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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 10/1/2012, and ending 9/30/2013

Name of foundation FRICK H C FOR CITY OF PGH		A Employer identification number 25-6018759
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (412) 234-5784
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☐ Section 501(c)(3) exempt private foundation ☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 16,363,172	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	348,568	344,950		
	5 a Gross rents				
	b Net rental income or (loss)				
	6 a Net gain or (loss) from sale of assets not on line 10	144,921			
	b Gross sales price for all assets on line 6a 3,170,043				
	7 Capital gain net income (from Part IV, line 2)		144,921		
	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)					
12 Total. Add lines 1 through 11	493,489	489,871	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	53,424	32,055		21,370
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	7,126	859		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	1,325	1,325		
	24 Total operating and administrative expenses. Add lines 13 through 23	61,875	34,239	0	21,370
	25 Contributions, gifts, grants paid	762,288			762,288
26 Total expenses and disbursements. Add lines 24 and 25	824,163	34,239	0	783,658	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-330,674				
b Net investment income (if negative, enter -0-)		455,632			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

HTA

Form **990-PF** (2012)

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Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash—non-interest-bearing		-25,592	-25,592
	2 Savings and temporary cash investments		1,183,781	1,183,781
	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 ▶			
Liabilities	Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	16,082,458	14,593,190	15,204,983
	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)	16,082,458	15,751,379	16,363,172
	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
Net Assets or Fund Balances	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	
	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	16,082,458	15,751,379	
	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)	16,082,458	15,751,379	
	31 Total liabilities and net assets/fund balances (see instructions)	16,082,458	15,751,379	

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	16,082,458
2	Enter amount from Part I, line 27a	2	-330,674
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	1,679
4	Add lines 1, 2, and 3	4	15,753,463
5	Decreases not included in line 2 (itemize) ▶ GAIN ON CY SALES NOT SETTLED AT YEAR END	5	2,084
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	15,751,379

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	144,921
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2011			0.000000
2010			0.000000
2009			0.000000
2008			0.000000
2007			0.000000

2 Total of line 1, column (d)	2	0.000000
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	0.000000
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	
5 Multiply line 4 by line 3	5	
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	0
7 Add lines 5 and 6	7	0
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	0

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	9,113	
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	9,113	
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	9,113	
6 Credits/Payments				
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	6,534		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c			
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d	7	6,534		
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	2,579		
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)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A	13	X	
14	The books are in care of BNY MELLON, N.A. Telephone no (412) 234-5784 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	☒		
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country	16	Yes	No
				X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required**File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.**

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No	
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☒ No	
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? If "Yes," list the years 20 , 20 , 20 , 20	☐ Yes ☒ No	
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b	If "Yes," did it have excess business holdings in 2012 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b	X

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

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?
- (3) Provide a grant to an individual for travel, study, or other similar purposes?
- (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)
- (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

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

Organizations relying on a current notice regarding disaster assistance check here

▶ ☐**5b**

N/A

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

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**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☐ Yes ☒ No**7b**

N/A

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?**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
BNY Mellon, N A P O Box 185 Pittsburgh, PA 15230-0185 0	TRUSTEE SEE ATTACHED	99,455	NONE	NONE
BNY Mellon, N A P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-46,031	N/A	N/A

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

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

Total number of other employees paid over \$50,000

▶ NONE

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

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

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 NONE	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 NONE	
2	
All other program-related investments. See instructions.	
3 NONE	

Total. Add lines 1 through 3 ► NONE

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	14,806,379
b	Average of monthly cash balances	1b	1,375,299
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	16,181,678
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	16,181,678
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	242,725
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	15,938,953
6	Minimum investment return. Enter 5% of line 5	6	796,948

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	796,948
2a	Tax on investment income for 2012 from Part VI, line 5	2a	9,113
b	Income tax for 2012 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	9,113
3	Distributable amount before adjustments Subtract line 2c from line 1	3	787,835
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	787,835
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	787,835

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	783,658
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	783,658
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	783,658

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				787,835
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			0	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2012				
a From 2007				
b From 2008				
c From 2009				
d From 2010	2,104,256			
e From 2011	79			
f Total of lines 3a through e	2,104,335			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 783,658				
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				783,658
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))	4,177			4,177
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,100,158			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	2,100,158			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009				
c Excess from 2010	2,100,079			
d Excess from 2011	79			
e Excess from 2012				

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

Tax year	Prior 3 years			(e) Total
(a) 2012	(b) 2011	(c) 2010	(d) 2009	
				0
				0
				0
				0
				0
				0
				0
				0
				0
				0
				0
				0
				0
				0
				0

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

NOT APPLICABLE

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 Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	762,288
b Approved for future payment NONE				
Total			▶ 3b	NONE

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

Long Term CG Distributions										Amount							
Short Term CG Distributions										135,200							
										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	Totals							
										Capital Gains/Losses		Net Gain or Loss					
										Other sales		3,170,043		3,025,122		144,921	
										0		0		0		0	
1	FNMA AQ5362 3.5% 12M	3138ML5Y6			3/7/2013		7/25/2013	53	56								
2	GECCM 2004-C3 A3 4 865%	3682RQHV1			2/2/2010		11/10/2012	110	113								
3	GECCM 2004-C3 A3 4 865%	3682RQHV1			2/2/2010		12/10/2012	62	64								
4	MASSACHUSETTS ST 4 2%	57582PMW2			7/17/2012		10/25/2012	5,673	5,756								
5	MORGAN STANLEY GLOB 4	61748AAE6			3/15/2006		11/17/2013	25,906	24,457								
6	NEW JERSEY ST TPK AU 7 10	646139X83			12/8/2010		6/27/2013	25,693	20,000								
7	THERMO FISHER SCIENTI 2 2	883556BA9			8/9/2011		1/24/2013	5,162	4,991								
8	THERMO FISHER SCIENTI 2 2	883556BA9			8/10/2011		1/24/2013	5,162	5,064								
9	TYCO INTL FIN 3 375% 10	902118BN7			4/28/2010		6/6/2013	3,138	2,990								
10	UBS COM.MTG.TR 2012-C1 3	90269GAC5			4/24/2012		9/19/2013	48,844	50,748								
11	US TREAS-CPI INFLAT 2 375%	912810PS1			5/7/2007		9/20/2013	47,941	40,610								
12	US TREASURY NOTE 4 25%	912828BH2			8/11/2005		8/15/2013	100,000	99,387								
13	US TREASURY NOTE 2 25%	912828HV5			11/20/2009		3/31/2013	100,000	103,598								
14	US TREASURY NOTE 1 375%	912828LX6			11/20/2009		11/15/2012	100,000	100,395								
15	US TREASURY NOTE 1 75%	912828NP1			9/8/2010		5/8/2013	5,165	5,073								
16	US TREASURY NOTE 1 75%	912828NP1			9/8/2010		6/18/2013	5,152	5,073								
17	US TREASURY NOTE 1 75%	912828NP1			7/29/2010		8/12/2013	5,140	5,020								
18	US TREASURY NOTE 1 75%	912828NP1			7/29/2010		9/9/2013	5,124	5,020								
19	UNITED STATES T-NOTE 0 62	912828QV7			8/5/2011		12/19/2012	35,205	35,154								
20	UNITED STATES T-NOTE 2 25	912828QV9			8/24/2011		5/28/2013	10,615	10,439								
21	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		9/25/2013	544	571								
22	FNMA POOL # AQ2148 4 0%	3138MHL68			7/1/2013		8/25/2013	402	420								
23	FNMA POOL # AQ2148 4 0%	3138MHL68			7/1/2013		9/25/2013	20	20								
24	FNMA AQ5362 3.5% 12M	3138ML5Y6			3/7/2013		4/25/2013	529	559								
25	FNMA AQ5362 3.5% 12M	3138ML5Y6			3/7/2013		5/25/2013	564	596								
26	FNMA AQ5362 3.5% 12M	3138ML5Y6			3/7/2013		6/25/2013	183	193								
27	AMCAR 2011-3 A3 1 17%	0306APAC5			6/8/2011		4/8/2013	1,610	1,610								
28	AMCAR 2011-3 A3 1 17%	0306APAC5			6/8/2011		5/8/2013	4,179	4,179								
29	AMCAR 2011-3 A3 1 17%	0306APAC5			6/8/2011		6/8/2013	4,194	4,194								
30	AMCAR 2011-3 A3 1 17%	0306APAC5			6/8/2011		7/8/2013	3,766	3,765								
31	AMCAR 2011-3 A3 1 17%	0306APAC5			6/8/2011		8/8/2013	3,950	3,950								
32	AMCAR 2011-3 A3 1 17%	0306APAC5			6/8/2011		9/8/2013	3,797	3,797								
33	BP CAPITAL MARKETS PLC 3	05565QBO0			6/29/2011		11/27/2012	5,356	5,115								
34	BNY MELLON LARGE CAP ST	05568M103			11/2/2007		8/26/2013	32,000	38,387								
35	BNY MELLON INCOME STOCK	05569M301			12/20/2006		6/19/2013	20,000	24,683								
36	CALIFORNIA ST 7 3% 10M	13063A7D0			10/8/2009		6/18/2013	26,446	20,165								
37	CALIFORNIA ST 7 3% 10M	13063A7D0			10/8/2009		6/19/2013	26,441	20,165								
38	CATHOLIC HEALTH INITI 2 95%	14916RAC8			10/25/2012		11/15/2013	10,074	9,973								
39	CISCO SYSTEMS INC 5 5%	17275RAC6			1/4/2008		12/4/2012	17,225	15,562								
40	COMCAST CORP 5 9%	20030NAL5			1/24/2007		3/6/2013	11,466	10,103								
41	COMCAST CORP 5 9%	20030NAL5			3/30/2006		3/6/2013	22,933	19,737								
42	RABOBANK NEDERLAND 5 4	21685WCJ4			5/17/2011		6/6/2013	16,395	14,764								
43	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		10/15/2012	195	194								
44	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		11/15/2012	282	281								
45	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		12/15/2012	292	291								
46	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		12/31/2012	217	216								
47	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		2/15/2013	240	239								
48	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		3/15/2013	249	248								
49	FNMA AQ5362 3.5% 12M	3138ML5Y6			3/7/2013		8/25/2013	832	878								
50	FNMA AQ5362 3.5% 12M	3138ML5Y6			3/7/2013		9/25/2013	546	576								
51	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		5/25/2013	81	84								
52	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		6/25/2013	78	82								
53	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		7/25/2013	102	107								
54	COMMIT TO PURCHASE FHLM	02R030434			2/11/2013		3/11/2013	31,369	31,378								
55	COMMIT TO PUR FHLMC GO	02R030442			3/13/2013		4/10/2013	36,733	36,531								
56	COMMIT TO PUR FHLMC G	02R030459			4/10/2013		4/29/2013	31,650	31,462								
57	COMMIT TO PUR FHLMC SF	02R030467			4/29/2013		6/12/2013	31,155	31,584								
58	COMMIT TO PUR FHLMC GOL	02R030475			6/12/2013		8/12/2013	30,712	31,088								
59	COMMIT TO PUR FHLMC SF	02R030483			6/26/2013		8/1/2013	30,759	30,638								
60	COMMITMENT TO PURCHASE	02R030483			11/10/2013		2/7/2013	31,627	31,711								
61	COMMIT TO PUR FHLMC GO	02R032620			2/7/2013		3/7/2013	42,019	42,077								
62	COMMIT TO PUR FHLMC GO	02R032638			5/11/2013		7/8/2013	49,797	51,250								
63	FNMA POOL # AT4941 3% 5/11	3138WSP36			5/6/2013		8/25/2013	35	37								
64	FNMA POOL # AT4941 3% 5/11	3138WSP36			5/6/2013		9/25/2013	113	118								
65	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		10/25/2012	916	959								
66	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		11/25/2012	1,027	1,076								
67	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		12/25/2012	1,156	1,211								
68	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		1/25/2013	1,210	1,267								

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

Long Term CG Distributions	135,200
Short Term CG Distributions	0

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										135,200											
										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	Cost, Other Basis and Expenses		Net Gain or Loss							
												Depreciation	Adjustments								
137	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		2/25/2013	127	128					0	-1						
138	X FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		3/25/2013	128	129					0	-1						
139	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		3/25/2013	80	81					0	-1						
140	X FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		4/25/2013	122	123					0	-1						
141	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		4/25/2013	76	77					0	-1						
142	X FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		5/25/2013	106	107					0	-1						
143	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		5/25/2013	66	67					0	-1						
144	X FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		6/25/2013	235	238					0	-3						
145	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		6/25/2013	147	149					0	-2						
146	X FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		7/25/2013	206	209					0	-3						
147	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		7/25/2013	129	131					0	-2						
148	X FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		8/25/2013	185	187					0	-2						
149	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		8/25/2013	116	117					0	-1						
150	X FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		9/25/2013	137	138					0	-1						
151	X FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		9/25/2013	85	86					0	-1						
152	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		10/25/2012	100	101					0	-1						
153	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		11/25/2012	115	116					0	-1						
154	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		12/25/2012	105	106					0	-1						
155	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		12/31/2012	112	113					0	-1						
156	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		2/25/2013	112	113					0	-1						
157	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		3/25/2013	109	110					0	-1						
158	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		4/25/2013	106	107					0	-1						
159	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		5/25/2013	119	120					0	-1						
160	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		6/25/2013	101	102					0	-1						
161	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		7/25/2013	84	85					0	-1						
162	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		8/25/2013	103	103					0	0						
163	X FNMA POOL # 555528 6.0%	31385XD95			12/17/2005		9/25/2013	101	102					0	-1						
164	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		10/25/2012	1,608	1,582					0	26						
165	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		11/25/2012	1,746	1,719					0	27						
166	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		12/25/2012	1,419	1,398					0	21						
167	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		1/25/2013	991	977					0	14						
168	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		2/25/2013	1,338	1,318					0	20						
169	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		3/25/2013	845	833					0	12						
170	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		4/25/2013	408	403					0	5						
171	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		5/25/2013	2,650	2,614					0	36						
172	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		6/25/2013	1,893	1,869					0	24						
173	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		7/25/2013	9,410	8,914					0	496						
174	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		8/25/2013	655	646					0	9						
175	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		9/25/2013	348	344					0	4						
176	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		10/25/2013	444	439					0	5						
177	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		11/25/2013	292	294					0	-2						
178	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		12/25/2013	397	400					0	-3						
179	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		1/25/2014	657	663					0	-6						
180	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		2/25/2014	519	523					0	-4						
181	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		3/25/2014	875	883					0	-8						
182	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		4/25/2014	519	524					0	-5						
183	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		5/25/2014	764	771					0	-7						
184	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		6/25/2014	24,392	22,923					0	1,469						
185	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		7/25/2014	400	404					0	-4						
186	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		8/25/2014	50	50					0	-2						
187	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		9/25/2014	639	672					0	-38						
188	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		10/25/2014	929	977					0	-48						
189	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		11/25/2014	189	199					0	-10						
190	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		12/25/2014	207	218					0	-11						
191	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		1/25/2015	190	200					0	-10						
192	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		2/25/2015	49	51					0	-2						
193	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		3/25/2015	731	769					0	-38						
194	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		4/25/2015	299	314					0	-15						
195	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		5/25/2015	770	810					0	-40						
196	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		6/25/2015	256	270					0	-14						
197	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		7/25/2015	343	361					0	-18						
198	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		8/25/2015	36	36					0	0						
199	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		9/25/2015	23,606	22,178					0	1,428						
200	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		10/25/2015	1,137	1,150					0	-13						
201	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		11/25/2015	1,243	1,244					0	-1						
202	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		12/25/2015	45	45					0	0						
203	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		1/25/2016	329	329					0	0						
204	X FNMA POOL # 555528 6.0%	31385XD95			4/8/2011		2/25/2016	617	617					0	0						

