3,740				0	224
390	SVB FINANCIAL GROUP	78486Q101			2/10/2012		8/20/2012	2,928	2,884				0	44
391	SVB FINANCIAL GROUP	78486Q101			2/10/2012		8/21/2012	9,961	9,805				0	156
392	SXC HEALTH SOLUTIONS CO	78505P100			1/18/2012		1/18/2012	1,887	1,654				0	233
393	SXC HEALTH SOLUTIONS CO	78505P100			1/22/2011		4/27/2012	3,659	2,206				0	1,452
394	SXC HEALTH SOLUTIONS CO	78505P100			1/22/2011		5/18/2012	1,801	1,103				0	698
395	SXC HEALTH SOLUTIONS CO	78505P100			1/21/2011		5/18/2012	4,503	2,276				0	2,227
396	SALESFORCE.COM INC	79466L302			9/23/2011		1/18/2012	29,779	33,707				0	-3,928
397	SALESFORCE.COM INC	79466L302			3/1/2012		12/3/2012	5,537	5,069				0	468
398	SALESFORCE.COM INC	79466L302			3/1/2012		12/20/2012	24,481	20,855				0	3,626
399	SCHEN HENRY INC	808407102			4/30/2012		8/20/2012	3,105	3,096				0	9
400	SCHEN HENRY INC	808407102			5/6/2012		8/20/2012	1,553	1,549				0	4
401	SCHEN HENRY INC	808407102			4/27/2012		8/21/2012	779	772				0	7
402	SCHEN HENRY INC	808407102			4/30/2012		8/21/2012	13,246	13,107				0	139
403	SCHLUMBERGER LTD	806857108			3/9/2012		9/21/2012	29,092	29,873				0	-781
404	SCHLUMBERGER LTD	806857108			3/9/2012		12/3/2012	4,975	5,362				387	0
405	SCHLUMBERGER LTD	806857108			3/9/2012		12/20/2012	17,745	19,150				1,404	-1
406	SCHLUMBERGER LTD	806857108			12/14/2012		8/20/2012	6,368	6,216				0	172
407	SEMTECH CORP	816850101			12/22/2011		8/20/2012	2,272	2,279				0	-7
408	SEMTECH CORP	816850101			12/22/2011		8/21/2012	7,072	7,091				0	-19

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										56,652		Capital Gains/Losses										23,874,156		22,184,191		1,689,965			
										0		Other sales										0		0		0		0	
Check "x" to include in Part IV	Description	CUSIP #	Purchaser	Check "x" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss															
409	X SEMPRA ENERGY	816851109			9/23/2011		12/3/2012	5,495	3,978				0	1,517															
410	X SEMPRA ENERGY	816851109			9/23/2011		12/12/2012	32,203	22,377				0	9,826															
411	X SEMPRA ENERGY	816851109			9/23/2011		12/20/2012	17,273	11,934				0	5,339															
412	X GENERAL MILLS INC 5.65%	3703348H6			12/9/2009		2/24/2012	11,993	9,991				0	2,002															
413	X GENERAL MILLS INC 5.65%	3703348H6			5/21/2009		2/24/2012	5,997	5,160				0	837															
414	X GENERAL MILLS INC 5.65%	3703348H6			4/23/2010		2/24/2012	5,997	5,437				0	560															
415	X GENUINE PARTS CO	372460105			9/23/2011		9/14/2012	3,807	2,912				0	895															
416	X GENUINE PARTS CO	372460105			9/23/2011		9/24/2012	6,229	4,854				0	1,375															
417	X GENUINE PARTS CO	372460105			9/23/2011		9/24/2012	5,597	4,368				0	1,229															
418	X GILEAD SCIENCES INC	375558103			10/20/2011		12/3/2012	6,723	3,663				0	3,060															
419	X GILEAD SCIENCES INC	375558103			10/20/2011		12/20/2012	25,060	13,838				0	11,222															
420	X GOLDMAN SACHS GRP 6.7	38141GFD1			3/8/2011		6/25/2012	15,069	15,025				0	44															
421	X GOLDMAN SACHS GRP 6.7	38141GFD1			3/8/2011		12/20/2012	5,647	5,008				0	639															
422	X GOLDMAN SACHS GRP 6.7	38141GFD1			2/9/2010		12/20/2012	5,647	4,850				0	797															
423	X GREEN MOUNTAIN COFFEE R	393122106			8/26/2011		5/3/2012	3,261	12,652				0	-9,391															
424	X GREEN MOUNTAIN COFFEE R	393122106			3/31/2012		5/3/2012	1,003	2,733				0	-1,730															
425	X GREENHILL & CO INC	395259104			10/12/2011		2/10/2012	3,237	2,396				0	842															
426	X GREENHILL & CO INC	395259104			10/12/2011		4/27/2012	1,169	1,023				0	146															
427	X GREENHILL & CO INC	395259104			10/12/2011		4/27/2012	3,507	3,080				0	427															
428	X GREENHILL & CO INC	395259104			10/13/2011		4/27/2012	778	663				0	116															
429	X GREENHILL & CO INC	395259104			10/13/2011		4/27/2012	390	328				0	62															
430	X GREENHILL & CO INC	395259104			10/13/2011		4/27/2012	3,507	2,982				0	525															
431	X GREENHILL & CO INC	395259104			8/21/2012		9/18/2012	1,569	1,281				0	278															
432	X GREENHILL & CO INC	395259104			8/21/2012		10/16/2012	2,459	2,152				0	307															
433	X GULFPORT ENERGY CORP	402635304			10/7/2011		3/1/2012	9,533	6,717				0	2,816															
434	X HHS HLDS CORP	404251101			5/18/2012		8/20/2012	3,651	2,430				0	1,221															
435	X TSY INFL IX NIB 2.375% 7/15/1	912828G06			1/5/2009		8/30/2012	13,269	11,182				0	2,087															
436	X TSY INFL IX NIB 1.375% 7/15/1	912828J01			5/5/2009		8/25/2012	12,175	10,310				0	1,865															
437	X TSY INFL IX NIB 1.375% 7/15/1	912828J01			1/5/2009		8/25/2012	18,344	14,803				0	3,441															
438	X TSY INFL IX NIB 1.375% 7/15/1	912828J01			1/5/2009		12/20/2012	12,398	9,985				0	2,535															
439	X US TREAS INFL INDX 1.375%	912828MF4			6/23/2010		6/25/2012	12,706	10,856				0	1,850															
440	X US TREAS INFL INDX 1.375%	912828MF4			6/23/2010		12/20/2012	12,706	10,919				0	1,787															
441	X U.S. TREASURY NOTE 1.75%	912828NP1			9/8/2010		6/21/2012	57,196	55,808				0	1,388															
442	X U.S. TREASURY NOTE 1.75%	912828NP1			7/29/2010		8/21/2012	15,599	15,059				0	540															
443	X U.S. TREASURY NOTE 0.75%	912828NU0			10/27/2010		2/8/2012	25,184	25,129				0	55															
444	X U.S. TREASURY NOTE 0.75%	912828NU0			10/27/2010		2/23/2012	15,108	15,077				0	31															
445	X U.S. TREASURY NOTE 0.75%	912828NU0			10/27/2010		2/24/2012	115,822	115,593				0	229															
446	X U.S. TREASURY NOTE 0.75%	912828NU0			10/27/2010		2/24/2012	5,035	5,026				0	9															
447	X U.S. TREASURY NOTE 0.75%	912828NY2			9/24/2010		2/24/2012	5,037	5,009				0	28															
448	X U.S. TREASURY NOTE 0.75%	912828NY2			9/14/2010		2/29/2012	45,332	44,987				0	365															
449	X U.S. TREASURY NOTE 0.75%	912828NY2			9/24/2010		2/29/2012	25,184	25,046				0	138															
450	X U.S. TREASURY NOTE 0.5%	912828PB0			10/12/2010		2/29/2012	55,202	54,885				0	317															
451	X U.S. TREASURY NOTE 0.5%	912828PB0			10/13/2010		2/29/2012	20,073	19,954				0	119															
452	X U.S. TREASURY NOTE 1.0%	912828PQ7			1/25/2011		6/6/2012	25,293	24,976				0	317															
453	X U.S. TREASURY NOTE 1.0%	912828PQ7			1/21/2011		6/7/2012	15,173	14,974				0	199															
454	X U.S. TREASURY NOTE 1.0%	912828PQ7			1/25/2011		6/21/2012	40,647	40,172				0	475															
455	X U.S. TREASURY NOTE 1.25%	912828PZ7			3/23/2011		6/28/2012	10,159	10,043				0	116															
456	X U.S. TREASURY NOTE 1.25%	912828PZ7			3/23/2011		6/29/2012	15,236	15,057				0	179															
457	X U.S. TREASURY NOTE 1.25%	912828PZ7			3/23/2011		8/8/2012	5,078	5,019				0	59															
458	X U.S. TREASURY NOTE 1.25%	912828PZ7			3/23/2011		8/30/2012	50,775	50,190				0	585															
459	X U.S. TREASURY NOTE 1.25%	312944PM7			12/17/2010		7/15/2012	700	713				0	-13															
460	X FILMC GOLD A85828 4.5%	312944PM7			12/17/2010		8/15/2012	597	608				0	-11															
461	X FILMC GOLD A85828 4.5%	312944PM7			12/17/2010		9/15/2012	1,157	1,178				0	-22															
462	X FILMC GOLD A85828 4.5%	312944PM7			12/17/2010		10/15/2012	886	902				0	-16															
463	X MICROCHIP TECHNOLOGY IN	595017104			1/18/2012		9/26/2012	1,142	1,293				0	-151															
464	X MICROCHIP TECHNOLOGY IN	595017104			9/23/2011		9/26/2012	818	767				0	49															
465	X MOHAWK INDS INC	608190104			1/11/2012		4/25/2012	13,405	13,164				0	241															
466	X MOHAWK INDS INC	60855R100			4/27/2012		8/20/2012	3,272	3,447				0	-175															
467	X MOHAWK INDS INC	60855R100			4/27/2012		8/21/2012	5,010	5,303				0	-293															
468	X MOLINA HEALTHCARE INC	60855R100			4/30/2012		8/21/2012	4,759	5,027				0	-268															
469	X MONDELEZ INTERNATIONAL	609207105			10/10/2012		12/20/2012	26,261	27,635				0	-1,374															
470	X MONDELEZ INTERNATIONAL	609207105			10/10/2012		12/3/2012	6,426	6,840				0	-414															
471	X MONSTER BEVERAGE CORP	611740101			7/15/2011		2/10/2012	2,036	1,493				0	543															
472	X MONSTER BEVERAGE CORP	611740101			7/15/2011		8/20/2012	120	79				0	41															
473	X MONSTER BEVERAGE CORP	611740101			6/2/2011		8/20/2012	2,880	1,737				0	1,153															
474	X MONSTER BEVERAGE CORP	611740101			6/2/2011		8/21/2012	9,202	5,500				0	3,702															
475	X MORGAN STANLEY GLOB 4	61748AAE6			5/6/2009		6/25/2012	20,191	19,097				0	1,094															

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

Totals														
Capital Gains/Losses														
Other sales														
Gross Sales														
23,874,156														
0														
Cost, Other Basis and Expenses														
22,184,191														
0														
Net Gain or Loss														
1,689,965														
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Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions	56,652
Short Term CG Distributions	0

Long Term CG Distributions	56,652
Short Term CG Distributions	0

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

Totals										Capital Gains/Losses		Cost, Other Basis and Expenses		Net Gain or Loss	
Amount										Other sales		23,874,156		1,689,965	
Long Term CG Distributions										0		0		0	
Short Term CG Distributions										0		22,184,191		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	
681	X DREYFUS OPPORTUNISTIC S	26200C403			12/8/2011		12/20/2012	2,243	1,801				0	442	
682	X DREYFUS OPPORTUNISTIC S	26200C403			12/10/2009		12/20/2012	37,757	29,878				0	7,879	
683	X DREYFUSNEWTON INTERN E	26203E604			12/14/2011		3/26/2012	22,405	19,156				0	3,249	
684	X DREYFUSNEWTON INTERN E	26203E604			12/19/2011		3/26/2012	30,858	26,384				0	4,474	
685	X DREYFUSNEWTON INTERN E	26203E604			11/20/2008		3/26/2012	33,110	24,150				0	8,960	
686	X DREYFUSNEWTON INTERN E	26203E604			11/20/2008		6/28/2012	80,000	63,472				0	16,528	
687	X DUKE ENERGY CORP	26441C105			9/28/2011		12/12/2012	97,970	93,103				0	4,867	
688	X DUKE ENERGY CORP	26441C204			9/23/2011		7/17/2012	44	39				0	5	
689	X E M C CORP MASS	268648102			5/2/2011		1/18/2012	24,804	31,232				0	-6,428	
690	X E M C CORP MASS	268648102			5/2/2011		1/15/2012	11,631	13,345				0	-1,714	
691	X E M C CORP MASS	268648102			6/1/2012		1/15/2012	42,316	39,848				0	2,468	
692	X E M C CORP MASS	268648102			9/23/2011		1/15/2012	37,119	30,402				0	6,717	
693	X E M C CORP MASS	268648102			7/16/2009		1/17/2012	13,053	7,288				0	5,765	
694	X E M C CORP MASS	268648102			9/23/2011		1/17/2012	3,448	2,838				0	610	
695	X E M C CORP MASS	268648102			7/16/2009		1/17/2012	16,747	9,347				0	7,400	
696	X E M C CORP MASS	268648102			7/16/2009		12/3/2012	2,480	1,375				0	1,105	
697	X E M C CORP MASS	268648102			7/16/2009		12/20/2012	4,916	2,812				0	2,104	
698	X E M C CORP MASS	268648102			7/17/2009		12/20/2012	5,692	3,017				0	2,675	
699	X E Q T CORP	26884L109			5/2/2011		1/4/2012	1,537	1,570				0	37	
700	X E Q T CORP	26884L109			10/21/2011		1/4/2012	1,840	2,022				0	-382	
701	X HNS HLDGS CORP	40425J101			5/18/2012		8/21/2012	10,546	7,048				0	3,498	
702	X HSBG FINANCE CORP 5.0%	40429CCS9			3/25/2010		6/25/2012	10,705	10,380				0	325	
703	X HSBG FINANCE CORP 5.0%	40429CCS9			4/28/2009		6/25/2012	5,353	4,620				0	733	
704	X HSBG FINANCE CORP 5.0%	40429CCS9			4/28/2009		8/28/2012	47,886	41,582				0	6,304	
705	X HSBG FINANCE CORP 5.0%	40429CCS9			6/28/2012		9/30/2012	5,654	5,427				0	227	
706	X HSN INC	404303109			5/18/2012		8/20/2012	3,584	2,950				0	634	
707	X HSN INC	404303109			5/18/2012		8/21/2012	10,273	8,480				0	1,793	
708	X HALLIBURTON CO	406216101			3/9/2012		9/21/2012	27,408	26,743				0	666	
709	X HALLIBURTON CO	406216101			3/9/2012		12/3/2012	4,301	4,574				0	-273	
710	X HALLIBURTON CO	406216101			3/9/2012		12/20/2012	20,336	20,409				0	-73	
711	X HAWAIIAN ELECTRIC INDS IN	419970100			8/20/2012		11/27/2012	2,204	2,460				0	-256	
712	X HEALTH NET INC COMMON S	42222G108			3/8/2012		4/27/2012	4,334	4,755				0	-421	
713	X HEALTH NET INC COMMON S	42222G108			3/5/2012		4/30/2012	1,414	1,537				0	-123	
714	X HEALTH NET INC COMMON S	42222G108			3/6/2012		4/30/2012	707	750				0	-43	
715	X HEALTH NET INC COMMON S	42222G108			3/7/2012		4/30/2012	707	782				0	-55	
716	X HEALTH NET INC COMMON S	42222G108			3/8/2012		4/30/2012	1,060	1,189				0	-129	
717	X HEALTH NET INC COMMON S	42222G108			3/8/2012		4/30/2012	353	396				0	-43	
718	X HEALTH NET INC COMMON S	42222G108			3/8/2012		4/30/2012	2,474	2,758				0	-284	
719	X HELIX ENERGY SOLUTIONS	42330P107			8/21/2012		9/18/2012	4,913	4,843				0	70	
720	X HEWLETT-PACKARD CO 3.1	428236B08			12/6/2011		8/9/2012	5,170	4,990				0	180	
721	X HEWLETT-PACKARD CO 3.1	428236B08			12/6/2011		8/28/2012	10,280	9,979				0	311	
722	X HEWLETT-PACKARD CO 2.6%	428236BW2			3/7/2012		8/15/2012	9,889	9,988				0	-109	
723	X HEWLETT-PACKARD CO 2.6%	428236BW2			3/7/2012		9/6/2012	9,877	9,998				0	-121	
724	X HIGHWOODS PROPERTIES IN	431284108			8/21/2012		10/16/2012	1,845	1,668				0	-23	
725	X HOLLYFRONTIER CORP	436108108			3/6/2012		4/16/2012	7,902	9,035				0	-1,133	
726	X HOLLYFRONTIER CORP	436108108			3/23/2012		4/16/2012	878	1,035				0	-157	
727	X HOLLYFRONTIER CORP	436108108			3/23/2012		4/16/2012	3,219	3,800				0	-581	
728	X HOME DEPOT INC	437076102			9/23/2011		8/10/2012	5,178	3,286				0	1,883	
729	X HOME DEPOT INC	437076102			9/23/2011		8/10/2012	15,303	9,558				0	5,745	
730	X HOME DEPOT INC	437076102			9/23/2011		12/3/2012	7,816	3,955				0	3,861	
731	X HOME DEPOT INC	437076102			9/23/2011		12/20/2012	28,433	15,161				0	13,272	
732	X HONEYWELL INTL INC	438516106			11/20/2008		6/19/2012	15,839	11,701				0	4,138	
733	X HONEYWELL INTL INC	438516106			11/20/2008		12/3/2012	4,861	1,933				0	2,928	
734	X HONEYWELL INTL INC	438516106			11/20/2008		12/20/2012	21,821	8,214				0	13,607	
735	X HORNBECK OFFSHORE SVCS	440543106			3/1/2012		5/31/2012	1,982	2,470				0	-488	
736	X HORNBECK OFFSHORE SVCS	440543106			3/1/2012		8/20/2012	2,093	2,058				0	35	
737	X HORNBECK OFFSHORE SVCS	440543106			3/1/2012		8/21/2012	6,307	6,175				0	132	
738	X HOST HOTELS & RESORTS IN	44107P104			4/24/2009		8/20/2012	3,557	1,855				0	1,702	
739	X HOST HOTELS & RESORTS IN	44107P104			4/24/2009		8/21/2012	6,206	3,234				0	2,972	
740	X FILMC POOL Q04584 4.5%	3132GKX03			1/17/2011		10/15/2012	2,238	2,373				0	-135	
741	X FILMC POOL Q04584 4.5%	3132GKX03			1/17/2011		11/15/2012	45	48				0	-3	
742	X FILMC POOL Q04584 4.5%	3132GKX03			1/17/2011		11/15/2012	43	46				0	-3	
743	X FILMC POOL Q04584 4.5%	3132GKX03			1/17/2011		12/15/2012	1,384	1,467				0	-83	
744	X FILMC POOL Q04584 4.5%	3132GKX03			1/17/2011		12/31/2012	46	49				0	-3	
745	X FILMC GOLD POOL Q12834 3	3132HPHK3			11/21/2012		12/28/2012	10,395	10,480				0	-85	
746	X FILMC GOLD POOL Q12834 3	3132HPHK3			11/21/2012		12/31/2012	360	378				0	-18	
747	X FED HOME LOAN BANK 3.62	3133XSAE8			3/19/2010		2/29/2012	31,600	31,659				0	-59	
748	X FED HOME LOAN BANK 3.62	3133XSAE8			11/19/2008		3/28/2012	21,014	19,859				0	1,155	

Table 1

Variable	Mean	SD	Min	Max
Age	67.8	9.2	50	85
Gender	Male			
Marital status	Married			
Educational level	High school			
Occupation	Retired			
Health status	Good			
Social support	Low			
Depression	Low			
Anxiety	Low			
Stress	Low			
Life satisfaction	Low			
Quality of life	Low			
Physical health	Low			
Mental health	Low			
Social functioning	Low			
Overall well-being	Low			

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		
Long Term CG Distributions									Amount		Capital Gains/Losses									
Short Term CG Distributions									56,652		Other sales									
									0		23,874,156									
									0		22,184,191									
									0		1,689,965									
817	X	SKYWORKS SOLUTIONS INC	8308BM102			3/26/2012		8/21/2012	7,709	7,473									236	
818	X	SKYWORKS SOLUTIONS INC	8308BM102			6/14/2012		8/21/2012	5,040	4,682									358	
819	X	SMITHFIELD FOODS INC	832248108			8/21/2012		8/21/2012	8,241	5,990									251	
820	X	SMITHFIELD FOODS INC	832248108			8/20/2012		12/13/2012	4,505	3,827									678	
821	X	SMITHFIELD FOODS INC	832248108			8/21/2012		12/13/2012	6,757	5,797									960	
822	X	SONOCO PRODUCTS CO	835495102			3/9/2012		8/20/2012	523	590									-67	
823	X	SONOCO PRODUCTS CO	835495102			3/8/2012		8/20/2012	2,247	2,516									-269	
824	X	SONOCO PRODUCTS CO	835495102			3/6/2012		8/21/2012	1,544	1,667									-123	
825	X	SONOCO PRODUCTS CO	835495102			3/6/2012		8/21/2012	617	666									-49	
826	X	SONOCO PRODUCTS CO	835495102			3/7/2012		8/21/2012	1,544	1,669									-125	
827	X	SONOCO PRODUCTS CO	835495102			3/7/2012		8/21/2012	2,161	2,349									-188	
828	X	SONOCO PRODUCTS CO	835495102			3/8/2012		8/21/2012	617	689									-72	
829	X	SONOCO PRODUCTS CO	835495102			3/8/2012		8/21/2012	2,161	2,405									-244	
830	X	SOUTHWESTERN ENERGY CO	845467109			9/27/2012		12/30/2012	4,588	4,540									28	
831	X	SOUTHWESTERN ENERGY CO	845467109			9/27/2012		12/30/2012	23,613	24,095									0	
832	X	STATE STREET CORP	857471103			9/23/2011		4/27/2012	43,970	29,600									14,370	
833	X	SPECTRUM BRANDS HOLDIN	84763R101			4/19/2012		7/6/2012	2,011	2,049									-38	
834	X	STATE STREET CORP	857471103			7/19/2012		12/30/2012	5,383	4,982									391	
835	X	STATE STREET CORP	857471103			7/19/2012		12/30/2012	24,139	21,632									2,507	
836	X	STEEL DYNAMICS INC	858118100			10/25/2011		3/1/2012	12,651	10,416									2,235	
837	X	DREYFUS SELECT MGR S/C	86271F578			4/28/2011		12/20/2012	40,000	39,265									735	
838	X	BRISTOL-MYERS SQUIBB CO	110122108			4/18/2012		8/13/2012	43,704	47,024									-3,320	
839	X	SPECTRA ENERGY CORP-WI	847560109			9/23/2011		6/8/2012	11,417	10,061									1,356	
840	X	SPECTRUM BRANDS HOLDIN	84763R101			4/17/2012		6/28/2012	962	1,039									-77	
841	X	SPECTRUM BRANDS HOLDIN	84763R101			4/17/2012		6/28/2012	960	1,039									-79	
842	X	SPECTRUM BRANDS HOLDIN	84763R101			4/17/2012		6/28/2012	321	346									-25	
843	X	SPECTRUM BRANDS HOLDIN	84763R101			4/17/2012		6/28/2012	2,922	3,116									-184	
844	X	SPECTRUM BRANDS HOLDIN	84763R101			4/16/2012		6/28/2012	325	345									-20	
845	X	SPECTRUM BRANDS HOLDIN	84763R101			4/16/2012		6/28/2012	975	1,034									-59	
846	X	SPECTRUM BRANDS HOLDIN	84763R101			4/16/2012		7/2/2012	653	689									-36	
847	X	SPECTRUM BRANDS HOLDIN	84763R101			4/16/2012		7/3/2012	660	689									-29	
848	X	SPECTRUM BRANDS HOLDIN	84763R101			4/18/2012		7/5/2012	2,675	2,741									-66	
849	X	SPECTRUM BRANDS HOLDIN	84763R101			4/18/2012		7/6/2012	671	685									-32	
850	X	SPECTRUM BRANDS HOLDIN	84763R101			4/18/2012		7/6/2012	671	683									-14	
851	X	SPECTRUM BRANDS HOLDIN	84763R101			12/16/2011		8/13/2012	3,721	4,045									-324	
852	X	BRISTOL-MYERS SQUIBB CO	110122108			9/27/2012		12/30/2012	5,155	5,631									476	
853	X	BROADCOM CORP CL A	111320107			9/27/2012		12/30/2012	23,765	24,988									-1,223	
854	X	BROADCOM CORP CL A	111320107			10/24/2011		2/10/2012	225	188									37	
855	X	BRUNSWICK CORP	117043109			10/24/2011		2/10/2012	2,247	1,877									370	
856	X	BRUNSWICK CORP	117043109			10/24/2011		3/2/2012	1,378	1,080									288	
857	X	BRUNSWICK CORP	117043109			10/21/2011		3/2/2012	5,052	3,950									1,102	
858	X	BRUNSWICK CORP	117043109			10/21/2011		3/2/2012	1,148	899									249	
859	X	BRUNSWICK CORP	117043109			10/24/2011		3/2/2012	2,526	2,064									462	
860	X	BRUNSWICK CORP	117043109			9/8/2010		1/11/2012	1,356	1,470									-114	
861	X	CBRE GROUP INC	125041109			6/24/2009		8/21/2012	4,334	2,120									2,214	
862	X	HOST HOTELS & RESORTS IN	44107P104			5/24/2012		5/30/2012	10,351	10,255									96	
863	X	US TREASURY NOTE 2.0%	912828RR3			5/24/2012		5/30/2012	10,351	10,245									106	
864	X	US TREASURY NOTE 2.0%	912828RR3			5/24/2012		8/20/2012	25,695	26,101									-406	
865	X	US TREASURY NOTE 0.875%	912828RU6			11/30/2011		6/7/2012	35,351	34,859									492	
866	X	US TREASURY NOTE 0.875%	912828RU6			11/30/2011		6/25/2012	30,314	29,878									435	
867	X	US TREASURY NOTE 0.25%	912828RZ5			1/13/2012		6/25/2012	29,921	29,915									6	
868	X	US TREASURY NOTE 0.25%	912828RZ5			1/13/2012		8/31/2012	19,999	19,943									56	
869	X	US TREASURY NOTE 2.0%	912828SF8			2/24/2012		4/4/2012	29,347	30,055									-708	
870	X	US TREASURY NOTE 2.0%	912828SF8			2/24/2012		4/5/2012	9,826	10,018									-192	
871	X	US TREASURY NOTE 2.0%	912828SF8			2/24/2012		4/24/2012	55,152	55,101									51	
872	X	US TREASURY NOTE 2.0%	912828SF8			2/24/2012		8/20/2012	20,483	20,037									458	
873	X	US TREASURY NOTE 2.0%	912828SF8			2/24/2012		8/20/2012	20,493	20,569									-76	
874	X	US TREASURY NOTE 1.375%	912828SH4			2/29/2012		8/25/2012	78,667	74,854									3,813	
875	X	US TREASURY NOTE 1.375%	912828SH4			2/29/2012		8/30/2012	15,384	14,971									413	
876	X	US TREASURY NOTE 1.375%	912828SH4			2/29/2012		9/31/2012	15,428	14,971									457	
877	X	US TREASURY NOTE 0.375%	912828SP6			4/11/2012		8/31/2012	25,064	24,859									205	
878	X	US TREASURY NOTE 1.25%	912828ST8			5/18/2012		7/2/2012	25,415	25,147									268	
879	X	US TREASURY NOTE 1.25%	912828ST8			5/18/2012		8/30/2012	5,079	5,029									50	
880	X	US TREASURY NOTE 1.25%	912828ST8			5/18/2012		8/31/2012	25,473	25,147									326	
881	X	US TREASURY NOTE 1.25%	912828ST8			9/21/2012		9/10/2012	5,078	5,029									49	
882	X	US TREASURY NOTE 1.25%	912828ST8			9/21/2012		9/25/2012	5,077	5,059									18	
883	X	US TREASURY NOTE 1.25%	912828ST8			9/21/2012		11/27/2012	20,326	20,234									92	

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										23,874,156		22,184,191		1,689,965	
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	
885	X U.S. TREASURY NOTE 1.25%	912828ST8			9/21/2012		12/4/2012	15,318	15,176				0	142	
886	X U.S. TREASURY NOTE 1.25%	912828ST8			5/18/2012		12/4/2012	25,530	25,147				0	383	
887	X U.S. TREASURY NOTE 1.25%	912828ST8			5/18/2012		12/20/2012	30,363	30,176				0	187	
888	X U.S. TREASURY NOTE 1.75%	912828SV3			7/11/2012		8/20/2012	48,937	51,154				0	-1,217	
889	X U.S. TREASURY NOTE 1.75%	912828SV3			6/7/2012		8/20/2012	14,981	15,112				0	-131	
890	X U.S. TREASURY NOTE 1.75%	912828SV3			6/7/2012		9/10/2012	15,186	15,112				0	74	
891	X U.S. TREASURY NOTE 1.75%	912828SV3			10/25/2012		11/27/2012	5,071	4,988				0	83	
892	X U.S. TREASURY N/B 0.75%	912828TB6			7/24/2012		9/26/2012	25,191	25,222				0	-31	
893	X U.S. TREASURY N/B 0.75%	912828TB6			9/6/2012		10/2/2012	5,038	5,026				0	12	
894	X U.S. TREASURY N/B 0.75%	912828TB6			8/15/2012		10/2/2012	10,080	9,984				0	96	
895	X U.S. TREASURY N/B 0.75%	912828TB6			9/6/2012		10/2/2012	5,040	5,026				0	14	
896	X U.S. TREASURY NOTE 0.25%	912828TK6			8/24/2012		8/31/2012	9,984	9,970				0	14	
897	X U.S. TREASURY NOTE 0.25%	912828TK6			9/14/2012		12/20/2012	9,976	9,961				0	15	
898	X U.S. TREASURY NOTE 0.25%	912828TK6			8/24/2012		12/20/2012	24,938	24,925				0	13	
899	X U.S. TREASURY NOTE 0.25%	912828TK6			8/20/2012		12/20/2012	44,891	44,787				0	104	
900	X E.O.T. CORP	26884L109			5/2/2011		1/4/2012	4,921	4,710				0	211	
901	X EAST WEST BANCORP INC	27579R104			1/3/2011		2/10/2012	3,524	3,169				0	355	
902	X EAST WEST BANCORP INC	27579R104			1/3/2011		8/20/2012	1,973	1,783				0	190	
903	X EAST WEST BANCORP INC	27579R104			1/3/2011		8/20/2012	877	790				0	87	
904	X EAST WEST BANCORP INC	27579R104			1/3/2011		8/21/2012	9,078	8,094				0	985	
905	X EASTMAN CHEM CO	277432100			1/26/2012		3/1/2012	2,156	1,902				0	254	
906	X EASTMAN CHEM CO	277432100			1/26/2012		5/10/2012	4,515	4,280				0	235	
907	X EASTMAN CHEM CO	277432100			1/25/2012		5/10/2012	1,505	1,402				0	103	
908	X EASTMAN CHEM CO	277432100			1/25/2012		5/10/2012	6,977	7,010				0	-33	
909	X EASTMAN CHEMICAL CO 3.6%	277432ANQ			5/30/2012		6/26/2012	5,078	4,989				0	89	
910	X EATON CORP ACTION	278058102			1/1/2001		12/5/2012	16,013	13,773				0	44,053	
911	X ABLOMED INC	003654100			5/24/2011		3/2/2012	1,223	1,084				0	139	
912	X ABLOMED INC	003654100			5/24/2011		3/2/2012	408	387				0	41	
913	X ABLOMED INC	003654100			5/24/2011		3/2/2012	1,631	1,428				0	203	
914	X ABLOMED INC	003654100			5/20/2011		3/5/2012	611	536				0	75	
915	X ABLOMED INC	003654100			5/20/2011		3/5/2012	1,427	1,248				0	179	
916	X ABLOMED INC	003654100			5/23/2011		3/5/2012	1,622	1,426				0	196	
917	X ABLOMED INC	003654100			5/23/2011		3/5/2012	811	475				0	336	
918	X ABLOMED INC	003654100			8/26/2011		3/6/2012	391	233				0	158	
919	X ABLOMED INC	003654100			8/26/2011		3/6/2012	1,172	670				0	502	
920	X ABLOMED INC	003654100			10/19/2011		3/6/2012	195	118				0	77	
921	X ABLOMED INC	003654100			5/26/2011		3/6/2012	1,756	1,069				0	687	
922	X ABLOMED INC	003654100			5/26/2011		3/6/2012	5,072	3,080				0	1,992	
923	X ACME PACKET INC	004764108			7/30/2010		1/4/2012	5,115	5,976				0	-761	
924	X ACME PACKET INC	004764108			1/3/2011		1/4/2012	511	760				0	-249	
925	X ACME PACKET INC	004764108			8/20/2012		11/27/2012	1,528	1,433				0	95	
926	X ADVANCED AUTO PTS INC	00751Y106			8/20/2012		11/27/2012	5,347	5,023				0	324	
927	X ADVANTAGE GLOBAL ALPHA	007565302			8/30/2012		12/20/2012	175,000	171,081				0	3,919	
928	X AFFILIATED MANAGERS GRO	008252108			12/21/2010		8/20/2012	4,241	3,656				0	585	
929	X AFFILIATED MANAGERS GRO	008252108			12/21/2010		8/20/2012	13,029	11,170				0	1,859	
930	X AGILENT TECHNOLOGIES INC	00846U101			9/23/2011		9/23/2012	92,968	76,960				0	16,008	
931	X AIR PRODS & CHEMS INC	009158106			9/23/2011		4/3/2012	38,469	31,759				0	6,710	
932	X AIR PRODS & CHEMS INC	009158106			9/23/2011		12/3/2012	3,264	3,025				0	239	
933	X AIR PRODS & CHEMS INC	009158106			9/23/2011		12/3/2012	13,568	12,099				0	1,469	
934	X AIR PRODS & CHEMS INC	009158106			9/23/2011		12/3/2012	2,120	1,753				0	367	
935	X ALASKA AIR GROUP INC	011659109			8/21/2012		11/27/2012	6,444	7,432				0	-988	
936	X ALBEMARLE CORP	012653101			3/1/2012		8/20/2012	1,830	2,027				0	-197	
937	X ALBEMARLE CORP	012653101			3/1/2012		8/21/2012	5,366	6,081				0	-695	
938	X ALBEMARLE CORP	012653101			3/1/2012		1/18/2012	8,672	8,378				0	294	
939	X ALEXANDRIA REAL ESTATE E	015271109			10/25/2011		10/2/2012	13,633	14,226				0	-593	
940	X ALEXANDRIA REAL ESTATE E	015271109			10/25/2011		10/2/2012	37,883	28,697				0	9,186	
941	X AT&T INC	00206R102			11/20/2008		10/15/2012	1,410	1,535				0	-125	
942	X ALLIANCE DATA SYS CORP	018581108			5/5/2010		3/1/2012	2,805	1,757				0	1,048	
943	X ALLIANCE DATA SYS CORP	018581108			5/5/2010		3/26/2012	19,242	11,611				0	7,631	
944	X ALLIANCE DATA SYS CORP	018581108			6/14/2010		3/26/2012	2,532	1,378				0	1,154	
945	X FNMA POOL AH3620 3.5%	3138A5AW2			1/19/2011		2/25/2012	1,334	1,346				0	-12	
946	X FNMA POOL AH3620 3.5%	3138A5AW2			1/19/2011		3/25/2012	694	670				0	-24	
947	X FNMA POOL AH3620 3.5%	3138A5AW2			1/19/2011		4/25/2012	935	943				0	-8	
948	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		5/25/2012	1,084	1,084				0	-10	
949	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		6/25/2012	828	837				0	-9	
950	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		7/25/2012	1,390	1,403				0	-13	
951	X FNMA POOL AH3620 3.5%	3138A5AW2			1/19/2011		8/25/2012	1,712	1,728				0	-16	
952	X FNMA POOL AH3620 3.5%	3138A5AW2			1/19/2011		8/25/2012	1,712	1,728				0	-16	