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

Long Term CG Distributions										Amount		Totals									
Short Term CG Distributions										135,200		Capital Gains/Losses									
										0		Other sales									
Check "X" to include in Part IV										CUSIP #		Gross Sales									
Description										31414HKV8		Cost or Other Basis									
Purchaser												Valuation Method									
Check "X" if Purchaser is a Business												Expense of Sale and Cost of Improvements									
Date Acquired												Depreciation									
Acquisition Method												Adjustments									
Date Sold												Net Gain or Loss									
Gross Sales Price																					
2/15/2008																					
2/25/2013																					
3/25/2013																					
4/25/2013																					
5/25/2013																					
6/25/2013																					
7/25/2013																					
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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												3,170,043		3,025,122		144,921	
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 # AK5762 4.0%	3138EAML8		3/28/2012		4/25/2013	364	383				0	-19			
274	X	FNMA POOL # AK5762 4.0%	3138EAML8		3/28/2012		5/25/2013	659	694				0	-35			
275	X	FNMA POOL # AK5762 4.0%	3138EAML8		3/28/2012		6/25/2013	1,229	1,284				0	-55			
276	X	FNMA POOL # AK5762 4.0%	3138EAML8		3/28/2012		7/25/2013	726	764				0	-38			
277	X	FNMA POOL # AK5762 4.0%	3138EAML8		3/28/2012		8/25/2013	34	36				0	-2			
278	X	FNMA POOL # AK5762 4.0%	3138EAML8		3/28/2012		9/25/2013	255	269				0	-14			
279	X	FNMA POOL # AK6724A 3.0%	3138BPJ8		8/8/2012		10/25/2012	369	382				0	-13			
280	X	FNMA POOL # AK6724A 3.0%	3138BPJ8		8/8/2012		11/21/2012	9,513	9,401				0	112			
281	X	FNMA POOL # AK6724A 3.0%	3138BPJ8		8/8/2012		11/25/2012	205	212				0	-7			
282	X	FNMA POOL # AK6724A 3.0%	3138BPJ8		8/8/2012		12/23/2012	208	215				0	-7			
283	X	FNMA POOL # AL0219 3.38021	3138EGG57		10/20/2011		10/25/2012	1,059	1,076				0	-17			
284	X	FNMA POOL # AL0219 3.38021	3138EGG57		10/20/2011		11/25/2012	297	302				0	-5			
285	X	FNMA POOL # AL0219 3.35011	3138EGG57		10/20/2011		12/25/2012	1,487	1,511				0	-24			
286	X	FNMA POOL # AL0219 3.39005	3138EGG57		10/20/2011		12/31/2012	2,844	2,890				0	-46			
287	X	FNMA POOL # AL0219 3.34198	3138EGG57		10/20/2011		2/25/2013	1,308	1,329				0	-21			
288	X	FNMA POOL # AL0219 3.34298	3138EGG57		10/20/2011		3/25/2013	363	368				0	-5			
289	X	FNMA POOL # AL0219 3.34198	3138EGG57		10/20/2011		4/25/2013	1,248	1,268				0	-20			
290	X	FNMA POOL # AL0219 3.34003	3138EGG57		10/20/2011		5/25/2013	1,072	1,090				0	-18			
291	X	FNMA POOL # AL0219 3.32701	3138EGG57		10/20/2011		6/25/2013	702	713				0	-11			
292	X	FNMA POOL # AL0219 3.3289	3138EGG57		10/20/2011		7/25/2013	304	309				0	-5			
293	X	FNMA POOL # AL0219 3.32398	3138EGG57		10/20/2011		8/25/2013	660	670				0	-10			
294	X	FNMA POOL # AL0219 3.32198	3138EGG57		10/20/2011		9/25/2013	296	301				0	-5			
295	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		10/25/2012	413	443				0	-30			
296	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		11/25/2012	392	421				0	-29			
297	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		12/25/2012	342	368				0	-26			
298	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		12/31/2012	443	443				0	-30			
299	X	FNMA POOL # AB5471 3.5%	31417CCH6		6/6/2012		10/25/2012	675	707				0	-32			
300	X	FNMA POOL # AB5471 3.5%	31417CCH6		6/6/2012		11/25/2012	1,074	1,126				0	-52			
301	X	FNMA POOL # AB5471 3.5%	31417CCH6		6/6/2012		12/25/2012	2,016	2,113				0	-97			
302	X	FNMA POOL # AB5471 3.5%	31417CCH6		6/6/2012		12/31/2012	2,367	2,480				0	-113			
303	X	FNMA POOL # AB5471 3.5%	31417CCH6		6/6/2012		1/10/2013	55,802	55,088				0	714			
304	X	FNMA POOL # AB5994 3.0%	31417CUU7		8/6/2012		10/25/2012	509	539				0	-30			
305	X	FNMA POOL # AB5994 3.0%	31417CUU7		8/6/2012		11/25/2012	250	265				0	-15			
306	X	FNMA POOL # AB5994 3.0%	31417CUU7		8/6/2012		12/25/2012	253	268				0	-15			
307	X	FNMA POOL # AB5994 3.0%	31417CUU7		8/6/2012		12/31/2012	882	934				0	-52			
308	X	FNMA POOL # AB5994 3.0%	31417CUU7		8/6/2012		1/14/2013	55,549	55,785				0	-236			
309	X	FNMA POOL # AC1520 4% 9/12	31417KVN4		10/14/2009		10/25/2012	293	297				0	-4			
310	X	FNMA POOL # AC1520 4% 9/12	31417KVN4		10/14/2009		11/25/2012	190	193				0	-3			
311	X	FNMA POOL # AC1520 4% 9/12	31417KVN4		10/14/2009		12/11/2012	9,886	9,243				0	643			
312	X	FNMA POOL # AC1520 4% 9/12	31417KVN4		10/14/2009		12/25/2012	186	189				0	-3			
313	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		11/25/2012	57	60				0	-3			
314	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		12/23/2012	66	70				0	-4			
315	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		12/31/2012	89	93				0	-4			
316	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		2/25/2013	113	119				0	-6			
317	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		3/25/2013	135	142				0	-7			
318	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		2/25/2013	360	387				0	-27			
319	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		3/25/2013	384	413				0	-28			
320	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		4/25/2013	321	345				0	-24			
321	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		5/25/2013	438	471				0	-33			
322	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		6/25/2013	294	316				0	-22			
323	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		7/25/2013	273	293				0	-20			
324	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		8/25/2013	303	325				0	-22			
325	X	FNMA POOL # AL0201 5.0%	3138EGGK4		4/15/2011		9/25/2013	263	282				0	-19			
326	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		10/25/2012	657	690				0	-33			
327	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		11/25/2012	61	64				0	-3			
328	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		12/25/2012	1,630	1,714				0	-84			
329	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		2/25/2013	941	989				0	-48			
330	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		3/25/2013	786	826				0	-40			
331	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		4/25/2013	59	62				0	-3			
332	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		5/25/2013	803	844				0	-41			
333	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		6/11/2013	578	607				0	-29			
334	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		6/25/2013	32,760	33,405				0	-645			
335	X	FNMA POOL # AL1946 3.5%	3138EJEU8		6/14/2012		7/25/2013	1,004	1,056				0	-52			
336	X	FNMA POOL # AP0457 3.0%	3138M3QK3		3/11/2013		4/25/2013	726	763				0	-37			
337	X	FNMA POOL # AP0457 3.0%	3138M3QK3		3/11/2013		5/25/2013	220	232				0	-12			
338	X	FNMA POOL # AP0457 3.0%	3138M3QK3		3/11/2013		6/25/2013	823	864				0	-41			
339	X	FNMA POOL # AP0457 3.0%	3138M3QK3		3/11/2013		7/25/2013	746	783				0	-37			
340	X	FNMA POOL # AP0457 3.0%	3138M3QK3		3/11/2013		8/25/2013	720	756				0	-36			

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		3,170,043		3,025,122		144,921	
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			
341	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		4/25/2013	129	136				0	-7			
342	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		5/25/2013	128	135				0	-7			
343	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		6/25/2013	176	186				0	-10			
344	X	FNMA POOL # MA1200 3.0%	31418AKN7		5/3/2013		6/25/2013	118	124				0	-6			
345	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		7/25/2013	171	180				0	-9			
346	X	FNMA POOL # MA1200 3.0%	31418AKN7		5/3/2013		7/25/2013	114	120				0	-6			
347	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		8/25/2013	125	131				0	-6			
348	X	FNMA POOL # MA1200 3.0%	31418AKN7		5/3/2013		8/25/2013	83	88				0	-5			
349	X	FNMA POOL # MA1200 3.0%	31418AKN7		7/11/2013		8/25/2013	83	83				0	0			
350	X	FNMA POOL # MA1200 3.0%	31418AKN7		9/17/2012		9/25/2013	108	113				0	-5			
351	X	FNMA POOL # MA1200 3.0%	31418AKN7		5/3/2013		9/25/2013	72	76				0	-4			
352	X	FNMA POOL # MA1200 3.0%	31418AKN7		7/11/2013		9/25/2013	72	71				0	-1			
353	X	FNMA POOL # AD0207 6.0%	31418MGR7		5/16/2013		6/25/2013	226	248				0	-22			
354	X	FNMA POOL # AD0207 6.0%	31418MGR7		5/16/2013		7/25/2013	209	229				0	-20			
355	X	FNMA POOL # AD0207 6.0%	31418MGR7		5/16/2013		8/25/2013	231	253				0	-22			
356	X	FNMA POOL # AD0207 6.0%	31418MGR7		7/12/2013		8/25/2013	58	63				0	-5			
357	X	FNMA POOL # AD0207 6.0%	31418MGR7		5/16/2013		9/23/2013	3,824	3,832				0	-8			
358	X	FNMA POOL # AD0207 6.0%	31418MGR7		7/12/2013		9/23/2013	748	746				0	-2			
359	X	FNMA POOL # AD0207 6.0%	31418MGR7		5/16/2013		9/25/2013	207	226				0	-19			
360	X	FNMA POOL # AD0207 6.0%	31418MGR7		7/12/2013		9/25/2013	52	56				0	-4			
361	X	COMMIT TO PUR FNMA SF	01F032633		2/7/2013		3/7/2013	31,627	31,641				0	-14			
362	X	COMMIT TO PUR FNMA SF	01F032674		6/11/2013		7/6/2013	34,956	35,973				0	-1,017			
363	X	ALLYA 2010-3 A4 1.55% 8/	02005MAE2		8/12/2010		4/3/2013	10,072	9,996				0	76			
364	X	COMMIT TO PUR FNMA SF	01F030421		1/4/2013		2/12/2013	31,514	31,631				0	-117			
365	X	AMERICAN INTL GROUP 4.25	026874CA3		9/8/2011		1/10/2013	10,550	9,945				0	605			
366	X	AMERICAN INTL GROUP 4.25	026874CA3		10/18/2011		1/10/2013	5,275	4,885				0	390			
367	X	AMERICAN INTL GROUP 4.25	026874CA3		1/18/2012		1/10/2013	10,550	9,940				0	610			
368	X	COMMIT TO PUR FNMA SF	01F030439		2/12/2013		3/11/2013	31,472	31,472				0	0			
369	X	COMMIT TO PUR FNMA SF M1	01F032625		1/10/2013		2/7/2013	42,288	42,392				0	-104			
370	X	COMMITMENT TO PURCHASE	02R022423		1/4/2013		2/12/2013	31,041	31,219				0	-178			
371	X	FHLMC GOLD G04216 5.5%	3128M6AR9		7/21/2010		6/15/2013	155	167				0	-12			
372	X	FHLMC GOLD G04216 5.5%	3128M6AR9		7/21/2010		8/15/2013	158	170				0	-12			
373	X	FHLMC GOLD G04216 5.5%	3128M6AR9		7/21/2010		9/15/2013	206	222				0	-16			
374	X	FHLMC GOLD G04216 5.5%	3128M6AR9		7/21/2010		10/15/2012	128	138				0	-10			
375	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		11/15/2012	607	649				0	-42			
376	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		11/15/2012	537	575				0	-38			
377	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		12/15/2012	505	540				0	-35			
378	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		1/21/2013	639	683				0	-44			
379	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		2/15/2013	510	546				0	-36			
380	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		3/15/2013	582	622				0	-40			
381	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		4/15/2013	638	682				0	-44			
382	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		5/15/2013	611	654				0	-43			
383	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		6/15/2013	515	551				0	-36			
384	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		7/15/2013	394	421				0	-27			
385	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		8/15/2013	414	443				0	-29			
386	X	FHLMC GOLD G04219 5.5%	3128M6AU2		6/10/2010		9/15/2013	351	375				0	-24			
387	X	FHLMC GOLD G04219 5.5%	3128M6AU2		8/29/2013		9/15/2013	64	69				0	-5			
388	X	FHLMC GOLD G04219 5.5%	3128M6SG4		3/9/2011		10/15/2012	189	202				0	-13			
389	X	FHLMC GOLD G04219 5.5%	3128M6SG4		11/16/2011		10/15/2012	315	340				0	-25			
390	X	FHLMC GOLD G04219 5.5%	3128M6SG4		3/9/2011		11/15/2012	179	191				0	-12			
391	X	COMMIT TO PUR FHLMC SF	02R022456		4/11/2013		5/14/2013	31,130	31,144				0	-14			
392	X	COMMIT TO PUR FHLMC GO	02R022464		5/14/2013		6/12/2013	40,800	41,428				0	-628			
393	X	FNMA POOL AD2351 4.0%	31418PTH8		12/13/2010		10/25/2012	543	559				0	-16			
394	X	FNMA POOL AD2351 4.0%	31418PTH8		12/13/2010		11/25/2012	758	780				0	-22			
395	X	FNMA POOL AD2351 4.0%	31418PTH8		12/13/2010		12/11/2012	20,439	19,611				0	828			
396	X	FNMA POOL AD2351 4.0%	31418PTH8		12/13/2010		12/25/2012	515	529				0	-14			
397	X	GNMA POOL 782011 5.0%	36241KGU6		5/10/2007		10/15/2012	335	333				0	2			
398	X	GNMA POOL 782011 5.0%	36241KGU6		5/10/2007		11/15/2012	372	370				0	2			
399	X	GNMA POOL 782011 5.0%	36241KGU6		5/10/2007		12/15/2012	242	241				0	1			
400	X	GNMA POOL 782011 5.0%	36241KGU6		5/10/2007		12/31/2012	312	310				0	2			
401	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		2/15/2013	362	360				0	2			
402	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		3/15/2013	231	230				0	1			
403	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		4/15/2013	317	316				0	1			
404	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		5/15/2013	252	251				0	1			
405	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		6/15/2013	221	220				0	1			
406	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		7/15/2013	252	250				0	2			
407	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		8/15/2013	335	334				0	1			
408	X	GNMA POOL # 782011 5.0%	36241KGU6		5/10/2007		9/15/2013	140	139				0	1			