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		Cost, Other Basis and Expenses			
								Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
Long Term CG Distributions								23,874,156		22,184,191		1,689,965	
Short Term CG Distributions								0		0		0	
953	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		9/25/2012	773	780			0	-7
954	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		10/25/2012	667	673			0	-6
955	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		11/25/2012	906	915			0	-9
956	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		12/25/2012	1,501	1,515			0	-14
957	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		12/28/2012	15,567	14,873			0	694
958	X FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		12/31/2012	889	897			0	-8
959	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		2/25/2012	186	195			0	-9
960	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		3/25/2012	1,957	2,057			0	-100
961	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		4/25/2012	1,680	1,766			0	-86
962	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		5/25/2012	849	892			0	-43
963	X FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		6/25/2012	635	668			0	-33
964	X CBRE GROUP INC	12504L109			9/8/2010		11/1/2012	7,630	8,137			0	-507
965	X CBRE GROUP INC	12504L109			10/10/2011		11/1/2012	3,900	3,250			0	650
966	X CF INDUSTRIES HOLDINGS INC	125269100			10/7/2011		3/6/2012	7,820	6,205			0	1,615
967	X CF INDUSTRIES HOLDINGS INC	125269100			10/21/2011		3/6/2012	4,420	3,959			0	461
968	X CF INDUSTRIES HOLDINGS INC	125269100			11/18/2011		3/6/2012	3,230	2,911			0	319
969	X C M S ENERGY CORP	125886100			6/14/2012		8/20/2012	2,806	2,839			0	-33
970	X C M S ENERGY CORP	125886100			6/14/2012		8/21/2012	8,134	8,260			0	-146
971	X CONSECO FINANCIAL GROUP	12621E103			3/4/2010		8/20/2012	731	459			0	272
972	X CONSECO FINANCIAL GROUP	12621E103			3/4/2010		8/20/2012	2,194	1,275			0	919
973	X CONSECO FINANCIAL GROUP	12621E103			3/4/2010		8/20/2012	10,603	6,324			0	4,279
974	X CONSECO FINANCIAL GROUP	12621E103			3/5/2010		8/20/2012	548	351			0	197
975	X CONSECO FINANCIAL GROUP	12621E103			4/3/2012		8/20/2012	548	474			0	74
976	X CONSECO FINANCIAL GROUP	12621E103			4/4/2012		8/20/2012	457	392			0	65
977	X CRH AMERICA INC 5.3%	12626PAE3			3/25/2010		6/26/2012	5,204	5,308			0	-104
978	X CRH AMERICA INC 5.3%	12626PAE3			7/22/2009		6/26/2012	10,409	9,903			0	506
979	X CABOT CORP	127055101			3/1/2012		8/20/2012	3,674	4,148			0	-474
980	X CABOT CORP	127055101			3/1/2012		8/21/2012	7,703	8,711			0	-1,008
981	X CABOT CORP	127055101			3/6/2012		8/21/2012	2,834	3,043			0	-109
982	X CABOT OIL & GAS CORP CL A	127097103			10/21/2011		1/18/2012	1,343	1,411			0	-68
983	X CABOT OIL & GAS CORP CL A	127097103			11/12/2010		3/23/2012	7,147	3,807			0	3,340
984	X CADENCE DESIGN SYS INC	127387108			8/21/2012		9/18/2012	1,604	1,550			0	54
985	X CALIFORNIA ST 7.3%	13063A7D0			10/8/2009		7/9/2012	12,622	10,082			0	2,540
986	X CAMERON INTERNATIONAL CO	13342B105			9/23/2011		21/02/2012	111,323	86,404			0	24,918
987	X CARBO CERAMICS INC	140781105			5/9/2011		1/18/2012	1,712	2,233			0	-521
988	X CARBO CERAMICS INC	140781105			5/6/2011		2/9/2012	90	149			0	-59
989	X CARBO CERAMICS INC	140781105			5/6/2011		2/9/2012	1,083	1,789			0	-706
990	X CARBO CERAMICS INC	140781105			5/9/2011		2/9/2012	5,507	9,729			0	-4,222
991	X CARBO CERAMICS INC	140781105			5/24/2011		2/9/2012	90	136			0	-46
992	X CARBO CERAMICS INC	140781105			6/6/2011		2/9/2012	1,264	1,729			0	-465
993	X FNMA POOL AB5471 3.5%	31417CCH6			6/6/2012		11/25/2012	1,254	1,314			0	-80
994	X FNMA POOL AB5471 3.5%	31417CCH6			6/6/2012		12/25/2012	2,352	2,465			0	-113
995	X FNMA POOL AB5471 3.5%	31417CCH6			6/6/2012		12/28/2012	34,012	33,581			0	431
996	X FNMA POOL AB5471 3.5%	31417CCH6			6/6/2012		12/31/2012	1,381	1,447			0	-66
997	X FNMA POOL AB5894 3.0%	31417CUU7			8/6/2012		9/25/2012	464	492			0	-28
998	X FNMA POOL AB5894 3.0%	31417CUU7			8/6/2012		10/25/2012	1,018	1,078			0	-61
999	X FNMA POOL AB5894 3.0%	31417CUU7			8/6/2012		11/25/2012	489	529			0	-30
1000	X FNMA POOL AB5894 3.0%	31417CUU7			8/6/2012		12/25/2012	508	536			0	-30
1001	X FNMA POOL AB5894 3.0%	31417CUU7			8/6/2012		12/28/2012	51,350	51,563			0	-213
1002	X FNMA POOL AB5894 3.0%	31417CUU7			8/6/2012		12/31/2012	962	1,019			0	-37
1003	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		2/25/2012	359	384			0	-5
1004	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		3/25/2012	240	243			0	-3
1005	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		4/25/2012	459	466			0	-7
1006	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		5/25/2012	985	1,000			0	-15
1007	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		6/25/2012	660	670			0	-10
1008	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		7/25/2012	484	491			0	-7
1009	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		8/25/2012	626	635			0	-9
1010	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		9/25/2012	658	668			0	-29
1011	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		10/25/2012	876	990			0	-14
1012	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		11/25/2012	634	644			0	-10
1013	X FNMA POOL AC1520 4.0%	31417KV4			10/14/2009		12/11/2012	32,952	30,809			0	2,143
1014	X ENDO HEALTH SOLUTIONS INC	29264F205			3/30/2012		8/20/2012	2,923	3,500			0	-577
1015	X ENDO HEALTH SOLUTIONS INC	29264F205			3/30/2012		8/21/2012	5,177	6,222			0	-1,045
1016	X ENDO HEALTH SOLUTIONS INC	29264F205			5/8/2012		8/21/2012	4,207	4,346			0	-139
1017	X ENERGIZER HLDS INC	29266R108			8/26/2011		4/16/2012	2,868	2,985			0	-117
1018	X ENERGIZER HLDS INC	29266R108			9/7/2011		4/16/2012	2,151	2,183			0	-32
1019	X ENERGIZER HLDS INC	29266R108			12/22/2009		4/17/2012	10,804	9,300			0	1,504
1020	X ENERGIZER HLDS INC	29266R108			7/30/2010		4/17/2012	5,762	4,922			0	840

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		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										Capital Gains/Losses	Other sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1021	X	EQUINIX INC	28444U502			7/15/2011		2/10/2012	1,928	1,485							443
1022	X	EQUINIX INC	29444U502			7/15/2011		5/18/2012	1,228	792							436
1023	X	EQUINIX INC	29444U502			7/15/2011		8/20/2012	6,105	3,168							2,937
1024	X	EQUINIX INC	29444U502			7/15/2011		8/21/2012	18,336	9,405							8,931
1025	X	EXACT SCIENCES CORP	30063P105			4/17/2012		8/20/2012	1,374	1,369							5
1026	X	EXACT SCIENCES CORP	30063P105			4/16/2012		8/20/2012	1,585	1,513							72
1027	X	EXACT SCIENCES CORP	30063P105			4/16/2012		8/21/2012	3,406	3,328							78
1028	X	EXACT SCIENCES CORP	30063P105			4/16/2012		8/22/2012	4,017	4,034							-17
1029	X	EXPRESS SCRIPTS HOLDING	30219G108			6/4/2012		12/3/2012	5,359	5,092							267
1030	X	EXPRESS SCRIPTS HOLDING	30219G108			6/4/2012		12/20/2012	20,786	19,350							1,436
1031	X	EXPRESS SCRIPTS HOLDING	30219G108			10/28/2011		12/20/2012	3,828	3,265							564
1032	X	EXTRA SPACE STORAGE INC	30225T102			4/16/2012		8/20/2012	3,358	2,877							481
1033	X	EXTRA SPACE STORAGE INC	30225T102			4/16/2012		8/21/2012	10,378	8,920							1,458
1034	X	EXXON MOBIL CORP	30231G102			11/20/2008		3/9/2012	107,091	90,823							16,268
1035	X	EXXON MOBIL CORP	30231G102			11/20/2008		12/30/2012	5,258	4,291							987
1036	X	EXXON MOBIL CORP	30231G102			11/20/2008		12/20/2012	25,732	20,739							4,993
1037	X	FAMILY DLR STORES INC	307000109			7/11/2012		12/3/2012	3,518	3,482							36
1038	X	FAMILY DLR STORES INC	307000109			7/11/2012		12/20/2012	12,080	13,232							-1,152
1039	X	FULMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		2/15/2012	373	392							-19
1040	X	FULMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		3/15/2012	1,254	1,318							-65
1041	X	FULMC GOLD G30459 5.0%	3128CUQL3			10/16/2009		4/15/2012	1,546	1,627							-81
1042	X	HUBBELL INC CL B	443510201			2/9/2012		4/27/2012	1,617	1,502							115
1043	X	HUBBELL INC CL B	443510201			3/6/2012		8/20/2012	4,104	3,744							360
1044	X	HUBBELL INC CL B	443510201			2/10/2012		8/21/2012	11,588	10,440							1,128
1045	X	HUBBELL INC CL B	443510201			3/6/2012		8/21/2012	828	748							77
1046	X	HUMANA INC	444859102			9/18/2012		11/27/2012	1,949	2,098							-149
1047	X	HUNT J B TRANSPORT SERV	445658107			8/17/2011		8/20/2012	1,636	1,203							433
1048	X	HUNT J B TRANSPORT SERV	445658107			8/16/2011		8/20/2012	1,636	1,191							445
1049	X	HUNT J B TRANSPORT SERV	445658107			8/16/2011		8/21/2012	9,167	8,751							2,416
1050	X	HUNT J B TRANSPORT SERV	445658107			8/11/2011		8/21/2012	539	376							163
1051	X	HYDRO-QUEBEC 2.0%	448814J80			6/23/2011		8/20/2012	5,226	4,999							227
1052	X	HYDRO-QUEBEC 2.0%	448814J80			6/23/2011		12/20/2012	10,431	9,898							433
1053	X	I T T EDL SVCS INC	45068B109			8/20/2012		11/27/2012	519	973							-454
1054	X	I T T EDL SVCS INC	45068B109			8/21/2012		11/27/2012	1,383	2,617							-1,234
1055	X	ILLINOIS ST 4.421% 101	452151R78			1/8/2010		6/25/2012	21,030	20,000							1,030
1056	X	INFORMATICA CORP	45666Q102			3/28/2012		7/11/2012	12,293	22,119							-9,828
1057	X	INTEL CORP 2.7% 12/1	458140AM2			12/4/2012		12/20/2012	9,962	9,957							5
1058	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		1/10/2012	49,449	35,385							14,064
1059	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		1/12/2012	2,340	1,681							649
1060	X	INTERNATIONAL BUSINESS M	459200101			11/20/2008		1/12/2012	27,178	11,128							16,050
1061	X	INTERNATIONAL BUSINESS M	459200101			3/15/2012		6/12/2012	41,036	44,497							-3,461
1062	X	INTERNATIONAL BUSINESS M	459200101			9/28/2012		12/30/2012	10,058	10,991							-933
1063	X	INTERNATIONAL BUSINESS M	459200101			3/15/2012		12/20/2012	9,920	10,506							-586
1064	X	INTERNATIONAL BUSINESS M	459200101			9/28/2012		12/20/2012	30,344	32,351							-2,007
1065	X	INTERNATIONAL BUSINESS M	459200101			3/6/2012		12/20/2012	973	990							-17
1066	X	INTERNATIONAL SPEEDWAY	460335201			8/20/2012		9/18/2012	1,445	1,302							143
1067	X	INTERNATIONAL SPEEDWAY	460335201			8/21/2012		9/18/2012	4,623	4,251							372
1068	X	INVESCO MORTGAGE CAPITA	46131B100			9/28/2011		3/28/2012	1,907	1,609							298
1069	X	ISHARES S&P GSCI COMMOD	4642BR107			12/19/2011		6/21/2012	4,184	4,575							-391
1070	X	ISHARES S&P GSCI COMMOD	4642BR107			6/22/2008		6/21/2012	194,318	198,281							-3,973
1071	X	ITC HOLDINGS CORP	465685105			8/26/2010		4/27/2012	3,909	2,963							946
1072	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		7/25/2012	2,076	2,183							-107
1073	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		8/25/2012	1,871	1,967							-96
1074	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		9/25/2012	781	821							-40
1075	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		10/25/2012	186	196							-10
1076	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		12/25/2012	2,478	2,605							-127
1077	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		12/25/2012	3,601	3,786							-185
1078	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		12/28/2012	57,422	55,733							1,689
1079	X	FNMA POOL AH4794 5% 2/14	3138A6KG4			3/4/2011		12/31/2012	425	447							-22
1080	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		2/25/2012	1,980	2,003							-23
1081	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		3/25/2012	916	927							-11
1082	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		4/25/2012	704	712							-8
1083	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		5/25/2012	1,577	1,596							-19
1084	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		6/25/2012	354	358							-4
1085	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		7/25/2012	730	738							-8
1086	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		8/25/2012	964	976							-12
1087	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		9/25/2012	2,101	2,125							-24
1088	X	FNMA POOL AH8932 4.5%	3138AAAS7			2/16/2011		10/25/2012	72	73							-1

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

Long Term CG Distributions										Amount		Short Term CG Distributions	
										56,652	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			Net Gain or Loss		
								Gross Sales Price	Cost or Other Basis	Valuation Method		Expense of Sale and Cost of Improvements	Depreciation
1089	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		11/21/2012	47,213	44,356		0	2,857	
1090	X FNMA POOL AH8932 4.5%	3138AA4S7			2/16/2011		11/25/2012	2,273	2,300		0	-27	
1091	X PEPSCO INC 4.5% 1/1	713448BN7			1/11/2010		6/25/2012	5,740	4,983		0	757	
1092	X PEPSCO INC 4.5% 1/1	713448BN7			1/11/2010		12/20/2012	11,602	9,866		0	1,636	
1093	X PETROBRAS INTL FIN C 5.375	71645WAR2			1/28/2011		6/26/2012	5,387	5,058		0	329	
1094	X PETROBRAS INTL FIN C 5.375	71645WAR2			1/28/2011		6/28/2012	10,758	10,071		0	687	
1095	X PETROBRAS INTL FIN C 5.375	71645WAR2			1/28/2011		6/28/2012	5,379	5,058		0	321	
1096	X PETROBRAS INTL FIN C 5.375	71645WAR2			1/20/2011		6/28/2012	10,758	9,980		0	778	
1097	X PFIZER INC	717081103			9/23/2011		4/19/2012	3,579	2,787		0	792	
1098	X PFIZER INC	717081103			11/20/2008		12/30/2012	8,521	4,946		0	3,575	
1099	X PFIZER INC	717081103			11/20/2008		12/30/2012	35,534	20,365		0	15,169	
1100	X PHILIP MORRIS INTERNAT-W	718172109			10/28/2011		12/30/2012	5,403	4,344		0	1,059	
1101	X PHILIP MORRIS INTERNAT-W	718172109			10/28/2011		12/20/2012	19,854	16,652		0	3,202	
1102	X PIER 1 IMPORTS INC	720279108			12/22/2011		5/18/2012	3,534	3,139		0	395	
1103	X PIER 1 IMPORTS INC	720279108			12/22/2011		5/18/2012	461	411		0	50	
1104	X PIER 1 IMPORTS INC	720279108			12/23/2011		5/18/2012	4,916	4,402		0	514	
1105	X PILGRIM'S PRIDE CORP	72147K108			5/24/2012		7/9/2012	185	240		55	0	
1106	X PILGRIM'S PRIDE CORP	72147K108			5/13/2012		7/10/2012	179	260		0	-81	
1107	X PILGRIM'S PRIDE CORP	72147K108			5/11/2012		7/10/2012	239	347		0	-108	
1108	X PILGRIM'S PRIDE CORP	72147K108			5/22/2012		7/10/2012	239	318		80	1	
1109	X PILGRIM'S PRIDE CORP	72147K108			5/10/2012		7/11/2012	229	353		0	-124	
1110	X PILGRIM'S PRIDE CORP	72147K108			5/22/2012		7/11/2012	916	1,273		357	0	
1111	X PILGRIM'S PRIDE CORP	72147K108			5/22/2012		7/11/2012	1,623	2,308		47	-638	
1112	X PILGRIM'S PRIDE CORP	72147K108			5/23/2012		7/11/2012	504	702		0	-198	
1113	X PILGRIM'S PRIDE CORP	72147K108			5/22/2012		7/9/2012	123	159		36	0	
1114	X PILGRIM'S PRIDE CORP	72147K108			5/22/2012		7/9/2012	245	318		74	1	
1115	X PILGRIM'S PRIDE CORP	72147K108			5/11/2012		7/10/2012	119	173		0	-54	
1116	X PILGRIM'S PRIDE CORP	72147K108			5/21/2012		7/11/2012	280	369		89	0	
1117	X PILGRIM'S PRIDE CORP	72147K108			5/18/2012		7/12/2012	684	871		0	-207	
1118	X PILGRIM'S PRIDE CORP	72147K108			5/18/2012		7/12/2012	332	437		0	-105	
1119	X PILGRIM'S PRIDE CORP	72147K108			5/21/2012		7/12/2012	166	221		0	-55	
1120	X PILGRIM'S PRIDE CORP	72147K108			5/9/2012		7/12/2012	111	184		0	-73	
1121	X PILGRIM'S PRIDE CORP	72147K108			5/9/2012		7/12/2012	885	1,452		0	-567	
1122	X PILGRIM'S PRIDE CORP	72147K108			5/9/2012		7/12/2012	276	431		0	-155	
1123	X PLAINS EXPLORATION & PR	726505100			5/18/2012		8/20/2012	1,667	1,451		0	216	
1124	X PLAINS EXPLORATION & PR	726505100			5/18/2012		8/21/2012	416	363		0	53	
1125	X FNMA POOL AC1520 4% 9/17	31417KVN4			10/14/2009		12/25/2012	621	630		0	-9	
1126	X FNMA POOL AC8586 4.0%	31417VRS4			2/11/2010		11/30/2012	12,665	12,172		0	493	
1127	X FNMA POOL MA0708 4.5%	31417YYE1			5/19/2011		2/25/2012	263	271		0	-8	
1128	X FNMA POOL MA0708 4.5%	31417YYE1			5/19/2011		3/25/2012	381	394		0	-13	
1129	X FNMA POOL MA0708 4.5%	31417YYE1			5/19/2011		4/18/2012	99,367	93,766		0	5,601	
1130	X FNMA POOL MA0708 4.5%	31417YYE1			5/19/2011		4/25/2012	352	363		0	-11	
1131	X FNMA POOL MA0708 4.5%	31417YYE1			5/19/2011		5/25/2012	415	429		0	-14	
1132	X FNMA POOL MA1200 3.0%	31418AKN7			9/17/2012		11/25/2012	95	100		0	-5	
1133	X FNMA POOL MA1200 3.0%	31418AKN7			9/17/2012		12/25/2012	110	116		0	-6	
1134	X FNMA POOL MA1200 3.0%	31418AKN7			9/17/2012		12/31/2012	148	156		0	-8	
1135	X FNMA POOL AD0207 6.0%	31418MGR7			4/26/2010		2/25/2012	976	1,041		0	-65	
1136	X FNMA POOL AD0207 6.0%	31418MGR7			4/26/2010		3/25/2012	1,020	1,088		0	-68	
1137	X FNMA POOL AD0207 6.0%	31418MGR7			4/26/2010		4/25/2012	958	1,022		0	-64	
1138	X FNMA POOL AD0207 6.0%	31418MGR7			4/26/2010		5/25/2012	1,026	1,094		0	-68	
1139	X FNMA POOL AD0207 6.0%	31418MGR7			4/26/2010		6/25/2012	1,074	1,146		0	-72	
1140	X FNMA POOL AD0207 6.0%	31418MGR7			4/26/2010		7/25/2012	1,115	1,190		0	-75	
1141	X DREYFUS SELECT MGR S/C	86271F677			12/30/2011		12/30/2012	20,702	17,397		0	3,305	
1142	X DREYFUS SELECT MGR S/C	86271F677			3/28/2012		12/20/2012	33	32		0	1	
1143	X DREYFUS SELECT MGR S/C	86271F677			1/11/2011		12/20/2012	20,003	18,745		0	1,258	
1144	X DREYFUS SELECT MGR S/C	86271F677			9/22/2011		12/20/2012	4,261	3,356		0	905	
1145	X DREYFUS PRE STRAT INTER	86271F768			12/30/2011		3/26/2012	15,293	13,508		0	1,785	
1146	X DREYFUS PRE STRAT INTER	86271F768			9/22/2011		6/28/2012	157,447	134,155		0	23,292	
1147	X SYMANTEC CORP	871503108			8/20/2012		9/18/2012	4,923	4,650		0	20,580	
1148	X SYMANTEC CORP	871503108			8/21/2012		9/16/2012	14,768	14,010		0	758	
1149	X TD AMERITRADE HLDG CO 4	87238YAB4			12/14/2009		6/25/2012	5,284	5,033		0	251	
1150	X TD AMERITRADE HLDG CO 4	87238YAB4			12/11/2009		6/25/2012	5,284	5,019		0	265	
1151	X TALEO CORP-CLASS A	87424N104			12/23/2011		2/10/2012	4,682	4,682		0	805	
1152	X TALEO CORP-CLASS A	87424N104			12/27/2011		2/10/2012	3,645	3,116		0	529	
1153	X TELEFONICA EMISIONES 5.87	87938WAH6			1/24/2012		3/20/2012	15,509	15,185		0	324	
1154	X TELEFONICA EMISIONES 5.87	87938WAJ2			3/29/2010		1/24/2012	5,119	5,310		0	-191	
1155	X TELEFONICA EMISIONES 4.94	87938WAJ2			12/13/2010		1/24/2012	10,238	10,414		0	-176	

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			Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
								Capital Gains/Losses						
								Gross Sales Price	Cost or Other Basis	Valuation Method				
1157	X	TELEFONICA EMISIONES 4 94	87938WAJ2		6/22/2009		1/25/2012	35,829	35,000				829	
1158	X	TELEFONICA EMISIONES 4 94	87938WAJ2		6/8/2010		1/25/2012	10,237	10,359				-122	
1159	X	TELEFONICA EMISIONES 5 13	87938WAM5		3/20/2012		6/25/2012	13,070	14,636				-1,566	
1160	X	TELEFONICA EMISIONES 5 13	87938WAM5		1/25/2012		12/20/2012	15,777	14,486				1,291	
1161	X	TELEPHONE AND DATA SYST	879433829		8/21/2012		11/27/2012	6,095	6,675				-580	
1162	X	TELEPHONE AND DATA SYST	879433829		8/20/2012		11/27/2012	677	730				-53	
1163	X	TELEPHONE AND DATA SYST	879433829		8/20/2012		11/28/2012	1,330	1,460				-130	
1164	X	TERADATA CORPORATION	88076M103		9/23/2011		2/10/2012	40,987	33,725				7,262	
1165	X	ITC HOLDINGS CORP	465685105		8/26/2010		4/27/2012	782	592				190	
1166	X	ITC HOLDINGS CORP	465685105		8/25/2010		6/14/2012	4,848	4,129				719	
1167	X	ITC HOLDINGS CORP	465685105		8/26/2010		6/14/2012	5,540	4,740				800	
1168	X	ITC HOLDINGS CORP	465685105		5/18/2012		6/14/2012	1,385	1,381				4	
1169	X	JP MORGAN CHASE & CO	46625H100		11/20/2008		7/19/2012	64,023	44,193				19,830	
1170	X	JP MORGAN CHASE & CO	46625H100		11/20/2008		12/30/2012	3,275	1,932				1,343	
1171	X	JP MORGAN CHASE & CO	46625H100		11/20/2008		12/30/2012	14,198	7,728				6,468	
1172	X	JP MORGAN CHASE & C 512	46625HBV1		2/17/2010		1/20/2012	31,728	31,508				220	
1173	X	JEFFERIES GROUP INC 7 75	472319AA0		1/18/2011		3/15/2012	25,000	25,000				0	
1174	X	U S TREASURY NOTE 0 75%	912828TW0		11/4/2012		12/20/2012	15,022	15,085				0	
1175	X	U S TREASURY NOTE 0 75%	912828TW0		11/23/2012		12/20/2012	35,050	35,111				-61	
1176	X	UNITED STS STL CORP NEW	912909108		3/26/2012		8/21/2012	2,716	3,619				-903	
1177	X	UNITED STS STL CORP NEW	912909108		4/30/2012		8/21/2012	2,073	2,689				-626	
1178	X	UNITED STS STL CORP NEW	912909108		4/25/2012		8/21/2012	2,765	3,344				-579	
1179	X	UNITED STS STL CORP NEW	912909108		9/23/2011		12/30/2012	5,597	4,807				790	
1180	X	UNITED TECHNOLOGIES CORP	913017109		9/23/2011		12/30/2012	22,381	19,543				3,848	
1181	X	UNIVERSAL HEALTH SERVICE	913903100		3/22/2011		5/18/2012	378	461				-83	
1182	X	UNIVERSAL HEALTH SERVICE	913903100		4/8/2011		5/18/2012	3,400	4,414				-1,014	
1183	X	UNIVERSAL HEALTH SERVICE	913903100		7/19/2010		5/18/2012	1,133	1,110				23	
1184	X	UNIVERSAL HEALTH SERVICE	913903100		8/21/2012		1/1/2012	2,235	2,028				207	
1185	X	VALERO ENERGY CORP NEW	91913Y100		9/23/2011		1/1/2012	3,029	3,021				8	
1186	X	VALERO ENERGY CORP NEW	91913Y100		9/21/2011		1/1/2012	12,875	12,742				133	
1187	X	VALERO ENERGY CORP NEW	91913Y100		4/25/2011		5/8/2012	10,759	11,331				-572	
1188	X	VALERO ENERGY CORP NEW	91913Y100		9/23/2011		8/15/2012	38,585	25,087				13,518	
1189	X	VALERO ENERGY CORP NEW	91913Y100		9/23/2011		8/27/2012	35,662	21,168				14,494	
1190	X	VALERO ENERGY CORP NEW	91913Y100		11/9/2012		12/30/2012	5,444	5,044				400	
1191	X	VALERO ENERGY CORP NEW	91913Y100		11/9/2012		12/30/2012	33,305	29,673				3,632	
1192	X	VALERO ENERGY CORP NEW	91913Y100		11/9/2012		12/30/2012	20,202	17,507				2,695	
1193	X	VALERO ENERGY CORP NEW	91913Y100		5/10/2012		8/20/2012	2,592	2,612				-20	
1194	X	VALSPAR CORP	920355104		4/16/2012		8/21/2012	8,309	7,973				336	
1195	X	VERIFONE SYSTEMS INC	92342Y109		2/10/2012		6/13/2012	9,446	13,933				-4,487	
1196	X	VERIZON COMMUNICATIONS	92343V104		11/23/2011		1/18/2012	2,720	2,490				230	
1197	X	VERIZON COMMUNICATIONS	92343V104		9/23/2011		1/18/2012	3,886	3,548				338	
1198	X	VERIZON COMMUNICATIONS	92343V104		9/23/2011		6/19/2012	28,398	24,130				4,269	
1199	X	VERIZON COMMUNICATIONS	92343V104		9/23/2011		6/19/2012	12,670	10,289				2,381	
1200	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1201	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1202	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1203	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1204	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1205	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1206	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1207	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1208	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1209	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1210	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1211	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1212	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1213	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1214	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1215	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1216	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1217	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1218	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1219	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1220	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1221	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1222	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1223	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	
1224	X	VERIZON COMMUNICATIONS	92343V104		9/26/2012		10/15/2012	1,784	1,834				-38	

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

		Amount		Totals		Net Gain or Loss								
		56,652				1,689,965								
Long Term CG Distributions		Short Term CG Distributions		Capital Gains/Losses		Other sales								
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1225	X	COMMIT TO PUR FNMA SF			2/9/2012		3/5/2012	72,395	72,376				0	19
1226	X	COMMIT TO PUR FNMA SF			5/10/2012		8/6/2012	94,303	93,486				0	837
1227	X	ALLYA 2010-3 A4 1 55% B			8/26/2010		2/10/2012	20,006	18,993				0	13
1228	X	ALTERA CORP			8/26/2011		3/9/2012	1,841	2,266				0	425
1229	X	AMARIN CORPORATION PLC			10/19/2011		3/9/2012	1,620	1,985				0	365
1230	X	AMARIN CORPORATION PLC			10/20/2011		3/9/2012	1,841	2,470				0	629
1231	X	AMARIN CORPORATION PLC			9/22/2011		3/9/2012	957	1,164				0	207
1232	X	AMARIN CORPORATION PLC			10/19/2011		3/12/2012	1,673	2,039				0	365
1233	X	AMARIN CORPORATION PLC			10/20/2011		3/12/2012	73	90				0	17
1234	X	COMMIT TO PUR FLMHC GOL			12/5/2011		1/9/2012	67,369	66,371				0	998
1235	X	COMMIT TO PUR FLMHC GOL			1/9/2012		2/14/2012	78,000	77,480				0	510
1236	X	COMMIT TO PURCHASE FHL			2/14/2012		3/5/2012	98,562	96,551				0	11
1237	X	COMMIT TO PUR FLMHC GO			3/5/2012		4/1/2012	108,842	108,642				0	689
1238	X	FNMA POOL AH8932 4 5%			2/16/2011		12/25/2012	1,127	1,140				0	13
1239	X	AMARIN CORPORATION PLC			11/22/2011		3/12/2012	4,000	3,965				0	35
1240	X	AMARIN CORPORATION PLC			11/22/2011		3/12/2012	663	649				0	14
1241	X	AMARIN CORPORATION PLC			11/22/2011		3/13/2012	506	505				0	1
1242	X	AMAZON COM INC			9/23/2011		12/3/2012	5,275	4,631				0	644
1243	X	AMAZON COM INC			9/23/2011		12/20/2012	4,964	4,180				0	774
1244	X	AMAZON COM INC			5/2/2011		12/20/2012	19,335	14,876				0	4,459
1245	X	AMERICAN CAMPUS COMMU			11/18/2011		8/20/2012	2,271	1,935				0	336
1246	X	AMERICAN CAMPUS COMMU			10/10/2011		8/20/2012	2,726	2,295				0	431
1247	X	AMERICAN CAPITAL AGENCY			10/10/2011		8/21/2012	14,129	11,855				0	2,274
1248	X	AMERICAN CAPITAL AGENCY			3/28/2012		9/21/2012	3,167	2,633				0	534
1249	X	AMERICAN EAGLE OUTFITTE			12/29/2011		12/20/2012	3,978	4,447				0	468
1250	X	AMERICAN EAGLE OUTFITTE			12/29/2011		12/20/2012	3,978	4,407				0	428
1251	X	AMERICAN EAGLE OUTFITTE			8/21/2012		10/16/2012	4,238	4,172				0	66
1252	X	AMERICAN FINL GROUP INC			8/21/2012		10/17/2012	772	799				0	13
1253	X	AMERICAN INTL GROUP 4 25			8/8/2011		6/25/2012	15,579	14,817				0	662
1254	X	AMERICAN INTL GROUP 4 25			9/8/2011		12/20/2012	5,271	4,972				0	299
1255	X	AMERICAN INTL GROUP 4 25			11/9/2012		12/20/2012	5,271	4,976				0	295
1256	X	FNMA POOL AJ1758 3 5%			9/14/2011		2/25/2012	1,245	1,306				0	61
1257	X	FNMA POOL AJ1758 3 5%			9/14/2011		3/25/2012	1,282	1,345				0	63
1258	X	FNMA POOL AJ1758 3 5%			9/14/2011		4/25/2012	1,492	1,566				0	74
1259	X	FNMA POOL AJ1758 3 5%			9/14/2011		5/25/2012	980	1,028				0	48
1260	X	FNMA POOL AJ1758 3 5%			9/14/2011		6/25/2012	1,382	1,450				0	68
1261	X	TERADATA CORPORATION			7/21/2011		6/14/2012	4,155	3,402				0	753
1262	X	TERADATA CORPORATION			7/21/2011		8/20/2012	2,259	1,701				0	558
1263	X	TERADATA CORPORATION			7/21/2011		8/21/2012	7,533	5,670				0	1,863
1264	X	TERADATA CORPORATION			9/23/2011		12/3/2012	5,284	4,599				0	685
1265	X	TERADATA CORPORATION			9/23/2011		12/20/2012	23,170	18,906				0	4,264
1266	X	TERADYNE INC			2/10/2012		8/14/2012	2,943	3,508				0	565
1267	X	TERADYNE INC			2/10/2012		8/20/2012	3,000	1,002				0	64
1268	X	TERADYNE INC			2/10/2012		8/21/2012	3,000	3,174				0	174
1269	X	TEREX CORP NEW			12/20/2012		2/9/2012	2,519	2,030				0	489
1270	X	TEREX CORP NEW			11/22/2012		3/6/2012	876	738				0	138
1271	X	TEREX CORP NEW			11/22/2012		3/6/2012	1,752	1,365				0	387
1272	X	TEREX CORP NEW			11/22/2012		3/6/2012	3,076	2,388				0	688
1273	X	TEREX CORP NEW			11/22/2012		8/20/2012	1,086	853				0	233
1274	X	TEREX CORP NEW			11/22/2012		8/21/2012	1,544	1,145				0	399
1275	X	TEREX CORP NEW			11/22/2012		8/21/2012	1,103	853				0	250
1276	X	TEREX CORP NEW			11/22/2012		8/21/2012	692	508				0	154
1277	X	TEREX CORP NEW			12/23/2011		8/20/2012	2,666	2,570				0	96
1278	X	CARDTRONICS INC			12/23/2011		8/21/2012	1,804	1,713				0	91
1279	X	CARDTRONICS INC			12/23/2011		8/21/2012	3,006	2,853				0	153
1280	X	CARDTRONICS INC			12/23/2011		8/21/2012	3,006	2,743				0	263
1281	X	CARNIVAL CORP			9/23/2011		12/3/2012	3,856	3,128				0	728
1282	X	CARNIVAL CORP			9/23/2011		12/20/2012	17,751	15,013				0	2,738
1283	X	CARPENTER TECHNOLOGY C			5/9/2011		8/20/2012	504	522				0	18
1284	X	CARPENTER TECHNOLOGY C			5/9/2011		8/20/2012	2,520	2,598				0	78
1285	X	CARPENTER TECHNOLOGY C			5/6/2011		8/21/2012	1,021	1,000				0	21
1286	X	CARPENTER TECHNOLOGY C			5/6/2011		8/21/2012	511	498				0	13
1287	X	CARPENTER TECHNOLOGY C			5/6/2011		8/21/2012	1,532	1,559				0	27
1288	X	CARPENTER TECHNOLOGY C			5/11/2011		8/21/2012	2,553	2,570				0	17
1289	X	CARPENTER TECHNOLOGY C			5/20/2011		8/21/2012	3,064	3,033				0	31
1290	X	CATAMARAN CORP			6/12/2011		8/20/2012	2,363	1,229				0	1,134

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

Totals										Capital Gains/Losses		Cost, Other Basis and Expenses		Net Gain or Loss	
Amount										Other sales		22,184,191		1,689,965	
Long Term CG Distributions										23,874,156		0		0	
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 CATAMARAN CORP	148887102			12/1/2011		8/21/2012	7,252	3,778				0	3,474	
1294	X CATERPILLAR INC	149123101			9/23/2011		12/30/2012	5,081	4,411				0	670	
1295	X CATERPILLAR INC	149123101			9/23/2011		12/30/2012	8,947	7,352				0	1,595	
1296	X CATERPILLAR INC	149123101			6/16/2012		12/30/2012	10,736	7,722				0	3,014	
1297	X CATHAY GENERAL BANCORP	149150104			2/10/2012		8/20/2012	1,337	1,396				0	-59	
1298	X CATHAY GENERAL BANCORP	149150104			2/10/2012		8/21/2012	3,686	3,840				0	-154	
1299	X CELANESE CORP - SER A	150870103			9/23/2011		12/30/2012	2,855	2,489				0	366	
1300	X CENTERPOINT ENERGY INC	151891107			9/23/2012		12/30/2012	17,101	13,509				0	3,592	
1301	X CENTERPOINT ENERGY INC	151891107			9/25/2012		12/30/2012	6,712	7,280				588	1	
1302	X CHART INDUSTRIES INC	161150308			151891107		8/20/2012	23,156	25,287				2,112	0	
1303	X CHART INDUSTRIES INC	161150308			4/16/2012		8/20/2012	2,182	2,135				0	57	
1304	X CHART INDUSTRIES INC	161150308			5/8/2012		8/21/2012	5,873	5,693				0	180	
1305	X CHARTER COMMUNICATIONS	16117M305			12/22/2011		4/16/2012	4,221	3,908				0	313	
1306	X CHARTER COMMUNICATIONS	16117M305			12/22/2011		4/16/2012	603	558				0	45	
1307	X CHARTER COMMUNICATIONS	16117M305			12/23/2011		4/16/2012	3,015	2,818				0	189	
1308	X CHARTER COMMUNICATIONS	16117M305			12/23/2011		4/16/2012	3,015	2,825				0	190	
1309	X CHEVRON CORPORATION	166764100			11/9/2012		12/30/2012	5,651	5,733				0	-82	
1310	X CHEVRON CORPORATION	166764100			11/9/2012		12/30/2012	19,363	18,686				0	677	
1311	X CHEVRON CORPORATION	166764100			9/23/2011		12/30/2012	5,281	4,324				0	957	
1312	X CHURCH & DWIGHT INC	171340102			7/19/2012		8/20/2012	2,120	2,280				0	-160	
1313	X CHURCH & DWIGHT INC	171340102			7/10/2012		8/20/2012	530	570				0	-40	
1314	X CHURCH & DWIGHT INC	171340102			5/10/2012		8/21/2012	3,298	3,185				0	113	
1315	X CHURCH & DWIGHT INC	171340102			6/28/2012		8/21/2012	550	537				0	13	
1316	X CHURCH & DWIGHT INC	171340102			6/28/2012		8/21/2012	2,199	2,154				0	45	
1317	X FNNM POOL AD0207 6.0%	31418MGR7			5/8/2012		8/21/2012	2,748	2,622				0	126	
1318	X FNNM POOL AD0207 6.0%	31418MGR7			4/26/2010		8/25/2012	1,140	1,216				0	-76	
1319	X FNNM POOL AD0207 6.0%	31418MGR7			4/26/2010		9/25/2012	1,066	1,137				0	-71	
1320	X FNNM POOL AD0207 6.0%	31418MGR7			4/26/2010		10/25/2012	964	1,028				0	-64	
1321	X FNNM POOL AD0207 6.0%	31418MGR7			4/26/2010		11/25/2012	1,169	1,248				0	-79	
1322	X FNNM POOL AD0207 6.0%	31418MGR7			4/26/2010		12/25/2012	1,301	1,388				0	-87	
1323	X FNNM POOL AD0207 6.0%	31418MGR7			4/26/2010		12/31/2012	1,137	1,213				0	-76	
1324	X FNNM POOL AD2351 4.0%	31418PTH8			12/13/2010		1/13/2012	24,985	24,251				0	714	
1325	X VERTEX PHARMACEUTICALS	92532F100			2/12/2011		8/20/2012	3,286	3,946				0	-660	
1326	X VERTEX PHARMACEUTICALS	92532F100			2/9/2012		8/21/2012	4,377	5,054				0	-677	
1327	X FNNM GOLD G30459 5.0%	3128CUQL3			10/16/2009		5/15/2012	551	580				0	-29	
1328	X FNNM GOLD G30459 5.0%	3128CUQL3			10/16/2009		6/15/2012	513	540				0	-27	
1329	X FNNM GOLD G30459 5.0%	3128CUQL3			10/16/2009		7/15/2012	1,841	1,727				0	-86	
1330	X FNNM GOLD G30459 5.0%	3128CUQL3			10/16/2009		8/8/2012	25,634	24,924				0	710	
1331	X FNNM GOLD G30459 5.0%	3128CUQL3			10/16/2009		8/15/2012	360	379				0	-19	
1332	X FNNM GOLD G11938 4.5%	3128M1BF5			3/8/2011		1/13/2012	6,053	6,015				0	38	
1333	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		2/15/2012	324	349				0	-25	
1334	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		3/15/2012	291	314				0	-23	
1335	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		4/15/2012	405	437				0	-32	
1336	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		5/15/2012	427	460				0	-33	
1337	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		6/15/2012	531	572				0	-41	
1338	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		7/15/2012	387	417				0	-30	
1339	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		8/15/2012	478	594				0	-43	
1340	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		9/15/2012	316	340				0	-24	
1341	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		10/15/2012	384	413				0	-29	
1342	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		11/15/2012	268	321				0	-23	
1343	X FNNM GOLD G04216 5.5%	3128M6AR9			7/21/2010		12/15/2012	326	351				0	-25	
1344	X FNNM GOLD G04216 5.5%	3128M6AR9			6/10/2010		2/15/2012	936	1,001				0	-65	
1345	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		3/15/2012	912	976				0	-64	
1346	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		4/15/2012	992	1,061				0	-69	
1347	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		5/15/2012	955	1,064				0	-68	
1348	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		6/15/2012	1,063	1,137				0	-74	
1349	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		7/15/2012	1,096	1,173				0	-77	
1350	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		8/15/2012	1,139	1,218				0	-79	
1351	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		9/15/2012	913	977				0	-64	
1352	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		10/15/2012	893	1,062				0	-69	
1353	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		11/15/2012	878	940				0	-61	
1354	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		12/15/2012	826	884				0	-58	
1355	X FNNM GOLD G04216 5.5%	3128M6AU2			6/10/2010		12/31/2012	1,045	1,118				0	-73	
1356	X FNNM GOLD G04216 5.5%	3128M6SG4			3/9/2011		2/15/2012	763	838				0	-36	
1357	X FNNM GOLD G04216 5.5%	3128M6SG4			3/9/2011		3/15/2012	788	843				0	-55	
1358	X FNNM GOLD G04216 5.5%	3128M6SG4			3/9/2011		4/15/2012	955	1,065				0	-70	
1359	X FNNM GOLD G04216 5.5%	3128M6SG4			3/9/2011		5/15/2012	955	1,065				0	-70	
1360	X FNNM GOLD G04216 5.5%	3128M6SG4			3/9/2011		5/15/2012	955	1,065				0	-70	

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

Amount										Totals		Cost, Other Basis and Expenses		Net Gain or Loss			
Long Term CG Distributions										Capital Gains/Losses		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										Other sales		23,874,156		22,184,191		1,689,965	
56,652										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			
1361	X	FHLMC GOLD G04719 5.5%			3/9/2011		6/15/2012	811	868				0	-57			
1362	X	FHLMC GOLD G04719 5.5%			3/9/2011		7/15/2012	889	951				0	-62			
1363	X	FHLMC GOLD G04719 5.5%			3/9/2011		8/15/2012	718	789				0	-51			
1364	X	JEFFERIES GROUP INC 7.75			1/19/2011		3/15/2012	25,000	25,000				0	0			
1365	X	JEFFERIES GROUP INC 8.5%			3/22/2012		12/20/2012	18,007	16,612				0	1,395			
1366	X	JOHNSON & JOHNSON			9/30/2011		4/19/2012	147,223	149,665				0	-2,442			
1367	X	JOHNSON CONTROLS INC			9/23/2011		7/11/2012	31,938	31,390				0	548			
1368	X	JOHNSON CONTROLS INC			9/23/2011		12/3/2012	3,288	3,165				0	123			
1369	X	JOHNSON CONTROLS INC			9/23/2011		12/20/2012	14,063	12,398				0	1,665			
1370	X	JOHNSON CONTROLS INC 5			1/22/2010		4/18/2012	39,590	36,506				0	3,084			
1371	X	JOHNSON CONTROLS INC 5			3/4/2010		4/18/2012	16,967	16,226				0	741			
1372	X	JOHNSON CONTROLS INC 5			4/5/2010		4/18/2012	5,656	5,371				0	285			
1373	X	JOHNSON CONTROLS INC 3.7			4/19/2012		6/25/2012	20,958	20,762				0	196			
1374	X	JONES LANG LASALLE INC			2/10/2012		8/20/2012	3,529	4,077				0	-548			
1375	X	JONES LANG LASALLE INC			2/10/2012		8/21/2012	9,970	11,416				0	-1,446			
1376	X	JOY GLOBAL INC			10/7/2011		12/6/2012	2,801	2,055				0	746			
1377	X	JOY GLOBAL INC			10/7/2011		2/9/2012	870	685				0	185			
1378	X	JOY GLOBAL INC			2/19/2010		2/9/2012	1,740	1,008				0	734			
1379	X	JOY GLOBAL INC			2/19/2010		3/6/2012	3,924	2,515				0	1,409			
1380	X	JOY GLOBAL INC			2/19/2010		3/6/2012	1,590	1,006				0	584			
1381	X	KBR INC			10/27/2009		8/20/2012	2,195	1,814				0	381			
1382	X	KBR INC			10/27/2009		8/21/2012	6,688	5,443				0	1,245			
1383	X	KANSAS CITY SOUTHERN			3/25/2010		8/20/2012	3,089	1,429				0	1,663			
1384	X	FNMA POOL AJ1758 3.5%			9/14/2011		7/25/2012	2,089	2,192				0	-103			
1385	X	FNMA POOL AJ1758 3.5%			9/14/2011		8/25/2012	2,209	2,318				0	-109			
1386	X	FNMA POOL AJ1758 3.5%			9/14/2011		9/25/2012	2,313	2,428				0	-115			
1387	X	FNMA POOL AJ1758 3.5%			9/14/2011		10/25/2012	1,432	1,503				0	-71			
1388	X	FNMA POOL AJ1758 3.5%			9/14/2011		11/25/2012	1,389	1,457				0	-68			
1389	X	FNMA POOL AJ1758 3.5%			9/14/2011		12/25/2012	2,762	2,898				0	-136			
1390	X	FNMA POOL AJ1758 3.5%			9/14/2011		12/29/2012	55,304	54,944				0	360			
1391	X	FNMA POOL AJ5643 4.0%			1/19/2012		2/23/2012	35,086	35,060				0	26			
1392	X	FNMA POOL AJ5643 4.0%			1/19/2012		3/25/2012	1,238	1,303				0	-65			
1393	X	FNMA POOL AK2439 3.5%			2/8/2012		3/25/2012	218	231				0	-13			
1394	X	FNMA POOL AK2439 3.5%			2/8/2012		4/25/2012	402	427				0	-25			
1395	X	FNMA POOL AK2439 3.5%			2/8/2012		5/25/2012	534	566				0	-32			
1396	X	FNMA POOL AK2439 3.5%			2/8/2012		6/25/2012	202	214				0	-12			
1397	X	FNMA POOL AK2439 3.5%			2/8/2012		7/25/2012	322	341				0	-19			
1398	X	FNMA POOL AK2439 3.5%			2/8/2012		8/25/2012	210	223				0	-13			
1399	X	FNMA POOL AK2439 3.5%			2/8/2012		9/25/2012	246	260				0	-14			
1400	X	FNMA POOL AK2439 3.5%			2/8/2012		10/25/2012	206	219				0	-13			
1401	X	FNMA POOL AK2439 3.5%			2/8/2012		11/25/2012	847	898				0	-51			
1402	X	FNMA POOL AK2439 3.5%			2/8/2012		12/25/2012	666	706				0	-40			
1403	X	FNMA POOL AK2439 3.5%			2/8/2012		1/31/2012	828	877				0	-49			
1404	X	FNMA POOL AK2717A 4.0%			2/23/2012		4/25/2012	956	1,013				0	-57			
1405	X	FNMA POOL AK2717A 4.0%			2/23/2012		5/25/2012	964	1,022				0	-58			
1406	X	FNMA POOL AK2717A 4.0%			2/23/2012		6/25/2012	157	166				0	-9			
1407	X	FNMA POOL AK2717A 4.0%			2/23/2012		7/25/2012	1,548	1,641				0	-93			
1408	X	FNMA POOL AK2717A 4.0%			2/23/2012		8/25/2012	5,492	5,492				0	-310			
1409	X	FNMA POOL AK2717A 4.0%			2/23/2012		9/25/2012	3,292	3,488				0	-197			
1410	X	FNMA POOL AK2717A 4.0%			2/23/2012		10/25/2012	4,609	4,895				0	-276			
1411	X	FNMA POOL AK2717A 4.0%			2/23/2012		11/25/2012	6,553	6,945				0	-392			
1412	X	FNMA POOL AK2717A 4.0%			2/23/2012		12/25/2012	2,433	2,579				0	-146			
1413	X	FNMA POOL AK2717A 4.0%			2/23/2012		1/31/2012	4,469	4,737				0	-268			
1414	X	FNMA POOL AK5762 4.0%			3/28/2012		5/25/2012	681	716				0	-35			
1415	X	PLANTRONICS INC NEW			8/20/2012		9/18/2012	4,362	4,330				0	32			
1416	X	POLARIS INDUSTRIES INC			12/22/2011		8/20/2012	1,536	1,103				0	433			
1417	X	POLARIS INDUSTRIES INC			12/22/2011		8/21/2012	6,144	4,413				0	1,731			
1418	X	PROCTER & GAMBLE CO			9/29/2011		12/3/2012	6,972	6,364				0	608			
1419	X	PROCTER & GAMBLE CO			9/29/2011		12/20/2012	31,367	28,636				0	2,731			
1420	X	FNMA POOL AD2351 4.0%			12/13/2010		2/25/2012	898	924				0	-26			
1421	X	FNMA POOL AD2351 4.0%			12/13/2010		3/25/2012	1,764	1,815				0	-51			
1422	X	FNMA POOL AD2351 4.0%			12/13/2010		4/25/2012	948	975				0	-27			
1423	X	FNMA POOL AD2351 4.0%			12/13/2010		5/25/2012	915	941				0	-26			
1424	X	FNMA POOL AD2351 4.0%			12/13/2010		6/25/2012	657	676				0	-19			
1425	X	FNMA POOL AD2351 4.0%			12/13/2010		7/25/2012	1,324	1,362				0	-38			
1426	X	FNMA POOL AD2351 4.0%			12/13/2010		8/25/2012	1,124	1,156				0	-32			
1427	X	FNMA POOL AD2351 4.0%			12/13/2010		9/25/2012	704	724				0	-20			
1428	X	FNMA POOL AD2351 4.0%			12/13/2010		10/25/2012	747	768				0	-21			

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

Long Term CG Distributions										Short Term CG Distributions										Amount		Totals																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
1429	X	FNMA POOL AD2351	4.0%							31418PT1H8																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				

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	
Amount										Other sales		23,874,156		22,184,191		1,689,965	
Long Term CG Distributions										0		0		0		0	
Short Term CG Distributions										0		0		0		0	
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss			
1497	X WEBSTER FINL CORP WATER	947890109			1/25/2011		3/26/2012	1,139	1,162				0	-23			
1498	X WEBSTER FINL CORP WATER	947890109			1/25/2011		3/26/2012	1,367	1,386				0	-19			
1499	X WEBSTER FINL CORP WATER	947890109			1/20/2011		3/26/2012	3,369	3,337				0	52			
1500	X WEBSTER FINL CORP WATER	947890109			1/20/2011		3/26/2012	2,033	2,004				0	29			
1501	X WEBSTER FINL CORP WATER	947890109			1/21/2011		3/26/2012	452	453				0	-1			
1502	X WEBSTER FINL CORP WATER	947890109			1/21/2011		3/26/2012	3,163	3,174				0	-11			
1503	X WEBSTER FINL CORP WATER	947890109			1/24/2011		3/26/2012	226	229				0	-3			
1504	X WEBSTER FINL CORP WATER	947890109			1/24/2011		3/26/2012	2,259	2,287				0	-28			
1505	X WEBSTER FINL CORP WATER	947890109			1/25/2011		3/26/2012	226	231				0	-5			
1506	X WEBSTER FINL CORP WATER	947890109			10/22/2010		8/20/2012	5,012	4,628				0	384			
1507	X WEINGARTEN REALTY INVS	948741103			10/22/2010		8/20/2012	3,353	2,811				0	442			
1508	X WEINGARTEN REALTY INVS	948741103			10/22/2010		8/21/2012	5,344	4,609				0	735			
1509	X WEINGARTEN REALTY INVS	948741103			12/10/2010		8/21/2012	563	472				0	91			
1510	X WEINGARTEN REALTY INVS	948741103			1/20/2011		8/21/2012	3,375	2,863				0	492			
1511	X WEINGARTEN REALTY INVS	948741103			11/30/2010		8/21/2012	563	454				0	109			
1512	X WEINGARTEN REALTY INVS	948741103			11/9/2010		8/21/2012	281	240				0	41			
1513	X PROLOGIS INC	74340W103			4/16/2012		8/20/2012	2,689	2,719				0	-30			
1514	X PROLOGIS INC	74340W103			4/16/2012		8/21/2012	8,762	8,838				0	-76			
1515	X PROSPERITY BANCSHARES I	743606105			6/2/2011		8/20/2012	3,405	3,359				0	46			
1516	X PROSPERITY BANCSHARES I	743606105			6/2/2011		8/21/2012	10,635	10,495				0	140			
1517	X PROTECTIVE LIFE CORP	743674103			4/3/2012		8/20/2012	2,016	2,085				0	-69			
1518	X PROTECTIVE LIFE CORP	743674103			3/30/2012		8/20/2012	1,152	1,186				0	-34			
1519	X PROTECTIVE LIFE CORP	743674103			2/17/2012		8/21/2012	580	565				0	15			
1520	X PROTECTIVE LIFE CORP	743674103			2/17/2012		8/21/2012	3,192	3,101				0	91			
1521	X PROTECTIVE LIFE CORP	743674103			2/21/2012		8/21/2012	3,482	3,423				0	59			
1522	X PRUDENTIAL FINL INC 4.75%	74432QB13			3/30/2012		8/21/2012	2,321	2,372				0	-51			
1523	X PRUDENTIAL FINL INC 4.75%	74432QB13			6/25/2010		12/20/2012	5,406	5,150				0	256			
1524	X PRUDENTIAL FINL INC 4.75%	74432QB13			3/25/2010		12/20/2012	5,478	5,150				0	328			
1525	X PRUDENTIAL FINL INC 4.75%	74432QB13			9/10/2009		12/20/2012	5,478	4,988				0	490			
1526	X PUERTO RICO COMWLT H 3	745177EW1			9/23/2011		8/25/2012	10,154	10,000				0	154			
1527	X QEP RESOURCES INC	74733V100			11/9/2012		8/25/2012	78,305	77,364				0	941			
1528	X QUALCOMM INC	747525103			3/9/2012		12/30/2012	8,883	8,987				0	-104			
1529	X QUALCOMM INC	747525103			3/9/2012		12/20/2012	36,493	37,233				0	-740			
1530	X QUESTAR CORP	748356102			9/7/2011		1/4/2012	6,280	5,878				0	402			
1531	X QUESTAR CORP	748356102			9/7/2011		1/5/2012	5,676	5,327				0	349			
1532	X QUESTAR CORP	748356102			8/21/2012		10/16/2012	3,088	3,025				0	61			
1533	X QUESTAR CORP	748356102			8/20/2012		10/17/2012	3,512	3,415				0	97			
1534	X QUESTAR CORP	748356102			8/21/2012		10/17/2012	7,643	7,461				0	182			
1535	X QUESTOR PHARMACEUTICA	74835Y101			11/18/2011		3/30/2012	1,866	2,141				0	-275			
1536	X QUESTOR PHARMACEUTICA	74835Y101			11/21/2011		3/30/2012	6,346	7,001				0	-655			
1537	X QUESTOR PHARMACEUTICA	74835Y101			3/2/2012		3/30/2012	2,613	2,787				0	-144			
1538	X QUESTOR PHARMACEUTICA	74835Y101			4/30/2012		5/8/2012	10,334	11,359				0	-1,035			
1539	X RACKSPACE HOSTING INC	750086100			11/8/2010		5/18/2012	2,512	1,322				0	1,190			
1540	X RACKSPACE HOSTING INC	750086100			11/8/2010		7/11/2012	4,290	2,644				0	1,646			
1541	X AMETEK INC NEW	031100100			11/20/2008		8/20/2012	1,772	654				0	1,118			
1542	X AMETEK INC NEW	031100100			2/27/2009		8/20/2012	3,660	1,301				0	2,359			
1543	X AMETEK INC NEW	031100100			2/27/2009		8/21/2012	16,391	5,744				0	10,647			
1544	X AMGEN INC	031162BH2			2/24/2012		8/30/2012	5,770	5,599				0	171			
1545	X RACKSPACE HOSTING INC	750086100			11/8/2010		8/20/2012	3,341	1,587				0	1,754			
1546	X RACKSPACE HOSTING INC	750086100			11/8/2010		8/20/2012	10,036	4,760				0	5,276			
1547	X RANGE RESOURCES CORP	75281A109			9/28/2011		11/30/2012	4,332	5,105				0	-773			
1548	X RANGE RESOURCES CORP	75281A109			10/7/2011		1/30/2012	2,708	3,011				0	-303			
1549	X RANGE RESOURCES CORP	75281A109			10/7/2011		1/30/2012	1,083	1,206				0	-123			
1550	X RAYMOND JAMES FINL INC	754730109			9/23/2009		8/20/2012	3,507	2,548				0	959			
1551	X RAYMOND JAMES FINL INC	754730109			9/23/2009		8/21/2012	10,624	7,645				0	2,979			
1552	X COMMIT TO PUR FLHMC G	02R030458			4/11/2012		5/15/2012	114,941	114,228				0	713			
1553	X COMMIT TO PUR FLHMC SF	02R030467			5/15/2012		6/6/2012	119,941	119,888				0	53			
1554	X COMMIT TO PUR FLHMC	02R0302646			3/5/2012		4/9/2012	72,401	72,040				0	361			
1555	X COMMIT TO PUR FLHMC G	02R032653			4/9/2012		5/10/2012	77,953	77,344				0	609			
1556	X AMCAR 2010-3 A3 1.14%	03063PAC6			9/15/2010		6/6/2012	1,491	1,490				0	-1			
1557	X AMCAR 2010-3 A3 1.14%	03063PAC6			9/15/2010		6/26/2012	58,647	58,501				0	146			
1558	X AMETEK INC NEW	031100100			6/8/2011		6/26/2012	25,117	24,997				0	120			
1559	X AMGEN INC	031100100			11/20/2008		7/13/2012	2,302	944				0	1,358			
1560	X AMGEN INC	031100100			11/20/2008		7/13/2012	17	6				0	11			
1561	X AMGEN INC	031162BH2			2/24/2012		12/20/2012	5,987	5,598				0	389			
1562	X AMGEN INC	031162BH2			3/6/2012		12/20/2012	5,987	5,598				0	389			
1563	X AMTRUST FINANCIAL SERV	032359309			4/3/2012		8/20/2012	286	270				0	16			
1564	X AMTRUST FINANCIAL SERV	032359309			11/4/2011		8/20/2012	2,959	2,686				0	273			

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										23,874,156		22,184,191		1,689,965	
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	
1565	X AMTRUST FINANCIAL SERVICE	032356309			11/3/2011		8/21/2012	7,046	6,375				0	671	
1566	X TEXAS INSTRUMENTS INC	882508104			11/4/2011		5/17/2012	30,373	32,865				0	-2,492	
1567	X TEXAS INSTRUMENTS INC	882508104			11/4/2011		9/27/2012	39,609	45,628				0	-6,019	
1568	X TEXAS INSTRUMENTS INC	882508104			11/10/2012		9/27/2012	42,102	46,175				0	-4,073	
1569	X TEXAS INSTRUMENTS INC	882508104			11/26/2011		9/27/2012	26,868	30,335				0	-3,467	
1570	X TEXAS INSTRUMENTS INC	882508104			11/26/2011		9/27/2012	3,047	3,764				0	-717	
1571	X THERMO FISHER SCIENTI 2 2	8835568A9			8/10/2011		12/20/2012	10,343	10,127				0	216	
1572	X THOR INDUSTRIES INC	885160101			8/21/2012		10/16/2012	2,894	2,645				0	349	
1573	X TIBCO SOFTWARE INC	88632Q103			1/20/2011		8/20/2012	4,012	2,920				0	1,092	
1574	X TRIMBLE NAV LTD	886239100			5/18/2012		8/20/2012	3,785	3,710				0	75	
1575	X TRIMBLE NAV LTD	886239100			1/4/2012		8/21/2012	11,348	9,702				0	1,646	
1576	X CIENA CORP	171779309			4/20/2012		6/14/2012	2,973	3,284				0	-311	
1577	X CIENA CORP	171779309			4/20/2012		8/20/2012	1,747	1,642				0	105	
1578	X CIENA CORP	171779309			4/20/2012		8/21/2012	5,456	5,090				0	366	
1579	X CIMAREX ENERGY CO	171798101			3/1/2012		8/20/2012	3,065	4,107				0	-1,042	
1580	X CIMAREX ENERGY CO	171798101			3/1/2012		8/21/2012	8,786	13,141				0	-3,355	
1581	X TIBCO SOFTWARE INC	88632Q103			1/20/2011		8/21/2012	3,434	2,500				0	934	
1582	X TIBCO SOFTWARE INC	88632Q103			1/20/2011		8/21/2012	8,289	6,048				0	2,251	
1583	X TIME WARNER INC 3 15%	887317A14			7/7/2010		1/10/2012	21,089	19,976				0	1,113	
1584	X TIME WARNER INC 3 15%	887317A14			7/8/2010		1/10/2012	5,272	5,023				0	249	
1585	X TIME WARNER INC 3 15%	887317A14			12/13/2010		1/10/2012	15,817	15,192				0	625	
1586	X TIME WARNER INC 4 0%	887317A15			1/10/2012		6/25/2012	10,578	10,357				0	221	
1587	X TIME WARNER INC 4 0%	887317A15			1/10/2012		12/20/2012	10,922	10,357				0	565	
1588	X TIME WARNER CABLE IN 4 12	88732JAX6			11/9/2010		6/25/2012	10,604	9,937				0	667	
1589	X TIME WARNER CABLE IN 4 12	88732JAX6			8/30/2012		8/30/2012	5,493	4,968				0	525	
1590	X TIMKEN CO	887389104			10/21/2011		2/9/2012	2,056	1,617				0	439	
1591	X TIMKEN CO	887389104			10/21/2011		5/10/2012	2,695	2,022				0	673	
1592	X TOLL BROS INC	889478103			12/19/2011		8/20/2012	318	185				0	124	
1593	X TOLL BROS INC	889478103			10/7/2011		8/20/2012	4,472	2,135				0	2,337	
1594	X CISCO SYSTEMS INC 5 5%	172578AC6			2/6/2009		8/30/2012	23,211	21,389				0	1,822	
1595	X CITIGROUP INC PFD	172967416			9/23/2011		3/28/2012	2,383	1,759				0	624	
1596	X CITIGROUP INC 7 5%	172967416			9/23/2011		6/19/2012	3,483	3,059				0	434	
1597	X CITIGROUP INC 7 5%	172967416			9/23/2011		9/13/2012	9,511	7,417				0	2,094	
1598	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	1,218	1,932				0	-714	
1599	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	14,003	22,270				0	-8,267	
1600	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	4,049	6,381				0	-2,332	
1601	X TOLL BROS INC	889478103			10/7/2011		8/21/2012	14,752	7,014				0	7,738	
1602	X TOWERS WATSON & CO-CL A	891894107			9/28/2011		8/20/2012	2,727	3,039				0	-312	
1603	X TOWERS WATSON & CO-CL A	891894107			9/28/2011		8/21/2012	7,114	7,901				0	-787	
1604	X TRACTOR SUPPLY COMPANY	892356106			11/22/2011		8/20/2012	1,876	1,450				0	426	
1605	X TRACTOR SUPPLY COMPANY	892356106			9/27/2011		8/20/2012	2,814	2,069				0	745	
1606	X TRACTOR SUPPLY COMPANY	892356106			9/27/2011		8/21/2012	15,928	11,723				0	4,206	
1607	X TRANSDIGM GROUP INC	893641100			11/18/2011		8/20/2012	2,490	1,693				0	797	
1608	X TRANSDIGM GROUP INC	893641100			11/18/2011		8/21/2012	7,143	4,890				0	2,253	
1609	X THE TRAVELERS COMPANIES	89417E109			7/19/2012		12/3/2012	3,560	3,182				0	378	
1610	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	2,283	3,622				0	-1,339	
1611	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	1,735	2,757				0	-1,022	
1612	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	4,323	6,856				0	-2,533	
1613	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	1,979	3,150				0	-1,171	
1614	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	1,126	1,786				0	-660	
1615	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	8,402	13,328				0	-4,926	
1616	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	7,032	11,176				0	-4,144	
1617	X THE TRAVELERS COMPANIES	89417E109			7/19/2012		12/20/2012	19,126	16,547				0	2,579	
1618	X CITIGROUP INC	172967424			1/31/2011		12/7/2012	4,049	6,424				0	-2,375	
1619	X CITIGROUP INC	172967424			9/23/2011		12/7/2012	1,553	1,200				0	353	
1620	X WEINGARTEN REALTY INVE	948741103			4/8/2011		8/21/2012	281	241				0	40	
1621	X WELLFARE HEALTH PLANS IN	94946T106			11/18/2011		4/27/2012	1,839	1,629				0	210	
1622	X WELLFARE HEALTH PLANS IN	94946T106			11/21/2011		4/27/2012	6,130	5,386				0	744	
1623	X WELLFARE HEALTH PLANS IN	94946T106			11/22/2011		4/27/2012	6,130	5,510				0	620	
1624	X FLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		8/15/2012	751	804				0	-53	
1625	X FLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		10/15/2012	818	875				0	-57	
1626	X FLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		11/15/2012	775	829				0	-54	
1627	X FLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		12/15/2012	641	686				0	-45	
1628	X FLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		12/31/2012	575	616				0	-41	
1629	X FLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		2/15/2012	463	491				0	-28	
1630	X FLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		3/15/2012	518	549				0	-31	
1631	X FLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		4/15/2012	751	797				0	-46	
1632	X FLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		5/15/2012	508	539				0	-31	