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

Totals														
Capital Gains/Losses										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
Other sales										3,170,043		3,025,122		144,921
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	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		10/15/2012	201	199					2
410	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		10/15/2012	644	641					3
411	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		11/15/2012	135	134					1
412	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		11/15/2012	433	431					2
413	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		12/15/2012	188	186					2
414	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		12/15/2012	600	597					3
415	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		12/31/2012	137	136					1
416	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		12/31/2012	439	437					2
417	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		2/15/2013	116	114					2
418	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		2/15/2013	370	368					2
419	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		3/15/2013	100	99					1
420	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		3/15/2013	321	320					1
421	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		4/15/2013	144	142					2
422	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		4/15/2013	460	457					3
423	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		5/15/2013	146	144					2
424	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		5/15/2013	466	464					2
425	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		6/15/2013	136	135					1
426	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		6/15/2013	436	433					3
427	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		11/15/2012	298	322					-24
428	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		12/15/2012	148	158					-10
429	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		12/15/2012	247	267					-20
430	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		12/31/2012	133	142					-9
431	X	FNMA POOL 888890 6.5%	31410GRK1		6/17/2010		2/25/2013	88	96					-8
432	X	FNMA POOL 888890 6.5%	31410GRK1		7/16/2010		2/25/2013	88	97					-9
433	X	FNMA POOL 888890 6.5%	31410GRK1		3/9/2011		3/25/2013	114	122					-8
434	X	FNMA POOL 888890 6.5%	31410GRK1		6/17/2010		3/25/2013	76	83					-7
435	X	FNMA POOL 888890 6.5%	31410GRK1		7/16/2010		3/25/2013	76	84					-8
436	X	FNMA POOL 888890 6.5%	31410GRK1		6/17/2010		4/25/2013	117	125					-8
437	X	FNMA POOL 888890 6.5%	31410GRK1		6/17/2010		4/25/2013	78	85					-7
438	X	FNMA POOL 888890 6.5%	31410GRK1		7/16/2010		4/25/2013	78	86					-8
439	X	FNMA POOL 888890 6.5%	31410GRK1		3/9/2010		5/25/2013	120	129					-9
440	X	FNMA POOL 888890 6.5%	31410GRK1		6/17/2010		5/25/2013	80	88					-8
441	X	FNMA POOL 888890 6.5%	31410GRK1		7/16/2010		5/25/2013	80	88					-8
442	X	FNMA POOL 888890 6.5%	31410GRK1		3/9/2010		6/25/2013	113	122					-9
443	X	FNMA POOL 888890 6.5%	31410GRK1		6/17/2010		6/25/2013	75	82					-7
444	X	FNMA POOL 888890 6.5%	31410GRK1		7/16/2010		6/25/2013	75	83					-8
445	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		12/31/2012	221	239					-18
446	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		2/15/2013	158	169					-11
447	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		2/15/2013	264	285					-21
448	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		3/15/2013	164	176					-12
449	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		3/15/2013	274	297					-23
450	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		4/15/2013	154	165					-11
451	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		4/15/2013	257	278					-21
452	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		5/15/2013	190	204					-14
453	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		5/15/2013	317	343					-26
454	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		6/15/2013	164	175					-11
455	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		6/15/2013	273	295					-22
456	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		7/15/2013	121	130					-9
457	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		7/15/2013	202	218					-16
458	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		8/15/2013	126	135					-9
459	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		8/15/2013	210	227					-17
460	X	FHLMC GOLD G04719 5.5%	3128M6SG4		3/9/2011		9/15/2013	126	135					-9
461	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		9/15/2013	210	227					-17
462	X	FHLMC GOLD G04719 5.5%	3128M6SG4		11/16/2011		9/23/2013	3,425	3,419					6
463	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		7/15/2013	136	135					1
464	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		7/15/2013	436	434					2
465	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		8/15/2013	134	132					2
466	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		8/15/2013	427	425					2
467	X	GNMA POOL # 782105 5.0%	36241KKX6		6/14/2007		9/15/2013	101	100					1
468	X	GNMA POOL # 782105 5.0%	36241KKX6		5/10/2007		9/15/2013	322	320					2
469	X	CECMC 2004-C3 A3 4.865%	36828QHV1		2/2/2010		10/10/2012	121	125					-4
470	X	VERIZON COMMUNICATIONS 92343VALB	92343VALB		2/8/2008		9/10/2013	27,192	25,128					2,064
471	X	VERIZON COMMUNICATIONS 92343VALB	92343VALB		4/2/2008		9/12/2013	11,120	9,763					1,357
472	X	WOART 2011-A3 1.11%	98158KAC3		3/2/2011		10/15/2012	1,111	1,111					0
473	X	WOART 2011-A3 1.11%	98158KAC3		3/2/2011		11/15/2012	1,171	1,171					0
474	X	WOART 2011-A3 1.11%	98158KAC3		3/2/2011		12/15/2012	1,098	1,098					0
475	X	WOART 2011-A3 1.11%	98158KAC3		3/2/2011		1/15/2013	1,050	1,050					0
476	X	WOART 2011-A3 1.11%	98158KAC3		3/2/2011		2/15/2013	1,114	1,114					0

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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		0		144,921	
Long Term CG Distributions										3,170,043		3,025,122		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	
477	X	WOART 2011-A3	1.11%		3/2/2011	98159KAC3	3/15/2013	980	8,199	8,178				0	0
478	X	WOART 2011-A3	1.11%		3/2/2011	98159KAC3	4/3/2013	16,030	16,030	16,030				0	0
479	X	WOART 2011-A3	1.11%		12/27/2012	993Z66880	1/1/2013	35,078	34,859	34,859				0	219
480	X	US TREASURY NOTE	0.875%		1/30/2011	912828RU6	9/20/2013	20,312	20,312	20,312				0	89
481	X	US TREASURY NOTE	0.875%		1/30/2011	912828RX0	4/17/2013	9,999	9,999	9,999				0	27
482	X	US TREASURY NOTE	0.875%		1/30/2011	912828RX0	4/17/2013	10,000	9,972	9,972				0	28
483	X	US TREASURY NOTE	0.25%		1/30/2012	912828RZ5	3/7/2013	5,000	5,000	5,000				0	14
484	X	US TREASURY NOTE	0.25%		1/30/2012	912828RZ5	3/7/2013	5,082	5,082	5,082				0	78
485	X	US TREASURY NOTE	0.875%		12/21/2011	912828RU6	10/22/2012	5,082	5,082	5,082				0	102
487	X	US TREASURY NOTE	0.875%		11/30/2011	912828RU6	10/22/2012	10,003	9,972	9,972				0	31
488	X	US TREASURY NOTE	0.25%		1/30/2012	912828RZ5	4/5/2013	36,057	34,932	34,932				0	1,125
489	X	US TREASURY NOTE	1.375%		2/29/2012	912828SH4	4/10/2013	25,628	24,951	24,951				0	677
490	X	US TREASURY NOTE	1.375%		2/29/2012	912828SH4	4/10/2013	5,013	4,992	4,992				0	21
491	X	US TREASURY NOTE	0.375%		4/11/2012	912828SP6	4/8/2013	20,060	19,967	19,967				0	93
492	X	US TREASURY NOTE	0.375%		4/11/2012	912828SP6	5/6/2013	10,028	9,984	9,984				0	44
493	X	US TREASURY NOTE	0.375%		4/11/2012	912828SP6	5/6/2013	10,148	10,117	10,117				0	31
494	X	US TREASURY NOTE	1.25%		9/21/2012	912828T8	3/27/2013	30,632	30,176	30,176				0	456
495	X	US TREASURY NOTE	1.25%		9/21/2012	912828T8	4/5/2013	20,421	20,234	20,234				0	187
496	X	US TREASURY NOTE	1.25%		9/21/2012	912828T8	4/5/2013	4,990	5,045	5,045				0	-55
497	X	US TREASURY NOTE	1.75%		6/29/2012	912828SV3	10/25/2012	15,214	15,136	15,136				0	78
498	X	US TREASURY NOTE	1.75%		6/29/2012	912828SV3	11/27/2012	1,796	1,775	1,775				0	21
499	X	FHLMC GOLD G05938	5.0%		3/9/2011	3128M74X1	9/23/2013	872	925	925				0	-53
500	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	10/15/2012	697	740	740				0	-43
501	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	11/15/2012	990	1,050	1,050				0	-60
502	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	12/15/2012	708	752	752				0	-44
503	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	12/31/2012	821	863	863				0	-47
504	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	2/15/2013	1,044	1,107	1,107				0	-63
505	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	4/15/2013	748	794	794				0	-53
506	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	5/15/2013	558	592	592				0	-34
507	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	6/15/2013	516	548	548				0	-32
508	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	7/15/2013	746	792	792				0	-46
509	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	8/15/2013	873	938	938				0	-65
510	X	FHLMC GOLD G05938	5.0%		7/19/2010	3128M74X1	9/15/2013	348	373	373				0	-25
511	X	FHLMC GOLD G05938	5.5%		6/10/2010	3128M7HN9	11/15/2012	656	705	705				0	-49
512	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	12/15/2012	133	142	142				0	-9
513	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	12/31/2012	519	557	557				0	-38
514	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	2/15/2013	286	307	307				0	-21
515	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	3/15/2013	453	487	487				0	-34
516	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	4/15/2013	572	614	614				0	-42
517	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	5/15/2013	325	349	349				0	-24
518	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	6/15/2013	113	122	122				0	-9
519	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	7/15/2013	417	447	447				0	-30
520	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	8/15/2013	711	763	763				0	-52
521	X	FHLMC GOLD G05937	5.5%		6/10/2010	3128M7HN9	9/15/2013	698	756	756				0	-58
522	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	11/15/2012	1,813	1,962	1,962				0	-149
523	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	12/15/2012	12,704	12,673	12,673				0	31
524	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	12/15/2012	2,179	2,358	2,358				0	-179
525	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	12/15/2012	2,452	2,653	2,653				0	-201
526	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	12/15/2012	1,843	1,995	1,995				0	-152
527	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	3/15/2013	1,025	1,110	1,110				0	-85
528	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	1,420	1,537	1,537				0	-117
529	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	178	184	184				0	-16
530	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	89	97	97				0	-8
531	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	997	1,080	1,080				0	-83
532	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	10,205	10,091	10,091				0	114
533	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	5,016	5,037	5,037				0	-21
534	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	5,016	5,029	5,029				0	-13
535	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	5,014	5,037	5,037				0	0
536	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	15,043	15,136	15,136				0	-62
537	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	5,040	5,010	5,010				0	30
538	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	5,040	4,992	4,992				0	48
539	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	4,997	4,985	4,985				0	4
540	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013	14,996	15,004	15,004				0	-8
541	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013							0	
542	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013							0	
543	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013							0	
544	X	FHLMC GOLD G05477	4.5%		4/18/2012	3128M7M29	4/15/2013							0	