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										56,652		Capital Gains/Losses		23,874,156		22,184,191		1,689,965	
Other sales										0		Other sales		0		0		0	
Check "x" to include in Part IV	Description	CUSIP #	Purchaser	Check "x" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss					
1633	X FHL MC GOLD G05938 5.0%	3128M74X1			7/19/2010		6/15/2012	1,343	1,425				0	-82					
1634	X FHL MC GOLD G05938 5.0%	3128M74X1			7/19/2010		6/25/2012	10,328	10,318				0	10					
1635	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		2/15/2012	1,272	1,368				0	-94					
1636	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		3/15/2012	680	731				0	-51					
1637	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		4/15/2012	453	486				0	-33					
1638	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		5/15/2012	431	462				0	-31					
1639	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		6/15/2012	828	890				0	-62					
1640	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		7/15/2012	592	636				0	-44					
1641	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		8/15/2012	915	993				0	-68					
1642	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		9/15/2012	383	411				0	-28					
1643	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		10/15/2012	1,261	1,354				0	-93					
1644	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		11/15/2012	502	538				0	-37					
1645	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		12/15/2012	948	1,018				0	-70					
1646	X FHL MC GOLD G05337 5.5%	3128M7HN9			6/10/2010		12/31/2012	181	208				0	-15					
1647	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		6/15/2012	3,847	4,163				0	-316					
1648	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		7/15/2012	3,167	3,428				0	-261					
1649	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		8/15/2012	3,951	4,276				0	-325					
1650	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		9/15/2012	6,290	6,808				0	-518					
1651	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		10/15/2012	1,676	1,814				0	-138					
1652	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		11/15/2012	4,350	4,709				0	-359					
1653	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		12/15/2012	6,352	6,336				0	16					
1654	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		12/15/2012	5,228	5,680				0	-431					
1655	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		12/28/2012	59,596	60,196				0	-600					
1656	X FHL MC GOLD G05477 4.5%	3128M7M29			4/18/2012		12/31/2012	4,137	4,478				0	-341					
1657	X FHL MC GOLD G06222 4.0%	3128M8G73			4/8/2011		2/15/2012	553	541				0	12					
1658	X FHL MC GOLD G06222 4.0%	3128M8G73			4/8/2011		3/15/2012	452	443				0	9					
1659	X FHL MC GOLD G06222 4.0%	3128M8G73			4/8/2011		4/15/2012	1,324	1,297				0	27					
1660	X FHL MC GOLD G06222 4.0%	3128M8G73			4/8/2011		5/15/2012	2,257	2,212				0	45					
1661	X LAS VEGAS SANDS CORP	517834107			9/23/2011		12/20/2012	17,872	17,000				0	872					
1662	X LEAR CORP W/	521865204			1/6/2010		1/11/2012	3,685	3,270				0	415					
1663	X LEAR CORP	521865204			1/19/2012		8/20/2012	2,043	2,169				0	-128					
1664	X LEAR CORP	521865204			5/3/2012		8/20/2012	409	419				0	-10					
1665	X LEAR CORP	521865204			1/6/2010		8/21/2012	3,861	3,415				0	446					
1666	X LEAR CORP	521865204			1/22/2010		8/21/2012	1,643	1,409				0	234					
1667	X LEAR CORP	521865204			5/3/2012		8/21/2012	1,643	1,676				0	-33					
1668	X LENDER PROCESSING SERV	52602E102			7/11/2012		8/20/2012	2,770	2,511				0	259					
1669	X LENDER PROCESSING SERV	52602E102			7/11/2012		8/21/2012	7,764	7,032				0	732					
1670	X LEXMARK INTL GROUP INC	529711107			8/10/2012		12/15/2012	7,574	6,686				0	878					
1671	X LILLY ELI & CO	532457108			8/10/2012		12/3/2012	4,893	4,363				0	530					
1672	X LILLY ELI & CO	532457108			8/10/2012		12/20/2012	21,139	18,761				0	2,378					
1673	X LINEAR TECHNOLOGY CORP	535678106			7/18/2012		9/26/2012	126	124				0	2					
1674	X LINEAR TECHNOLOGY CORP	535678106			7/18/2012		9/26/2012	1,894	1,859				0	35					
1675	X LLOYDS TSB BANK PLC 6.37%	539473AH1			1/14/2011		6/25/2012	5,467	5,006				0	461					
1676	X LLOYDS TSB BANK PLC 6.37%	539473AH1			1/13/2011		6/25/2012	5,467	4,985				0	482					
1677	X AMTRUST FINANCIAL SERV	032359309			1/13/2011		8/21/2012	587	534				0	53					
1678	X AMTRUST FINANCIAL SERV	032359309			1/14/2011		8/21/2012	294	269				0	25					
1679	X AMTRUST FINANCIAL SERV	032359309			1/14/2011		8/21/2012	1,762	1,608				0	154					
1680	X ANALOG DEVICES INC	032654105			12/4/2011		4/3/2012	1,176	1,289				0	-113					
1681	X ANALOG DEVICES INC	032654105			1/18/2012		9/26/2012	392	392				0	0					
1682	X ANALOG DEVICES INC	032654105			1/18/2012		9/26/2012	1,702	1,727				0	-25					
1683	X ANALOG DEVICES INC	032654105			1/14/2011		9/26/2012	1,393	1,342				0	51					
1684	X ANALOG DEVICES INC	032654105			1/18/2012		9/26/2012	231	235				0	-4					
1685	X ANN INC	035623107			9/23/2011		8/21/2012	1,393	1,158				0	235					
1686	X ANNALY CAPITAL MANAGEM	035710409			9/23/2011		3/28/2012	10,277	11,562				0	-1,285					
1687	X AON MERGER	037399103			1/1/2012		4/2/2012	122,619	119,648				0	2,971					
1688	X APACHE CORP 3.25% 4	037411AZ8			4/5/2012		5/17/2012	10,254	10,048				0	206					
1689	X APACHE CORP 3.25% 4	037411AZ8			4/3/2012		5/17/2012	10,254	10,021				0	233					
1690	X APACHE CORP 3.25% 4	037411AZ8			4/3/2012		5/22/2012	15,289	14,949				0	340					
1691	X APACHE CORP 3.25% 4	037411AZ8			4/3/2012		5/22/2012	5,096	5,010				0	86					
1692	X APPLE INC	037833100			11/20/2008		3/1/2012	54,917	8,203				0	46,714					
1693	X APPLE INC	037833100			11/20/2008		3/15/2012	54,616	7,553				0	47,063					
1694	X APPLE INC	037833100			5/17/2012		12/3/2012	20,579	18,746				0	1,833					
1695	X APPLE INC	037833100			5/17/2012		12/20/2012	10,999	11,247				0	-248					
1696	X APPLE INC	037833100			11/16/2012		12/20/2012	31,951	31,579				0	372					
1697	X APPLE INC	037833100			11/20/2008		12/20/2012	35,094	5,442				0	29,652					
1698	X ARROW ELECTRS INC	042735100			12/22/2011		3/1/2012	3,221	2,924				0	297					
1699	X FINMA POOL AK5762 4.0%	3138EAML8			3/28/2012		6/25/2012	117	123				0	-6					
1700	X FINMA POOL AK5762 4.0%	3138EAML8			3/28/2012		7/25/2012	119	125				0	-5					

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										23,874,156		22,184,191		1,689,965	
Other sales										0		0		0	
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss	
1701	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		8/25/2012	2,713	2,855				0	-142	
1702	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		9/25/2012	1,811	1,906				0	-85	
1703	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		10/9/2012	28,594	29,013				0	581	
1704	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		10/25/2012	926	975				0	-49	
1705	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		12/25/2012	2,898	3,156				0	-158	
1706	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		12/28/2012	2,828	2,976				0	-148	
1707	X FNMA POOL AK5762 4.0%	3138EAML8			3/28/2012		9/17/2012	42,774	42,223				0	551	
1708	X FNMA POOL AK6724A 3.0%	3138EBPJ8			8/8/2012		9/25/2012	706	730				0	187	
1709	X FNMA POOL AK6724A 3.0%	3138EBPJ8			8/8/2012		10/25/2012	591	611				0	-24	
1710	X FNMA POOL AK6724A 3.0%	3138EBPJ8			8/8/2012		11/21/2012	14,269	14,102				0	-20	
1711	X FNMA POOL AK6724A 3.0%	3138EBPJ8			8/8/2012		11/25/2012	308	318				0	167	
1712	X FNMA POOL AK6724A 3.0%	3138EBPJ8			8/8/2012		12/25/2012	313	323				0	-11	
1713	X FNMA POOL AK6724A 3.0%	3138EBPJ8			10/20/2011		2/25/2012	2,562	2,604				0	-10	
1714	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		3/25/2012	3,265	3,318				0	-42	
1715	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		4/25/2012	5,501	5,591				0	-53	
1716	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		5/25/2012	3,082	3,132				0	-90	
1717	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		6/25/2012	3,418	3,473				0	-50	
1718	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		8/27/2012	21,032	20,852				0	-55	
1719	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		7/25/2012	2,270	2,307				0	180	
1720	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		8/25/2012	1,255	1,276				0	-37	
1721	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		9/25/2012	395	401				0	-21	
1722	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		10/25/2012	1,456	1,480				0	-6	
1723	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		11/25/2012	409	416				0	-24	
1724	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		12/25/2012	2,044	2,078				0	-7	
1725	X FNMA POOL AK6724A 3.0%	3138EGG57			10/20/2011		12/28/2012	33,706	33,747				0	-34	
1726	X FNMA POOL AK6724A 3.0%	3138EGG57			4/15/2011		1/13/2012	16,610	16,545				0	-41	
1727	X FNMA POOL AK6724A 3.0%	3138EGGK4			9/23/2011		7/19/2012	103,039	91,265				0	65	
1728	X CITIGROUP INC 5.0%	172967CQ2			3/17/2011		6/25/2012	10,298	10,495				0	11,774	
1729	X CITIGROUP INC 5.0%	172967CQ2			5/7/2009		6/25/2012	5,228	5,247				0	-19	
1730	X CITIGROUP INC 5.0%	172967CQ2			5/7/2009		6/25/2012	27,847	22,399				0	5,248	
1731	X CITIGROUP INC 5.0%	172967EM9			5/7/2009		12/20/2012	11,914	9,003				0	2,911	
1732	X CITIGROUP INC 5.0%	172967EM9			8/28/2009		3/1/2012	9,720	4,984				0	4,736	
1733	X CITIGROUP INC 5.0%	18883K101			8/28/2011		5/2/2012	8,237	6,007				0	2,230	
1734	X COCA - COLA CO	189754104			9/23/2011		6/1/2012	17,541	16,188				0	1,353	
1735	X COCA - COLA CO	191216100			9/23/2011		6/1/2012	60,662	55,892				0	4,680	
1736	X COCA - COLA CO	191216100			9/23/2011		12/3/2012	4,869	4,384				0	485	
1737	X COCA - COLA CO	191216100			9/23/2011		12/20/2012	21,478	18,560				0	1,918	
1738	X COCA - COLA CO	191216100			3/2/2012		8/20/2012	3,027	2,550				0	477	
1739	X COLLECTIVE BRANDS INC	19421W100			3/2/2012		8/21/2012	9,304	7,831				0	1,473	
1740	X COLLECTIVE BRANDS INC	19421W100			7/11/2012		10/9/2012	33,753	30,025				0	3,728	
1741	X COMCAST CORP CL A	20030N101			20030N101		11/19/2012	11,450	10,114				0	1,336	
1742	X COMCAST CORP CL A	20030N101			6/19/2012		11/18/2012	21,469	18,925				0	2,544	
1743	X COMCAST CORP CL A	20030N101			6/19/2012		12/3/2012	7,053	5,993				0	1,060	
1744	X COMCAST CORP CL A	20030N101			6/19/2012		12/20/2012	20,172	16,717				0	3,455	
1745	X COMCAST CORP CL A	20030N101			6/19/2012		12/20/2012	9,896	8,103				0	1,793	
1746	X COMCAST CORP CL A	20030N101			6/27/2012		6/25/2012	11,521	10,765				0	756	
1747	X COMCAST CORP CL A	20030N101			10/28/2009		7/15/2012	6,437	6,762				0	-325	
1748	X GMACC 2001-C2 B 6.75%	361849RC8			3/11/2010		8/15/2012	242	254				0	-12	
1749	X GMACC 2001-C2 B 6.75%	361849RC8			2/22/2010		5/10/2012	140	144				0	-4	
1750	X GMACC 2001-C2 B 6.75%	36828QHV1			2/12/2010		6/10/2012	115	118				0	-3	
1751	X GMACC 2001-C2 B 6.75%	36828QHV1			3/11/2010		9/15/2012	243	255				0	-12	
1752	X GMACC 2001-C2 B 6.75%	361849RC8			3/11/2010		10/15/2012	5,899	6,197				0	-298	
1753	X GMACC 2001-C2 B 6.75%	361849RC8			3/11/2010		11/15/2012	4,848	4,883				0	-235	
1754	X GMACC 2001-C2 B 6.75%	361849RC8			3/11/2010		12/15/2012	1,637	1,720				0	-83	
1755	X GMACC 2001-C2 B 6.75%	361849RC8			8/20/2012		9/18/2012	2,013	1,757				0	256	
1756	X GAMESTOP CORP CL A	36467WT109			8/20/2012		10/16/2012	1,376	1,171				0	205	
1757	X GAMESTOP CORP CL A	36467WT109			8/21/2012		10/16/2012	3,898	3,291				0	607	
1758	X GAMESTOP CORP CL A	36467WT109			9/30/2010		12/13/2012	8,048	5,614				0	2,434	
1759	X GAMESTOP CORP CL A	36467WT109			9/29/2010		3/30/2012	2,562	2,140				0	880	
1760	X GARDNER DENVER MACH I	365558105			9/29/2010		3/30/2012	2,562	2,149				0	413	
1761	X GARDNER DENVER MACH I	365558105			9/29/2010		3/30/2012	2,562	2,149				0	408	
1762	X GARDNER DENVER MACH I	365558105			9/29/2010		3/30/2012	2,562	2,149				0	4	
1763	X GARDNER DENVER MACH I	365558105			9/29/2010		3/30/2012	2,562	2,149				0	-364	
1764	X GARDNER DENVER MACH I	365558105			9/30/2010		3/30/2012	2,562	2,149				0	289	
1765	X GARDNER DENVER MACH I	365558105			8/21/2012		9/18/2012	3,731	3,754				0	51	
1766	X GARDNER DENVER MACH I	365558105			8/21/2012		10/16/2012	5,267	5,631				0	-364	
1767	X GARDNER DENVER MACH I	365558105			7/23/2012		11/27/2012	3,386	3,097				0	289	
1768	X GARDNER DENVER MACH I	365558105			8/21/2012		11/27/2012	677	626				0	51	

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	Totals		Capital Gains/Losses		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss					
								Gross Sales Price	Other sales	23,874,156	0	22,184,191	0								
1769	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/1/2010		1/10/2012	1,481	1,521								1,689,985				
1770	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/2/2010		1/10/2012	1,777	1,826								-49				
1771	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/1/2010		2/10/2012	126	130								-4				
1772	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/2/2010		2/10/2012	151	156								-5				
1773	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/1/2010		3/10/2012	124	127								-3				
1774	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/2/2010		3/10/2012	149	153								-4				
1775	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/1/2010		4/10/2012	133	137								-4				
1776	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/2/2010		4/10/2012	160	164								-4				
1777	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/1/2010		5/10/2012	117	120								-3				
1778	X	GECMC 2004-C3 A3 4 865%	36828QHV1		2/2/2010		6/10/2012	138	141								-3				
1779	X	LLOYDS TSB BANK PLC 6 375	539473AH1		1/13/2011		7/6/2012	45,687	39,880								5,807				
1780	X	MSC INDL DIRECT INC	553530106		3/9/2012		8/20/2012	2,107	2,470								-363				
1781	X	MSC INDL DIRECT INC	553530106		3/8/2012		8/20/2012	702	816								-114				
1782	X	MSC INDL DIRECT INC	553530106		3/6/2012		8/21/2012	704	796								-92				
1783	X	MSC INDL DIRECT INC	553530106		3/7/2012		8/21/2012	1,407	1,613								-206				
1784	X	MSC INDL DIRECT INC	553530106		3/8/2012		8/21/2012	1,407	1,633								-226				
1785	X	MSC INDL DIRECT INC	553530106		6/25/2012		8/21/2012	4,222	3,887								335				
1786	X	MACERICH COMPANY (THE)	554382101		3/7/2011		8/20/2012	4,599	3,786								803				
1787	X	MACERICH COMPANY (THE)	554382101		9/7/2011		8/20/2012	575	480								95				
1788	X	MACERICH COMPANY (THE)	554382101		9/7/2011		8/21/2012	12,850	9,355								3,295				
1789	X	MACERICH COMPANY (THE)	554382101		10/10/2011		8/21/2012	1,150	941								209				
1790	X	MACERICH COMPANY (THE)	554382101		10/10/2011		8/21/2012	1,725	1,290								435				
1791	X	MAGNUM HUNTER RESOURC	559738102		3/26/2012		5/31/2012	1,591	3,012								-1,421				
1792	X	MAGNUM HUNTER RESOURC	559738102		3/26/2012		8/20/2012	4,712	8,154								-3,442				
1793	X	MAGNUM HUNTER RESOURC	559738102		4/3/2012		8/20/2012	1,358	2,092								-734				
1794	X	MAP PHARMACEUTICALS INC	56509R108		1/21/2011		8/20/2012	272	314								-42				
1795	X	MAP PHARMACEUTICALS INC	56509R108		1/24/2011		8/20/2012	408	474								-66				
1796	X	MAP PHARMACEUTICALS INC	56509R108		1/25/2011		8/20/2012	136	158								-22				
1797	X	MAP PHARMACEUTICALS INC	56509R108		1/26/2011		8/20/2012	136	180								-24				
1798	X	MAP PHARMACEUTICALS INC	56509R108		1/28/2011		8/20/2012	408	468								-60				
1799	X	MAP PHARMACEUTICALS INC	56509R108		1/31/2011		8/20/2012	136	153								-17				
1800	X	MAP PHARMACEUTICALS INC	56509R108		11/19/2010		8/20/2012	1,631	1,788								-157				
1801	X	LKQ CORP	501889208		12/22/2011		3/26/2012	14,524	13,799								725				
1802	X	LAS VEGAS SANDS CORP	517834107		9/23/2011		12/3/2012	3,260	3,132								148				
1803	X	WELLCARE HEALTH PLANS INC	94946T106		10/25/2011		4/21/2012	1,226	1,119								107				
1804	X	WELLS FARGO & COMPANY	949746101		7/19/2012		12/3/2012	7,227	7,554								-327				
1805	X	WELLS FARGO & COMPANY	949746101		7/19/2012		12/20/2012	33,553	32,955								588				
1806	X	WELLS FARGO & COMPANY	949746101		12/7/2012		12/20/2012	699	591								108				
1807	X	WISCONSIN ENERGY CORP	976657106		2/21/2008		2/9/2012	8,296	4,804								3,492				
1808	X	WISCONSIN ENERGY CORP	976657106		6/24/2009		2/9/2012	4,148	2,386								1,752				
1809	X	WOART 2011-A A3 1 11%	98158KAC3		3/2/2011		9/15/2012	696	696								0				
1810	X	WOART 2011-A A3 1 11%	98158KAC3		3/2/2011		10/15/2012	2,592	2,592								0				
1811	X	WOART 2011-A A3 1 11%	98158KAC3		3/2/2011		11/15/2012	2,731	2,731								0				
1812	X	WOART 2011-A A3 1 11%	98158KAC3		3/2/2011		12/15/2012	2,562	2,562								0				
1813	X	WRIGHT EXPRESS CORP	98233Q105		7/11/2012		8/20/2012	2,680	2,462								218				
1814	X	WRIGHT EXPRESS CORP	98233Q105		7/11/2012		8/21/2012	7,996	7,385								611				
1815	X	YAHOO INC	984332106		11/5/2012		12/3/2012	4,472	4,170								302				
1816	X	YAHOO INC	984332106		11/5/2012		12/20/2012	19,023	16,853								2,170				
1817	X	YUM! BRANDS INC	988498101		9/23/2011		5/15/2012	14,733	10,707								4,026				
1818	X	YUM! BRANDS INC	988498101		10/28/2011		7/11/2012	41,549	36,217								5,332				
1819	X	YUM! BRANDS INC	988498101		9/23/2011		7/11/2012	27,906	22,645								4,961				
1820	X	YUM! BRANDS INC	988498101		9/23/2011		12/3/2012	4,022	3,059								963				
1821	X	YUM! BRANDS INC	988498101		9/23/2011		12/20/2012	13,923	10,707								3,216				
1822	X	ZIONS BANCORPORATION	989701107		8/21/2012		10/16/2012	2,618	2,364								254				
1823	X	ZIONS BANCORPORATION	989701107		8/21/2012		10/17/2012	1,092	976								116				
1824	X	ZIONS BANCORPORATION	989701107		8/20/2012		10/17/2012	218	197								21				
1825	X	AON PLC	G0408V102		4/21/2012		12/3/2012	5,673	5,167								506				
1826	X	AON PLC	G0408V102		4/21/2012		12/20/2012	24,995	22,734								2,261				
1827	X	ASSURED GUARANTY LTD	G0585R106		12/22/2011		4/3/2012	162	138								24				
1828	X	ASSURED GUARANTY LTD	G0585R106		12/22/2011		4/3/2012	8,235	7,059								1,176				
1829	X	ENERGY XII BERMUDA LTD	G10082140		1/4/2012		3/5/2012	2,527	2,307								220				
1830	X	ENERGY XII BERMUDA LTD	G10082140		1/18/2012		3/5/2012	2,527	2,370								157				
1831	X	ENERGY XII BERMUDA LTD	G10082140		1/4/2012		3/5/2012	2,927	2,285								242				
1832	X	ENERGY XII BERMUDA LTD	G10082140		1/4/2012		3/6/2012	1,409	1,308								103				
1833	X	ACCENTURE PLC-CL A	G1151C101		10/27/2011		9/28/2012	35,660	41,937								-6,277				
1834	X	ACCENTURE PLC-CL A	G1151C101		10/27/2011		9/28/2012	4,898	4,254								644				
1835	X	ACCENTURE PLC-CL A	G1151C101		7/2/2012		9/28/2012	41,280	35,628								5,651				
1836	X	ACCENTURE PLC-CL A	G1151C101		7/2/2012		9/28/2012	4,076	3,623								453				

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	Adjustments	Net Gain or Loss														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
1837	X	ACCENTURE PLC-CL A			7/2/2012		12/20/2012	14,451	10,537					3,914														
1838	X	ACCENTURE PLC-CL A			9/23/2011		10/24/2012	6,087	4,897					1,170														
1839	X	COVIDIEN PLC			9/23/2011		10/25/2012	6,090	4,897					1,193														
1840	X	COVIDIEN PLC			1/4/2011		12/3/2012	3,458	2,855					603														
1841	X	COVIDIEN PLC			1/4/2011		12/20/2012	12,163	8,992					2,171														
1842	X	COVIDIEN PLC			1/3/2011		12/20/2012	7,528	6,137					1,392														
1843	X	COVIDIEN PLC			1/3/2011		12/20/2012	7,528	6,137					1,392														
1844	X	ISHARES UT LOSS							422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528	6,137					1,392														
									422					-422														
Totals																												
Capital Gains/Losses																												
Other sales																												
								3,441	3,019					422														
								14,451	10,537					3,914														
								6,087	4,897					1,170														
								6,090	4,897					1,193														
								3,458	2,855					603														
								12,163	8,992					2,171														
								7,528	6,137					1,392														
								7,528																				

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

		99,293	99,293	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	INVESTMENT FEE REIMBURSEMENT	97,962	97,962	
2	OTHER INCOME	1,331	1,331	
3				
4				

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

		59,829	6,401	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	6,401	6,401		
2	PY EXCISE TAX DUE	14,428			
3	ESTIMATED EXCISE PAYMENTS	39,000			

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

		2,896	2,146	0	750
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ISHARES 2% PORTFOLIO DEDUCTIONS	2,146	2,146		
2	STATE AG FEES	750			750
3					
4					

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

		26,991,148		28,077,647		32,415,119
		Book Value	Book Value	Book Value	FMV	
		Beg. of Year	End of Year	End of Year	End of Year	
1	OTHER ASSETS			28,077,647	32,415,119	

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

1	GAIN ON PRIOR YEAR SALES SETTLED IN CURRENT YEAR	1	6,595
2	ACCRUED INTEREST CARRYOVER FROM PRIOR YEAR	2	1,508
3	QUALCOMM INC COST BASIS ADJUSTMENT	3	206
4	DREYFUS SELECT MGER COST BASIS ADJUSTMENT	4	1,935
5	TERADATA CORPORATION COST BASIS ADJUSTMENT	5	119
6	TEXAS INSTRUMENTS COST BASIS ADJUSTMENT	6	422
7	ISHARES PARTNERSHIP ADJUSTMENT	7	2,386
8	COST BASIS ADJUSTMENT	8	397
9	Total	9	13,568

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

1	WASH SALE DISALLOWED LOSS	1	8,148
2	LOSS ON PRIOR YEAR SALES SETTLED IN CURRENT YEAR	2	1,721
3	ACCRUED INTEREST CARRYOVER TO NEXT YEAR	3	463
4	Total	4	10,332

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

Long Term CG Distributions		Short Term CG Distributions		Amount																23,817,504	0	9,197	22,193,388		1,633,313		0	Excess of FMV Over Adj Basis		Gains 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 12/31/69	Adjusted Basis as of 12/31/69																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
1	FINNA POOL AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	2/25/2012	918			984	-66																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			

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	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of F.M.V. Over Adj. Basis	Gains Minus Excess of F.M.V. Over Adjusted Basis or Losses
85	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	81333109		7/15/2011	5/16/2012	4,035			2,807	1,228	0	0	1,228	
86	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	81333109		7/15/2011	8/20/2012	1,007			702	305	0	0	305	
87	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	81333109		7/15/2011	8/21/2012	3,038			2,105	933	0	0	933	
88	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	UNITED RENTALS INC	81333109		10/10/2011	8/21/2012	338			203	135	0	0	135	
89	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	912810P01		1/5/2009	8/30/2012	15,663			11,053	4,510	0	0	4,510	
90	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	US TREAS-CPI INFLAT 2 3/8% 7/15/27	912810P01		8/17/2010	3/7/2012	10,864			11,148	4,724	0	0	4,724	
91	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	912828B00		6/15/2010	3/7/2012	10,864			10,858	294	0	0	294	
92	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	912828B00		6/15/2010	3/7/2012	10,864			10,858	294	0	0	294	
93	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	912828B00		6/15/2010	3/7/2012	10,864			10,858	294	0	0	294	
94	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	912828B00		6/15/2010	3/7/2012	10,864			10,858	294	0	0	294	
95	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	912828B00		6/15/2010	3/7/2012	10,864			10,858	294	0	0	294	
96	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	U.S. TREASURY NOTE 4.25% 11/15/13	912828B00		6/15/2010	3/7/2012	10,864			10,858	294	0	0	294	
97	TSV INFL IN NIB 2 3/8% 7/15/17	TSV INFL IN NIB 2 3/8% 7/15/17	TSV INFL IN NIB 2 3/8% 7/15/17	TSV INFL IN NIB 2 3/8% 7/15/17																		

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

Long Term CG Distributions

Short Term CG Distributions

25,652

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23,817,504

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9,197

22,193,388

1,633,313

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1,633,313

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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										Amount	Short Term CG Distributions										Amount				
Description of Property Sold										CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses			
337	VALIUS HOLDINGS LTD										G9319H102		4/3/2012	8/21/2012	1,334			1,238	98					1,633,313	
338	WILLIS GROUP HOLDINGS PUBLIC LTD										G96666105		6/10/2010	2/17/2012	680			680	0					98	
339	WILLIS GROUP HOLDINGS PUBLIC LTD										G96666105		6/10/2010	2/17/2012	3,401			3,181	240					49	
340	WILLIS GROUP HOLDINGS PUBLIC LTD										G96666105		6/24/2010	2/17/2012	3,081			2,808	282					240	
341	WEATHERFORD INTL LTD										H27013103		2/9/2012	4/3/2012	6,441			7,778	-1,338					252	
342	NOBLE CORPORATION										H5833N103		2/10/2012	8/20/2012	105,504			115,151	-9,647					-1,338	
343	TRANSOCEAN LTD										H8817H100		3/26/2012	8/21/2012	3,448			3,952	-504					-9,647	
344	TRANSOCEAN LTD										H8817H100		4/3/2012	8/21/2012	6,413			7,339	-928					-504	
345	TRANSOCEAN LTD										H8817H100		3/8/2010	7/15/2012	1,480			1,848	-368					-504	
346	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	359			374	-15					-928	
347	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	449			467	-18					-168	
348	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	1,096			1,141	-45					-15	
349	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	1,749			1,821	-72					-45	
350	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	1,446			1,505	-59					-72	
351	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	1,047			1,091	-44					-59	
352	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	678			708	-30					-44	
353	FHLMC GOLD A80393										5 0% 12/01/58		3/8/2010	7/15/2012	378			384	-6					-28	
354	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	971			1,031	-60					-60	
355	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	1,187			1,261	-74					-60	
356	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	995			1,057	-62					-74	
357	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	784			832	-48					-74	
358	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	1,135			1,208	-71					-48	
359	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	1,897			1,762	115					-71	
360	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	627			668	-41					115	
361	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	894			949	-55					-39	
362	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	1,147			1,218	-71					-55	
363	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	1,144			1,215	-71					-71	
364	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	1,057			1,122	-65					-46	
365	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	737			783	-46					-56	
366	FHLMC GOLD A82821										5 0% 7/01/40		7/22/2010	2/15/2012	904			960	-56					-13	
367	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	638			825	-187					21	
368	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	1,009			1,331	-322					21	
369	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	1,256			1,331	-75					25	
370	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	1,048			1,028	20					21	
371	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	771			756	15					15	
372	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	42,658			38,438	3,218					3,218	
373	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	784			769	15					15	
374	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	1,653			1,714	-61					-31	
375	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	1,191			1,204	-13					-23	
376	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	858			872	-14					-16	
377	FHLMC GOLD A85160										4 0% 1/01/40		4/8/2011	2/15/2012	1,493			1,522	-29					-39	
378	SBA COMMUNICATIONS CORP										763881108		5/10/2012	8/21/2012	3,619			3,195	424					4,202	
379	SBA COMMUNICATIONS CORP										763881108		5/10/2012	8/21/2012	8,935			5,708	3,227					4,202	
380	SET INVESTMENTS COMPANY										764117103		8/21/2012	8/21/2012	2,489			2,451	38						927
381	SET INVESTMENTS COMPANY										764117103		8/21/2012	8/21/2012	1,500			1,473	27						927
382	SM ENERGY COMPANY										78434L100		6/26/2011	2/9/2012	6,109			6,692	-583					173	
383	SM ENERGY COMPANY										78434L100		6/26/2011	2/9/2012	1,527			1,428	99					89	
384	SM ENERGY COMPANY										78434L100		6/26/2011	2/9/2012	6,393			6,425	-32					-32	
385	SM ENERGY COMPANY										78434L100		4/16/2012	8/20/2012	3,274			3,908	-634					-32	
386	S P X CORP										784635104		4/16/2012	8/20/2012	661			761	-100					-100	
387	S P X CORP										784635104		4/16/2012	8/20/2012	651			761	-100					-100	
388	S P X CORP										784635104		6/13/2012	8/21/2012	5,948			6,059	-111					-111	
389	S P X CORP										784635104		6/25/2012	8/21/2012	3,964			3,740	224					224	
390	SVB FINANCIAL GROUP										784801011		2/10/2012	8/20/2012	2,928			2,884	44					44	
391	SVB FINANCIAL GROUP										784801011		2/10/2012	8/20/2012	9,961			9,805	156					156	
392	SXC HEALTH SOLUTIONS CORP										78505P100		11/22/2011	4/27/2012	1,887			1,854	33					233	
393	SXC HEALTH SOLUTIONS CORP										78505P100		11/22/2011	4/27/2012	3,658			2,206	1,452					1,452	
394	SXC HEALTH SOLUTIONS CORP										78505P100		11/22/2011	4/27/2012	1,801			1,103	688					688	
395	SXC HEALTH SOLUTIONS CORP										78505P100		1/21/2011	5/18/2012	4,503			2,276	2,227					2,227	
396	SALESFORCE COM INC										784661302		9/23/2011	1/18/2012	28,779			33,707	-3,928					-3,928	
397	SALESFORCE COM INC										784661302		3/1/2012	12/3/2012	5,537			5,069	468					468	
398	SALESFORCE COM INC										784661302		3/1/2012	12/3/2012	24,481			20,855	3,626					3,626	
399	SCHEIN HENRY INC										808407102		4/30/2012	8/20/2012	3,105			3,098	7					9	
400	SCHEIN HENRY INC										808407102		5/8/2012	8/20/2012	1,553			1,549	4					4	
401	SCHEIN HENRY INC										808407102		4/27/2012	8/21/2012	779			772	7					7	
402	SCHEIN HENRY INC										808407102		4/30/2012	8/21/2012	13,248			13,107	139					139	
403	SCHLUMBERGER LTD										808557108		3/6/2012	9/21/2012	28,052			29,873	-781					-781	
404	SCHLUMBERGER LTD										808557108		3/6/2012	9/21/2012	4,975			5,362	-387					-387	
405	SCHLUMBERGER LTD										808557108		3/6/2012	12/3/2012	17,745			16,150	1,595					1,595	
406	SCHLUMBERGER LTD										808557108		12/14/2012	12/20/2012	6,388										

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										56,652	Amount										
Short Term CG Distributions										0											
Description of Property Sold		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	1,633,313		0		0		1,633,313	
505	SILICON LABORATORIES INC	828918102		8/21/2012	11/28/2012	7,484			7,578	-94										1,633,313	
506	BNY MELLON INTERNATIONAL-M	055694871		11/20/2008	6/28/2012	300,000			254,461	45,539										45,539	
507	BAIDU, INC	056752108		3/1/2012	6/27/2012	21,735			27,078	-5,344										-5,344	
508	BAIDU, INC	056752108		9/23/2011	6/27/2012	19,283			21,039	-1,756										-1,756	
509	BAIDU, INC	056752108		9/23/2011	7/2/2012	41,341			44,956	-3,615										-3,615	
510	BAIDU, INC	056752108		9/23/2011	7/11/2012	7,813			8,777	-964										-964	
511	BAIDU, INC	056752108		1/9/2012	7/11/2012	32,012			35,624	-3,612										-3,612	
512	BANK OF AMERICA CORP 5.75% 8/15/06	060505C16		5/6/2009	6/25/2012	15,944			13,978	1,966										1,966	
513	BANK OF AMERICA CORP 5.75% 8/15/06	060505C16		5/6/2009	12/20/2012	10,864			8,611	2,253										2,253	
514	BARCLAYS BANK PLC 5.0% 9/22/16	06739F2		9/17/2009	1/18/2012	21,060			19,974	1,086										1,086	
515	BARCLAYS BANK PLC 5.0% 9/22/16	06739F2		9/17/2009	8/1/2012	4,984			4,984	0										0	
516	BARCLAYS BANK PLC 5.0% 9/22/16	06739F2		9/17/2009	8/1/2012	49,093			44,842	4,151										4,151	
517	BARCLAYS BANK PLC 5.125% 10/8/20	06739G4R0		8/1/2012	8/30/2012	10,781			10,912	-131										-131	
518	BARCLAYS BANK PLC 5.125% 10/8/20	06739G4R0		8/1/2012	9/17/2012	39,252			38,194	1,058										1,058	
519	B E AEROSPACE INC	073302101		9/18/2009	1/12/2012	1,227			593	634										634	
520	B E AEROSPACE INC	073302101		9/18/2009	1/12/2012	771			391	380										380	
521	B E AEROSPACE INC	073302101		9/18/2009	5/10/2012	41			20	21										21	
522	B E AEROSPACE INC	073302101		9/18/2009	6/27/2012	1,797			24,884	485										485	
523	UNITED STATES T-NOTE 1.25% 7/15/11	912828QX1		2/15/2011	6/27/2012	25,378			15,546	9,832										9,832	
524	UNITED STATES T-NOTE 1.5% 6/30/11	912828QX4		7/18/2011	6/27/2012	15,546			14,989	557										557	
525	UNITED STATES TIPS 0.85% 7/15/11	912828QX5		6/5/2011	8/31/2012	11,505			10,582	923										923	
526	UNITED STATES T-NOTE 1.5% 7/31/11	912828QX1		8/16/2011	6/21/2012	36,270			35,875	395										395	
527	UNITED STATES T-NOTE 1.5% 7/31/11	912828QX1		8/24/2011	6/21/2012	15,544			15,357	187										187	
528	UNITED STATES T-NOTE 1.5% 7/31/11	912828QX1		8/28/2012	8/30/2012	10,367			10,369	-2										-2	
529	UNITED STATES T-NOTE 1.5% 7/31/11	912828QX1		6/9/2012	10/2/2012	5,203			5,182	21										21	
530	UNITED STATES T-NOTE 1.5% 7/31/11	912828QX1		8/24/2011	6/25/2012	10,405			10,238	167										167	
531	UNITED STATES T-NOTE 2.25% 7/31/11	912828QX9		8/24/2011	6/25/2012	64,645			62,835	2,010										2,010	
532	UNITED STATES T-NOTE 2.25% 7/31/11	912828QX9		8/24/2011	4/24/2012	25,524			24,709	815										815	
533	US TREASURY NOTE 2.0% 11/15/21	912828R03		1/20/2012	4/24/2012	15,083			15,014	69										69	
534	DELUXE CORP	248019101		8/21/2012	8/20/2012	1,562			1,431	131										131	
535	DICKS SPORTING GOODS INC	253393102		4/25/2012	8/20/2012	477			477	-6										-6	
536	DICKS SPORTING GOODS INC	253393102		4/16/2012	8/20/2012	14,911			14,830	81										81	
537	DICKS SPORTING GOODS INC	253393102		9/23/2011	8/20/2012	2,261			2,943	-682										-682	
538	DIGITAL REALTY TRUST INC	253688103		4/16/2012	8/20/2012	3,024			3,361	-337										-337	
539	DIGITAL REALTY TRUST INC	253688103		4/16/2012	8/21/2012	9,038			8,828	209										209	
540	DIGITAL REALTY TRUST INC	253688103		9/23/2011	12/3/2012	6,905			4,137	2,768										2,768	
541	DIGITAL REALTY TRUST INC	254687106		9/23/2011	12/3/2012	32,112			18,815	13,297										13,297	
542	WALT DISNEY CO/TH	254687106		8/20/2012	12/13/2012	1,203			1,114	89										89	
543	DISCOVER FINANCIAL SERVICES	254709108		8/21/2012	12/13/2012	3,610			3,367	243										243	
544	DISCOVER FINANCIAL SERVICES	254709108		8/20/2012	9/16/2012	1,509			1,473	36										36	
545	DOMTAR CORPORATION	257559203		8/25/2012	9/16/2012	11,307			6,956	4,351										4,351	
546	DOMTAR CORPORATION	257559203		9/23/2011	12/3/2012	3,796			2,763	1,033										1,033	
547	DOVER CORP	260031108		8/20/2012	10/16/2012	3,220			2,947	273										273	
548	DOMTAR CORPORATION	257559203		8/20/2012	10/16/2012	4,028			3,681	347										347	
549	DOMTAR CORPORATION	257559203		8/21/2012	11/27/2012	10,296			9,570	726										726	
550	DOMTAR CO INC	257559203		8/25/2012	4/27/2012	2,114			1,394	720										720	
551	DOMTAR CO INC	257559203		9/23/2011	8/20/2012	3,517			2,174	1,343										1,343	
552	NEXTERA ENERGY INC	65339F101		6/22/2012	8/20/2012	59			58	1										1	
553	NEXTERA ENERGY INC	65339F101		9/23/2011	6/22/2012	16,668			16,162	506										506	
554	NEXTERA ENERGY INC	65339F101		6/28/2011	8/20/2012	388			2,969	-2,581										-2,581	
555	NXSTAGE MEDICAL INC	67072V103		7/25/2011	8/20/2012	1,928			8,115	-6,187										-6,187	
556	NXSTAGE MEDICAL INC	67072V103		11/22/2011	8/21/2012	1,654			2,523	-869										-869	
557	NXP SEMICONDUCTORS NV	N6596X109		7/18/2012	3/6/2012	32,252			27,636	4,616										4,616	
558	NXP SEMICONDUCTORS NV	N6596X109		9/23/2011	3/6/2012	10,308			7,963	2,345										2,345	
559	NXP SEMICONDUCTORS NV	N6596X109		9/23/2011	11/5/2012	34,018			22,239	11,779										11,779	
560	NXP SEMICONDUCTORS NV	N6596X109		9/23/2011	12/3/2012	3,408			2,359	1,049										1,049	
561	NXP SEMICONDUCTORS NV	N6596X109		9/23/2011	12/20/2012	14,837			9,603	5,234										5,234	
562	ROYAL CARIBBEAN CRUISES LTD	V7780T103		3/5/2010	8/20/2012	2,080			2,397	-317										-317	
563	ROYAL CARIBBEAN CRUISES LTD	V7780T103		3/5/2010	8/21/2012	4,202			4,794	-592										-592	
564	ROYAL CARIBBEAN CRUISES LTD	V7780T103		7/30/2010	8/21/2012	1,838			2,038	-200										-200	
565	ROYAL CARIBBEAN CRUISES LTD	V7780T103		4/16/2012	8/21/2012	2,960			2,949	11										11	
566	CHECKPOINT SOFTWARE TECH ORD	M2246S104		3/4/2010	6/14/2012	9,714			6,334	3,380										3,380	
567	FLHMC GOLD A95828	4 5% 12/01/40		12/17/2010	11/15/2012	763			777	-14										-14	
568	FLHMC GOLD A95828	4 5% 12/01/40		12/17/2010	12/15/2012	1,087			1,107	-20										-20	
569	FLHMC GOLD A95828	4 5% 12/01/40		12/17/2010	12/31/2012	1,011			1,030	-19										-19	
570	FLHMC GOLD A95828	4 5% 12/01/40		9/23/2011	1/15/2012	1,944			2,073	-129										-129	
571	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	1/15/2012	409			434	-25										-25	
572	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	2/15/2012	2,685			2,841	-156										-156	
573	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	3/15/2012	561			595	-34										-34	
574	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	4/15/2012	1,585			1,690	-105										-105	
575	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	4/15/2012	334			354	-20										-20	
576	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	4/15/2012	41,887			41,993	-6										-6	
577	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	5/15/2012	1,421			1,515	-94										-94	
578	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	5/15/2012	559			593	-34										-34	
579	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	6/15/2012	1,009			1,076	-67										-67	
580	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	6/15/2012	404			428	-24										-24	
581	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	6/15/2012	45,838			45,811	27										27	
582	FLHMC GOLD Q03517	4 5% 9/01/41		9/23/2011	6/15/2012	18,016			17,907	108											

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[illegible]

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										96,652	0			
	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of F M V Over Adj Basis	Gains Minus Excess of F M V Over Adjusted Basis or Losses
757	FNMA POOL AH3519 4.0% 2/01/41	313844AD4		4/6/2011	7/25/2012	1,672		0	1,643	28	0	0	0	1,833,313
758	FNMA POOL AH3519 4.0% 2/01/41	313844AD4		4/6/2011	8/25/2012	1,514		0	1,488	25	0	0	0	29
759	FNMA POOL AH3519 4.0% 2/01/41	313844AD4		4/6/2011	9/25/2012	1,508		0	1,481	25	0	0	0	25
760	FNMA POOL AH3519 4.0% 2/01/41	313844AD4		4/6/2011	10/25/2012	3,376		0	3,322	54	0	0	0	25
761	FNMA POOL AH3519 4.0% 2/01/41	313844AD4		4/6/2011	11/25/2012	3,687		0	3,610	57	0	0	0	54
762	FNMA POOL AH3519 4.0% 2/01/41	313844AD4		4/6/2011	12/25/2012	2,980		0	2,935	45	0	0	0	57
763	FNMA POOL AH3519 4.0% 2/01/41	313844AD4		4/6/2011	1/23/2012	2,081		0	2,051	30	0	0	0	45
764	O'REILLY AUTOMOTIVE INC	67103H107		12/22/2011	2/1/2012	2,503		0	2,408	97	0	0	0	30
765	O'REILLY AUTOMOTIVE INC	67103H107		12/22/2011	8/20/2012	2,585		0	2,408	188	0	0	0	97
766	O'REILLY AUTOMOTIVE INC	67103H107		12/22/2011	8/20/2012	7,778		0	7,219	560	0	0	0	188
767	OASIS PETROLEUM INC	674215108		11/3/2012	2/6/2012	3,574		0	3,780	-208	0	0	0	560
768	AT&T INC	00206R102		8/26/2012	10/15/2012	1,763		0	1,918	-155	0	0	0	-208
769	OASIS PETROLEUM INC	674215108		11/7/2012	2/6/2012	4,169		0	4,862	-513	0	0	0	-155
770	OCCIDENTAL PETROLEUM CORP	6742598105		12/1/2012	12/20/2012	20,486		0	19,899	587	0	0	0	587
771	OCEANEERING INTL INC	675232102		2/6/2012	8/20/2012	1,084		0	1,050	44	0	0	0	44
772	OCEANEERING INTL INC	675232102		2/6/2012	8/20/2012	2,750		0	2,626	124	0	0	0	124
773	OFFICE DEPOT INC	676220106		3/30/2012	4/25/2012	2,225		0	2,708	-481	0	0	0	-481
774	OFFICE DEPOT INC	676220106		3/30/2012	4/25/2012	3,544		0	4,242	-698	0	0	0	-698
775	OFFICE DEPOT INC	676220106		3/30/2012	4/25/2012	1,828		0	951	-146	0	0	0	-146
776	OIL STS INTL INC	6760208105		11/6/2012	3/26/2012	11,397		0	11,478	-82	0	0	0	-82
777	OIL STS INTL INC	6760208105		11/6/2012	3/26/2012	7,406		0	7,191	215	0	0	0	215
778	ONTEK INC	682880103		8/29/2009	8/20/2012	28,454		0	24,957	3,497	0	0	0	3,497
779	ONTARIO (PROVINCE OF) 4.0% 10/07/11	68323246D3		8/29/2009	8/20/2012	5,769		0	4,881	778	0	0	0	778
780	ONTARIO (PROVINCE OF) 4.0% 10/07/11	68323246D3		8/29/2009	8/20/2012	11,449		0	8,983	1,466	0	0	0	1,466
781	ONTARIO (PROVINCE OF) 4.0% 10/07/11	68323246D3		8/29/2009	8/20/2012	12,125		0	10,813	1,312	0	0	0	1,312
782	ORACLE CORP	683389XAC9		11/22/2009	8/20/2012	6,173		0	5,407	766	0	0	0	766
783	ORACLE CORP	683389XAC9		11/22/2009	8/20/2012	7,202		0	6,062	1,140	0	0	0	1,140
784	PNC FINANCIAL SERVICES GROUP	683475105		7/19/2012	12/3/2012	30,075		0	31,628	-1,553	0	0	0	-1,553
785	P G INDUSTRIES INC	683508107		9/23/2011	3/28/2012	15,140		0	11,123	4,017	0	0	0	4,017
786	P G INDUSTRIES INC	683508107		9/23/2011	3/28/2012	4,901		0	2,779	54	0	0	0	54
787	P G INDUSTRIES INC	683508107		5/10/2012	8/20/2012	2,833		0	4,610	91	0	0	0	91
788	P G INDUSTRIES INC	683508107		5/10/2012	8/20/2012	3,812		0	3,590	222	0	0	0	222
789	P G INDUSTRIES INC	683508107		6/13/2012	9/21/2012	5,509		0	4,787	742	0	0	0	742
790	P V H CORP	683553100		9/2/2011	5/6/2012	3,148		0	1,288	276	0	0	0	276
791	P V H CORP	683553100		7/6/2011	5/6/2012	3,148		0	3,590	48	0	0	0	48
792	P V H CORP	683553100		11/6/2011	5/6/2012	767		0	360	304	0	0	0	304
793	P V H CORP	683553100		8/25/2011	9/2/2012	2,003		0	1,341	662	0	0	0	662
794	P V H CORP	683553100		8/25/2011	8/20/2012	2,003		0	3,968	1,966	0	0	0	1,966
795	PATTERSON-UTI ENERGY INC	683553100		14/6/2012	11/6/2012	8,989		0	10,316	-1,327	0	0	0	-1,327
796	PATTERSON-UTI ENERGY INC	683553100		14/6/2012	11/6/2012	749		0	688	-107	0	0	0	-107
797	PENN NATL GAMING INC	703481101		8/20/2012	9/18/2012	823		0	752	71	0	0	0	71
798	PENN NATL GAMING INC	703481101		8/20/2012	9/18/2012	3,282		0	3,107	185	0	0	0	185
799	PENN NATL GAMING INC	703481101		8/20/2012	9/18/2012	2,849		0	2,828	-21	0	0	0	-21
800	PENTAIR INC	706531105		3/30/2012	8/20/2012	7,092		0	7,544	-452	0	0	0	-452
801	PENTAIR INC	706531105		3/30/2012	8/20/2012	3,138		0	2,408	730	0	0	0	730
802	AT&T INC	00206R102		11/20/2008	11/16/2012	2,362		0	2,168	194	0	0	0	194
803	AT&T INC	00206R102		11/20/2008	12/3/2012	9,215		0	1,762	650	0	0	0	650
804	AT&T INC	00206R102		11/20/2008	12/3/2012	9,215		0	6,797	2,418	0	0	0	2,418
805	AT&T INC	00206RAX0		4/19/2012	6/25/2012	5,685		0	5,620	65	0	0	0	65
806	AT&T INC	00206RAX0		4/19/2012	12/20/2012	17,325		0	16,891	434	0	0	0	434
807	ABERCHROMBIE & FITCH CO CL A	0020898207		5/2/2012	5/18/2012	5,410		0	8,001	-2,591	0	0	0	-2,591
808	FNMA POOL AB5471 3.5% 6/01/42	31417CCH6		6/6/2012	7/25/2012	204		0	214	-10	0	0	0	-10
809	FNMA POOL AB5471 3.5% 6/01/42	31417CCH6		6/6/2012	7/25/2012	484		0	488	-4	0	0	0	-4
810	FNMA POOL AB5471 3.5% 6/01/42	31417CCH6		6/6/2012	10/25/2012	717		0	751	-34	0	0	0	-34
811	FNMA POOL AB5471 3.5% 6/01/42	31417CCH6		6/6/2012	9/25/2012	767		0	825	-58	0	0	0	-58
812	SIMON PROPERTY GROUP 5.65% 2/01/19	823807CD7		1/19/2010	6/25/2012	5,843		0	5,020	823	0	0	0	823
813	SIMON PROPERTY GROUP 5.65% 2/01/19	823807CD7		1/19/2010	6/25/2012	11,687		0	9,962	1,725	0	0	0	1,725
814	SIMON PROPERTY GROUP 5.65% 2/01/19	823807CD7		1/19/2010	6/25/2012	5,936		0	4,981	955	0	0	0	955
815	SIMON PROPERTY GROUP 5.65% 2/01/19	823807CD7		1/19/2010	12/20/2012	11,947		0	9,962	1,985	0	0	0	1,985
816	SKYYWORKS SOLUTIONS INC	83088M102		3/26/2012	8/20/2012	4,411		0	4,311	100	0	0	0	100
817	SKYYWORKS SOLUTIONS INC	83088M102		3/26/2012	8/20/2012	7,709		0	7,473	236	0	0	0	236
818	SKYYWORKS SOLUTIONS INC	83088M102		3/26/2012	8/20/2012	5,040		0	4,862	358	0	0	0	358
819	SMITHFIELD FOODS INC	832248108		8/21/2012	8/18/2012	6,241		0	5,990	251	0	0	0	251
820	SMITHFIELD FOODS INC	832248108		8/20/2012	12/13/2012	4,505		0	3,827	678	0	0	0	678
821	SMITHFIELD FOODS INC	832248108		8/21/2012	12/13/2012	6,757		0	5,797	960	0	0	0	960
822	SONOCO PRODUCTS CO	835495102		3/6/2012	8/20/2012	523		0	500	-23	0	0	0	-23
823	SONOCO PRODUCTS CO	835495102		3/6/2012	8/20/2012	2,247		0	2,516	-269	0	0	0	-269
824	SONOCO PRODUCTS CO	835495102		3/6/2012	8/21/2012	1,544		0	1,667	-123	0	0	0	-123
825	SONOCO PRODUCTS CO	835495102		3/6/2012	8/21/2012	617		0	666	-49	0	0	0	-49
826	SONOCO PRODUCTS CO	835495102		3/7/2012	8/21/2012	1,544		0	1,668	-125	0	0	0	-125
827	SONOCO PRODUCTS CO	835495102		3/7/2012	8/21/2012	2,181		0	2,349	-168	0	0	0	-168
828	SONOCO PRODUCTS CO	835495102		3/6/2012	8/21/2012	617		0	666	-49	0	0	0	-49
829	SONOCO PRODUCTS CO	835495102		3/6/2012	8/21/2012	2,181		0	2,349	-168	0	0	0	-168
830	SOUTHWESTERN ENERGY CO	835495102		3/6/2012	8/21/2012	2,161		0	2,403	-244	0	0	0	-244
831	SOUTHWESTERN ENERGY CO	835495102		8/27/2012	12/3/2012	4,968		0	4,540	428	0	0	0	428
832	STATE STREET CORP	857477103		9/23/2011	4/27/2012	23,613		0	24,095	-482	0	0	0	-482
833	SPECTRUM BRANDS HOLDINGS INC	84763R101		9/23/2011	4/27/2012	43,970		0	29,600	14,370	0	0	0	14,370
834	STATE STREET CORP	857477103		7/19/2012	7/6/2012	2,011		0	2,049	-38	0	0	0	-38
835	STEEL DYNAMICS INC	859119100		10/25/2011	12/20/2012	5,383		0	4,992	391	0	0	0	391
836	STEEL DYNAMICS INC	859119100		10/25/2011	12/20/2012	12,151		0	21,632	-2,507	0	0	0	-2,507
837	STRENGTH SELECT MGR SIC GR-I	88271F578		4/29/2011	8/13/2012	40,000		0	39,265	735	0	0	0	735
838	BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	8/13/2012	43,704		0	47,024	-3,320	0	0	0	-3,320
839	SPECTRUM BRANDS HOLDINGS INC	84763R101		9/23/2011	6/6/2012	11,417		0	10,081	1,336	0	0	0	1,336
840	SPECTRUM BRANDS HOLDINGS INC	84763R101		4/17/2012	6/6/2012	962		0	1,039	-77	0	0	0	-77

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	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of F M V Over Adj Basis	Gain/Loss Excess of F M V Over Adjusted Basis or Loss													
841 SPECTRUM BRANDS HOLDINGS INC		4/17/2012	8/28/2012	960		0	1,039	-79				1,633,313	0												
842 SPECTRUM BRANDS HOLDINGS INC		4/17/2012	8/28/2012	321		0	346	-25					-79												
843 SPECTRUM BRANDS HOLDINGS INC		4/17/2012	8/28/2012	2,922		0	3,116	-194					-25												
844 SPECTRUM BRANDS HOLDINGS INC		4/17/2012	8/28/2012	325		0	345	-20					-194												
845 SPECTRUM BRANDS HOLDINGS INC		4/18/2012	8/29/2012	975		0	1,034	-59					-20												
846 SPECTRUM BRANDS HOLDINGS INC		4/18/2012	7/22/2012	853		0	889	-36					-59												
847 SPECTRUM BRANDS HOLDINGS INC		4/18/2012	7/30/2012	860		0	889	-29					-36												
848 SPECTRUM BRANDS HOLDINGS INC		4/18/2012	7/30/2012	2,875		0	2,741	-134					-29												
849 SPECTRUM BRANDS HOLDINGS INC		4/18/2012	7/30/2012	1,339		0	1,371	-32					-134												
850 SPECTRUM BRANDS HOLDINGS INC		4/19/2012	7/6/2012	3,721		0	4,045	-324					-32												
851 SPECTRUM BRANDS HOLDINGS INC		4/19/2012	7/6/2012	871		0	889	-18					-18												
852 BRISTOL-MYERS SQUIBB CO		12/16/2011	7/6/2012	5,155		476	5,631	-476					-476												
853 BROADCOM CORP CL A		9/27/2012	12/30/2012	23,765		0	24,988	-1,223					-1,223												
854 BROADCOM CORP CL A		9/27/2012	12/30/2012	225		0	188	-37					-37												
855 BRUNSWICK CORP		10/24/2011	2/10/2012	1,704,310.9		0	1,877	-166					-166												
856 BRUNSWICK CORP		10/24/2011	2/10/2012	1,704,310.9		0	1,877	-166					-166												
857 BRUNSWICK CORP		10/21/2011	3/2/2012	1,378		0	1,080	-288					-288												
858 BRUNSWICK CORP		10/21/2011	3/2/2012	5,052		0	3,950	-1,102					-1,102												
859 BRUNSWICK CORP		10/21/2011	3/2/2012	1,148		0	889	-249					-249												
860 BRUNSWICK CORP		10/24/2011	3/2/2012	2,528		0	2,084	-482					-482												
861 CBRE GROUP INC		6/8/2010	1/11/2012	1,356		0	1,470	-114					-114												
862 HOST HOTELS & RESORTS INC		6/24/2009	8/21/2012	4,334		0	2,120	-2,214					-2,214												
863 US TREASURY NOTE 2.0% 11/15/21		5/24/2012	5/30/2012	10,351		0	10,245	-106					-106												
864 US TREASURY NOTE 2.0% 11/15/21		5/24/2012	5/30/2012	25,895		0	26,101	-206					-206												
865 US TREASURY NOTE 0.875% 11/01/16		6/20/2012	6/20/2012	35,351		0	34,859	-492					-492												
866 US TREASURY NOTE 0.875% 11/01/16		11/30/2011	8/25/2012	30,314		0	29,878	-436					-436												
867 US TREASURY NOTE 0.875% 11/01/16		11/30/2011	8/25/2012	29,921		0	29,915	-6					-6												
868 US TREASURY NOTE 0.25% 11/15/15		11/30/2011	8/25/2012	19,889		0	19,943	-56					-56												
869 US TREASURY NOTE 0.25% 11/15/15		2/24/2012	4/4/2012	29,347		0	30,055	-708					-708												
870 US TREASURY NOTE 2.0% 2/15/22		2/24/2012	4/4/2012	8,928		0	10,018	-1,090					-1,090												
871 US TREASURY NOTE 2.0% 2/15/22		2/24/2012	4/4/2012	55,152		0	55,151	-1					-1												
872 US TREASURY NOTE 2.0% 2/15/22		2/24/2012	4/4/2012	20,483		0	20,037	-456					-456												
873 US TREASURY NOTE 2.0% 2/15/22		5/18/2012	8/20/2012	20,483		0	20,037	-456					-456												
874 US TREASURY NOTE 2.0% 2/15/22		5/18/2012	8/20/2012	20,483		0	20,037	-456					-456												
875 US TREASURY NOTE 1.375% 2/28/16		2/28/2012	8/30/2012	76,687		0	74,854	-1,833					-1,833												
876 US TREASURY NOTE 1.375% 2/28/16		2/28/2012	8/30/2012	15,384		0	14,971	-413					-413												
877 US TREASURY NOTE 1.375% 2/28/16		2/28/2012	8/31/2012	15,428		0	14,971	-457					-457												
878 US TREASURY NOTE 0.375% 4/15/15		4/11/2012	8/31/2012	25,415		0	25,147	-268					-268												
879 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
880 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
881 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
882 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
883 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
884 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
885 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
886 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
887 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
888 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
889 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
890 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
891 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
892 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
893 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
894 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
895 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
896 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
897 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
898 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
899 US TREASURY NOTE 1.25% 4/30/19		5/18/2012	7/2/2012	25,415		0	25,147	-268					-268												
900 E.O.T. CORP		5/2/2011	1/4/2012	4,921		0	4,710	-211					-211												
901 EAST WEST BANCORP INC		11/3/2011	2/10/2012	3,524		0	3,169	-355					-355												
902 EAST WEST BANCORP INC		11/3/2011	2/10/2012	1,783		0	1,783	0					0												
903 EAST WEST BANCORP INC		11/3/2011	2/10/2012	877		0	760	-87					-87												
904 EAST WEST BANCORP INC		11/3/2011	2/10/2012	877		0	760	-87					-87												
905 EASTMAN CHEM CO		12/8/2012	3/1/2012	9,079		0	8,094	-885					-885												
906 EASTMAN CHEM CO		12/8/2012	3/1/2012	2,156		0	1,902	-254					-254												
907 EASTMAN CHEM CO		12/8/2012	3/1/2012	4,515		0	4,280	-235					-235												
908 EASTMAN CHEM CO		12/8/2012	3/1/2012	1,505		0	1,402	-103					-103												
909 EASTMAN CHEM CO		12/8/2012	3/1/2012	8,777		0	7,010	-1,767					-1,767												
910 EASTMAN CHEM CO		12/8/2012	3/1/2012	9,078		0	8,094	-885					-885												
911 EATON CORP ACTION		11/2001	12/5/2012	181,826		0	137,773	-44,053					-44,053												
912 EATON CORP ACTION		11/2001	12/5/2012	16,013		0	10,753	-5,260					-5,260												
913 ABOMED INC		5/24/2011	3/2/2012	1,223		0	1,084	-139					-139												
914 ABOMED INC		5/24/2011	3/2/2012	408		0	367	-41					-41												
915 ABOMED INC		5/20/2011	3/2/2012	1,631		0	1,438	-193					-193												
916 ABOMED INC		5/20/2011	3/2/2012	811		0	538	-273					-273												
917 ABOMED INC		5/23/2011	3/5/2012	1,427		0	1,248	-179					-179												
918 ABOMED INC		5/23/2011	3/5/2012	1,622		0	1,426	-196					-196												
919 ABOMED INC		5/23/2011	3/5/2012	811		0	475	-336					-336												
920 ABOMED INC		9/22/2011	3/5/2012	391		0	233	-158					-158												
921 ABOMED INC		9/22/2011	3/5/2012	1,172		0	870	-302					-302												
922 ABOMED INC		10/19/2011	3/5/2012	1,65		0	118	-77					-77												
923 ABOMED INC		5/28/2011	3/5/2012	1,758		0	1,069	-687					-687												
924 ABOMED INC		10/19/2011	3/5/2012	5,072		0	3,080	-1,992					-1,992												
925 ABOMED INC		7/30/2010	1/4/2012	5,115		0	5,878	-761					-761												