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

Long Term CG Distributions										Amount		Totals									
Short Term CG Distributions										135,200		Capital Gains/Losses									
0										0		Other sales									
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss							
545	X U.S. TREASURY NOTE	0.25%	9128281U4		12/19/2012		12/19/2012	4,999	5,001				0	-2							
546	X U.S. TREASURY NOTE	1.25%	9128281V2		12/10/2012		3/27/2013	15,134	15,236				0	-102							
547	X U.S. TREASURY NOTE	1.25%	9128281V2		12/10/2012		3/27/2013	5,045	5,066				0	-21							
548	X U.S. TREASURY NOTE	0.625%	9128280Z1		6/4/2013		6/6/2013	4,906	4,904				0	2							
549	X U.S. TREASURY NOTE	1.75%	912828VB3		6/19/2013		9/11/2013	9,004	9,619				0	-615							
550	X U.S. TREASURY NOTE	1.75%	912828VB3		6/19/2013		9/11/2013	9,004	9,592				0	-588							
551	X U.S. TREASURY N/B 1% 5/31/18		912828VE7		6/19/2013		7/11/2013	9,808	9,801				93	0							
552	X UNITED STATES TREAS	0.625%	912828VL1		7/5/2013		9/20/2013	9,997	9,997				0	0							
553	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		5/15/2013	125	136				0	-11							
554	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		5/15/2013	62	68				0	-6							
555	X FHLMC GOLD G05477	4.5%	3128M7M29		4/18/2012		6/15/2013	901	975				0	-74							
556	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		6/15/2013	113	123				0	-10							
557	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		6/15/2013	56	62				0	-6							
558	X FHLMC GOLD G05477	4.5%	3128M7M29		4/18/2012		7/15/2013	1,276	1,382				0	-106							
559	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		7/15/2013	160	175				0	-15							
560	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		7/15/2013	80	87				0	-7							
561	X FHLMC GOLD G05477	4.5%	3128M7M29		4/18/2012		8/15/2013	885	958				0	-73							
562	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		8/15/2013	111	121				0	-10							
563	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		8/15/2013	55	61				0	-6							
564	X FHLMC GOLD G05477	4.5%	3128M7M29		4/18/2012		9/15/2013	731	791				0	-60							
565	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		9/15/2013	91	100				0	-9							
566	X FHLMC GOLD G05477	4.5%	3128M7M29		3/13/2013		9/15/2013	46	50				0	-4							
567	X FHLMC GOLD G05477	4.5%	3128M7M29		8/27/2013		9/15/2013	46	48				0	-2							
568	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		10/15/2012	1,342	1,318				0	24							
569	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		11/15/2012	1,142	1,122				0	20							
570	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		12/15/2012	1,631	1,604				0	27							
571	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		12/31/2012	1,140	1,122				0	18							
572	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		2/15/2013	905	891				0	14							
573	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		3/15/2013	883	869				0	14							
574	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		4/15/2013	463	456				0	7							
575	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		5/15/2013	1,062	1,047				0	15							
576	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		6/15/2013	912	899				0	13							
577	X FHLMC GOLD G06222	4.0%	3128M8G73		4/8/2011		6/19/2013	24,021	22,455				0	1,566							
578	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		12/31/2012	1,284	1,365				0	-81							
579	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		2/15/2013	1,149	1,221				0	-72							
580	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		3/15/2013	1,043	1,109				0	-66							
581	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		4/15/2013	1,005	1,069				0	-64							
582	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		5/15/2013	1,025	1,089				0	-64							
583	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		6/15/2013	1,131	1,202				0	-71							
584	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		7/15/2013	961	1,022				0	-61							
585	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		8/15/2013	751	798				0	-47							
586	X FHLMC GOLD G18305	4.0%	3128MMKT9		12/7/2012		9/15/2013	513	545				0	-32							
587	X FHLMC GOLD G18473	3.0%	3128MMQ30		8/1/2013		9/15/2013	305	313				0	-8							
588	X FHLMC GOLD J18958	2.5%	3128PY577		7/11/2012		10/15/2012	486	504				0	-18							
589	X FHLMC GOLD J18958	2.5%	3128PY577		7/11/2012		11/15/2012	336	349				0	-13							
590	X FHLMC GOLD J18958	2.5%	3128PY577		7/11/2012		12/15/2012	183	190				0	-7							
591	X FHLMC GOLD J18958	2.5%	3128PY577		7/11/2012		12/31/2012	395	411				0	-16							
592	X FHLMC GOLD J18958	2.5%	3128PY577		7/11/2012		1/4/2013	18,318	18,255				0	63							
593	X FHLMC J18345	3.0%	3128PYHW7		3/11/2013		3/13/2013	35,093	35,093				0	0							
594	X FHLMC C09032	3.5%	31292SA91		3/7/2013		4/15/2013	126	133				0	-7							
595	X FHLMC C09032	3.5%	31292SA91		3/7/2013		5/15/2013	207	218				0	-11							
596	X FHLMC C09032	3.5%	31292SA91		3/19/2013		5/15/2013	23	24				0	-1							
597	X FHLMC C09032	3.5%	31292SA91		3/19/2013		6/11/2013	5,094	5,235				0	-141							
598	X FHLMC C09032	3.5%	31292SA91		3/7/2013		6/11/2013	45,459	46,537				0	-1,078							
599	X FHLMC C09032	3.5%	31292SA91		3/7/2013		6/15/2013	377	396				0	-19							
600	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		10/15/2012	643	669				0	-26							
601	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		11/15/2012	466	485				0	-19							
602	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		12/15/2012	301	314				0	-13							
603	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		12/31/2012	168	175				0	-7							
604	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		2/15/2013	527	549				0	-22							
605	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		3/15/2013	279	290				0	-11							
606	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		4/15/2013	168	175				0	-7							
607	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		5/15/2013	27	28				0	-1							
608	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		6/15/2013	300	312				0	-12							
609	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		7/15/2013	19	20				0	-1							
610	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		8/15/2013	190	198				0	-8							
611	X FHLMC GOLD A90393	5.0%	312938NJB		3/8/2010		9/15/2013	18	18				0	0							
612	X FHLMC GOLD A92821	5.0%	312941D20		7/22/2010		10/15/2012	416	442				0	-26							

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										135,200											
										0											
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses			Net Gain or Loss							
											Expense of Sale and Cost of Improvements	Depreciation	Adjustments								
613	X	FHLMC GOLD A92821	5.0%	312941D20			11/15/2012	384	408					-24							
614	X	FHLMC GOLD A92821	5.0%	312941D20			12/15/2012	268	285					-17							
615	X	FHLMC GOLD A92821	5.0%	312941D20			12/31/2012	329	349					-20							
616	X	FHLMC GOLD A92821	5.0%	312941D20			2/15/2013	388	412					-24							
617	X	FHLMC GOLD A92821	5.0%	312941D20			3/15/2013	362	385					-23							
618	X	FHLMC GOLD A92821	5.0%	312941D20			4/15/2013	317	336					-19							
619	X	FHLMC GOLD A92821	5.0%	312941D20			5/15/2013	337	358					-21							
620	X	FHLMC GOLD A92821	5.0%	312941D20			6/15/2013	339	360					-21							
621	X	FHLMC GOLD A92821	5.0%	312941D20			7/15/2013	310	329					-19							
622	X	FHLMC GOLD A92821	5.0%	312941D20			7/22/2010	186	198					-12							
623	X	FHLMC GOLD A92821	5.0%	312941D20			9/15/2013	171	182					-11							
624	X	FHLMC GOLD A95160	4.0%	312943WW1			10/15/2012	338	332					6							
625	X	FHLMC GOLD A95160	4.0%	312943WW1			11/15/2012	429	422					7							
626	X	FHLMC GOLD A95160	4.0%	312943WW1			1/15/2013	10,415	9,631					784							
627	X	FHLMC GOLD A95160	4.0%	312943WW1			12/15/2012	341	336					5							
628	X	FHLMC GOLD A95628	4.5%	312944PM7			10/15/2012	738	752					-14							
629	X	FHLMC GOLD A95628	4.5%	312944PM7			11/15/2012	636	648					-12							
630	X	FHLMC GOLD A95628	4.5%	312944PM7			12/15/2012	906	923					-17							
631	X	FHLMC GOLD A95628	4.5%	312944PM7			12/31/2012	843	858					-15							
632	X	FHLMC GOLD A95628	4.5%	312944PM7			2/15/2013	860	877					-17							
633	X	FHLMC GOLD A95628	4.5%	312944PM7			3/15/2013	932	949					-17							
634	X	FHLMC GOLD A95628	4.5%	312944PM7			4/15/2013	1,004	1,023					-19							
635	X	FHLMC GOLD A95628	4.5%	312944PM7			5/15/2013	780	795					-15							
636	X	FHLMC GOLD A95628	4.5%	312944PM7			6/15/2013	561	572					-11							
637	X	FHLMC GOLD A95628	4.5%	312944PM7			7/15/2013	1,158	1,180					-22							
638	X	FHLMC GOLD A95628	4.5%	312944PM7			8/15/2013	715	729					-14							
639	X	FHLMC GOLD A95628	4.5%	312944PM7			9/15/2013	586	597					-11							
640	X	FHLMC GOLD E09025	2.5%	31294UA29			3/15/2013	164	170					-6							
641	X	FHLMC GOLD E09025	2.5%	31294UA29			4/11/2013	30,846	30,705					141							
642	X	FHLMC GOLD E09025	2.5%	31294UA29			4/15/2013	187	194					-7							
643	X	FHLMC GOLD J24695	2.5%	31307DGC4			8/15/2013	183	183					0							
644	X	FHLMC GOLD J24695	2.5%	31307DGC4			7/15/2013	190	190					0							
645	X	FHLMC GOLD Q03517	4.5%	3132GJSE0			10/15/2012	1,126	1,200					-74							
646	X	FHLMC GOLD Q03517	4.5%	3132GJSE0			9/15/2013	996	1,062					-66							
647	X	FNMA POOL 888990	6.5%	31410GRK1			11/15/2012	102	110					-8							
648	X	FNMA POOL 888990	6.5%	31410GRK1			7/25/2013	68	74					-6							
649	X	FNMA POOL 888990	6.5%	31410GRK1			8/25/2013	68	74					-6							
650	X	FNMA POOL 888990	6.5%	31410GRK1			7/25/2013	68	75					-7							
651	X	FNMA POOL 888990	6.5%	31410GRK1			8/25/2013	101	109					-8							
652	X	FNMA POOL 888990	6.5%	31410GRK1			8/25/2013	68	74					-6							
653	X	FNMA POOL 888990	6.5%	31410GRK1			8/25/2013	68	74					-6							
654	X	FNMA POOL 888990	6.5%	31410GRK1			9/25/2013	110	118					-8							
655	X	FNMA POOL 888990	6.5%	31410GRK1			6/17/2010	73	80					-7							
656	X	FNMA POOL 888990	6.5%	31410GRK1			9/25/2013	73	81					-8							
657	X	FNMA POOL 888967	6.0%	31410GTY9			10/25/2012	405	411					-6							
658	X	FNMA POOL 888967	6.0%	31410GTY9			6/9/2008	370	376					-6							
659	X	FNMA POOL 888967	6.0%	31410GTY9			11/25/2012	390	396					-6							
660	X	FNMA POOL # 888967	6.0%	31410GTY9			12/25/2012	513	521					-8							
661	X	FNMA POOL # 888967	6.0%	31410GTY9			12/31/2012	460	466					-6							
662	X	FNMA POOL # 888967	6.0%	31410GTY9			3/25/2013	295	299					-4							
663	X	FNMA POOL # 888967	6.0%	31410GTY9			4/25/2013	432	439					-7							
664	X	FNMA POOL # 888967	6.0%	31410GTY9			5/25/2013	583	592					-9							
665	X	FNMA POOL # 888967	6.0%	31410GTY9			6/25/2013	531	539					-8							
666	X	FNMA POOL # 888967	6.0%	31410GTY9			6/9/2008	451	457					-6							
667	X	FNMA POOL # 888967	6.0%	31410GTY9			8/25/2013	420	426					-6							
668	X	FNMA POOL # 888967	6.0%	31410GTY9			9/23/2013	15,366	14,025					1,341							
669	X	FNMA POOL 889668	6.0%	31410KMR2			9/9/2008	352	367					-5							
670	X	FNMA POOL 889668	6.0%	31410KMR2			10/25/2012	503	503					0							
671	X	FNMA POOL 889668	6.0%	31410KMR2			6/13/2008	429	429					0							
672	X	FNMA POOL 889668	6.0%	31410KMR2			12/25/2012	539	539					0							
673	X	FNMA POOL # 889668	6.0%	31410KMR2			12/31/2012	551	551					0							
674	X	FNMA POOL # 889668	6.0%	31410KMR2			2/25/2013	591	591					0							
675	X	FNMA POOL # 889668	6.0%	31410KMR2			3/25/2013	436	436					0							
676	X	FNMA POOL # 889668	6.0%	31410KMR2			4/25/2013	456	456					0							
677	X	FNMA POOL # 889668	6.0%	31410KMR2			5/25/2013	384	384					0							
678	X	FNMA POOL # 889668	6.0%	31410KMR2			6/25/2013	322	322					0							
679	X	FNMA POOL # 889668	6.0%	31410KMR2			7/25/2013	324	324					0							
680	X	FHLMC GOLD Q03517	4.5%	3132GJSE0			12/15/2012	321	321					0							
								1,064	998					-66							

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

Long Term CG Distributions										Amount		Totals																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
Short Term CG Distributions										135,200		Capital Gains/Losses		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
										0		Other sales		3,170,043		3,025,122		144,921																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													

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

		7,126	859	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	859	859		
2	ESTIMATED EXCISE PAYMENTS	6,267			

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

		1,325	1,325	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT EXPENSES	1,325	1,325		

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

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

1	2012 WASH SALES ADJUSTMENT	1	147
2	GAIN ON PY SALES SETTLED IN CY	2	588
3	FEDERAL TAX REFUND	3	51
4	COST BASIS ADJUSTMENT	4	893
5	Total	5	1,679

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

1	GAIN ON CY SALES NOT SETTLED AT YEAR END	1	2,084
2	Total	2	2,084

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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		135,200													
0		0													
How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	0	Adjustments	147	Cost or Other Basis Plus Expense of Sale	3,025,269	9,721	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	9,721
1 FNMA AQ3582 3.5% 12/01/42 3138ML5Y6	3/7/2013	7/25/2013	53					56		-3	0	0	0	0	0
2 GECMC 2004-C3 A3 4.865% 7/10/39 368280HY1	2/22/2010	11/10/2012	110					113		-3	0	0	0	0	0
3 GECMC 2004-C3 A3 4.865% 7/10/39 368280HY1	2/22/2010	12/10/2012	62					64		-2	0	0	0	0	0
4 MASSACHUSETTS ST 4.2% 12/01/21 57582PMW2	7/17/2012	10/25/2012	5,673					5,756		-83	0	0	0	0	0
5 MORGAN STANLEY GLOB 4.75% 4/01/61 748AAE6	3/15/2006	11/12/2013	25,906					24,457		1,449	0	0	0	1,449	0
6 NEW JERSEY ST TRK AU 7.102% 8/15/18 83355BA9	12/6/2010	6/27/2013	25,693					20,000		5,693	0	0	0	5,693	0
7 THERMO FISHER SCIENT 2.25% 8/15/18 83355BA9	8/9/2011	12/4/2013	5,162					4,991		171	0	0	0	171	0
8 THERMO FISHER SCIENT 2.25% 8/15/18 83355BA9	8/10/2011	12/4/2013	5,162					5,064		98	0	0	0	98	0
9 TYCO INTL FIN 3.375% 10/15/15 902118N7	4/28/2010	6/6/2013	3,138					2,980		148	0	0	0	148	0
10 UBS COM MTG TR 2012-C1 3.4% 5/10/04 90259CAC5	4/24/2012	9/19/2013	48,844					50,748		-1,904	0	0	0	-1,904	0
11 U.S. TREASURY NOTE 4.25% 11/15/27 51210PS1	5/7/2007	9/20/2013	47,941					40,610		7,331	0	0	0	7,331	0
12 U.S. TREASURY NOTE 4.25% 8/15/13 81228BH12	8/11/2008	8/15/2013	100,000					99,307		613	0	0	0	613	0
13 U.S. TREASURY NOTE 2.5% 3/01/13 81228BH12	11/20/2009	3/31/2013	100,000					103,598		-3,598	0	0	0	-3,598	0
14 U.S. TREASURY NOTE 1.75% 11/15/13 81228BLX8	11/20/2009	11/15/2012	100,000					100,395		-395	0	0	0	-395	0
15 U.S. TREASURY NOTE 1.75% 7/31/15 81228BNP1	9/6/2010	5/6/2013	5,155					5,073		82	0	0	0	82	0
16 U.S. TREASURY NOTE 1.75% 7/31/15 81228BNP1	9/6/2010	6/18/2013	5,152					5,073		79	0	0	0	79	0
17 U.S. TREASURY NOTE 1.75% 7/31/15 81228BNP1	7/29/2010	9/9/2013	5,140					5,020		120	0	0	0	120	0
18 U.S. TREASURY NOTE 1.75% 7/31/15 81228BNP1	7/29/2010	9/9/2013	5,134					5,020		104	0	0	0	104	0
19 UNITED STATES NOTE 0.625% 7/15/13 12828QV7	6/5/2011	12/19/2012	35,205					35,154		51	0	0	0	51	0
20 UNITED STATES NOTE 2.625% 7/15/13 12828QV7	8/24/2011	8/28/2013	10,813					10,433		376	0	0	0	376	0
21 FNMA POOL # A30437 3.0% 7/01/77 3138ML5Y6	3/11/2013	8/29/2013	944					571		373	0	0	0	373	0
22 FNMA POOL # A21416 4.0% 11/01/42 3138ML5Y6	7/12/2013	9/25/2013	402					420		-18	0	0	0	-18	0
23 FNMA POOL # A21416 4.0% 11/01/42 3138ML5Y6	3/7/2013	4/25/2013	529					559		-30	0	0	0	-30	0
24 FNMA AQ3582 3.5% 12/01/42 3138ML5Y6	3/7/2013	5/25/2013	584					596		-32	0	0	0	-32	0
25 FNMA AQ3582 3.5% 12/01/42 3138ML5Y6	3/7/2013	6/25/2013	183					193		-10	0	0	0	-10	0
26 FNMA AQ3582 3.5% 12/01/42 3138ML5Y6	6/6/2011	4/6/2013	1,610					1,610		0	0	0	0	0	0
27 ANCAR 2011-3 A3 1.17% 1/08/16 03064PAC5	6/6/2011	5/6/2013	4,179					4,179		0	0	0	0	0	0
28 ANCAR 2011-3 A3 1.17% 1/08/16 03064PAC5	6/6/2011	5/6/2013	4,194					4,194		0	0	0	0	0	0
29 ANCAR 2011-3 A3 1.17% 1/08/16 03064PAC5	6/6/2011	5/6/2013	3,766					3,765		1	0	0	0	1	0
30 ANCAR 2011-3 A3 1.17% 1/08/16 03064PAC5	6/6/2011	5/6/2013	3,950					3,950		0	0	0	0	0	0
31 ANCAR 2011-3 A3 1.17% 1/08/16 03064PAC5	6/6/2011	5/6/2013	3,979					3,979		0	0	0	0	0	0
32 ANCAR 2011-3 A3 1.17% 1/08/16 03064PAC5	6/29/2011	11/27/2012	5,356					5,115		241	0	0	0	241	0
33 BP CAPITAL MARKETS PLC 3.2% 3/11/11 055550BQ0	11/27/2007	8/28/2013	32,000					38,387		-6,387	0	0	0	-6,387	0
34 BNY MELLON LARGE CAP STK-M 05559M301	12/20/2008	6/19/2013	20,000					24,683		-4,683	0	0	0	-4,683	0
35 BNY MELLON LARGE CAP STK-M 05599M301	10/6/2009	6/19/2013	26,446					20,165		6,281	0	0	0	6,281	0
36 CALIFORNIA ST 7.3% 1/01/39 13063A7D0	10/6/2009	6/19/2013	26,446					20,165		6,281	0	0	0	6,281	0
37 CALIFORNIA ST 7.3% 1/01/39 13063A7D0	10/25/2012	11/15/2013	10,074					9,973		101	0	0	0	101	0
38 CATHOLIC HEALTH INITI 2.95% 11/01/21 14716PAC8	11/27/2007	8/28/2013	17,225					15,562		1,663	0	0	0	1,663	0
39 CISCO SYSTEMS INC 5.5% 2/22/16 17275RAC6	1/24/2007	3/6/2013	11,466					10,103		1,363	0	0	0	1,363	0
40 COMCAST CORP 5.9% 3/15/16 20030NAL5	3/30/2006	3/6/2013	22,933					19,737		3,196	0	0	0	3,196	0
41 COMCAST CORP 5.9% 3/15/16 20030NAL5	5/17/2011	6/6/2013	16,395					14,764		1,631	0	0	0	1,631	0
42 RABOBANK NEDERLAND 5.25% 5/24/12 16655WC4	12/17/2007	10/15/2012	195					194		1	0	0	0	1	0
43 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	12/7/2007	11/15/2012	282					281		1	0	0	0	1	0
44 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	12/7/2007	12/15/2012	292					291		1	0	0	0	1	0
45 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	12/7/2007	12/15/2012	217					216		1	0	0	0	1	0
46 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	12/7/2007	12/15/2012	240					239		1	0	0	0	1	0
47 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	12/7/2007	12/15/2012	249					248		1	0	0	0	1	0
48 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	3/7/2013	9/25/2013	832					878		-46	0	0	0	-46	0
49 FNMA AQ3582 3.5% 12/01/42 3138ML5Y6	4/20/2013	5/25/2013	546					576		-30	0	0	0	-30	0
50 FNMA AQ3582 3.5% 12/01/42 3138ML5Y6	4/20/2013	5/25/2013	81					84		-3	0	0	0	-3	0
51 FNMA AR8467 2.5% 3/01/28 3138W6MR4	4/20/2013	5/25/2013	78					82		-4	0	0	0	-4	0
52 FNMA AR8467 2.5% 3/01/28 3138W6MR4	4/20/2013	5/25/2013	102					107		-5	0	0	0	-5	0
53 FNMA AR8467 2.5% 3/01/28 3138W6MR4	4/20/2013	5/25/2013	31,369					31,378		-9	0	0	0	-9	0
54 COMMIT TO PURCHASE FHLMC 3/12/20030434	3/12/2013	3/11/2013	36,769					36,531		232	0	0	0	232	0
55 COMMIT TO PUR FHLMC GO 4/01/2003030442	4/10/2013	4/10/2013	36,769					36,531		232	0	0	0	232	0
56 COMMIT TO PUR FHLMC GO 4/01/2003030442	4/10/2013	4/09/2013	31,193					31,462		-269	0	0	0	-269	0
57 COMMIT TO PUR FHLMC SF 6/01/27 029030459	4/29/2013	5/12/2013	31,193					31,584		-391	0	0	0	-391	0
58 COMMIT TO PUR FHLMC SF 7/01/2003030475	6/12/2013	6/28/2013	30,772					31,088		-316	0	0	0	-316	0
59 COMMIT TO PUR FHLMC SF 8/15/20 029030463	8/26/2013	6/12/2013	30,772					30,638		134	0	0	0	134	0
60 COMMITMENT TO PURCHASE 2/07/14200303620	11/02/2013	6/12/2013	31,627					31,711		-84	0	0	0	-84	0
61 COMMIT TO PUR FHLMC GO 7/01/4200303679	7/12/2013	3/7/2013	42,019					42,077		-58	0	0	0	-58	0
62 COMMIT TO PUR FHLMC GO 7/01/4200303679	6/11/2013	7/6/2013	49,797					51,250		-1,453	0	0	0	-1,453	0
63 FNMA POOL # A1641 3% 5/1/43 3138WSP36	3/6/2013	8/25/2013	35					37		-2	0	0	0	-2	0
64 FNMA POOL # A1641 3% 5/1/43 3138WSP36	3/6/2013	9/25/2013	113					118		-5	0	0	0	-5	0
65 FNMA REMIC 2003-64 5.5% 3/25/00 31393DKA8	5/20/2010	10/25/2012	916					959		-43	0	0	0	-43	0
66 FNMA REMIC 2003-64 5.5% 3/25/00 31393DKA8	5/20/2010	11/25/2012	1,027					1,076		-49	0	0	0	-49	0
67 FNMA REMIC 2003-64 5.5% 3/25/00 31393DKA8	5/20/2010	12/25/2012	1,156					1,211		-55	0	0	0	-55	0
68 FNMA REMIC 2003-64 5.5% 3/25/00 31393DKA8	5/20/2010	12/25/2012	1,210					1,267		-57	0	0	0	-57	0
69 FNMA REMIC 2003-64 5.5% 3/25/00 31393DKA8	5/20/2010	2/25/2013	826					866		-40	0	0	0	-40	0
70 FED. NATL. MTG. ASSN. 3.25% 2/12/13 31398ARY7	11/20/2009	2/12/2013	100,000					106,350		-6,350	0	0	0	-6,350	0
71 FEDERAL NATL. MTG. ASSN. 3.25% 4/09/13 31398AMW9	11/20/2009	4/9/2013	100,000					105,253		-5,253	0	0	0	-5,253	0
72 FNMA POOL # 745418 5.5% 4/01/36 31403DDX4	4/12/2013	5/25/2013	323					323		0	0	0	0	0	0
73 FNMA POOL # 745418 5.5% 4/01/36 31403DDX4	4/12/2013	6/25/2013	323					356		-33	0	0	0	-33	0
74 FNMA POOL # 745418 5.5% 4/01/36 31403DDX4	4/12/2013	7/25/2013	275					303		-28	0	0	0	-28	0
75 FNMA POOL # 745418 5.5% 4/01/36 31403DDX4	4/12/2013	8/25/2013	288					328		-40	0	0	0	-40	0
76 FNMA POOL # 745418 5.5% 4/01/36 31403DDX4	4/12/2013	9/25/2013	247					272		-25	0	0	0	-25	0
77 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	12/7/2007	4/15/2013	181					181		0	0	0	0	0	0
78 FHLMC GOLD A69852 5.5% 12/01/37 3128L15M8	12/7/2007	7/15/2013	341					339		2	0	0	0	2	0
79 COMMIT TO PUR FHLMC SF 7/01/28 029022472	6/12/2013	7/15/2013	39,900					40,719		-819	0	0	0	-819	0
80 COMMIT TO PUR FHLMC GOLD 2/01/2003030426	1/4/2013	2/11/2013	31,425					31,519		-94	0	0	0	-94	0
81 FNMA AR8467 2.5% 3/01/28 3138W6MR4	4/9/2013	8/25/2013	164					171		-7	0	0	0	-7	0
82 FNMA AR8467 2.5% 3/01/28 3138W6MR4	4/9/2013	8/25/2013	106					110		-4	0	0	0	-4	0
83 FNMA AR8586 3.5% 6/01/43 3138W6RS7	7/6/2013	8/25/2013	330												

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

Line	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	Gain Minus Excess of FMV Over Adjusted Basis or Losses
85	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	112		0	116	-4	0	0	0	9,721
86	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	41		0	42	-1	0	0	0	-4
87	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	46		0	47	-1	0	0	0	-1
88	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	42		0	44	-2	0	0	0	-2
89	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	67		0	70	-3	0	0	0	-3
90	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	34		0	35	-1	0	0	0	-1
91	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	117		0	128	-9	0	0	0	-9
92	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	78		0	86	-8	0	0	0	-8
93	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	78		0	86	-8	0	0	0	-8
94	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	132		0	142	-10	0	0	0	-10
95	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	257		0	256	1	0	0	0	1
96	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	278		0	277	1	0	0	0	1
97	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	207		0	206	1	0	0	0	1
98	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	161		0	161	0	0	0	0	0
99	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	2,684		0	2,467	217	0	0	0	217
100	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	180		0	194	-14	0	0	0	-14
101	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	219		0	235	-16	0	0	0	-16
102	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	170		0	184	-14	0	0	0	-14
103	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	187		0	201	-14	0	0	0	-14
104	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	203		0	218	-15	0	0	0	-15
105	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	151		0	163	-12	0	0	0	-12
106	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	200		0	216	-16	0	0	0	-16
107	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	207		0	223	-16	0	0	0	-16
108	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	113		0	121	-8	0	0	0	-8
109	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	75		0	82	-7	0	0	0	-7
110	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	75		0	83	-8	0	0	0	-8
111	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	143		0	154	-11	0	0	0	-11
112	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	95		0	104	-9	0	0	0	-9
113	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	125		0	134	-9	0	0	0	-9
114	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	83		0	91	-8	0	0	0	-8
115	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	83		0	92	-9	0	0	0	-9
116	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	416		0	428	-12	0	0	0	-12
117	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	329		0	339	-10	0	0	0	-10
118	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	281		0	289	-8	0	0	0	-8
119	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	621		0	635	-14	0	0	0	-14
120	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	339		0	349	-10	0	0	0	-10
121	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	472		0	486	-14	0	0	0	-14
122	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	210		0	216	-6	0	0	0	-6
123	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	198		0	204	-6	0	0	0	-6
124	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	266		0	273	-7	0	0	0	-7
125	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	231		0	238	-7	0	0	0	-7
126	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	14,553		0	15,000	-447	0	0	0	-447
127	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	235		0	237	-2	0	0	0	-2
128	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	147		0	148	-1	0	0	0	-1
129	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	190		0	193	-3	0	0	0	-3
130	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	119		0	120	-1	0	0	0	-1
131	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	205		0	207	-2	0	0	0	-2
132	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	128		0	130	-2	0	0	0	-2
133	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	184		0	186	-2	0	0	0	-2
134	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	115		0	116	-1	0	0	0	-1
135	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	203		0	205	-2	0	0	0	-2
136	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	127		0	128	-1	0	0	0	-1
137	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	128		0	129	-1	0	0	0	-1
138	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	80		0	81	-1	0	0	0	-1
139	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	122		0	123	-1	0	0	0	-1
140	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	76		0	77	-1	0	0	0	-1
141	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	106		0	107	-1	0	0	0	-1
142	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	66		0	67	-1	0	0	0	-1
143	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	235		0	238	-3	0	0	0	-3
144	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	147		0	149	-2	0	0	0	-2
145	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	206		0	208	-2	0	0	0	-2
146	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	131		0	131	0	0	0	0	0
147	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	185		0	187	-2	0	0	0	-2
148	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	116		0	117	-1	0	0	0	-1
149	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	137		0	138	-1	0	0	0	-1
150	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	85		0	86	-1	0	0	0	-1
151	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	100		0	101	-1	0	0	0	-1
152	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	115		0	116	-1	0	0	0	-1
153	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	112		0	113	-1	0	0	0	-1
154	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	109		0	110	-1	0	0	0	-1
155	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	106		0	107	-1	0	0	0	-1
156	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	119		0	120	-1	0	0	0	-1
157	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	101		0	102	-1	0	0	0	-1
158	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	84		0	85	-1	0	0	0	-1
159	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	103		0	103	0	0	0	0	0
160	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	101		0	102	-1	0	0	0	-1
161	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	101		0	101	0	0	0	0	0
162	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	1,608		0	1,592	16	0	0	0	16
163	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	1,746		0	1,719	27	0	0	0	27
164	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	1,419		0	1,398	21	0	0	0	21
165	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	991		0	977	14	0	0	0	14
166	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	1,338		0	1,318	20	0	0	0	20
167	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	1,338		0	1,318	20	0	0	0	20
168	FNMA POOL # A15380 3% 4/1/43	313WS6S2		5/9/2013	9/25/2013	1,338		0	1,318	20	0	0	0	20