Description of Property Sold		Long Term CG Distributions	Short Term CG Distributions
925	ACME PACKET INC		56,653
926	ADVANCED AUTO PARTS INC		
927	ADVANCED AUTO PARTS INC		
928	ADVANCED AUTO PARTS INC		
929	ADVANTAGE GLOBAL ALPHA-1		
930	AFFILIATED MANAGERS GROUP INC		
931	AFFILIATED MANAGERS GROUP INC		
932	AILEN TECHNOLOGIES INC		
933	AIR PRODS & CHEMS INC		
934	AIR PRODS & CHEMS INC		
935	ALASKA AIR GROUP INC		
936	ALBEMARLE CORP		
937	ALBEMARLE CORP		
938	ALERE INC		
939	ALEXANDRIA REAL ESTATE EQUITIES		
941	AT&T INC		
942	AT&T INC		
943	ALLIANCE DATA SYS CORP		
944	ALLIANCE DATA SYS CORP		
945	ALLIANCE DATA SYS CORP		
946	ANNA POOL AH-3820 3.5%		
947	ANNA POOL AH-3820 3.5%		
948	ANNA POOL AH-3820 3.5%		
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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										0				
	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
1009	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	8/25/2012	628		0	635	-8	0	0	0	1,633,313
1010	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	10/25/2012	668		0	668	-10	0	0	0	-9
1011	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	10/25/2012	976		0	980	-14	0	0	0	-10
1012	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	11/25/2012	634		0	644	-10	0	0	0	-14
1013	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	12/1/2012	32,952		0	30,608	2,143	0	0	0	2,143
1014	ENDO HEALTH SOLUTIONS INC	28284F205		3/30/2012	8/20/2012	2,923		0	3,500	-577	0	0	0	-577
1015	ENDO HEALTH SOLUTIONS INC	28284F205		3/30/2012	8/20/2012	5,177		0	6,222	-1,045	0	0	0	-1,045
1016	ENDO HEALTH SOLUTIONS INC	28284F205		5/26/2012	8/21/2012	4,207		0	4,346	-139	0	0	0	-139
1017	ENERGIZER HDGS INC	29266R108		8/26/2011	4/16/2012	2,668		0	2,965	-117	0	0	0	-117
1018	ENERGIZER HDGS INC	29266R108		9/7/2011	4/16/2012	2,151		0	2,163	-32	0	0	0	-32
1019	ENERGIZER HDGS INC	29266R108		12/22/2009	4/17/2012	10,804		0	9,300	1,504	0	0	0	1,504
1020	ENERGIZER HDGS INC	29266R108		7/30/2010	4/17/2012	5,762		0	4,922	840	0	0	0	840
1021	EQUINIX INC	28444U502		7/15/2011	2/10/2012	1,928		0	1,485	443	0	0	0	443
1022	EQUINIX INC	28444U502		7/15/2011	5/18/2012	1,228		0	782	436	0	0	0	436
1023	EQUINIX INC	28444U502		7/15/2011	8/20/2012	6,105		0	3,188	2,937	0	0	0	2,937
1024	EQUINIX INC	28444U502		7/15/2011	8/21/2012	18,336		0	9,405	8,931	0	0	0	8,931
1025	EXACT SCIENCES CORP	30083P105		4/17/2012	8/20/2012	1,374		0	1,369	5	0	0	0	5
1026	EXACT SCIENCES CORP	30083P105		4/16/2012	8/20/2012	1,585		0	1,513	72	0	0	0	72
1027	EXACT SCIENCES CORP	30083P105		4/16/2012	8/21/2012	3,406		0	3,326	78	0	0	0	78
1028	EXACT SCIENCES CORP	30083P105		4/16/2012	8/22/2012	4,017		0	4,034	-17	0	0	0	-17
1029	EXPRESS SCRIPTS HOLDING CO	30219G108		6/4/2012	12/3/2012	5,359		0	5,092	267	0	0	0	267
1030	EXPRESS SCRIPTS HOLDING CO	30219G108		6/4/2012	12/20/2012	20,786		0	19,350	1,436	0	0	0	1,436
1031	EXPRESS SCRIPTS HOLDING CO	30225T102		10/28/2011	12/20/2012	3,356		0	3,829	-473	0	0	0	-473
1032	EXTRA SPACE STORAGE INC	30225T102		4/16/2012	8/20/2012	10,378		0	2,877	1,456	0	0	0	1,456
1033	EXTRA SPACE STORAGE INC	30231G102		4/16/2012	8/21/2012	10,091		0	8,920	1,169	0	0	0	1,169
1034	EXXON MOBIL CORP	30231G102		11/20/2008	3/9/2012	107,061		0	90,623	16,268	0	0	0	16,268
1035	EXXON MOBIL CORP	30231G102		11/20/2008	12/3/2012	5,258		0	4,291	967	0	0	0	967
1036	EXXON MOBIL CORP	30231G102		11/20/2008	12/20/2012	25,732		0	20,739	4,993	0	0	0	4,993
1037	FAMILY DLR STORES INC	307000109		7/11/2012	12/3/2012	3,518		0	3,482	36	0	0	0	36
1038	FAMILY DLR STORES INC	307000109		7/11/2012	12/20/2012	12,080		0	13,232	-1,152	0	0	0	-1,152
1039	FLHMC GOLD 5.0% 5/01/29	3128CJQL3		10/16/2009	3/15/2012	373		0	392	-19	0	0	0	-19
1040	FLHMC GOLD 5.0% 5/01/29	3128CJQL3		10/16/2009	3/15/2012	1,254		0	1,319	-65	0	0	0	-65
1041	FLHMC GOLD 5.0% 5/01/29	3128CJQL3		10/16/2009	4/15/2012	1,546		0	1,637	-81	0	0	0	-81
1042	HUBBELL INC CL B	443510201		2/9/2012	4/27/2012	1,617		0	1,502	115	0	0	0	115
1043	HUBBELL INC CL B	443510201		3/6/2012	8/20/2012	4,104		0	3,744	360	0	0	0	360
1044	HUBBELL INC CL B	443510201		2/10/2012	8/21/2012	11,566		0	10,440	1,126	0	0	0	1,126
1045	HUBBELL INC CL B	443510201		3/6/2012	8/21/2012	826		0	749	77	0	0	0	77
1046	HUMANA INC	44468R102		9/18/2012	11/27/2012	1,949		0	2,088	-149	0	0	0	-149
1047	HUNT J B TRANSPORT SERVICES INC	44568R107		8/17/2011	8/20/2012	1,836		0	1,203	633	0	0	0	633
1048	HUNT J B TRANSPORT SERVICES INC	44568R107		8/16/2011	8/20/2012	1,836		0	1,191	645	0	0	0	645
1049	HUNT J B TRANSPORT SERVICES INC	44568R107		8/16/2011	8/21/2012	9,167		0	8,751	416	0	0	0	416
1050	HUNT J B TRANSPORT SERVICES INC	44568R107		8/17/2011	8/21/2012	539		0	378	163	0	0	0	163
1051	HYDRO-QUEBEC	448814J50		8/23/2011	8/30/2012	5,226		0	4,896	330	0	0	0	330
1052	HYDRO-QUEBEC	448814J50		8/23/2011	12/20/2012	10,431		0	8,988	1,443	0	0	0	1,443
1053	ILLINOIS ST	45068R109		8/20/2012	11/27/2012	1,519		0	973	546	0	0	0	546
1054	ILLINOIS ST	45068R109		8/21/2012	11/27/2012	1,363		0	2,617	-1,254	0	0	0	-1,254
1055	INFORMATICA CORP	45215B1V8		1/8/2010	6/25/2012	21,050		0	20,000	1,050	0	0	0	1,050
1056	INFORMATICA CORP	45215B1V8		3/26/2012	7/11/2012	12,293		0	22,119	-9,826	0	0	0	-9,826
1057	INTEL CORP	458140AA2		8/11/2010	1/7/2012	49,448		0	35,385	14,064	0	0	0	14,064
1058	INTERNATIONAL BUSINESS MACHINES	4592000101		8/11/2010	1/7/2012	2,340		0	1,691	649	0	0	0	649
1059	INTERNATIONAL BUSINESS MACHINES	4592000101		11/20/2008	1/12/2012	27,178		0	11,128	16,050	0	0	0	16,050
1060	INTERNATIONAL BUSINESS MACHINES	4592000101		3/15/2012	6/1/2012	41,036		0	44,497	-3,461	0	0	0	-3,461
1061	INTERNATIONAL BUSINESS MACHINES	4592000101		9/28/2012	12/3/2012	10,056		0	10,891	-833	0	0	0	-833
1062	INTERNATIONAL BUSINESS MACHINES	4592000101		3/15/2012	12/20/2012	9,920		0	10,506	-586	0	0	0	-586
1063	INTERNATIONAL BUSINESS MACHINES	4592000101		9/28/2012	12/20/2012	30,344		0	32,351	-2,007	0	0	0	-2,007
1064	INTERNATIONAL BUSINESS MACHINES	4592000101		3/6/2012	12/20/2012	973		0	990	-17	0	0	0	-17
1065	INTERNATIONAL BUSINESS MACHINES	4592000101		8/20/2012	9/18/2012	1,445		0	1,302	143	0	0	0	143
1066	INTERNATIONAL SPEEDWAY CORP CL	460335201		8/21/2012	9/18/2012	4,623		0	4,251	372	0	0	0	372
1067	INVESTCO MORTGAGE CAPITAL	46131B100		9/28/2011	3/28/2012	1,907		0	1,609	298	0	0	0	298
1068	INVESTCO MORTGAGE CAPITAL	46131B100		12/19/2011	6/21/2012	4,184		0	4,575	-391	0	0	0	-391
1069	SHARES S&P GSCI COMMODITY-IND	46428R107		8/26/2010	4/27/2012	184,318		0	185,291	-973	0	0	0	-973
1070	SHARES S&P GSCI COMMODITY-IND	46428R107		8/26/2010	4/27/2012	3,609		0	2,963	646	0	0	0	646
1071	TC HOLDINGS CORP	46568R105		3/4/2011	7/25/2012	2,076		0	2,183	-107	0	0	0	-107
1072	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	8/25/2012	1,871		0	1,987	-96	0	0	0	-96
1073	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	9/25/2012	781		0	821	-40	0	0	0	-40
1074	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	10/25/2012	196		0	198	-10	0	0	0	-10
1075	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	11/25/2012	2,478		0	2,605	-127	0	0	0	-127
1076	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	12/25/2012	3,601		0	3,786	-185	0	0	0	-185
1077	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	12/28/2012	57,422		0	55,733	1,689	0	0	0	1,689
1078	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	12/31/2012	435		0	447	-22	0	0	0	-22
1079	FNMA POOL AH4764 5% 2/1/41	3138ABKK4		3/4/2011	12/31/2012	1,960		0	2,003	-23	0	0	0	-23
1080	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	3/25/2012	918		0	927	-11	0	0	0	-11
1081	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	4/25/2012	704		0	712	-8	0	0	0	-8
1082	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	5/25/2012	1,577		0	1,588	-19	0	0	0	-19
1083	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	6/25/2012	354		0	358	-4	0	0	0	-4
1084	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	7/25/2012	730		0	738	-8	0	0	0	-8
1085	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	8/25/2012	2,101		0	2,125	-24	0	0	0	-24
1086	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	9/25/2012	72		0	73	-1	0	0	0	-1
1087	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	10/25/2012	47,213		0	44,356	2,857	0	0	0	2,857
1088	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	11/25/2012	2,273		0	2,300	-27	0	0	0	-27
1089	FNMA POOL AH8932 4.5% 4/01/41	3138AAAS7		2/16/2011	12/25/2012	5,740		0	5,740	0	0	0	0	0
1090	PEPSICO INC	713448BN7		1/1/2010	12/20/2012	11,602		0	9,666	1,936	0	0	0	1,936

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

Long Term CG Distributions										Amount
Short Term CG Distributions										36,652
Description of Property Sold										CUSIP #
1093	PETROBRAS INTL FIN C 3.75%	12/12/12	71043WAR2							
1094	PETROBRAS INTL FIN C 3.75%	12/12/12	71043WAR2							
1095	PETROBRAS INTL FIN C 3.75%	12/12/12	71043WAR2							
1096	PETROBRAS INTL FIN C 3.75%	12/12/12	71043WAR2							
1097	PFIZER INC	7/108/1103								
1098	PFIZER INC	7/108/1103								
1099	PFIZER INC	7/108/1103								
1100	PHILIP MORRIS INTERNAT-WII	7/18172108								
1101	PHILIP MORRIS INTERNAT-WII	7/18172108								
1102	PIER 1 IMPORTS INC	7/20279108								
1103	PIER 1 IMPORTS INC	7/20279108								
1104	PIER 1 IMPORTS INC	7/20279108								
1105	PILGRIMS PRIDE CORP	72147K108								
1106	PILGRIMS PRIDE CORP	72147K108								
1107	PILGRIMS PRIDE CORP	72147K108								
1108	PILGRIMS PRIDE CORP	72147K108								
1109	PILGRIMS PRIDE CORP	72147K108								
1110	PILGRIMS PRIDE CORP	72147K108								
1111	PILGRIMS PRIDE CORP	72147K108								
1112	PILGRIMS PRIDE CORP	72147K108								
1113	PILGRIMS PRIDE CORP	72147K108								
1114	PILGRIMS PRIDE CORP	72147K108								
1115	PILGRIMS PRIDE CORP	72147K108								
1116	PILGRIMS PRIDE CORP	72147K108								
1117	PILGRIMS PRIDE CORP	72147K108								
1118	PILGRIMS PRIDE CORP	72147K108								
1119	PILGRIMS PRIDE CORP	72147K108								
1120	PILGRIMS PRIDE CORP	72147K108								
1121	PILGRIMS PRIDE CORP	72147K108								
1122	PILGRIMS PRIDE CORP	72147K108								
1123	PLAINS EXPLORATION & PR-WII	726505100								
1124	PLAINS EXPLORATION & PR-WII	726505100								
1125	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1126	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1127	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1128	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1129	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1130	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1131	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1132	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1133	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1134	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1135	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1136	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1137	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1138	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1139	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1140	FNMMA POOL AC 5.00 4% 9/1/24	31417KVN4								
1141	DREVYUS SELECT MGR S/C V-L	86271F677								
1142	DREVYUS SELECT MGR S/C V-L	86271F677								
1143	DREVYUS SELECT MGR S/C V-L	86271F677								
1144	DREVYUS SELECT MGR S/C V-L	86271F677								
1145	DREVYUS SELECT MGR S/C V-L	86271F677								
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1177	DREVYUS SELECT MGR S/C V-L	86271F677								
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1189	DREVYUS SELECT MGR S/C V-L	86271F677								
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1191	DREVYUS SELECT MGR S/C V-L	86271F677								
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1257	DREVYUS SELECT MGR S/C V-L	86271F677								

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

Long Term CG Distributions		56,652	Amount		23,817,504	9,197	22,193,388	1,633,313	0	0	0	0	1,633,313
Short Term CG Distributions		0											
Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Capital Minus Excess of FMV Over Adjusted Basis or Losses
1177 UNITED STS STL CORP NEW	812609108		3/26/2012	8/21/2012	3,225			4,222	-997				1,633,313
1178 UNITED STS STL CORP NEW	812609108		4/25/2012	8/21/2012	2,073			2,699	-626				
1179 UNITED STS STL CORP NEW	812609108		4/25/2012	8/21/2012	2,765			3,344	-579				
1180 UNITED TECHNOLOGIES CORP	813017109		9/23/2011	12/20/2012	5,597			4,807	790				
1181 UNITED TECHNOLOGIES CORP	813017109		9/23/2011	12/20/2012	22,391			18,943	3,948				
1182 UNIVERSAL HEALTH SERVICES CL B	813903100		3/22/2011	5/18/2012	461			461	-43				
1183 UNIVERSAL HEALTH SERVICES CL B	813903100		4/6/2011	5/18/2012	3,400			4,414	-1,014				
1184 UNIVERSAL HEALTH SERVICES CL B	813903100		7/19/2010	5/18/2012	1,133			1,110	23				
1185 UNIVERSAL HEALTH SERVICES CL B	813903100		8/21/2012	5/18/2012	2,235			2,028	207				
1186 V F CORP	818204108		9/27/2011	1/11/2012	3,028			3,021	8				
1187 V F CORP	818204108		9/27/2011	1/20/2012	12,875			12,742	133				
1188 V F CORP	818204108		4/25/2012	5/8/2012	10,759			10,759	0				
1189 VALERO ENERGY CORP NEW	81813Y100		9/23/2011	8/15/2012	38,585			11,331	-572				
1190 VALERO ENERGY CORP NEW	81813Y100		9/23/2011	12/3/2012	35,662			25,087	13,518				
1191 VALERO ENERGY CORP NEW	81813Y100		11/6/2012	12/3/2012	5,444			21,188	14,494				
1192 VALERO ENERGY CORP NEW	81813Y100		11/6/2012	12/14/2012	33,305			5,044	400				
1193 VALERO ENERGY CORP NEW	81813Y100		11/6/2012	12/20/2012	20,202			28,673	3,632				
1194 VALSPAR CORP	820355104		5/10/2012	8/20/2012	2,592			17,507	2,695				
1195 VALSPAR CORP	820355104		4/16/2012	8/21/2012	8,309			7,973	336				
1196 VERIFONE SYSTEMS INC	82342Y109		2/10/2012	6/13/2012	9,446			13,933	-4,487				
1197 VERIZON COMMUNICATIONS INC	82343V104		11/23/2011	1/18/2012	2,720			2,490	230				
1198 VERIZON COMMUNICATIONS INC	82343V104		9/23/2011	1/18/2012	3,886			3,548	338				
1199 VERIZON COMMUNICATIONS INC	82343V104		9/23/2011	6/18/2012	28,399			24,130	4,269				
1200 VERIZON COMMUNICATIONS INC	82343V104		9/23/2011	6/18/2012	12,870			10,289	2,381				
1201 VERIZON COMMUNICATIONS INC	82343V104		9/26/2012	10/15/2012	1,794			1,834	-38				
1202 VERIZON COMMUNICATIONS INC	82343V104		9/26/2012	10/15/2012	1,794			1,834	-48				
1203 VERIZON COMMUNICATIONS INC	82343V104		9/23/2011	12/3/2012	2,208			1,774	435				
1204 VERIZON COMMUNICATIONS INC	82343V104		9/23/2011	12/20/2012	10,503			8,515	1,988				
1205 VERIZON COMMUNICATIONS INC	82343V104		2/6/2009	6/25/2012	23,606			19,892	3,714				
1206 VERTEX PHARMACEUTICALS INC	82532F100		1/21/2011	4/16/2012	6,366			10,484	-4,118				
1207 VERTEX PHARMACEUTICALS INC	82532F100		2/20/2011	4/16/2012	9,933			7,208	2,725				
1208 VERTEX PHARMACEUTICALS INC	82532F100		3/14/2011	8/20/2012	355			435	-80				
1209 VERTEX PHARMACEUTICALS INC	82532F100		11/14/2011	8/21/2012	4,571			3,922	649				
1210 VERTEX PHARMACEUTICALS INC	82532F100		9/21/2012	12/3/2012	4,653			5,160	-507				
1211 PLAINS EXPLORATION & PRWILL	726505100		9/21/2012	12/6/2012	58,290			53,183	5,107				
1212 PLAINS EXPLORATION & PRWILL	726505100		9/23/2011	12/6/2012	8,285			4,413	3,852				
1213 PLAINS EXPLORATION & PRWILL	726505100		9/23/2011	12/12/2012	109,132			58,443	52,689				
1214 PLAINS EXPLORATION & PRWILL	726505100		11/14/2011	12/13/2012	4,968			3,922	1,036				
1215 PLAINS EXPLORATION & PRWILL	726505100		6/14/2012	8/20/2012	4,076			3,767	292				
1216 ALLIANCE DATA SYS CORP	016581108		5/17/2012	8/21/2012	12,203			11,361	842				
1217 ALLIANCE DATA SYS CORP	016581108		5/17/2012	8/20/2012	2,745			2,637	108				
1218 ALLIANCE DATA SYS CORP	016581108		5/18/2012	8/20/2012	2,287			2,181	106				
1219 ALLIANCE DATA SYS CORP	016581108		5/18/2012	8/21/2012	13,711			13,013	698				
1220 ALLIANCE DATA SYS CORP	016581108		5/18/2012	8/21/2012	457			439	18				
1221 ALLIANCE DATA SYS CORP	016581108		12/20/2011	1/6/2012	72,266			71,728	538				
1222 COMMIT TO PUR FIMA SF MTG	101701032617		1/6/2012	2/9/2012	72,663			72,088	575				
1223 COMMIT TO PUR FIMA SF MTG	201701032625		2/9/2012	3/5/2012	72,663			72,376	287				
1224 COMMIT TO PUR FIMA SF	301142 01F032633		5/10/2012	6/6/2012	72,385			65,498	6,887				
1225 COMMIT TO PUR FIMA SF	301141 01F032636		8/12/2010	6/26/2012	20,068			19,693	375				
1226 ALLIANCE DATA SYS CORP	020050462		8/26/2011	2/10/2012	7,303			6,493	810				
1227 ALLIANCE DATA SYS CORP	020050462		10/16/2011	3/6/2012	1,841			2,288	-447				
1228 AMARIN CORPORATION PLC-ADR	023111206		10/20/2011	3/6/2012	1,620			1,995	-375				
1229 AMARIN CORPORATION PLC-ADR	023111206		9/22/2011	3/6/2012	1,841			2,470	-629				
1230 AMARIN CORPORATION PLC-ADR	023111206		10/20/2011	3/6/2012	957			1,164	-207				
1231 AMARIN CORPORATION PLC-ADR	023111206		10/16/2011	3/7/2012	1,673			2,039	-366				
1232 AMARIN CORPORATION PLC-ADR	023111206		10/20/2011	3/7/2012	73			90	-17				
1233 COMMIT TO PUR FLMC GOLD SFM	1020R030418		12/5/2011	1/6/2012	87,369			66,371	20,998				
1234 COMMIT TO PUR FLMC GOLD	201702R030426		1/9/2012	1/6/2012	78,000			77,490	510				
1235 COMMIT TO PUR FLMC GOLD	31702R030434		2/14/2012	3/5/2012	98,582			98,551	31				
1236 COMMIT TO PUR FLMC GO	401726 02R030442		3/5/2012	4/11/2012	109,331			108,644	689				
1237 FIMA POOL AH8832 4.5% 4/01/14	3138AA437		2/16/2011	12/25/2012	1,127			1,140	-13				
1238 FIMA POOL AH8832 4.5% 4/01/14	3138AA437		11/22/2011	3/7/2012	4,000			3,965	35				
1239 AMARIN CORPORATION PLC-ADR	023111206		11/22/2011	3/12/2012	663			849	-186				
1240 AMARIN CORPORATION PLC-ADR	023111206		11/22/2011	3/12/2012	505			505	0				
1241 AMARIN CORPORATION PLC-ADR	023111206		9/23/2011	12/3/2012	5,275			4,631	644				
1242 AMARIN CORPORATION PLC-ADR	023111206		9/23/2011	12/20/2012	4,964			4,190	774				
1243 AMARIN CORPORATION PLC-ADR	023111206		5/2/2011	12/20/2012	18,335			14,878	3,457				
1244 AMARIN CORPORATION PLC-ADR	024335100		10/10/2011	8/20/2012	2,726			2,295	431				
1245 AMARIN CORPORATION PLC-ADR	024335100		10/10/2011	8/21/2012	14,128			11,855	2,274				
1246 AMERICAN CAPITAL AGENCY CORP	02503X105		3/28/2012	9/21/2012	3,197			2,633	564				
1247 AMERICAN CAPITAL AGENCY CORP	02503X105		12/29/2011	1/20/2012	3,979			4,447	-468				
1248 AMERICAN CAPITAL AGENCY CORP	02503X105		12/29/2011	1/20/2012	4,238			4,407	-169				
1249 AMERICAN CAPITAL AGENCY CORP	02503X105		8/21/2012	10/16/2012	772			4,172	-3,400				
1250 AMERICAN CAPITAL AGENCY CORP	02503X105		8/21/2012	10/16/2012	15,579			14,917	662				
1251 AMERICAN FINL GROUP INC OHIO	025632104		9/8/2011	12/20/2012	5,271			4,972	299				
1252 AMERICAN FINL GROUP INC OHIO	025632104		11/9/2011	12/20/2012	5,271			4,972	299				
1253 AMERICAN INTL GROUP 4.25% 9/15/11	026876CA3		11/9/2011	12/20/2012	5,271			4,972	299				
1254 AMERICAN INTL GROUP 4.25% 9/15/11	026876CA3		11/9/2011	12/20/2012	5,271			4,972	299				
1255 AMERICAN INTL GROUP 4.25% 9/15/11	026876CA3		11/9/2011	12/20/2012	5,271			4,972	299				
1256 AMERICAN INTL GROUP 4.25% 9/15/11	026876CA3		11/9/2011	12/20/2012	5,271			4,972	299				
1257 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1258 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1259 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1260 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1261 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1262 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1263 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1264 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1265 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1266 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1267 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1268 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1269 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1270 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1271 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1,306	-61				
1272 FIMA POOL A11758 3.5% 9/01/28	3138A5502		9/14/2011	2/5/2012	1,245			1					

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										Amount		Short Term CG Distributions											
										36,652		0											
Description of Property Sold										CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	9,197	22,193,388	1,633,313	0	0	0	Gain Minus Excess of FMV Over Adjusted Basis of Losses
1345	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	2/15/2012	936				1,001		65							
1346	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	2/15/2012	972				976		64							
1347	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	4/15/2012	982				1,081		68							
1348	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	5/15/2012	985				1,094		69							
1349	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	6/15/2012	1,063				1,137		74							
1350	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	7/15/2012	1,096				1,173		77							
1351	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	8/15/2012	1,139				1,218		79							
1352	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	9/15/2012	973				977		64							
1353	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	10/15/2012	993				1,062		68							
1354	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	11/15/2012	879				940		61							
1355	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	12/15/2012	826				884		58							
1356	FLMCM GOLD G04219	5.5%	4/01/58	3128MAU2				6/10/2010	12/31/2012	1,045				1,118		73							
1357	FLMCM GOLD G04219	5.5%	10/1/58	3128M6SG4				3/9/2011	2/15/2012	510				546		36							
1358	FLMCM GOLD G04219	5.5%	10/1/58	3128M6SG4				3/9/2011	3/15/2012	783				838		55							
1359	FLMCM GOLD G04219	5.5%	10/1/58	3128M6SG4				3/9/2011	4/15/2012	788				843		55							
1360	FLMCM GOLD G04219	5.5%	10/1/58	3128M6SG4				3/9/2011	5/15/2012	885				905		70							
1361	FLMCM GOLD G04219	5.5%	10/1/58	3128M6SG4				3/9/2011	6/15/2012	811				868		57							
1362	FLMCM GOLD G04219	5.5%	10/1/58	3128M6SG4				3/9/2011	7/15/2012	889				951		62							
1363	FLMCM GOLD G04219	5.5%	10/1/58	3128M6SG4				3/9/2011	8/15/2012	718				769		51							
1364	LEFFERIES GROUP INC	7.75%	3/15/14	472319AA0				11/6/2011	3/15/2012	25,000				25,000		0							
1365	JOHNSON & JOHNSON			478160104				9/30/2011	4/18/2012	18,007				18,012		5							
1366	JEFFERIES GROUP INC	8.5%	7/15/18	472319AF9				3/22/2012	12/20/2012	147,223				149,665		-2,442							
1367	JOHNSON CONTROLS INC			478366107				9/23/2011	7/11/2012	31,938				31,390		548							
1368	JOHNSON CONTROLS INC			478366107				9/23/2011	12/31/2012	3,288				3,165		123							
1369	JOHNSON CONTROLS INC	5.5%	1/15/15	478366A28				9/23/2011	12/20/2012	14,063				12,398		1,665							
1370	JOHNSON CONTROLS INC	5.5%	1/15/15	478366A28				1/22/2010	4/18/2012	39,590				36,506		3,084							
1371	JOHNSON CONTROLS INC	5.5%	1/15/15	478366A28				3/4/2010	4/18/2012	16,967				16,228		741							
1372	JOHNSON CONTROLS INC	5.5%	1/15/15	478366A28				4/15/2010	4/18/2012	5,656				5,371		285							
1373	JOHNSON CONTROLS INC	3.75%	12/01/12	478366BA4				4/18/2012	6/25/2012	20,858				20,762		196							
1374	IONES LANG LASALLE INC			480200107				2/10/2012	8/20/2012	3,529				4,077		548							
1375	IONES LANG LASALLE INC			480200107				2/10/2012	8/21/2012	9,970				11,416		-1,446							
1376	JOY GLOBAL INC			481165108				10/7/2011	1/26/2012	2,801				2,801		0							
1377	JOY GLOBAL INC			481165108				10/7/2011	2/9/2012	870				870		0							
1378	JOY GLOBAL INC			481165108				2/19/2010	2/9/2012	1,740				1,006		734							
1379	JOY GLOBAL INC			481165108				2/19/2010	3/6/2012	3,924				2,515		1,409							
1380	JOY GLOBAL INC			481165108				2/19/2010	3/6/2012	1,560				1,008		554							
1381	KBR INC			48242W106				10/27/2009	8/20/2012	2,195				1,814		381							
1382	KBR INC			48242W106				10/27/2009	8/21/2012	6,688				5,443		1,245							
1383	KANSAS CITY SOUTHERN			485170302				3/24/2009	8/20/2012	3,092				1,428		1,663							
1384	FNMA POOL AJ1758	3.5%	9/01/28	3138AASU2				9/14/2011	7/25/2012	2,089				2,182		-103							
1385	FNMA POOL AJ1758	3.5%	9/01/28	3138AASU2				9/14/2011	8/25/2012	2,209				2,318		-109							
1386	FNMA POOL AJ1758	3.5%	9/01/28	3138AASU2				9/14/2011	9/25/2012	2,313				2,428		-115							
1387	FNMA POOL AJ1758	3.5%	9/01/28	3138AASU2				9/14/2011	10/25/2012	1,432				1,503		-71							
1388	FNMA POOL AJ1758	3.5%	9/01/28	3138AASU2				9/14/2011	11/25/2012	1,389				1,457		-68							
1389	FNMA POOL AJ1758	3.5%	9/01/28	3138AASU2				9/14/2011	12/25/2012	2,782				2,898		-116							
1390	FNMA POOL AJ1758	3.5%	9/01/28	3138AASU2				9/14/2011	12/28/2012	55,304				54,944		360							
1391	FNMA POOL AJ5843	4.0%	11/01/14	3138AXHV6				1/19/2012	2/23/2012	3,138				1,303		1,835							
1392	FNMA POOL AJ5843	4.0%	11/01/14	3138AXHV6				1/18/2012	3/25/2012	1,238				231		-13							
1393	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	4/23/2012	218				231		-13							
1394	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	4/25/2012	402				427		-25							
1395	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	5/25/2012	534				566		-32							
1396	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	6/25/2012	214				214		-12							
1397	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	7/25/2012	322				341		-19							
1398	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	8/25/2012	210				223		-13							
1399	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	9/25/2012	246				260		-14							
1400	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	10/25/2012	206				219		-13							
1401	FNMA POOL AK2439	3.5%	2/01/27	3138E9V84				2/8/2012	11/25/2012	847				898		-51							