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

Long Term CG Distributions													Short Term CG Distributions												
Amount													Amount												
135,200													135,200												
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												
169 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	3/25/2013	845		0	833	12	0	0	0	12												
170 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	4/25/2013	408		0	403	5	0	0	0	5												
171 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	6/25/2013	2,650		0	2,614	36	0	0	0	36												
172 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	6/25/2013	1,893		0	1,869	24	0	0	0	24												
173 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	7/2/2013	9,410		0	9,141	466	0	0	0	466												
174 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	7/25/2013	655		0	646	9	0	0	0	9												
175 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	8/25/2013	348		0	344	4	0	0	0	4												
176 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	9/25/2013	444		0	439	5	0	0	0	5												
177 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	10/25/2012	282		0	284	-2	0	0	0	-2												
178 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	11/25/2012	397		0	400	-3	0	0	0	-3												
179 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	12/5/2012	657		0	663	-6	0	0	0	-6												
180 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	12/31/2012	519		0	523	-4	0	0	0	-4												
181 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	2/25/2013	873		0	883	-10	0	0	0	-10												
182 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	4/25/2013	519		0	524	-5	0	0	0	-5												
183 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	4/25/2013	764		0	771	-7	0	0	0	-7												
184 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	5/7/2013	24,392		0	22,933	1,459	0	0	0	1,459												
185 FNMA POOL # AH3520 3.5% 10/1/26	3138A5AN2		1/18/2011	5/25/2013	400		0	404	-4	0	0	0	-4												
186 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	10/25/2012	48		0	50	-2	0	0	0	-2												
187 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	11/25/2012	639		0	672	-33	0	0	0	-33												
188 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	12/25/2012	959		0	977	-48	0	0	0	-48												
189 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	12/31/2012	189		0	199	-10	0	0	0	-10												
190 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	2/25/2013	207		0	218	-11	0	0	0	-11												
191 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	3/25/2013	190		0	200	-10	0	0	0	-10												
192 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	4/25/2013	49		0	51	-2	0	0	0	-2												
193 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	5/25/2013	731		0	769	-38	0	0	0	-38												
194 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	6/25/2013	299		0	314	-15	0	0	0	-15												
195 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	7/25/2013	770		0	810	-40	0	0	0	-40												
196 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	8/25/2013	256		0	270	-14	0	0	0	-14												
197 FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	9/25/2013	343		0	361	-18	0	0	0	-18												
198 FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	10/25/2012	36		0	36	0	0	0	0	0												
199 FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	11/2/2012	23,606		0	22,178	1,428	0	0	0	1,428												
200 FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	11/25/2012	1,137		0	1,150	-13	0	0	0	-13												
201 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	10/25/2012	1,243		0	1,244	-1	0	0	0	-1												
202 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	11/25/2012	45		0	45	0	0	0	0	0												
203 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	12/25/2012	329		0	329	0	0	0	0	0												
204 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	12/31/2012	817		0	617	0	0	0	0	0												
205 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	2/25/2013	835		0	636	-1	0	0	0	-1												
206 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	3/25/2013	579		0	579	0	0	0	0	0												
207 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	4/25/2013	1,265		0	1,267	-1	0	0	0	-1												
208 FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	10/25/2012	564		0	570	-6	0	0	0	-6												
209 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	11/25/2012	573		0	601	-28	0	0	0	-28												
210 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	12/25/2012	556		0	583	-27	0	0	0	-27												
211 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	12/31/2012	1,105		0	1,159	-54	0	0	0	-54												
212 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	2/25/2013	533		0	560	-27	0	0	0	-27												
213 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	3/25/2013	881		0	924	-43	0	0	0	-43												
214 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	4/25/2013	1,027		0	1,078	-51	0	0	0	-51												
215 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	5/25/2013	985		0	1,033	-48	0	0	0	-48												
216 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	6/25/2013	1,022		0	1,073	-51	0	0	0	-51												
217 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	7/25/2013	638		0	639	-1	0	0	0	-1												
218 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	8/25/2013	105		0	89	-16	0	0	0	-16												
219 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	9/25/2013	512		0	571	-59	0	0	0	-59												
220 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	10/25/2013	82		0	111	-29	0	0	0	-29												
221 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	11/25/2013	63		0	91	-28	0	0	0	-28												
222 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	12/5/2013	106		0	68	-32	0	0	0	-32												
223 FNMA POOL # AH1758 3.5% 9/01/26	3138AS5U2		9/14/2011	1/25/2014	48		0	470	-39	0	0	0	-39												
224 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	10/25/2012	138		0	148	-10	0	0	0	-10												
225 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	11/25/2012	73		0	79	-6	0	0	0	-6												
226 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	12/25/2012	365		0	471	-110	0	0	0	-110												
227 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	1/25/2013	444		0	599	-155	0	0	0	-155												
228 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	2/25/2013	552		0	652	-100	0	0	0	-100												
229 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	3/25/2013	737		0	871	-134	0	0	0	-134												
230 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	4/25/2013	132		0	140	-8	0	0	0	-8												
231 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	5/25/2013	194		0	206	-12	0	0	0	-12												
232 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	6/25/2013	712		0	755	-43	0	0	0	-43												
233 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	7/25/2013	692		0	734	-42	0	0	0	-42												
234 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	8/25/2013	333		0	353	-20	0	0	0	-20												
235 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	9/25/2013	615		0	652	-37	0	0	0	-37												
236 FNMA POOL # AH2439 3.5% 2/01/27	3138E6V94		2/8/2012	10/25/2013	489		0	519	-30	0	0	0	-30												
237 FNMA POOL # AH2717A 4.0% 2/01/42	3138E7AT1		2/23/2012	10/25/2012	2,169		0	2,289	-120	0	0	0	-120												
238 FNMA POOL # AH2717A 4.0% 2/01/42	3138E7AT1		2/23/2012	11/25/2012	3,084		0	3,268	-184	0	0	0	-184												
239 FNMA POOL # AH2717A 4.0% 2/01/42	3138E7AT1		2/23/2012	12/25/2012	1,145		0	1,214	-69	0	0	0	-69												
240 FNMA POOL # AH2717A 4.0% 2/01/42	3138E7AT1		2/23/2012	1/25/2013	2,103		0	2,229	-126	0	0	0	-126												
241 FNMA POOL # AH2717A 4.0% 2/01/42	3138E7AT1		2/23/2012	2/25/2013	1,191		0	1,262	-71	0	0	0	-71												
242 FNMA POOL # AH2717A 4.0% 2/01/42	3138E7AT1		2/23/2012	3/25/2013	740		0	765	-25	0	0	0	-25												
243 FNMA POOL # AH2717A 4.0% 2/01/42	3138E7AT1		2/23/2012	4/25/2013	354		0	375	-21	0	0	0	-21												
244 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	5/25/2013	610		0	1,208	-68	0	0	0	-68												
245 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	6/25/2013	1,475		0	1,476	-1	0	0	0	-1												
246 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	7/25/2013	688		0	689	-1	0	0	0	-1												
247 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	8/25/2013	289		0	299	-10	0	0	0	-10												
248 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	9/25/2013	931		0	932	-1	0	0	0	-1												
249 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	10/25/2013	219		0	220	-1	0	0	0	-1												
250 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	11/25/2013	118		0	123	-5	0	0	0	-5												
251 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	12/25/2013	197		0	205	-8	0	0	0	-8												
252 FNMA POOL # 966508 5.5% 2/01/38	31414HKV8		2/15/2008	1/25/2014	197		0	205	-8	0	0	0	-8												

1/24/2014 8:20:16 AM - 16 - PIT - FRICK H C FOR CITY OF PGH

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

Long Term CG Distributions										Short Term CG Distributions										Amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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253	FNMA POOL #A17694	4.5%	701724	31416RRC08	11/10/2009	12/31/2012	223	223	0	232	0	-9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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

Long Term CG Distributions	135,200
Short Term CG Distributions	0

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

RY RATE	0.375%	4/15/15	9/12828SP6
RY RATE	0.375%	4/15/15	9/12828SP6
RY RATE	1.25%	4/30/19	9/12828ST8
RY RATE	1.25%	4/30/19	9/12828ST8
RY RATE	1.25%	4/30/19	9/12828ST8
RY RATE	1.75%	5/15/22	9/12828SV3
RY RATE	1.75%	5/15/22	9/12828SV3
OG4719	5.5%	1/01/38	3128NWSG4

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

[illegible]

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

Long Term CG Distributions										Short Term CG Distributions										Amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
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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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
589	FHLIC	GOLD	J18558	2.5%	4/01/27	3128PYS17				7/11/2012	11/15/2012	336			349	-13																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							

	Percent
Long Term CG Distributions	135,200
Short Term CG Distributions	0

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

		Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	BNY Mellon, N.A	X	P O Box 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAQ	99,455	NONE	NONE
	BNY Mellon, N.A		P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-46,031	N/A	N/A
53,424										0		

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

	Date	Amount
1 Credit from prior year return		1 267
2 First quarter estimated tax payment	2/11/2013	2 1,566
3 Second quarter estimated tax payment	3/12/2013	3 1,567
4 Third quarter estimated tax payment	6/11/2013	4 1,567
5 Fourth quarter estimated tax payment	9/10/2013	5 1,567
6 Other payments		6
7 Total		7 6,534

FRICK H C FOR CITY OF PGH

25-6018759 Page 1 of 1

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

Recipient(s) paid during the year

Name

FRICK PARK

Street

414 GRANT STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

762,288

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

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Zip Code

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Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

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

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

Balance Sheet Detail
FRICK H C FOR CITY OF PGH
EIN: 25-6018759

Asset Name	Cusip ID	Asset Short Name	Unit	FMV	Cost Basis
CASH		CASH	-	\$ (25,592.31)	\$ (25,592.31)
CASH MANAGEMENT VEHICLES	991061052	CRA (BNY MELLON N.A. MEMBER FDIC)	69,757.46	\$ 69,757.46	\$ 69,757.46
CASH MANAGEMENT VEHICLES	05569M616	BNY MELLON MONEY MARKET FUND CL M	1,075,496.57	\$ 1,075,496.57	\$ 1,075,496.57
CASH MANAGEMENT VEHICLES	991061052	CRA (BNY MELLON N.A. MEMBER FDIC)	38,528.00	\$ 38,528.00	\$ 38,528.00
Total Cash and Cash Equivalents				\$ 1,158,189.72	\$ 1,158,189.72
CORPORATE BONDS	00037BAB8	A.B.B. FIN USA INC 2.875% 5/08/22	30,000.00	\$ 28,970.40	\$ 29,532.00
CORPORATE BONDS	00206RAX0	AT&T INC 4.45% 5/15/21	25,000.00	\$ 26,255.50	\$ 27,278.60
CORPORATE BONDS	023135AJ5	AMAZON.COM INC 2.5% 11/29/22	20,000.00	\$ 18,227.20	\$ 19,664.30
CORPORATE BONDS	02687QDQ0	AMERICAN INTL GROUP 5.85% 1/16/18	25,000.00	\$ 28,427.00	\$ 29,484.05
ASSET BACKED SECURITIES	03064JAC9	AMCAR 2013-2 A3 0.65% 12/08/17	20,000.00	\$ 19,928.20	\$ 19,996.01
ASSET BACKED SECURITIES	03064PAC5	AMCAR 2011-3 A3 1.17% 1/08/16	18,503.24	\$ 18,520.45	\$ 18,500.86
CORPORATE BONDS	031162BH2	AMGEN INC 5.65% 6/15/42	20,000.00	\$ 20,742.00	\$ 22,392.25
CORPORATE BONDS	03523TBP2	ANHEUSER-BUSCH INBEV 2.5% 7/15/22	15,000.00	\$ 13,876.80	\$ 14,928.00
FOREIGN CORPORATE BONDS	055299AJ0	BBVA US SENIOR SA UNI 3.25% 5/16/14	20,000.00	\$ 20,220.80	\$ 19,178.00
FOREIGN CORPORATE BONDS	05565QBQ0	BP CAPITAL MARKETS PLC 3.2% 3/11/16	15,000.00	\$ 15,747.00	\$ 15,346.05
CORPORATE BONDS	060505CL6	BANK OF AMERICA CORP 5.75% 8/15/16	70,000.00	\$ 77,289.10	\$ 71,861.30
CORPORATE BONDS	073902PN2	BEAR STEARNS CO INC 5.55% 1/22/17	20,000.00	\$ 22,197.00	\$ 21,401.40
CORPORATE BONDS	09247XAC5	BLACKROCK INC 6.25% 9/15/17	20,000.00	\$ 23,412.20	\$ 19,839.20
CORPORATE BONDS	10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21	20,000.00	\$ 20,576.20	\$ 20,221.95
CORPORATE BONDS	12626PAE3	CRH AMERICA INC 5.3% 10/15/13	20,000.00	\$ 20,030.20	\$ 19,250.50
MUNICIPAL BONDS	167486NN5	CHICAGO IL 6.034% 1/01/42	25,000.00	\$ 21,974.75	\$ 25,000.00
CORPORATE BONDS	172967CQ2	CITIGROUP INC 5.0% 9/15/14	10,000.00	\$ 10,376.90	\$ 10,467.30
CORPORATE BONDS	172967EM9	CITIGROUP INC 6.125% 11/21/17	30,000.00	\$ 34,499.40	\$ 29,871.60
CORPORATE BONDS	20030NBD2	COMCAST CORP 3.125% 7/15/22	40,000.00	\$ 38,969.60	\$ 40,650.50
CORPORATE BONDS	205887BR2	CONAGRA FOODS INC 3.2% 1/25/23	10,000.00	\$ 9,355.20	\$ 10,015.35
FOREIGN CORPORATE BONDS	21685WBT3	RABOBANK NEDERLAND 4.5% 1/11/21	20,000.00	\$ 21,369.80	\$ 21,939.60
CORPORATE BONDS	277432AN0	EASTMAN CHEMICAL CO 3.6% 8/15/22	20,000.00	\$ 19,454.80	\$ 19,900.80
U.S. AGENCY PASSTHROUGH'S	3128L15M8	FHLMC GOLD A69852 5.5% 12/01/37	2,605.87	\$ 2,817.99	\$ 2,594.88
U.S. AGENCY PASSTHROUGH'S	3128MMKT9	FHLMC GOLD G18305 4.0% 4/01/24	16,724.74	\$ 17,700.29	\$ 17,777.87

U.S. AGENCY PASSTHROUGH'S	3128MMQ30	FHLMC GOLD G18473 3.0% 7/01/28	34,568.91	\$	35,810.97	\$	35,470.94
U.S. AGENCY PASSTHROUGH'S	3128M6AR9	FHLMC GOLD G04216 5.5% 12/01/37	2,768.21	\$	2,997.72	\$	2,981.02
U.S. AGENCY PASSTHROUGH'S	3128M6AU2	FHLMC GOLD G04219 5.5% 4/01/38	8,283.09	\$	8,957.33	\$	8,879.30
U.S. AGENCY PASSTHROUGH'S	3128M6SG4	FHLMC GOLD G04719 5.5% 1/01/38	5,057.25	\$	5,468.91	\$	5,448.42
U.S. AGENCY PASSTHROUGH'S	3128M7HN9	FHLMC GOLD G05337 5.5% 12/01/38	9,930.66	\$	10,767.42	\$	10,666.13
U.S. AGENCY PASSTHROUGH'S	3128M7M29	FHLMC GOLD G05477 4.5% 5/01/39	44,129.63	\$	47,333.88	\$	47,785.50
U.S. AGENCY PASSTHROUGH'S	3128M74X1	FHLMC GOLD G05938 5.0% 1/01/36	7,739.68	\$	8,327.43	\$	8,212.52
U.S. AGENCY PASSTHROUGH'S	312938NJ8	FHLMC GOLD A90393 5.0% 12/01/39	10,820.56	\$	11,756.86	\$	11,266.90
U.S. AGENCY PASSTHROUGH'S	312941D20	FHLMC GOLD A92821 5.0% 7/01/40	10,013.07	\$	10,814.32	\$	10,635.76
U.S. AGENCY PASSTHROUGH'S	312944PM7	FHLMC GOLD A95828 4.5% 12/01/40	56,626.65	\$	60,670.93	\$	57,697.27
U.S. AGENCY PASSTHROUGH'S	31307DGC4	FHLMC GOLD J24695 2.5% 7/01/28	39,626.88	\$	39,890.80	\$	39,564.97
U.S. AGENCY PASSTHROUGH'S	3132GJSE0	FHLMC GOLD Q03517 4.5% 9/01/41	15,285.00	\$	16,299.31	\$	16,297.64
U.S. AGENCY PASSTHROUGH'S	3132GKXM3	FHLMC GOLD Q04584 4.5% 11/01/41	22,018.23	\$	23,513.49	\$	23,342.77
U.S. AGENCY PASSTHROUGH'S	3132HPhK3	FHLMC GOLD POOL Q12934 3.0% 11/01/42	33,650.14	\$	32,782.30	\$	35,337.91
U.S. AGENCY PASSTHROUGH'S	3132JA2S3	FHLMC GOLD Q19384 3.5% 6/01/43	44,397.14	\$	45,098.17	\$	44,300.02
U.S. AGENCY PASSTHROUGH'S	3132JA4C6	FHLMC GOLD Q19418 3.5% 6/01/43	9,857.23	\$	10,012.97	\$	9,835.67
U.S. AGENCY PASSTHROUGH'S	313711TV1	FNMA POOL # 255364 6.0% 9/01/34	5,424.63	\$	6,002.62	\$	5,486.50
U.S. AGENCY PASSTHROUGH'S	3138AS5U2	FNMA POOL # AJ1758 3.5% 9/01/26	16,652.29	\$	17,574.66	\$	17,507.94
U.S. AGENCY PASSTHROUGH'S	3138A44D4	FNMA POOL # AH3519 4.0% 2/01/41	20,280.86	\$	21,271.58	\$	20,026.29
U.S. AGENCY PASSTHROUGH'S	3138A6KG4	FNMA POOL # AH4794 5% 2/1/41	29,589.67	\$	32,349.20	\$	31,106.14
U.S. AGENCY PASSTHROUGH'S	3138EAML8	FNMA POOL # AK5762 4.0% 4/01/42	19,240.46	\$	20,192.67	\$	20,250.58
U.S. AGENCY PASSTHROUGH'S	3138EGGK4	FNMA POOL # AL0201 5.0% 12/01/21	7,682.38	\$	8,176.13	\$	8,252.57
U.S. AGENCY PASSTHROUGH'S	3138EGG57	FNMA POOL # AL0219 3.322% 4/1/41	15,355.03	\$	16,089.77	\$	15,604.53
U.S. AGENCY PASSTHROUGH'S	3138E6V94	FNMA POOL # AK2439 3.5% 2/01/27	22,973.89	\$	24,479.60	\$	24,352.33
U.S. AGENCY PASSTHROUGH'S	3138E7AT1	FNMA POOL # AK2717A 4.0% 2/01/42	20,603.92	\$	21,624.64	\$	21,836.94
U.S. AGENCY PASSTHROUGH'S	3138MHL68	FNMA POOL# AQ2148 4.0% 11/01/42	13,343.97	\$	13,993.15	\$	13,938.19
U.S. AGENCY PASSTHROUGH'S	3138ML5Y6	FNMA AQ5362 3.5% 12/01/42	31,601.03	\$	32,194.50	\$	33,358.84
U.S. AGENCY PASSTHROUGH'S	3138M3QK3	FNMA POOL # AP0457 3.0% 7/01/27	27,100.86	\$	28,089.77	\$	28,472.82
U.S. AGENCY PASSTHROUGH'S	3138WSP36	FNMA POOL # AT4941 3% 5/1/43	19,750.77	\$	19,311.91	\$	20,568.57
U.S. AGENCY PASSTHROUGH'S	3138WS6S2	FNMA POOL # AT5380 3% 4/1/43	24,717.35	\$	24,168.13	\$	25,707.01
U.S. AGENCY PASSTHROUGH'S	3138W6MR4	FNMA AR8467 2.5% 3/01/28	14,398.28	\$	14,492.16	\$	15,025.95
U.S. AGENCY PASSTHROUGH'S	3138W6RS7	FNMA AR8596 3.5% 6/01/43	34,431.46	\$	35,076.02	\$	34,388.42
U.S. AGENCY PASSTHROUGH'S	31385XD95	FNMA POOL # 555528 6.0% 4/01/33	2,576.65	\$	2,852.04	\$	2,597.17
U.S. AGENCY PASSTHROUGH'S	31403DDX4	FNMA POOL # 745418 5.5% 4/01/36	5,042.20	\$	5,494.33	\$	5,546.42

U.S. AGENCY PASSTHROUGH'S	31410GRK1	FNMA POOL 888890 6.5% 10/01/37	4,247.38	\$	4,694.29	\$	4,621.85
U.S. AGENCY PASSTHROUGH'S	31410GT9	FNMA POOL # 888967 6.0% 12/01/37	14,052.65	\$	15,700.46	\$	14,261.24
U.S. AGENCY PASSTHROUGH'S	31410KMR2	FNMA POOL # 889668 6.0% 6/01/38	5,711.57	\$	6,233.15	\$	5,710.69
U.S. AGENCY PASSTHROUGH'S	31414CGL6	FNMA POOL # 962003 5.5% 3/01/38	11,684.22	\$	12,725.28	\$	11,657.99
U.S. AGENCY PASSTHROUGH'S	31414CRW0	FNMA POOL # 962301 4.5% 3/01/23	7,291.69	\$	7,759.67	\$	7,504.74
U.S. AGENCY PASSTHROUGH'S	31414HKV8	FNMA POOL # 966608 5.5% 2/01/38	16,467.44	\$	18,062.15	\$	16,480.29
U.S. AGENCY PASSTHROUGH'S	31416RRQ8	FNMA POOL # AA7694 4.5% 7/01/24	3,636.33	\$	3,867.27	\$	3,781.21
U.S. AGENCY PASSTHROUGH'S	31418AKN7	FNMA POOL # MA1200 3.0% 10/01/32	31,857.46	\$	31,880.40	\$	33,019.41
U.S. AGENCY PASSTHROUGH'S	31418MGR7	FNMA POOL # AD0207 6.0% 10/01/38	4,373.09	\$	4,775.46	\$	4,785.81
MUNICIPAL BONDS	34074GDH4	FLORIDA ST HURRICANE 2.995% 7/01/20	30,000.00	\$	28,059.90	\$	30,000.00
CORPORATE BONDS	345397WD1	FORD MOTOR CREDIT CO 3.0% 6/12/17	15,000.00	\$	15,417.75	\$	14,995.82
U.S. AGENCY PASSTHROUGH'S	36241KGU6	GNMA POOL # 782011 5.0% 12/15/35	7,771.42	\$	8,521.60	\$	7,738.05
U.S. AGENCY PASSTHROUGH'S	36241KKS6	GNMA POOL # 782105 5.0% 3/15/36	13,820.20	\$	15,151.36	\$	13,733.66
CORPORATE BONDS	369622SM8	GENERAL ELEC CAP CORP 5.3% 2/11/21	35,000.00	\$	38,065.30	\$	38,264.95
CORPORATE BONDS	38141GFD1	GOLDMAN SACHS GRP 6.75% 10/01/37	20,000.00	\$	20,872.80	\$	20,023.83
CORPORATE BONDS	40429CGD8	HSBC FINANCE CORP 6.676% 1/15/21	25,000.00	\$	28,549.00	\$	27,132.75
FOREIGN GOVT/AGENCY DEBENTURE	448814JB0	HYDRO-QUEBEC 2.0% 6/30/16	15,000.00	\$	15,448.50	\$	14,997.15
MUNICIPAL BONDS	4521518V8	ILLINOIS ST 4.421% 1/01/15	15,000.00	\$	15,439.20	\$	15,000.00
CORPORATE BONDS	458140AM2	INTEL CORP 2.7% 12/15/22	30,000.00	\$	27,861.90	\$	29,759.45
CORPORATE BONDS	472319AF9	JEFFERIES GROUP INC 8.5% 7/15/19	15,000.00	\$	18,162.60	\$	16,306.25
CORPORATE BONDS	478366BA4	JOHNSON CONTROLS INC 3.75% 12/01/21	20,000.00	\$	20,044.40	\$	20,761.80
MUNICIPAL BONDS	54438CPA4	LOS ANGELES CALIF CMN 6.75% 8/01/49	15,000.00	\$	18,562.65	\$	18,830.10
MUNICIPAL BONDS	57582PWK2	MASSACHUSETTS ST 4.2% 12/01/21	10,000.00	\$	10,810.70	\$	10,017.70
CORPORATE BONDS	59156RAT5	MET LIFE GLOB FNDG 7.717% 2/15/19	20,000.00	\$	25,049.40	\$	20,592.70
CORPORATE BONDS	6174824M3	MORGAN STANLEY 4.875% 11/01/22	30,000.00	\$	30,015.90	\$	30,970.45
CORPORATE BONDS	629491AB7	NYSE EURONEXT 2.0% 10/05/17	20,000.00	\$	20,023.20	\$	19,957.45
MUNICIPAL BONDS	64972FY26	NEW YORK N Y CITY MU 6.282% 6/15/42	15,000.00	\$	15,926.85	\$	15,000.00
CORPORATE BONDS	652482BN9	NEWS AMERICA INC 6.15% 3/01/37	10,000.00	\$	10,874.50	\$	9,392.90
MUNICIPAL BONDS	672325TS6	OAKLAND CA UNIF SCH 9.5% 8/01/34	15,000.00	\$	17,029.80	\$	17,704.70
FOREIGN GOVT/AGENCY DEBENTURE	6832348D3	ONTARIO (PROVINCE OF) 4.0% 10/07/19	25,000.00	\$	27,219.25	\$	24,957.00
CORPORATE BONDS	68389XAC9	ORACLE CORP 5.75% 4/15/18	30,000.00	\$	34,937.70	\$	29,985.90
CORPORATE BONDS	713448BN7	PEPSICO INC 4.5% 1/15/20	20,000.00	\$	22,046.00	\$	20,521.75
FOREIGN CORPORATE BONDS	71645WAR2	PETROBRAS INTL FIN C 5.375% 1/27/21	10,000.00	\$	10,045.80	\$	10,257.80
CORPORATE BONDS	74432QB3	PRUDENTIAL FINL INC 4.75% 9/17/15	20,000.00	\$	21,459.00	\$	20,587.60