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Long Term CG Distributions														Amount
Short Term CG Distributions														56,652
														0
Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
1429 FNMA POOL AD23S1 4 0% 301/25	3141BPT8		12/13/2010	11/25/2012	1,042		0	1,072	-30	0	0	0	1,933,313	
1430 FNMA POOL AD23S1 4 0% 301/25	3141BPT8		12/13/2010	12/11/2012	28,104		0	28,965	1,139	0	0	0	1,139	
1431 FNMA POOL AD23S1 4 0% 301/25	3141BPT8		12/13/2010	12/25/2012	708		0	728	-20	0	0	0	-20	
1432 FNMA POOL AE58S5 3 32% 1001/40	3141BGR7		9/21/2011	3/25/2012	3,072		0	3,191	-119	0	0	0	-119	
1433 FNMA POOL AE58S5 3 33% 1001/40	3141BGR7		9/21/2011	3/25/2012	684		0	684	-28	0	0	0	-28	
1434 FNMA POOL AE58S5 3 33% 1001/40	3141BGR7		9/21/2011	4/9/2012	93,282		0	92,835	447	0	0	0	447	
1435 FNMA POOL AE58S5 3 33% 1001/40	3141BGR7		9/21/2011	4/25/2012	1,843		0	1,914	-71	0	0	0	-71	
1436 FN5 NETWORKS INC	315816102		4/27/2012	6/14/2012	2,513		0	3,474	-901	0	0	0	-901	
1437 F5 NETWORKS INC	315816102		4/27/2012	6/14/2012	3,475		0	4,643	-1,168	0	0	0	-1,168	
1438 FIRST HORIZON NATIONAL CORP	320517105		3/26/2012	4/27/2012	2,024		0	2,355	-331	0	0	0	-331	
1439 FORD MOTOR CREDIT CO 3 0% 6/12/2	345397WD1		3/26/2012	6/14/2012	8,715		0	11,862	-3,187	0	0	0	-3,187	
1440 FOSIL INC	348882100		6/7/2012	12/20/2012	15,406		0	14,994	412	0	0	0	412	
1441 FREPORT MCMORAN COPPER & GOLD	35871DB57		3/2/2012	4/16/2012	7,928		0	7,632	296	0	0	0	296	
1442 FREPORT MCMORAN COPPER & GOLD	35871DB57		4/9/2012	12/3/2012	3,474		0	3,504	-30	0	0	0	-30	
1443 FREPORT MCMORAN COPPER & GOLD	35871DB57		4/9/2012	12/20/2012	13,552		0	15,575	-2,023	0	0	0	-2,023	
1444 FULTON FINL CORP PA	360271100		10/21/2011	2/10/2012	664		0	675	-11	0	0	0	-11	
1445 FULTON FINL CORP PA	360271100		10/21/2011	2/10/2012	5,403		0	5,539	-136	0	0	0	-136	
1446 FULTON FINL CORP PA	360271100		10/21/2011	2/10/2012	569		0	571	-2	0	0	0	-2	
1447 FULTON FINL CORP PA	360271100		10/24/2011	2/10/2012	948		0	994	-48	0	0	0	-48	
1448 FULTON FINL CORP PA	360271100		10/24/2011	2/10/2012	4,928		0	5,222	-293	0	0	0	-293	
1449 GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	6/15/2012	1,264		0	1,359	-65	0	0	0	-65	
1450 GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	6/15/2012	271		0	285	-14	0	0	0	-14	
1451 TESORO CORPORATION	881609101		8/21/2012	9/18/2012	2,024		0	1,979	45	0	0	0	45	
1452 TESORO CORPORATION	881609101		8/21/2012	11/27/2012	4,142		0	3,958	183	0	0	0	183	
1453 TEVA PHARMACEUTICAL INDS ADR	881624208		9/25/2012	12/3/2012	5,888		0	5,741	-43	0	0	0	-43	
1454 TEVA PHARMACEUTICAL INDS ADR	881624208		9/25/2012	12/20/2012	22,028		1,753	23,782	-0	0	0	0	0	
1455 TEXAS INSTRUMENTS INC	882508104		1/18/2012	3/6/2012	11,284		0	11,581	-297	0	0	0	-297	
1456 TEXAS INSTRUMENTS INC	882508104		1/18/2012	3/6/2012	19,021		0	19,970	-949	0	0	0	-949	
1457 TEXAS INSTRUMENTS INC	882508104		1/14/2011	9/20/2012	22,880		0	22,655	235	0	0	0	235	
1458 KANSAS CITY SOUTHERN	485170302		2/5/2010	9/20/2012	2,319		0	895	1,424	0	0	0	1,424	
1459 KANSAS CITY SOUTHERN	485170302		2/5/2010	9/21/2012	16,415		0	6,237	10,152	0	0	0	10,152	
1460 KELLCOG CO	487636108		9/23/2011	7/19/2012	5,261		0	5,237	24	0	0	0	24	
1461 KELLCOG CO	487636108		9/23/2011	7/19/2012	6,242		0	6,908	-666	0	0	0	-666	
1462 KIMBERLY CLARK CORP	48448R109		9/23/2011	7/19/2012	3,426		0	2,776	650	0	0	0	650	
1463 KIMCO REALTY CORP	48448R109		11/10/2011	7/18/2012	1,547		0	1,282	265	0	0	0	265	
1464 KIMCO REALTY CORP	48448R109		9/23/2011	7/18/2012	3,875		0	2,789	885	0	0	0	885	
1465 KIMCO REALTY CORP	48448R109		11/10/2012	9/20/2012	3,835		0	3,231	604	0	0	0	604	
1466 KIMCO REALTY CORP	48448R109		11/10/2012	9/21/2012	11,369		0	9,522	1,847	0	0	0	1,847	
1467 KINDER MORGAN INC	484508101		9/23/2011	4/3/2012	4,335		0	2,815	1,520	0	0	0	1,520	
1468 KIRBY CORP	487286108		2/9/2012	9/25/2012	7,389		0	7,635	-248	0	0	0	-248	
1469 KODIAK OIL & GAS CORP	50015Q100		12/15/2011	9/25/2012	2,813		0	2,824	-11	0	0	0	-11	
1470 KODIAK OIL & GAS CORP	50015Q100		3/17/2012	9/20/2012	13,135		0	15,272	-2,137	0	0	0	-2,137	
1471 KOHLER CORP	50025S104		9/8/2010	3/18/2012	23,253		0	22,082	1,171	0	0	0	1,171	
1472 KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/18/2012	11,606		0	11,041	565	0	0	0	565	
1473 KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/24/2012	11,592		0	11,041	551	0	0	0	551	
1474 KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/30/2012	17,447		0	16,561	886	0	0	0	886	
1475 KRAFT FOODS GROUP INC	50076Q106		9/23/2011	10/15/2012	75,603		0	57,346	18,167	0	0	0	18,167	
1476 KRAFT FOODS GROUP INC	50076Q106		10/15/2012	10/5/2012	30		0	32	-2	0	0	0	-2	
1477 KRAFT FOODS GROUP INC	50076Q106		2/12/2011	9/21/2012	6,568		0	7,893	-1,327	0	0	0	-1,327	
1478 VERTEX PHARMACEUTICALS INC	9253ZF100		5/20/2011	11/1/2012	2,568		0	3,112	-546	0	0	0	-546	
1479 WISTON CORP-WI	9283BU208		5/20/2011	12/30/2012	3,920		0	4,979	-1,059	0	0	0	-1,059	
1480 WISTON CORP-WI	9283BU208		5/20/2011	1/20/2012	1,447		0	1,867	-420	0	0	0	-420	
1481 WISTON CORP-WI	9282TK102		9/28/2009	2/9/2012	2,356		0	830	1,526	0	0	0	1,526	
1482 WABCO HOLDINGS INC-WI	9282TK102		8/21/2009	5/18/2012	2,587		0	1,037	1,550	0	0	0	1,550	
1483 WABCO HOLDINGS INC-WI	9282TK102		12/15/2011	4/18/2012	4,595		0	3,915	680	0	0	0	680	
1484 WABTEC CORP	92974D108		12/16/2011	4/18/2012	768		0	671	95	0	0	0	95	
1485 WABTEC CORP	92974D108		12/16/2011	4/18/2012	5,361		0	4,874	687	0	0	0	687	
1486 WABTEC CORP	92974D108		12/15/2011	4/18/2012	1,532		0	1,324	208	0	0	0	208	
1487 WABTEC CORP	92974D108		9/6/2011	3/6/2012	4,027		0	6,173	-2,146	0	0	0	-2,146	
1488 WALTER ENERGY INCORPORATED	93317Q105		9/6/2011	3/7/2012	575		0	882	-307	0	0	0	-307	
1489 WALTER ENERGY INCORPORATED	93317Q105		10/21/2011	3/7/2012	1,150		0	1,500	-350	0	0	0	-350	
1490 WALTER ENERGY INCORPORATED	93317Q105		11/18/2011	3/7/2012	2,875		0	3,710	-835	0	0	0	-835	
1491 WALTER ENERGY INCORPORATED	93317Q105		5/14/2009	9/21/2012	3,982		0	2,151	1,811	0	0	0	1,811	
1492 WASTE CONNECTIONS INC	941053100		5/14/2009	9/21/2012	11,900		0	6,452	5,448	0	0	0	5,448	
1493 WASTE CONNECTIONS INC	941053100		9/23/2011	12/9/2012	5,298		0	4,156	1,139	0	0	0	1,139	
1494 WATSON PHARMACEUTICALS INC	942883103		9/23/2011	12/9/2012	19,635		0	15,248	4,597	0	0	0	4,597	
1495 WATSON PHARMACEUTICALS INC	942883103		12/9/2011	12/9/2012	3,412		0	3,487	-75	0	0	0	-75	
1496 WEBSTER FINL CORP WATERBURY CO	947880108		12/9/2011	12/9/2012	1,139		0	1,162	-23	0	0	0	-23	
1497 WEBSTER FINL CORP WATERBURY CO	947880108		12/9/2011	3/26/2012	1,367		0	1,368	-19	0	0	0	-19	
1498 WEBSTER FINL CORP WATERBURY CO	947880108		12/9/2011	3/26/2012	3,389		0	3,337	52	0	0	0	52	
1499 WEBSTER FINL CORP WATERBURY CO	947880108		12/9/2011	3/26/2012	2,033		0	2,004	29	0	0	0	29	
1500 WEBSTER FINL CORP WATERBURY CO	947880108		12/9/2011	3/26/2012	452		0	453	-1	0	0	0	-1	
1501 WEBSTER FINL CORP WATERBURY CO	947880108		12/12/2011	3/26/2012	3,183		0	3,174	-11	0	0	0	-11	
1502 WEBSTER FINL CORP WATERBURY CO	947880108		12/12/2011	3/26/2012	228		0	229	-3	0	0	0	-3	
1503 WEBSTER FINL CORP WATERBURY CO	947880108		12/4/2011	3/26/2012	258		0	228	28	0	0	0	28	
1504 WEBSTER FINL CORP WATERBURY CO	947880108		12/4/2011	3/26/2012	228		0	228	-5	0	0	0	-5	
1505 WEBSTER FINL CORP WATERBURY CO	947880108		8/21/2012	9/19/2012	5,012		0	4,628	384	0	0	0	384	
1506 WEBSTER FINL CORP WATERBURY CO	947880108		10/22/2010	8/21/2012	3,353		0	2,911	442	0	0	0	442	
1507 WEINGARTEN REALTY INVESTMENT	948741103		10/22/2010	8/21/2012	5,344		0	4,609	735	0	0	0	735	
1508 WEINGARTEN REALTY INVESTMENT	948741103		12/10/2010	8/21/2012	563		0	472	81	0	0	0	81	
1509 WEINGARTEN REALTY INVESTMENT	948741103		12/10/2010	8/21/2012	3,375		0	2,883	492	0	0	0	492	
1510 WEINGARTEN REALTY INVESTMENT	948741103		11/3/2010	8/21/2012	563		0	454	109	0	0	0	109	
1511 WEINGARTEN REALTY INVESTMENT	948741103		11/3/2010	8/21/2012	281		0	240	41	0	0	0	41	
1512 WEINGARTEN REALTY INVESTMENT	948741103		11/3/2010	8/21/2012	281		0	240	41	0	0	0	41	

[illegible]

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

Long Term CG Distributions										Amount	Short Term CG Distributions																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
Description of Property Sold										CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	9,197	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/169	Adjusted Basis as of 12/31/169	Excess of FMV Over Adj Basis	0	1,633,313	0	1,633,313	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	

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

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

Long Term CG Distributions		Amount		Short Term CG Distributions		Amount							
		56,652	0			56,652	0						
Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gain Minus Excess of FMV Over Adjusted Basis or Losses
1765 GARDNER DENVER MACH'Y INC	365558105		8/21/2012	9/16/2012	3,731		19	3,754	-4	0	0	0	-4
1766 GARDNER DENVER MACH'Y INC	365558105		8/21/2012	10/16/2012	5,267			5,631	-364	0	0	0	-364
1767 GARDNER DENVER MACH'Y INC	365558105		7/23/2012	11/27/2012	3,396		0	3,097	299	0	0	0	299
1768 GARDNER DENVER MACH'Y INC	365558105		8/21/2012	11/27/2012	677		0	826	51	0	0	0	51
1769 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/10/2010	1/10/2012	1,461		0	1,521	-60	0	0	0	-60
1770 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/22/2010	1/10/2012	1,777		0	1,826	-49	0	0	0	-49
1771 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/20/2010	2/10/2012	126		0	130	-4	0	0	0	-4
1772 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/20/2010	3/10/2012	151		0	156	-5	0	0	0	-5
1773 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/20/2010	3/10/2012	124		0	127	-3	0	0	0	-3
1774 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/20/2010	4/10/2012	149		0	153	-4	0	0	0	-4
1775 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/20/2010	4/10/2012	133		0	137	-4	0	0	0	-4
1776 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/20/2010	5/10/2012	160		0	164	-4	0	0	0	-4
1777 GECMC 2004-C3 A3 4.865% 7/10/39	368280HV1		2/12/2010	6/10/2012	117		0	120	-3	0	0	0	-3
1778 LLOYDS TSB BANK PLC 8.375% 12/12/12	539473AH1		1/13/2011	7/6/2012	45,887		0	39,880	5,807	0	0	0	5,807
1780 MSC IND. DIRECT INC	553530106		3/9/2012	8/20/2012	2,107		0	2,470	-363	0	0	0	-363
1781 MSC IND. DIRECT INC	553530106		3/9/2012	8/20/2012	702		0	816	-114	0	0	0	-114
1782 MSC IND. DIRECT INC	553530106		3/9/2012	8/21/2012	704		0	786	-82	0	0	0	-82
1783 MSC IND. DIRECT INC	553530106		3/7/2012	8/21/2012	1,407		0	1,613	-206	0	0	0	-206
1784 MSC IND. DIRECT INC	553530106		3/6/2012	8/21/2012	1,407		0	1,633	-226	0	0	0	-226
1785 MSC IND. DIRECT INC	553530106		6/25/2012	8/21/2012	4,222		0	3,887	335	0	0	0	335
1786 MACERICH COMPANY (THE)	554382101		3/7/2011	8/20/2012	4,599		0	3,796	803	0	0	0	803
1787 MACERICH COMPANY (THE)	554382101		9/7/2011	8/20/2012	575		0	480	95	0	0	0	95
1788 MACERICH COMPANY (THE)	554382101		10/6/2011	8/21/2012	12,650		0	9,355	3,295	0	0	0	3,295
1789 MACERICH COMPANY (THE)	554382101		9/7/2011	8/21/2012	1,150		0	941	209	0	0	0	209
1790 MAGNUM HUNTER RESOURCES CORP	559338102		10/10/2011	8/21/2012	1,725		0	1,290	435	0	0	0	435
1791 MAGNUM HUNTER RESOURCES CORP	559338102		3/26/2012	5/31/2012	1,591		0	3,012	-1,421	0	0	0	-1,421
1792 MAGNUM HUNTER RESOURCES CORP	559338102		3/26/2012	8/20/2012	4,712		0	6,154	-3,442	0	0	0	-3,442
1793 MAGNUM HUNTER RESOURCES CORP	559338102		4/3/2012	8/20/2012	1,358		0	2,092	-734	0	0	0	-734
1794 MAP PHARMACEUTICALS INC	56509R108		1/21/2011	8/20/2012	272		0	314	-42	0	0	0	-42
1795 MAP PHARMACEUTICALS INC	56509R108		1/24/2011	8/20/2012	408		0	474	-66	0	0	0	-66
1796 MAP PHARMACEUTICALS INC	56509R108		1/25/2011	8/20/2012	136		0	158	-22	0	0	0	-22
1797 MAP PHARMACEUTICALS INC	56509R108		1/26/2011	8/20/2012	136		0	160	-24	0	0	0	-24
1798 MAP PHARMACEUTICALS INC	56509R108		1/28/2011	8/20/2012	408		0	468	-60	0	0	0	-60
1799 MAP PHARMACEUTICALS INC	56509R108		1/31/2011	8/20/2012	138		0	153	-17	0	0	0	-17
1800 MAP PHARMACEUTICALS INC	56509R108		1/1/2012	8/20/2012	1,631		0	1,788	-157	0	0	0	-157
1801 LKO CORP	501889208		12/22/2011	3/26/2012	14,524		0	13,789	735	0	0	0	735
1802 LAS VEGAS SANDS CORP	517834107		9/23/2011	12/3/2012	3,280		0	3,132	148	0	0	0	148
1803 WELLS FARGO & COMPANY	949461106		10/25/2011	4/27/2012	1,228		0	1,119	107	0	0	0	107
1804 WELLS FARGO & COMPANY	949461106		7/19/2012	12/3/2012	7,227		0	7,554	-327	0	0	0	-327
1805 WELLS FARGO & COMPANY	949461106		7/19/2012	12/20/2012	33,553		0	32,965	588	0	0	0	588
1806 WELLS FARGO & COMPANY	949461106		1/27/2012	12/20/2012	699		0	591	108	0	0	0	108
1807 WISCONSIN ENERGY CORP	976657108		2/27/2009	2/6/2012	8,296		0	8,904	-608	0	0	0	-608
1808 WISCONSIN ENERGY CORP	976657108		6/24/2009	2/6/2012	4,148		0	2,396	1,752	0	0	0	1,752
1809 WOART 2011-A 3 1.11% 5/15/15	961584A23		3/2/2011	9/15/2012	696		0	696	0	0	0	0	0
1810 WOART 2011-A 3 1.11% 5/15/15	961584A23		3/2/2011	10/15/2012	2,592		0	2,592	0	0	0	0	0
1811 WOART 2011-A 3 1.11% 5/15/15	961584A23		3/2/2011	11/15/2012	2,731		0	2,731	0	0	0	0	0
1812 WOART 2011-A 3 1.11% 5/15/15	961584A23		3/2/2011	12/15/2012	2,561		0	2,561	0	0	0	0	0
1813 WRIGHT EXPRESS CORP	982330105		7/11/2012	8/20/2012	2,680		0	2,462	218	0	0	0	218
1814 WRIGHT EXPRESS CORP	982330105		7/11/2012	8/21/2012	7,998		0	7,385	613	0	0	0	613
1815 YAHOO INC	984332108		11/5/2012	12/3/2012	4,172		0	4,170	2	0	0	0	2
1816 YAHOO INC	984332108		11/5/2012	12/20/2012	19,023		0	16,853	2,170	0	0	0	2,170
1817 YUMI BRANDS INC	984398101		9/23/2011	5/15/2012	14,733		0	10,707	4,026	0	0	0	4,026
1818 YUMI BRANDS INC	984398101		10/28/2011	7/11/2012	41,549		0	36,217	5,332	0	0	0	5,332
1819 YUMI BRANDS INC	984398101		8/23/2011	7/11/2012	21,908		0	22,945	-1,037	0	0	0	-1,037
1820 YUMI BRANDS INC	984398101		8/23/2011	12/3/2012	4,022		0	3,059	863	0	0	0	863
1821 YUMI BRANDS INC	984398101		8/23/2011	12/20/2012	13,923		0	10,707	3,216	0	0	0	3,216
1822 ZIONS BANK CORPORATION	989701107		8/21/2012	10/16/2012	2,618		0	2,394	224	0	0	0	224
1823 ZIONS BANK CORPORATION	989701107		8/20/2012	10/17/2012	1,092		0	976	116	0	0	0	116
1824 ZIONS BANK CORPORATION	989701107		8/21/2012	10/17/2012	5,673		0	5,167	506	0	0	0	506
1825 AON PLC	934081102		4/27/2012	12/3/2012	218		0	197	21	0	0	0	21
1826 ASSURED GUARANTY LTD	935958106		4/27/2012	12/20/2012	24,995		0	22,734	2,261	0	0	0	2,261
1827 ASSURED GUARANTY LTD	935958106		12/22/2011	4/3/2012	162		0	138	24	0	0	0	24
1828 ENERGY XI BERMUDA LTD	910082140		11/4/2012	3/5/2012	8,235		0	7,059	1,176	0	0	0	1,176
1829 ENERGY XI BERMUDA LTD	910082140		11/4/2012	3/5/2012	2,527		0	2,307	220	0	0	0	220
1830 ENERGY XI BERMUDA LTD	910082140		11/4/2012	3/5/2012	2,527		0	2,370	157	0	0	0	157
1831 ENERGY XI BERMUDA LTD	910082140		11/4/2012	3/5/2012	2,527		0	2,285	242	0	0	0	242
1832 ENERGY XI BERMUDA LTD	910082140		11/4/2012	3/6/2012	1,409		0	1,306	103	0	0	0	103
1833 ACCENTURE PLC-CL A	G1151C101		10/27/2011	9/28/2012	35,660		0	41,937	-6,277	0	0	0	-6,277
1834 ACCENTURE PLC-CL A	G1151C101		10/27/2011	9/28/2012	4,898		0	4,254	644	0	0	0	644
1835 ACCENTURE PLC-CL A	G1151C101		7/22/2012	12/3/2012	41,280		0	35,629	5,651	0	0	0	5,651
1836 ACCENTURE PLC-CL A	G1151C101		7/22/2012	12/3/2012	4,076		0	3,623	453	0	0	0	453
1837 ACCENTURE PLC-CL A	G1151C101		7/22/2012	12/20/2012	3,441		0	3,019	422	0			

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

	Date	Amount
1 Credit from prior year return		1
2 First quarter estimated tax payment		2
3 Second quarter estimated tax payment		3
4 Third quarter estimated tax payment		4
5 Fourth quarter estimated tax payment	12/10/2012	5 39,000
6 Other payments		6
7 Total		7 39,000

BNY MELLON FOUNDATION, INC

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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

ST. PATRICK'S CATHEDRAL LANDMARK FOUNDATION

Street

460 MADISON AVENUE

City

NEW YORK

State

NY

Zip Code

10022

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

150,000

Name

PROJECT HOPE

Street

550 DUDLEY STREET

City

ROXBURY

State

MA

Zip Code

02119

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

THE BOWERY MISSION

Street

132 MADISON AVENUE

City

NEW YORK

State

NY

Zip Code

10016

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

THE LEGAL AID SOCIETY

Street

199 WATER STREET

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

75,000

Name

NATIONAL MILITARY FAMILY ASSOCIATION

Street

2500 NORTH VAN DORN ST, SUITE 102

City

ALEXANDRIA

State

VA

Zip Code

22302

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

75,000

Name

BIG BROTHERS AND SISTERS OF CENTRAL FLORIDA

Street

807 SOUTH ORLANDO AVENUE

City

WINTER PARK

State

FL

Zip Code

32789

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

15,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 2 of 5

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year****Name**

BIG BROTHERS AND SISTERS OF DELAWARE

Street

413 LARCH CIRCLE

City

WILMINGTON

State

DE

Zip Code

19804

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

15,000

Name

BIG BROTHERS AND SISTERS OF ESSEX, HUDSON & UNION COUNTIES

Street

500 BROAD STREET

City

NEWARK

State

NY

Zip Code

07102

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

15,000

Name

BIG BROTHERS AND SISTERS OF SOUTHEASTERN PA

Street

123 SOUTH BROAD STREET

City

PHILADELPHIA

State

PA

Zip Code

19109

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

15,000

Name

BIG BROTHERS AND SISTERS OF METROPOLITAN CHICAGO

Street

560 WEST LAKE STREET

City

CHICAGO

State

IL

Zip Code

60661

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

10,000

Name

COALITION FOR THE HOMELESS

Street

129 FULTON STREET

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

50,000

Name

WHITMAN SCHOOL OF MANAGEMENT; SYRACUSE UNIVERSITY

Street

721 UNIVERSITY AVENUE, SUITE 420

City

SYRACUSE

State

NY

Zip Code

13210

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 3 of 5

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

Recipient(s) paid during the year

Name

OPERATION WARM

Street

602 CHADDS FORD DRIVE, SUITE 300

City

CHADDS FORD

State

PA

Zip Code

19317

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

80,000

Name

MORE THAN WORDS

Street

376 MOODY STREET

City

WALTHAM

State

MA

Zip Code

02453

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

REDISCOVERY, INC

Street

296 NEWTON STREET, SUITE 150

City

WALTHAM

State

MA

Zip Code

02453

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

75,000

Name

YOUTH VILLAGES

Street

400 WEST CUMMINGS PARK, SUITE 150

City

WOBBURN

State

MA

Zip Code

01801

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

75,000

Name

CHILDREN'S AID SOCIETY

Street

105 EAST 22ND STREET, SUITE 504

City

NEW YORK

State

NY

Zip Code

10010

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

GREATER CHICAGO FOOD DEPOSITORY

Street

4100 WEST ANN LURIE PLACE

City

CHICAGO

State

IL

Zip Code

60632

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

15,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 4 of 5

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

Recipient(s) paid during the year

Name

SECOND HARVEST FOOD BANK OF CENTRAL FLORIDA

Street

2008 BRENGLE AVENUE

City

ORLANDO

State

FL

Zip Code

32808

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

15,000

Name

HOUSTON FOOD BANK

Street

3811 EASTEX FREEWAY

City

HOUSTON

State

TX

Zip Code

77026

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

10,000

Name

LOS ANGELES REGIONAL FOODBANK

Street

1734 EAST 41ST STREET

City

VERNON

State

CA

Zip Code

90058

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

10,000

Name

SAN FRANCISCO FOOD BANK

Street

900 PENNSYLVANIA AVENUE

City

SAN FRANCISCO

State

CA

Zip Code

94107

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

10,000

Name

GOOD SHEPHERD SERVICES

Street

305 SEVENTH AVENUE

City

NEW YORK

State

NY

Zip Code

10001

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

150,000

Name

HABITAT FOR HUMANITY-NEW YORK CITY

Street

111 JOHN STREET

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 5 of 5

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

Recipient(s) paid during the year

Name

HELP USA, INC.

Street

5 HANOVER SQUARE, 17TH FLOOR

City

NEW YORK

State

NY

Zip Code

10004

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

EASTER SEALS

Street

233 SOUTH WACKER DRIVE, SUITE 2400

City

CHICAGO

State

IL

Zip Code

60606

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

PITTSBURGH FOUNDATION

Street

FIVE PPG PLACE, SUITE 250

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

100,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
----	BNY MELLON FOUN G0408V102		AON PLC	2,800.00	155,708.00	138,118.94
	BNY MELLON FOUN G1151C101		ACCENTURE PLC-CL A	1,610.00	107,065.00	80,786.58
	BNY MELLON FOUN G2554F113		COVIDIEN PLC	2,100.00	121,254.00	99,134.04
	BNY MELLON FOUN G29183103		EATON CORP PLC	2,950.00	159,831.00	152,382.25
	BNY MELLON FOUN G47791101		INGERSOLL-RAND PLC	2,800.00	134,288.00	114,059.40
	BNY MELLON FOUN G4918T108		INVESCO LTD	6,290.00	164,106.10	99,765.69
	BNY MELLON FOUN N6596X109		NXP SEMICONDUCTORS N V	3,610.00	95,015.56	60,821.28
	BNY MELLON FOUN 00037B88		A.B. FIN USA INC	40,000.00	40,953.60	39,010.80
	BNY MELLON FOUN 00206RAX0		AT&T INC	25,000.00	28,871.50	26,853.55
	BNY MELLON FOUN 00206R102		AT&T INC	1,730.00	58,318.30	43,548.35
	BNY MELLON FOUN 007565302		ADVANTAGE GLOBAL ALPHA-I	18,082.06	231,450.42	228,918.93
	BNY MELLON FOUN 009158106		AIR PRODS & CHEMS INC	1,010.00	84,860.20	76,372.16
	BNY MELLON FOUN G23135AJ5		AMAZON.COM INC	25,000.00	24,640.50	24,792.10
	BNY MELLON FOUN 023135106		AMERICAN INTL GROUP	586.00	147,009.82	117,798.89
	BNY MELLON FOUN 026874CA3		AMGEN INC	30,000.00	31,602.00	29,426.00
	BNY MELLON FOUN 031162BH2		AMGEN INC	25,000.00	30,017.75	27,983.25
	BNY MELLON FOUN 03523TBP2		ANHEUSER-BUSCH INBEV 2.5% 7/	20,000.00	20,125.20	19,980.80
	BNY MELLON FOUN 037833100		APPLE INC	944.00	502,371.31	76,671.68
	BNY MELLON FOUN 054937107		B B & T CORPORATION	3,290.00	95,771.90	67,918.10
	BNY MELLON FOUN 055299AJ0		BBVA US SENIOR SA UNIT 3.25%	25,000.00	25,022.25	23,990.50
	BNY MELLON FOUN 05569M368		BNY MELLON CORP BOND-M	103,202.55	1,344,729.33	1,304,597.31
	BNY MELLON FOUN 05569M509		BNY MELLON M/C MULTI-STRATEG	46,925.46	525,565.19	541,557.38
	BNY MELLON FOUN 05569M814		BNY MELLON INTERMEDIATE BD-M	26,606.18	351,201.68	351,199.68
	BNY MELLON FOUN 05569M871		BNY MELLON INTERNATIONAL-M	70,320.16	706,717.65	520,549.93
	BNY MELLON FOUN 060505CL6		BANK OF AMERICA CORP 5.75%	50,000.00	54,676.50	38,822.00
	BNY MELLON FOUN 073902PN2		BEAR STEARNS CO INC 5.55%	20,000.00	22,554.20	21,401.40
	BNY MELLON FOUN 09247XAC5		BLACKROCK INC	30,000.00	36,662.70	30,057.00
	BNY MELLON FOUN 10112RAS3		BOSTON PROPERTIES LP 4.125%	25,000.00	27,170.75	24,598.00
	BNY MELLON FOUN 111320107		BROADCOM CORP CL A	4,450.00	147,784.50	150,331.73
	BNY MELLON FOUN 12626PAE3		CRH AMERICA INC	35,000.00	36,156.05	33,993.75
	BNY MELLON FOUN 13063A7D0		CALIFORNIA ST	50,000.00	69,286.50	50,411.50
	BNY MELLON FOUN 143658300		CARNIVAL CORP	3,030.00	111,413.10	94,665.34
	BNY MELLON FOUN 149123101		CATERPILLAR INC	1,391.00	124,645.42	89,505.97
	BNY MELLON FOUN 14916RAC8		CATHOLIC HEALTH INITI 2.95%	15,000.00	15,140.25	14,960.10
	BNY MELLON FOUN 150870103		CELANESE CORP -SER A	2,360.00	105,090.80	83,899.89
	BNY MELLON FOUN 15189T107		CENTERPOINT ENERGY INC	7,450.00	143,412.50	146,551.73
	BNY MELLON FOUN 166764100		CHEVRON CORPORATION	1,419.00	153,450.66	127,834.88
	BNY MELLON FOUN 167486NN5		CHICAGO IL	50,000.00	55,088.50	50,000.00
	BNY MELLON FOUN 172967CQ2		CITIGROUP INC	25,000.00	26,302.25	26,237.00
	BNY MELLON FOUN 172967EM9		CITIGROUP INC	15,000.00	17,852.40	12,811.95
	BNY MELLON FOUN 191216100		COCA - COLA CO	3,650.00	132,312.50	123,092.60
	BNY MELLON FOUN 20030NAL5		COMCAST CORP	20,000.00	22,978.60	21,530.00
	BNY MELLON FOUN 20030NBD2		COMCAST CORP 3.125% 7/15/22	15,000.00	15,627.60	14,987.10

BNY MELLON FOUN 20030N101	COMCAST CORP CL A	4,980.00	186,052.80	150,601.72
BNY MELLON FOUN 21685WCJ4	RABOBANK NEDERLAND	20,000.00	23,485.00	19,685.20
BNY MELLON FOUN 22160K105	COSTCO WHSL CORP NEW	1,244.00	122,820.12	102,901.19
BNY MELLON FOUN 233203421	DFA EMERG MKTS CORE EQUITY	136,035.39	2,775,122.08	2,462,240.66
BNY MELLON FOUN 254687106	WALT DISNEY CO/THE	3,990.00	198,662.10	117,896.52
BNY MELLON FOUN 260003108	DOVER CORP	1,920.00	126,163.20	88,416.77
BNY MELLON FOUN 261967830	DREYFUS INFLTN ADJ SEC-INST	25,268.15	349,711.25	362,873.09
BNY MELLON FOUN 261980494	DREYFUS EMG MKT DEBT LOC C-I	22,686.10	348,004.77	310,911.06
BNY MELLON FOUN 261980759	DREYFUS HIGH YIELD-I	122,483.59	816,965.60	675,618.38
BNY MELLON FOUN 261986582	DREYFUS GLOBAL REAL ES SEC-I	94,236.87	766,145.76	440,179.68
BNY MELLON FOUN 26200C403	DREYFUS OPPORTUNISTIC S/C	13,787.93	433,063.03	341,727.52
BNY MELLON FOUN 26203E604	DREYFUS/NEWTON INTERN EQTY-I	26,143.38	460,123.56	316,256.97
BNY MELLON FOUN 268648102	E M C CORP MASS	2,590.00	65,527.00	35,510.23
BNY MELLON FOUN 277432AN0	EASTMAN CHEMICAL CO 3.6% 8/1	30,000.00	31,419.60	29,851.40
BNY MELLON FOUN 30219G108	EXPRESS SCRIPTS HOLDING CO	2,870.00	154,980.00	133,877.75
BNY MELLON FOUN 30231G102	EXXON MOBIL CORP	1,820.00	157,521.00	126,758.91
BNY MELLON FOUN 307000109	FAMILY DLR STORES INC	1,230.00	77,994.30	85,659.66
BNY MELLON FOUN 3128MMKT9	FHLMC DLR G18305	25,585.75	27,057.44	27,196.85
BNY MELLON FOUN 3128M6AR9	FHLMC GOLD G04216	7,634.72	8,288.18	8,221.64
BNY MELLON FOUN 3128M6AU2	FHLMC GOLD G04219	18,265.32	19,720.15	19,535.32
BNY MELLON FOUN 3128M6SG4	FHLMC GOLD G04719	14,011.14	15,162.16	14,996.30
BNY MELLON FOUN 3128M7HN9	FHLMC GOLD G05337	19,439.63	21,353.85	20,879.35
BNY MELLON FOUN 3128M7M29	FHLMC GOLD G05477	79,033.80	87,453.27	85,541.74
BNY MELLON FOUN 3128PY5T7	FHLMC GOLD J18958	8,987.17	9,396.27	9,332.62
BNY MELLON FOUN 312929GG1	FHLMC GOLD A82899 5.5% 11/1	38,694.27	41,776.27	39,909.52
BNY MELLON FOUN 312938NJ8	FHLMC GOLD A90393	28,159.76	31,075.98	29,321.34
BNY MELLON FOUN 312941D20	FHLMC GOLD A92821	35,067.36	38,063.52	37,248.13
BNY MELLON FOUN 312944PM7	FHLMC GOLD A95828	76,878.88	84,828.16	78,332.38
BNY MELLON FOUN 3132GKXM3	FHLMC POOL Q04584	29,357.86	32,017.39	31,123.90
BNY MELLON FOUN 3132HHPK3	FHLMC GOLD POOL Q12934 3.0%	44,908.92	47,233.85	47,161.38
BNY MELLON FOUN 3135G0PX5	FED NATL MTG ASSN 2.63%	25,000.00	25,129.00	25,000.00
BNY MELLON FOUN 31371LTV1	FNMA POOL # Z55364	26,038.69	28,955.02	27,063.96
BNY MELLON FOUN 3138ASU2	FNMA POOL # A31758	0.01	0.01	0.01
BNY MELLON FOUN 3138A44D4	FNMA POOL # AH3519	81,657.33	87,623.21	80,424.00
BNY MELLON FOUN 3138ASAM2	FNMA POOL # AH3620	44,212.67	47,605.55	44,620.24
BNY MELLON FOUN 3138A6KG4	FNMA POOL # AH4794 5% 2/1/41	73,406.10	80,939.03	77,168.16
BNY MELLON FOUN 3138BEGGK4	FNMA POOL # AL0201	8,048.62	8,746.76	8,645.98
BNY MELLON FOUN 3138EJEU8	FNMA POOL # AL1946 3.5%	67,409.02	72,199.10	70,853.19
BNY MELLON FOUN 3138E6V94	FNMA POOL # AK2439	41,146.03	44,329.50	43,614.80
BNY MELLON FOUN 3138E7AT1	FNMA POOL # AK2717A	59,175.27	63,840.65	62,716.54
BNY MELLON FOUN 3138SX095	FNMA POOL # 555328	13,387.61	14,953.96	13,908.46
BNY MELLON FOUN 31393DKA8	FNMA REMIC 2003-64	5,826.84	5,831.09	6,103.61
BNY MELLON FOUN 31398AYY2	FED NATL MTGE ASSN	5,000.00	5,237.30	4,986.50
BNY MELLON FOUN 31414CRW0	FNMA POOL # 962301	12,099.26	13,022.07	12,452.80
BNY MELLON FOUN 31417CCH6	FNMA POOL # AB5471	32,039.57	34,256.07	33,581.48
BNY MELLON FOUN 31417CJU7	FNMA POOL # AB5994	58,390.55	61,713.56	61,875.74
BNY MELLON FOUN 31418AKN7	FNMA POOL # MA1200	24,712.07	26,010.69	26,001.73
BNY MELLON FOUN 31418MGR7	FNMA POOL # AD0207	23,529.81	25,760.67	25,103.37
BNY MELLON FOUN 345397WD1	FORD MOTOR CREDIT CO 3.0%	20,000.00	20,548.40	19,992.60
BNY MELLON FOUN 35671D857	FREEPORT MCMORAN COPPER & GO	2,570.00	87,894.00	84,794.16

BNY MELLON FOUN 361849RC8	GMACC 2001-C2 B	6.79%	9,328.39	9,325.31	9,798.81
BNY MELLON FOUN 369604103	GENERAL ELECTRIC COMPANY		5,010.00	105,159.90	63,927.60
BNY MELLON FOUN 369622SM8	GENERAL ELEC CAP CORP	5.3%	40,000.00	46,431.20	43,498.00
BNY MELLON FOUN 375558103	GILEAD SCIENCES INC		2,140.00	157,183.00	87,095.64
BNY MELLON FOUN 38141GFD1	GOLDMAN SACHS GRP	6.75%	25,000.00	28,333.25	21,204.92
BNY MELLON FOUN 40429CGD8	HSBC FINANCE CORP	6.676%	40,000.00	47,454.80	43,412.40
BNY MELLON FOUN 406216101	HALLIBURTON CO		3,650.00	126,618.50	73,175.63
BNY MELLON FOUN 437076102	HOME DEPOT INC		2,900.00	179,365.00	95,578.20
BNY MELLON FOUN 438516106	HONEYWELL INTL INC		2,160.00	137,095.20	52,185.38
BNY MELLON FOUN 448814J80	HYDRO-QUEBEC	2.0%	15,000.00	15,630.00	14,997.15
BNY MELLON FOUN 4521518V8	ILLINOIS ST	4.421%	25,000.00	26,504.75	25,000.00
BNY MELLON FOUN 458140AM2	INTEL CORP	2.7%	30,000.00	29,958.00	29,871.90
BNY MELLON FOUN 459200101	INTERNATIONAL BUSINESS MACHI		1,348.00	258,209.40	125,580.42
BNY MELLON FOUN 46428RI07	ISHARES S&P GSCI COMMODITY-I		5,223.00	171,262.17	152,626.06
BNY MELLON FOUN 46625HI00	JP MORGAN CHASE & CO		2,060.00	90,576.35	46,113.06
BNY MELLON FOUN 472319AF9	JEFFERIES GROUP INC	8.5%	30,000.00	35,850.00	32,725.00
BNY MELLON FOUN 478366BA4	JOHNSON CONTROLS INC	3.75% 1	35,000.00	37,220.40	36,333.15
BNY MELLON FOUN 478366107	JOHNSON CONTROLS INC		3,000.00	92,010.00	79,134.00
BNY MELLON FOUN 48121A670	HIGHBRIDGE DYNAMIC COMM STRA		18,633.54	260,310.55	300,000.00
BNY MELLON FOUN 517834107	LAS VEGAS SANDS CORP		2,360.00	108,937.60	105,581.68
BNY MELLON FOUN 532457108	LILLY ELI & CO		2,740.00	135,136.80	119,544.56
BNY MELLON FOUN 54438CPA4	LOS ANGELES CALIF CMN	6.75%	40,000.00	54,940.00	50,183.15
BNY MELLON FOUN 565849106	MARATHON OIL CORP		4,830.00	148,087.80	137,257.46
BNY MELLON FOUN 57582PMK2	MASSACHUSETTS ST	4.2%	15,000.00	17,052.30	15,026.55
BNY MELLON FOUN 582839106	MEAD JOHNSON NUTRITION		1,160.00	76,432.40	84,926.03
BNY MELLON FOUN 59156RAT5	MET LIFE GLOB FNDG	7.717%	20,000.00	26,220.20	20,159.10
BNY MELLON FOUN 59156R108	METLIFE INC		3,420.00	112,654.80	92,485.05
BNY MELLON FOUN 609207105	MONDELEZ INTERNATIONAL-W/I		6,430.00	163,664.08	149,142.03
BNY MELLON FOUN 61748AAE6	MORGAN STANLEY GLOB	4.75%	35,000.00	36,241.80	29,028.27
BNY MELLON FOUN 629491AB7	NYSE EURONEXT	2.0%	30,000.00	30,497.40	29,924.35
BNY MELLON FOUN 63872T729	ASG MANAGED FUTURES STRAT-Y		25,929.88	235,961.91	246,074.56
BNY MELLON FOUN 63872T885	ASG GLOBAL ALTERNATIVES FUND		5,936.59	63,640.27	64,292.31
BNY MELLON FOUN 646139X83	NEW JERSEY ST TPK AU	7.102%	35,000.00	49,631.75	35,000.00
BNY MELLON FOUN 64972FY26	NEW YORK N Y CITY MU	6.282%	30,000.00	35,115.30	30,000.00
BNY MELLON FOUN 652482BL3	NEWS AMERICA INC	6.4%	5,000.00	6,206.75	4,108.90
BNY MELLON FOUN 672325TS6	OAKLAND CA UNIF SCH	9.5% 8/	25,000.00	30,030.50	29,512.60
BNY MELLON FOUN 674599105	OCCIDENTAL PETROLEUM CORP		1,590.00	121,809.90	121,690.97
BNY MELLON FOUN 6832348D3	ONTARIO (PROVINCE OF)	4.0%	20,000.00	22,958.20	19,965.60
BNY MELLON FOUN 68389XAC9	ORACLE CORP	5.75%	40,000.00	48,680.40	42,079.40
BNY MELLON FOUN 693475105	PNC FINANCIAL SERVICES GROUP		3,240.00	188,924.40	155,835.58
BNY MELLON FOUN 713448BN7	PEPSICO INC	4.5%	20,000.00	23,128.80	19,933.00
BNY MELLON FOUN 713448108	PEPSICO INC		2,180.00	149,177.40	119,717.20
BNY MELLON FOUN 71645WAR2	PETROBRAS INTL FIN C	5.375%	10,000.00	11,258.20	9,980.10
BNY MELLON FOUN 717081103	PFIZER INC		8,880.00	222,704.18	129,169.37
BNY MELLON FOUN 718172109	PHILIP MORRIS INTERNAT-W/I		1,460.00	122,114.40	57,117.86
BNY MELLON FOUN 742718109	PROCTER & GAMBLE CO		2,880.00	195,523.20	174,889.40
BNY MELLON FOUN 74432QB83	PRUDENTIAL FINL INC	4.75%	25,000.00	27,403.75	24,941.75
BNY MELLON FOUN 745177EW1	PUERTO RICO COMWLTH	3.67%	35,000.00	34,650.00	35,000.00
BNY MELLON FOUN 747525103	QUALCOMM INC		3,650.00	225,787.54	210,079.00
BNY MELLON FOUN 77531QAD0	ROGERS WIRELESS INC	6.375%	35,000.00	37,287.95	37,062.30

BNY MELLON FOUN 79466L302	SALESFORCE.COM INC	914.00	153,643.40	107,937.96
BNY MELLON FOUN 806857108	SCHLUMBERGER LTD	2,230.00	154,535.88	142,091.28
BNY MELLON FOUN 816851109	SEMPRA ENERGY	1,580.00	112,085.20	78,568.66
BNY MELLON FOUN 82481R106	SHIRE PLC	1,120.00	103,241.60	98,365.56
BNY MELLON FOUN 828807CD7	SIMON PROPERTY GROUP 5.65%	25,000.00	30,000.25	24,905.25
BNY MELLON FOUN 845467109	SOUTHWESTERN ENERGY CO	4,320.00	144,331.20	150,611.83
BNY MELLON FOUN 857477103	STATE STREET CORP	3,310.00	155,603.10	107,205.36
BNY MELLON FOUN 86271F578	DREYFUS SELECT MGER S/C GR-I	21,102.51	399,470.63	390,286.90
BNY MELLON FOUN 86271F677	DREYFUS SELECT MGER S/C VI-I	21,505.91	418,075.03	343,638.87
BNY MELLON FOUN 86271F767	DREYFUS PRE STRAT INTER ST-I	54,638.01	792,251.28	644,435.18
BNY MELLON FOUN 87234N765	TCW EMERGING MARKETS INCOME	60,633.68	565,105.92	493,422.48
BNY MELLON FOUN 87236YAB4	TD AMERITRADE HLDG CO 4.15%	30,000.00	31,972.50	30,113.70
BNY MELLON FOUN 87938WAM5	TELEFONICA EMISIONES 5.134%	30,000.00	31,537.50	28,875.60
BNY MELLON FOUN 88076W103	TERADATA CORPORATION	2,350.00	145,441.50	115,917.15
BNY MELLON FOUN 881624209	TEVA PHARMACEUTICAL INDS ADR	3,720.00	138,904.80	151,822.46
BNY MELLON FOUN 883556BA9	THERMO FISHER SCIENTI 2.25%	20,000.00	20,707.80	20,037.55
BNY MELLON FOUN 887317AN5	TIME WARNER INC 4.0%	20,000.00	21,893.60	20,714.80
BNY MELLON FOUN 88732JAX6	TIME WARNER CABLE IN 4.125%	40,000.00	43,804.80	39,747.60
BNY MELLON FOUN 893526BY8	TRANS-CANADA PIPELIN 9.875%	5,000.00	7,397.60	5,726.52
BNY MELLON FOUN 89417E109	THE TRAVELLERS COMPANIES INC	1,610.00	115,630.20	102,466.03
BNY MELLON FOUN 902118BN7	TYCO INTL FIN 3.375%	5,000.00	5,303.70	4,983.80
BNY MELLON FOUN 90269GAC5	UBS COM MTG TR 2012-C1 3.4%	100,000.00	107,856.00	101,496.59
BNY MELLON FOUN 902973304	US BANCORP	3,990.00	127,440.60	91,043.82
BNY MELLON FOUN 907818108	UNION PAC CORP	902.00	113,399.44	74,304.96
BNY MELLON FOUN 91086QAU2	UNITED MEXICAN STATE 5.625%	15,000.00	17,400.00	13,268.48
BNY MELLON FOUN 912810PS1	US TREAS-CPI INFLAT 2.375%	45,882.00	63,259.81	44,586.69
BNY MELLON FOUN 912828GD6	TSY INFL IX N/B 2.375% 1/15/	45,882.00	53,327.27	45,090.25
BNY MELLON FOUN 912828JE1	TSY INFL IX N/B 1.375% 7/15/	37,544.85	43,704.46	34,942.59
BNY MELLON FOUN 912828MF4	U.S. TREAS INFL INDX 1.375%	32,091.30	38,040.71	32,752.35
BNY MELLON FOUN 912828NP1	U.S. TREASURY NOTE 1.75%	60,000.00	62,193.60	60,234.38
BNY MELLON FOUN 912828P27	U S TREASURY NOTE 1.25%	50,000.00	50,621.00	50,186.11
BNY MELLON FOUN 912828QS2	UNITED STATES TREAS 0.75%	65,000.00	65,505.05	64,984.98
BNY MELLON FOUN 912828QU7	UNITED STATES T-NOTE 0.625%	35,000.00	35,214.55	35,154.49
BNY MELLON FOUN 912828QV5	UNITED STATES TIPS 0.625%	30,790.20	34,999.84	31,995.43
BNY MELLON FOUN 912828QX1	UNITED STATES T-NOTE 1.5%	40,000.00	41,475.20	40,951.70
BNY MELLON FOUN 912828RZ5	U.S. TREASURY NOTE 0.25%	60,000.00	59,981.40	59,829.11
BNY MELLON FOUN 912828SH4	U.S. TREASURY NOTE 1.375%	75,000.00	76,857.75	74,853.52
BNY MELLON FOUN 912828SP6	U.S. TREASURY NOTE 0.375%	60,000.00	60,108.00	59,901.56
BNY MELLON FOUN 912828ST8	U.S. TREASURY NOTE 1.25%	60,000.00	60,904.80	60,351.81
BNY MELLON FOUN 912828TK6	U.S. TREASURY NOTE 0.25%	90,000.00	89,838.00	89,574.91
BNY MELLON FOUN 912828TP5	UNITED STATES TREAS 0.25%	80,000.00	79,824.80	79,782.01
BNY MELLON FOUN 912828TS9	U S TREASURY NOTE 0.625% 9	40,000.00	39,928.00	39,790.76
BNY MELLON FOUN 912828TU4	U S TREASURY NOTE 0.25%	10,000.00	10,002.30	10,001.99
BNY MELLON FOUN 912828TV2	U S TREASURY NOTE 1.25%	15,000.00	15,124.20	15,210.02
BNY MELLON FOUN 913017109	UNITED TECHNOLOGIES CORP	1,680.00	137,776.80	115,379.04
BNY MELLON FOUN 91913Y100	VALERO ENERGY CORP NEW	3,730.00	127,267.60	70,036.02
BNY MELLON FOUN 92343VAL8	VERIZON COMMUNICATIONS 5.5%	30,000.00	36,026.10	29,364.30
BNY MELLON FOUN 92343V104	VERIZON COMMUNICATIONS INC	1,520.00	65,770.40	53,926.56
BNY MELLON FOUN 92828T889	VIRTUS EMERGING MKTS OPPOR-I	63,209.13	651,686.19	601,890.76
BNY MELLON FOUN 92936JAZ7	WFRBS 2011-C5 A2 2.684%	25,000.00	26,481.00	25,249.73

BNY MELLON FOUN 931422AH2	WALGREEN CO	3.1%	25,000.00	25,216.75	25,128.15
BNY MELLON FOUN 942683103	WATSON PHARMACEUTICALS INC		1,390.00	119,540.00	96,342.57
BNY MELLON FOUN 949746101	WELLS FARGO & COMPANY		6,180.00	211,232.40	148,408.99
BNY MELLON FOUN 98158KAC3	WOART 2011-A A3	1.11%	26,418.27	26,521.30	26,417.49
BNY MELLON FOUN 984332106	YAHOO INC		6,130.00	121,987.00	106,506.91
BNY MELLON FOUN 988498101	YUM! BRANDS INC		1,370.00	90,968.00	69,853.56
BNY MELLON FOUN 991061052	CRA (BNY MELLON, N.A., MEMBE		556,775.36	556,775.36	556,775.36
BNY MELLON FOUN 999M00039	COMMIT TO PUR OPTIMA PTNR G		1,500,000.00	1,500,000.00	1,500,000.00
BNY MELLON FOUN 999P12524	COMMIT TO PUR OPTIMA PARTNER		1,500,000.00	1,500,000.00	1,500,000.00
BNY MELLON FOUN 999Z30755	COMMIT TO PUR EACH ABS RTN,		700,000.00	700,000.00	700,000.00
BNY MELLON FOUN 999Z35580	021628-BNY MELLON CORP FDN-0		1.00	0.00	1.00
BNY MELLON FOUN 999Z54276	COMMIT TO PUR OPTIMA DISCR M		450,000.00	450,000.00	450,000.00
BNY MELLON FOUN 999Z96426	034356-BNY FDN INC-022102-DI		1.00	0.00	1.00
BNYM FOUNDATION 62906T109	EATON CORP PLC		310.00	16,795.80	16,013.05
BNYM FOUNDATION 00206R102	GARMIN LTD		280.00	11,410.00	13,256.76
BNYM FOUNDATION 009158106	AT&T INC		380.00	12,809.80	10,563.24
BNYM FOUNDATION 02503X105	AIR PRODS & CHEMS INC		140.00	11,762.80	10,586.24
BNYM FOUNDATION 032654105	AMERICAN CAPITAL AGENCY CORP		390.00	11,271.00	11,411.68
BNYM FOUNDATION 037411808	ANALOG DEVICES INC		344.00	14,468.64	13,222.88
BNYM FOUNDATION 143658300	APACHE CORP CONV PFD		340.00	15,538.00	17,535.80
BNYM FOUNDATION 149123101	CARNIVAL CORP		380.00	13,972.60	12,490.82
BNYM FOUNDATION 15189T107	CATERPILLAR INC		160.00	14,337.36	11,762.88
BNYM FOUNDATION 166764100	CENTERPOINT ENERGY INC		820.00	15,785.00	15,291.36
BNYM FOUNDATION 18683K101	CHEVRON CORPORATION		145.00	15,680.30	13,062.76
BNYM FOUNDATION 237194105	CLIFFS NATS RES INC		210.00	8,099.70	14,299.78
BNYM FOUNDATION 253868103	DARDEN RESTAURANTS INC		290.00	13,070.30	15,000.13
BNYM FOUNDATION 263534109	DIGITAL REALTY TRUST INC		200.00	13,578.00	11,204.64
BNYM FOUNDATION 26441C204	DU PONT (E I) DE NEMOURS		250.00	11,244.63	10,337.00
BNYM FOUNDATION 30161N101	DUKE ENERGY CORP		246.00	15,694.80	14,389.50
BNYM FOUNDATION 363576109	EXELON CORP		390.00	11,598.60	15,992.13
BNYM FOUNDATION 369604103	GALLAGHER ARTHUR J & CO		320.00	11,088.00	11,921.78
BNYM FOUNDATION 46131B100	GENERAL ELECTRIC COMPANY		840.00	17,631.60	12,547.92
BNYM FOUNDATION 494368103	INVESCO MORTGAGE CAPITAL		510.00	10,052.10	7,408.55
BNYM FOUNDATION 49446R109	KIMBERLY CLARK CORP		170.00	14,353.10	11,799.36
BNYM FOUNDATION 49456B101	KIMCO REALTY CORP		530.00	10,239.60	7,811.09
BNYM FOUNDATION 50076Q106	KINDER MORGAN INC		430.00	15,191.90	11,550.44
BNYM FOUNDATION 517834107	KRAFT FOODS GROUP INC		236.00	10,730.92	9,272.81
BNYM FOUNDATION 532457108	LAS VEGAS SANDS CORP		280.00	12,924.80	12,805.04
BNYM FOUNDATION 535678106	LILLY ELI & CO		340.00	16,768.80	15,263.71
BNYM FOUNDATION 539830109	LINEAR TECHNOLOGY CORP		306.00	10,495.80	9,479.82
BNYM FOUNDATION 544147101	LOCKHEED MARTIN CORP		160.00	14,766.40	11,750.08
BNYM FOUNDATION 548661107	LORILLARD INC		137.00	15,983.79	15,585.53
BNYM FOUNDATION 577081102	LOWE'S COMPANIES INC		400.00	14,208.00	11,982.72
BNYM FOUNDATION 58933Y105	MATTEL INC		380.00	13,915.60	9,848.84
BNYM FOUNDATION 595017104	MERCK & CO INC		260.00	10,644.40	9,112.97
BNYM FOUNDATION 609207105	MICROCHIP TECHNOLOGY INC		305.00	9,939.95	9,676.93
BNYM FOUNDATION 636274300	MONDELEZ INTERNATIONAL-W/I		470.00	11,963.00	10,284.77
BNYM FOUNDATION 65339F887	NATIONAL GRID PLC-SP ADR		230.00	13,211.20	11,216.64
BNYM FOUNDATION 693475105	NEXTERA ENERGY INC CONV PFD		300.00	15,018.00	15,075.00
	PNC FINANCIAL SERVICES GROUP		260.00	15,160.60	12,110.28

BNYM FOUNDATION 693511114	PPL CORPORATION 8.75%	310.00	16,656.30	16,856.82
BNYM FOUNDATION 713448108	PEPSICO INC	260.00	17,791.80	17,562.40
BNYM FOUNDATION 717081103	PFIZER INC	610.00	15,298.37	10,624.98
BNYM FOUNDATION 718172109	PHILIP MORRIS INTERNAT-W/I	170.00	14,218.80	10,869.46
BNYM FOUNDATION 742718109	PROCTER & GAMBLE CO	240.00	16,293.60	14,658.72
BNYM FOUNDATION 780259206	ROYAL DUTCH SHELL PLC-ADR	170.00	11,721.50	10,613.60
BNYM FOUNDATION 842587107	SOUTHERN CO	300.00	12,843.00	12,638.40
BNYM FOUNDATION 855718105	STARWOOD PROPERTY TRUST INC	620.00	14,235.20	13,095.81
BNYM FOUNDATION 881624209	TEVA PHARMACEUTICAL INDS ADR	390.00	14,562.60	15,895.23
BNYM FOUNDATION 89151E109	TOTAL S.A. ADR	270.00	14,042.70	11,753.15
BNYM FOUNDATION 911312106	UNITED PARCEL SERVICE CL B	180.00	13,271.40	11,143.44
BNYM FOUNDATION 913017117	UNITED TECHNOLOGIES 7.5%	300.00	16,713.00	15,876.00
BNYM FOUNDATION 92343V104	VERIZON COMMUNICATIONS INC	280.00	12,115.60	10,049.57
BNYM FOUNDATION 991061052	CRA (BNY MELLON, N.A., MEMBE	66,471.17	66,471.17	66,471.17
BNY MELLON FOUN 694368100	WARNER CHILCOTT PLC - CLASS	260.00	3,130.40	4,427.30
BNY MELLON FOUN 002535300	AARON'S, INC	440.00	12,443.20	13,192.43
BNY MELLON FOUN 005125109	ACXION CORP	410.00	7,158.60	6,996.32
BNY MELLON FOUN 00766T100	AECOM TECHNOLOGY CORP	750.00	17,850.00	15,111.43
BNY MELLON FOUN 00846U101	AGILENT TECHNOLOGIES INC	280.00	11,463.20	10,304.47
BNY MELLON FOUN 011659109	ALASKA AIR GROUP INC	610.00	26,284.90	21,347.86
BNY MELLON FOUN 018804104	ALLIANT TECHSYSTEMS INC	310.00	19,207.60	16,065.07
BNY MELLON FOUN 02503Y103	AMERICAN CAPITAL LTD	220.00	2,644.51	2,592.88
BNY MELLON FOUN 02553E106	AMERICAN EAGLE OUTFITTERS IN	840.00	17,228.40	17,467.72
BNY MELLON FOUN 025932104	AMERICAN FINL GROUP INC OHIO	210.00	8,299.20	7,956.28
BNY MELLON FOUN 035623107	ANN INC	340.00	11,505.60	9,823.46
BNY MELLON FOUN 03761U106	APOLLO INVESTMENT CORPORATI	820.00	6,855.20	6,795.11
BNY MELLON FOUN 045487105	ASSOCIATED BANC CORP	1,260.00	16,531.20	16,794.41
BNY MELLON FOUN 04621X108	ASSURANT INC	290.00	10,063.00	10,077.54
BNY MELLON FOUN 05564E106	BRE PROPERTIES CLASS A	310.00	15,757.30	15,281.12
BNY MELLON FOUN 05874B107	BALLY TECHNOLOGIES INC	340.00	15,201.40	15,880.82
BNY MELLON FOUN 092113109	BLACK HILLS CORP	110.00	3,997.40	3,456.44
BNY MELLON FOUN 093671105	BLACK H & R INC	1,120.00	20,798.40	18,875.70
BNY MELLON FOUN 109641100	BRINKER INTL INC	250.00	7,747.50	6,915.54
BNY MELLON FOUN 11133T103	BROADRIDGE FINANCIAL SOLUTIO	380.00	8,694.40	9,006.91
BNY MELLON FOUN 111621306	BROCADE COMMUNICATIONS SYS	2,330.00	12,418.90	13,710.43
BNY MELLON FOUN 124830100	C B L & ASSOCIATES PROPERTIE	860.00	18,240.60	18,253.59
BNY MELLON FOUN 12561W105	CLECO CORP NEW	450.00	18,004.50	17,143.49
BNY MELLON FOUN 12673P105	CA INC	760.00	16,704.80	19,835.41
BNY MELLON FOUN 127387108	CADENCE DESIGN SYS INC	1,920.00	25,939.20	24,621.35
BNY MELLON FOUN 133131102	CAMDEN PROPERTY TRUST REIT	50.00	3,410.50	3,193.47
BNY MELLON FOUN 146229109	CARTER'S INC	420.00	23,373.00	22,441.88
BNY MELLON FOUN 149150104	CATHAY GENERAL BANCORP	310.00	6,054.30	5,409.22
BNY MELLON FOUN 159864107	CHARLES RIV LABORATORIES INT	450.00	16,861.50	16,567.61
BNY MELLON FOUN 163072101	CHEESECAKE FACTORY INC/THE	310.00	10,140.10	10,389.03
BNY MELLON FOUN 167250109	CHICAGO BRIDGE & I	140.00	6,489.00	5,337.34
BNY MELLON FOUN 171340102	CHURCH & DWIGHT INC	220.00	11,785.40	10,351.31
BNY MELLON FOUN 21871D103	CORELOGIC INC	300.00	8,076.00	7,679.88
BNY MELLON FOUN 225447101	CREE INC	220.00	7,475.60	7,384.94
BNY MELLON FOUN 23326107	D S T SYS INC DEL	260.00	15,756.00	13,514.45
BNY MELLON FOUN 248019101	DELUXE CORP	750.00	24,180.00	21,372.15

BNY MELLON FOUN 253651103	DIEBOLD INC	600.00	18,366.00	19,621.81
BNY MELLON FOUN 254067101	DILLARDS INC CL A	190.00	15,916.30	14,221.57
BNY MELLON FOUN 256597107	DOLBY LABORATORIES INC-CL A	170.00	4,986.10	6,015.99
BNY MELLON FOUN 264411505	DUKE REALTY CORP	110.00	1,525.70	1,646.26
BNY MELLON FOUN 292668108	ENERGIZER HLDGS INC	250.00	19,995.00	17,085.34
BNY MELLON FOUN 303075105	FACTSET RESEARCH SYSTEMS INC	120.00	10,567.20	11,438.04
BNY MELLON FOUN 303250104	FAIR, ISAAC INC	310.00	13,029.30	13,858.61
BNY MELLON FOUN 313747206	FEDERAL RLTY INVS TRUST	28.00	2,912.56	2,985.04
BNY MELLON FOUN 395259104	GREENHILL & CO INC	150.00	7,798.50	6,423.68
BNY MELLON FOUN 397624107	GREIF INC CLASS A	250.00	11,125.00	10,487.47
BNY MELLON FOUN 401617105	GUESS? INC	130.00	3,190.20	4,315.51
BNY MELLON FOUN 410345102	HANESBRANDS INC	680.00	24,357.60	24,043.38
BNY MELLON FOUN 419870100	HAWAIIAN ELECTRIC INDS INC	430.00	10,810.20	11,749.52
BNY MELLON FOUN 42330P107	HELIX ENERGY SOLUTIONS GROUP	950.00	19,608.00	18,332.19
BNY MELLON FOUN 431284108	HIGHWOODS PROPERTIES INC	150.00	5,017.50	4,994.04
BNY MELLON FOUN 431475102	HILL-ROM HOLDINGS INC	590.00	16,815.00	16,042.91
BNY MELLON FOUN 436106108	HOLLYFRONTIER CORP	560.00	26,068.00	22,173.28
BNY MELLON FOUN 44106M102	HOSPITALITY PROPERTIES TR	530.00	12,412.60	12,608.78
BNY MELLON FOUN 444859102	HUMANA INC	60.00	4,117.80	4,094.85
BNY MELLON FOUN 447011107	HUNTSMAN CORP	530.00	8,427.00	7,864.95
BNY MELLON FOUN 450911201	I T T CORP-W/I	790.00	18,533.40	16,360.88
BNY MELLON FOUN 451107106	IDACORP INC	500.00	21,675.00	21,324.79
BNY MELLON FOUN 45167R104	IDEX CORP	560.00	26,056.80	23,134.60
BNY MELLON FOUN 48242W106	KBR INC	190.00	5,684.80	4,117.75
BNY MELLON FOUN 493267108	KEYCORP NEW	900.00	7,578.00	7,557.38
BNY MELLON FOUN 502161102	LSI CORPORATION	1,320.00	9,332.40	10,234.49
BNY MELLON FOUN 52602E102	LENDER PROCESSING SERVICES I	420.00	10,340.40	10,415.45
BNY MELLON FOUN 526977107	LENNOX INTL INC	460.00	24,159.20	21,800.53
BNY MELLON FOUN 529171107	LEXMARK INTL GROUP INC CL A	260.00	6,029.40	5,412.44
BNY MELLON FOUN 531172104	LIBERTY PPTY TR	370.00	13,242.30	13,460.51
BNY MELLON FOUN 533900106	LINCOLN ELEC HLDGS INC	530.00	25,800.40	23,553.48
BNY MELLON FOUN 534187109	LINCOLN NATL CORP IND	70.00	1,813.00	1,688.15
BNY MELLON FOUN 54489104	MACK CALI RLTY CORP	740.00	19,321.40	19,982.36
BNY MELLON FOUN 56585A102	MARATHON PETROLEUM CORP-W/I	210.00	13,230.00	10,729.75
BNY MELLON FOUN 571903202	MARRIOTT INTL INC NEW CL A	240.00	8,944.80	8,598.58
BNY MELLON FOUN 592688105	METTLER-TOLEDO INTL INC	157.00	30,348.10	25,883.66
BNY MELLON FOUN 600544100	MILLER (HERMAN) INC	380.00	8,154.80	7,658.87
BNY MELLON FOUN 603158106	MINERALS TECHNOLOGIES INC	500.00	19,960.00	17,098.73
BNY MELLON FOUN 615369105	MOODYS CORP	170.00	8,554.40	6,583.79
BNY MELLON FOUN 631103108	NASDAQ OMX GROUP	580.00	14,494.20	13,764.13
BNY MELLON FOUN 651587107	NEWMARKET CORP	95.00	24,909.00	23,539.87
BNY MELLON FOUN 67018T105	NU SKIN ENTERPRISES INC CL A	170.00	6,298.50	7,279.13
BNY MELLON FOUN 67073Y106	NV ENERGY INC	1,020.00	18,502.80	17,912.40
BNY MELLON FOUN 67103H107	O'REILLY AUTOMOTIVE INC	60.00	5,365.20	4,812.85
BNY MELLON FOUN 675232102	OCEANEERING INTL INC	220.00	11,833.80	10,350.87
BNY MELLON FOUN 699173209	PARAMETRIC TECHNOLOGY CORP	610.00	13,731.10	13,203.80
BNY MELLON FOUN 716768106	PETSMART INC	190.00	12,984.60	13,477.00
BNY MELLON FOUN 726505100	PLAINS EXPLORATION & PR-W/I	170.00	7,979.80	6,061.37
BNY MELLON FOUN 727493108	PLANTRONICS INC NEW	370.00	13,641.90	13,322.55
BNY MELLON FOUN 743674103	PROTECTIVE LIFE CORP	160.00	4,572.80	4,476.45

BNY MELLON FOUN 747277101	QLOGIC CORP	670.00	6,519.10	8,351.53
BNY MELLON FOUN 754907103	RAYONIER INC REIT	280.00	14,512.40	13,508.01
BNY MELLON FOUN 7591EP100	REGIONS FINL CORP NEW	2,170.00	15,472.10	15,510.31
BNY MELLON FOUN 759351604	REINSURANCE GROUP OF AMERICA	420.00	22,478.40	24,712.23
BNY MELLON FOUN 761152107	RESMED INC	720.00	29,930.40	23,495.02
BNY MELLON FOUN 784117103	S E I INVESTMENTS COMPANY	930.00	21,706.20	20,646.22
BNY MELLON FOUN 78440X101	S L GREEN REALTY CORP REIT	160.00	12,264.00	11,773.62
BNY MELLON FOUN 807066105	SCHOLASTIC CORP	560.00	16,553.60	17,933.74
BNY MELLON FOUN 871607107	SYNOPSYS INC	360.00	11,460.74	11,371.43
BNY MELLON FOUN 876664103	TAUBMAN CENTERS INC	100.00	7,872.00	7,766.11
BNY MELLON FOUN 878237106	TECH DATA CORP	440.00	20,033.20	22,140.12
BNY MELLON FOUN 878377100	TECHNE CORP	20.00	1,366.80	1,351.53
BNY MELLON FOUN 881609101	TESORO CORPORATION	240.00	10,572.00	9,498.09
BNY MELLON FOUN 883203101	TEXTRON INC	360.00	8,924.40	9,860.39
BNY MELLON FOUN 885160101	THOR INDUSTRIES INC	580.00	21,709.40	15,851.40
BNY MELLON FOUN 885175307	THORATEC CORPORATION	550.00	20,636.00	17,615.63
BNY MELLON FOUN 886423102	TIDewater INC	470.00	20,999.60	22,881.93
BNY MELLON FOUN 887389104	TIMKEN CO	340.00	16,262.20	14,029.11
BNY MELLON FOUN 891906109	TOTAL SYS SVCS INC	560.00	11,995.20	12,359.37
BNY MELLON FOUN 91307C102	UNITED THERAPEUTICS CORP DEL	190.00	10,149.80	10,613.60
BNY MELLON FOUN 913456109	UNIVERSAL CORP VA	430.00	21,461.30	20,828.60
BNY MELLON FOUN 913903100	UNIVERSAL HEALTH SERVICES CL	500.00	24,175.00	18,757.78
BNY MELLON FOUN 918866104	VALASSIS COMMUNICATIONS INC	650.00	16,757.00	16,515.93
BNY MELLON FOUN 91913Y100	VALERO ENERGY CORP NEW	310.00	10,577.20	9,279.16
BNY MELLON FOUN 92240G101	VECTREN CORP	440.00	12,936.00	12,650.06
BNY MELLON FOUN 92927K102	WABCO HOLDINGS INC-W/I	120.00	7,822.80	4,769.04
BNY MELLON FOUN 930059100	WADDELL & REED FINANCIAL INC	310.00	10,794.20	9,253.10
BNY MELLON FOUN 947890109	WEBSTER FINL CORP WATERBURY	550.00	11,302.50	12,106.44
BNY MELLON FOUN 948741103	WEINGARTEN REALTY INVESTMENT	210.00	5,621.70	5,625.69
BNY MELLON FOUN 976657106	WISCONSIN ENERGY CORP	90.00	3,316.50	3,303.10
BNY MELLON FOUN 981811102	WORTHINGTON INDUSTRIES INC	940.00	24,430.60	21,364.82
BNY MELLON FOUN 98310W108	WYNDHAM WORLDWIDE CORP	90.00	4,788.90	4,748.60
BNY MELLON FOUN 991061052	CRA (BNY MELLON, N.A., MEMBE	162,171.12	162,171.12	162,171.12
TOTAL			33,200,537.23	28,863,064.68

[illegible]

Form **8868**

(Rev. January 2013)

Department of the Treasury
Internal Revenue Service**Application for Extension of Time To File an
Exempt Organization Return**► **File a separate application for each return.**

OMB No. 1545-1709

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

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

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

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

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

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

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions		Employer identification number (EIN) or	
	BNY MELLON FOUNDATION, INC		31-1605320	
	Number, street, and room or suite no. If a P O box, see instructions		Social security number (SSN)	
	BNY Mellon, N A - P O Box 185			
	City, town or post office, state, and ZIP code. For a foreign address, see instructions			
	Pittsburgh		PA	15230-0185

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

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

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

Telephone No. ► 412-234-8833 FAX No. ► _____

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

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

► ☐ tax year beginning _____, and ending _____

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

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	52,192
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	39,000
c	Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	13,192

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

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

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

HTA