MUNICIPAL BONDS	745177EW1	PUERTO RICO COMWLTH 3.67% 5/01/14	20,000.00	\$	19,680.80	\$	20,000.00
FOREIGN CORPORATE BONDS	77531QAD0	ROGERS WIRELESS INC 6.375% 3/01/14	20,000.00	\$	20,473.00	\$	21,090.40
CORPORATE BONDS	828807CD7	SIMON PROPERTY GROUP 5.65% 2/01/20	25,000.00	\$	28,525.75	\$	25,790.15
CORPORATE BONDS	87236YAB4	TD AMERITRADE HLDG CO 4.15% 12/01/14	15,000.00	\$	15,609.00	\$	15,056.85
FOREIGN CORPORATE BONDS	87938WAM5	TELEFONICA EMISIONES 5.134% 4/27/20	25,000.00	\$	25,595.75	\$	24,195.00
CORPORATE BONDS	883556AZ5	THERMO FISHER SCIENTIF 3.6% 8/15/21	10,000.00	\$	9,839.90	\$	10,492.50
CORPORATE BONDS	887317AN5	TIME WARNER INC 4.0% 1/15/22	20,000.00	\$	20,214.00	\$	20,871.40
CORPORATE BONDS	88732JAX6	TIME WARNER CABLE IN 4.125% 2/15/21	30,000.00	\$	28,331.40	\$	29,491.30
FOREIGN GOVT/AGENCY DEBENTURES	91086QAL2	UNITED MEXICAN STS 6.625% 3/03/15	4,000.00	\$	4,316.00	\$	4,284.00
FOREIGN GOVT/AGENCY DEBENTURES	91086QAU2	UNITED MEXICAN STATE 5.625% 1/15/17	15,000.00	\$	16,740.00	\$	14,868.15
TREASURY INFLATION INDEXED BD	912828GD6	TSY INFL IX N/B 2.375% 1/15/17	40,541.20	\$	44,965.87	\$	41,156.69
TREASURY INFLATION INDEXED BD	912828JE1	TSY INFL IX N/B 1.375% 7/15/18	32,497.50	\$	35,671.21	\$	31,885.22
TREASURY INFLATION INDEXED BD	912828MF4	US TREAS INFL INDX 1.375% 1/15/20	27,005.50	\$	29,621.79	\$	27,556.74
U.S. TREASURY/AGCY DEBENTURES	912828NP1	U.S. TREASURY NOTE 1.75% 7/31/15	15,000.00	\$	15,396.60	\$	15,058.60
U.S. TREASURY/AGCY DEBENTURES	912828PT1	U.S. TREASURY NOTE 2.625% 1/31/18	25,000.00	\$	26,529.25	\$	26,136.80
TREASURY INFLATION INDEXED BD	912828QD5	US TSY INFL IX N/B 0.125% 4/15/16	89,953.80	\$	92,315.09	\$	92,455.43
U.S. TREASURY/AGCY DEBENTURES	912828QR4	UNITED STATES T-NOTE 1.5% 6/30/16	10,000.00	\$	10,255.50	\$	10,185.39
TREASURY INFLATION INDEXED BD	912828QV5	UNITED STATES TIPS 0.625% 7/15/21	10,364.20	\$	10,787.68	\$	10,765.92
U.S. TREASURY/AGCY DEBENTURES	912828QX1	UNITED STATES T-NOTE 1.5% 7/31/16	55,000.00	\$	56,392.05	\$	56,371.47
U.S. TREASURY/AGCY DEBENTURES	912828QY9	UNITED STATES T-NOTE 2.25% 7/31/18	40,000.00	\$	41,712.40	\$	41,756.41
U.S. TREASURY/AGCY DEBENTURES	912828RU6	US TREASURY NOTE 0.875% 11/30/16	5,000.00	\$	5,022.25	\$	4,979.90
U.S. TREASURY/AGCY DEBENTURES	912828RX0	U.S. TREASURY NOTE 0.875% 12/31/16	35,000.00	\$	35,120.40	\$	35,425.31
U.S. TREASURY/AGCY DEBENTURES	912828TK6	U.S. TREASURY NOTE 0.25% 8/15/15	85,000.00	\$	84,913.30	\$	84,623.52
U.S. TREASURY/AGCY DEBENTURES	912828TP5	UNITED STATES TREAS 0.25% 9/15/15	30,000.00	\$	29,957.70	\$	29,923.83
U.S. TREASURY/AGCY DEBENTURES	912828TS9	U S TREASURY NOTE 0.625% 9/30/17	15,000.00	\$	14,743.35	\$	14,921.24
U.S. TREASURY/AGCY DEBENTURES	912828TW0	U S TREASURY NOTE 0.75% 10/31/17	25,000.00	\$	24,656.25	\$	25,104.13
U.S. TREASURY/AGCY DEBENTURES	912828UC2	UNITED STATES TREAS NT .25% 12/15/15	20,000.00	\$	19,942.20	\$	19,944.60
TREASURY INFLATION INDEXED BD	912828UH1	US TREASURY INFLATION INDEXED BOND	30,360.00	\$	29,534.51	\$	32,760.58
U.S. TREASURY/AGCY DEBENTURES	912828UJ7	U S TREASURY NOTE 0.875% 1/31/18	10,000.00	\$	9,868.80	\$	10,009.80
U.S. TREASURY/AGCY DEBENTURES	912828UM0	UNITED STATES TREAS 0.375% 2/15/16	10,000.00	\$	9,989.80	\$	9,994.56
U.S. TREASURY/AGCY DEBENTURE	912828US7	UNITED STATES TREAS 0.375% 3/15/1	85,000.00	\$	84,841.00	\$	85,153.02
U.S. TREASURY/AGCY DEBENTURES	912828UW8	UNITED STATES TREAS 0.25% 4/15/16	25,000.00	\$	24,857.50	\$	24,922.94
TREASURY INFLATION INDEXED BD	912828UX6	TSY INFL IX N/B 0.125% 4/15/18	35,368.20	\$	36,434.90	\$	38,143.73
U.S. TREASURY/AGCY DEBENTURES	912828UZ1	U S ETREASURY NOTE 0.625% 4/30/18	10,000.00	\$	9,720.30	\$	9,807.45

U.S. TREASURY/AGCY DEBENTURES	912828VB3	U S TREASURY NOTE 1.75% 5/15/23	35,000.00	\$	32,432.40	\$	33,123.77
U.S. TREASURY/AGCY DEBENTURES	912828VE7	US TREASURY N/B 1% 5/31/18	25,000.00	\$	24,679.75	\$	24,765.97
U.S. TREASURY/AGCY DEBENTURES	912828VG2	UNITED STATES TREAS 0.5% 6/15/16	10,000.00	\$	9,990.60	\$	9,973.27
U.S. TREASURY/AGCY DEBENTURES	912828VR8	US TREASURY N/B 0.625% 8/15/16	15,000.00	\$	15,009.45	\$	14,926.42
U.S. TREASURY/AGCY DEBENTURES	912828VU1	UNITED STATES TREAS 0.375% 8/31/15	5,000.00	\$	5,005.85	\$	5,004.12
U.S. TREASURY/AGCY DEBENTURES	912828VW7	UNITED STATES TREAS 0.875% 9/15/16	50,000.00	\$	50,367.00	\$	50,289.06
MUNICIPAL BONDS	913366ELO	UNIV OF CALIFORNIA C 5.435% 5/15/23	10,000.00	\$	11,136.60	\$	11,428.60
CORPORATE BONDS	92343VBR4	VERIZON COMMUNICATION 5.15% 9/15/23	25,000.00	\$	26,794.75	\$	24,919.00
NON U.S. AGENCY CMO'S/REMICS	92936IAZ7	WFRBS 2011-C5 A2 2.684% 11/15/44	25,000.00	\$	25,803.25	\$	25,249.73
CORPORATE BONDS	931422AH2	WALGREEN CO 3.1% 9/15/22	20,000.00	\$	18,819.20	\$	20,044.25
MELLON EQUITY/BALANCE MUT FNC	05569M103	BNY MELLON LARGE CAP STK-M	205,023.40	\$	2,109,690.85	\$	2,318,335.80
MELLON EQUITY/BALANCE MUT FNC	05569M301	BNY MELLON INCOME STOCK-M	369,671.30	\$	3,182,869.97	\$	3,239,746.53
MELLON EQUITY/BALANCE MUT FNC	05569M475	BNY MELLON FOC EQ OPP-M	12,468.57	\$	196,878.85	\$	155,433.71
EQUITY/BALANCED MUTUAL FUNDS	233203421	DFA EMERG MKTS CORE EQUITY	15,099.52	\$	290,816.87	\$	273,712.56
EQUITY/BALANCED MUTUAL FUNDS	26200C403	DREYFUS OPPORTUNISTIC S/C	6,397.44	\$	236,129.55	\$	160,000.00
EQUITY/BALANCED MUTUAL FUNDS	26203E604	DREYFUS/NEWTON INTERN EQTY-I	11,545.16	\$	232,057.78	\$	182,984.84
EQUITY/BALANCED MUTUAL FUNDS	712223106	DREYFUS MIDCAP INDEX FUND	30,506.30	\$	1,082,973.76	\$	857,823.64
EQUITY/BALANCED MUTUAL FUNDS	86271F578	DREYFUS SELECT MGER S/C GR-I	8,839.77	\$	229,745.86	\$	160,000.00
EQUITY/BALANCED MUTUAL FUNDS	86271F677	DREYFUS SELECT MGER S/C VL-I	9,709.35	\$	239,432.62	\$	154,827.76
EQUITY/BALANCED MUTUAL FUNDS	86271F727	DREYFUS US EQUITY FUND-I	10,474.48	\$	196,396.50	\$	155,597.04
EQUITY/BALANCED MUTUAL FUNDS	86271F768	DREYFUS PRE STRAT INTER ST-I	13,674.84	\$	213,601.02	\$	183,217.94
EQUITY/BALANCED MUTUAL FUNDS	86271F818	DREYFUS PREM STRAT GLBL ST-I	6,257.85	\$	110,263.44	\$	90,794.48
EQUITY/BALANCED MUTUAL FUNDS	92828T889	VIRTUS EMERGING MKTS OPPOR-I	18,731.98	\$	180,763.64	\$	178,943.04
SUNDRY ASSETS	99A910100	INVESTED INCOME ACCT 600 148	1.00	\$	-	\$	1.00
SUNDRY ASSETS	999Z59515	021806-FRICK CITY OF PGH-505012-SUB	1.00	\$	-	\$	1.00
MELLON EQUITY/BALANCE MUT FNC	999Z86567	MELLON OPTIMA L/S STRATEGY FD LLC	9,028.46	\$	902,285.25	\$	809,513.72
MELLON EQUITY/BALANCE MUT FNC	05569M301	BNY MELLON INCOME STOCK-M	46,138.90	\$	397,255.99	\$	264,247.38
U.S. TREASURY/AGCY DEBENTURES	31331GCS6	FED FARM CREDIT BANK 3.875% 10/07/13	100,000.00	\$	100,063.00	\$	107,364.40
U.S. TREASURY/AGCY DEBENTURES	3134A4UK8	FED HOME LN MTG CORP 4.875% 11/15/13	100,000.00	\$	100,593.00	\$	101,724.60
U.S. TREASURY/AGCY DEBENTURES	3134A4VG6	FEDERAL HOME LN MTG 4.75% 11/17/15	200,000.00	\$	218,192.00	\$	228,928.00
U.S. TREASURY/AGCY DEBENTURES	3134A4ZT4	FEDL HM LN MTG CORP 4.75% 1/19/16	100,000.00	\$	109,718.00	\$	114,256.00
U.S. TREASURY/AGCY DEBENTURES	3135G0AP8	FED NATL MTG ASSN 1.25% 2/27/14	100,000.00	\$	100,474.00	\$	100,070.10
U.S. TREASURY/AGCY DEBENTURES	3135G0FY4	FED NATL MTG ASSN 0.75% 12/19/14	200,000.00	\$	201,306.00	\$	200,446.00
U.S. TREASURY/AGCY DEBENTURES	31359MS61	FEDERAL NATL MTG AS 5.375% 7/15/16	100,000.00	\$	112,892.00	\$	118,096.00

U.S. TREASURY/AGCY DEBENTURES	3137EACH0	FED HOME LOAN MTG CO 2.875% 2/09/15	100,000.00	\$	103,551.00	\$	106,047.10
U.S. TREASURY/AGCY DEBENTURES	3137EACM9	FED HOME LN MTG CORP 1.75% 9/10/15	200,000.00	\$	205,274.00	\$	205,496.00
U.S. TREASURY/AGCY DEBENTURES	31398AU34	FED NATL MTG ASSN 2.375% 7/28/15	200,000.00	\$	207,308.00	\$	210,802.80
U.S. TREASURY/AGCY DEBENTURES	31398AVD1	FED NATL MTGE ASSN 2.75% 2/05/14	100,000.00	\$	100,919.00	\$	104,848.30
U.S. TREASURY/AGCY DEBENTURES	31398AYY2	FED NATL MTGE ASSN 3.0% 9/16/14	100,000.00	\$	102,782.00	\$	106,347.50
U.S. TREASURY/AGCY DEBENTURES	31398AZV7	FED NATL MTG ASSN 2.625% 11/20/14	100,000.00	\$	102,804.00	\$	105,206.30
U.S. TREASURY/AGCY DEBENTURES	31398A4M1	FED NATL MTG ASSN 1.625% 10/26/15	200,000.00	\$	204,892.00	\$	204,172.00
U.S. TREASURY/AGCY DEBENTURES	912828BR0	U.S. TREASURY NOTE 4.25% 11/15/13	50,000.00	\$	50,256.00	\$	49,523.44
U.S. TREASURY/AGCY DEBENTURES	912828JW1	U.S. TREASURY NOTE 1.5% 12/31/13	100,000.00	\$	100,359.00	\$	98,859.71
U.S. TREASURY/AGCY DEBENTURES	912828JZ4	U.S. TREASURY NOTE 1.75% 1/31/14	100,000.00	\$	100,566.00	\$	99,687.83
U.S. TREASURY/AGCY DEBENTURES	912828NF3	U.S. TREASURY NOTE 2.125% 5/31/15	100,000.00	\$	103,090.00	\$	103,070.65
Total Other Investments			\$	15,204,982.76	\$	14,593,189.70	

GRAND TOTAL \$ 16,363,172.48 \$ 15,751,379.42