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ENVELOPE POSTMARK DATE MAY 0 9 2014

Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

▶ Do not enter Social Security numbers on this form as it may be made public.
▶ Information about Form 990-PF and its separate instructions is at *www.irs.gov/form990pf.*

OMB No 1545-0052

2013

Open to Public Inspection

For calendar year 2013 or tax year beginning , and ending

Name of foundation: RHOADS, JR JAY-ENVIRONMENTAL FUND TR

Number and street (or P O box number if mail is not delivered to street address): BNY Mellon, N.A. - P O BOX 185 | Room/suite:

City or town: Pittsburgh | State: PA | ZIP code: 15230-0185

Foreign country name | Foreign province/state/county | Foreign postal code

A Employer identification number: 36-4613133

B Telephone number (see instructions): (617) 722-7316

C If exemption application is pending, check here ▶ ☐

D 1. Foreign organizations, check here ▶ ☐

2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 20,360,495

J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) *(Part I, column (d) must be on cash basis)*

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)	4,847,124			
	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	486,766	480,514		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	482,393			
	b	Gross sales price for all assets on line 6a 5,390,397				
	7	Capital gain net income (from Part IV, line 2)		482,393		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	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	5,816,283	962,907	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	54,359	32,615		21,744
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)	23,358			23,358
	b	Accounting fees (attach schedule)				
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	17,219	8,429		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	4,190	4,190		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	99,126	45,234	0	45,102
	25	Contributions, gifts, grants paid	485,658			485,658
	26	**Total expenses and disbursements.** Add lines 24 and 25	584,784	45,234	0	530,760
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	5,231,499			
	b	**Net investment income** (if negative, enter -0-)		917,673		
	c	**Adjusted net income** (if negative, enter -0-)			0	

SCANNED MAY 1 9 2014

For Paperwork Reduction Act Notice, see instructions.

9

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	337,756	848,493	848,493
	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			
	10a	Investments—U S and state government obligations (attach schedule)			
	b	Investments—corporate stock (attach schedule)			
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment. basis ▶			
		Less: accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	11,632,443	15,795,180	19,477,822
	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)	11,970,199	16,643,675	20,326,314
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	11,970,199	16,643,675	
	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)	11,970,199	16,643,675	
	31	**Total liabilities and net assets/fund balances** (see instructions)	11,970,199	16,643,675	

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	11,970,199
2	Enter amount from Part I, line 27a	2	5,231,499
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	6,902
4	Add lines 1, 2, and 3	4	17,208,600
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	564,925
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	16,643,675

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	482,398
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))
2012	762,725	13,161,627	0 057951
2011	627,363	13,253,281	0 047336
2010	279,423	12,386,983	0 022558
2009	215,313	5,263,892	0.040904
2008		4,350,988	0.000000

2	**Total** of line 1, column (d)	2	0 168749
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	0.033750
4	Enter the net value of noncharitable-use assets for 2013 from Part X, line 5	4	16,688,350
5	Multiply line 4 by line 3	5	563,232
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	9,177
7	Add lines 5 and 6	7	572,409
8	Enter qualifying distributions from Part XII, line 4	8	530,760

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.

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

1a	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	18,353
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	18,353
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	18,353
6	Credits/Payments:				
a	2013 estimated tax payments and 2012 overpayment credited to 2013	6a	11,824		
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	11,824
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	6,529
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 2014 estimated tax** ▶	**Refunded** ▶		11	0

Part VII-A Statements Regarding Activities

			Yes	No
1a	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?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?	1b		X
	*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*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation ▶ $ _____ **(2)** On foundation managers ▶ $ _____			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ _____			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	N/A	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		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?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ FL			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	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 2013 or the taxable year beginning in 2013 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10	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?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ BNY MELLON, N A Telephone no. ▶ (617) 722-7316

Located at ▶ P.O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☐ and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			Yes	No
16	At any time during calendar year 2013, 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		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 2013?	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 2013, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2013? ☐ Yes ☒ No			
	If "Yes," list the years ▶ 20____, 20____, 20____, 20____			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see instructions)	2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2013 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 2013)*	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 2013?	4b		X

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

5a	During the year did the foundation pay or incur any amount to:			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No			
	(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No			
	(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No			
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No			
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No			
b	If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?	**5b**	N/A	
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A ☐ Yes ☐ No			
	If "Yes," attach the statement required by Regulations section 53 4945–5(d)			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No			
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	**6b**		X
	If "Yes" to 6b, file Form 8870			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No			
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	**7b**	N/A	

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A P O BOX 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	88,405	NONE	NONE
BNY Mellon, N A P.O. BOX 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-34,046	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	16,107,085
b	Average of monthly cash balances		1b	835,402
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	16,942,487
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	16,942,487
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	254,137
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4		5	16,688,350
6	**Minimum investment return.** Enter 5% of line 5		6	834,418

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	834,418
2a	Tax on investment income for 2013 from Part VI, line 5	2a	18,353		
b	Income tax for 2013. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	18,353
3	Distributable amount before adjustments Subtract line 2c from line 1			3	816,065
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	816,065
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	816,065

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	530,760
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	530,760
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	530,760

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 2012	(c) 2012	(d) 2013
1	Distributable amount for 2013 from Part XI, line 7				816,065
2	Undistributed income, if any, as of the end of 2013				
a	Enter amount for 2012 only			484,468	
b	Total for prior years 20____, 20____, 20____				
3	Excess distributions carryover, if any, to 2013				
a	From 2008				
b	From 2009				
c	From 2010				
d	From 2011				
e	From 2012				
f	**Total** of lines 3a through e	0			
4	Qualifying distributions for 2013 from Part XII, line 4: ▶ $ 530,760				
a	Applied to 2012, but not more than line 2a			484,468	
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 2013 distributable amount				46,292
e	Remaining amount distributed out of corpus				
5	Excess distributions carryover applied to 2013 *(If an amount appears in column (d), the same amount must be shown in column (a))*				
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e. Subtract line 5	0			
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 2012. Subtract line 4a from line 2a. Taxable amount—see instructions			0	
f	Undistributed income for 2013 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2014				769,773
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 2008 not applied on line 5 or line 7 (see instructions)				
9	**Excess distributions carryover to 2014.** Subtract lines 7 and 8 from line 6a				
10	Analysis of line 9:				
a	Excess from 2009				
b	Excess from 2010				
c	Excess from 2011				
d	Excess from 2012				
e	Excess from 2013				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2013, 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)

	Tax year	Prior 3 years			
	(a) 2013	(b) 2012	(c) 2011	(d) 2010	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a . . .					0
c Qualifying distributions from Part XII, line 4 for each year listed .					0
d Amounts included in line 2c not used directly for active conduct of exempt activities .					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c . . .					0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter. (1) Value of all assets . . .					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed .					0
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) .					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) .					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					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 address 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**				485,658
b *Approved for future payment* NONE				
Total . . . . . ▶ **3b**				NONE

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
LOON ECHO LAND TRUST	1 CHASE COMMON	BRIDGTON	ME	04009-1279		NONE	PC	GENERAL OPERATING PURPOSES	165,258
GREATER LOVELL LAND TRUST, INC.	BOX 181	CENTER LOVELL	ME	04016		NONE	PC	GENERAL OPERATING PURPOSES	24,500
UPPER SACO VALLEY LAND TRUST	2686 WHITE MOUNTAIN HWY	NORTH CONWAY	NH	03860		NONE	PC	GENERAL OPERATING PURPOSES	90,900
LAKES ENVIRONMENTAL ASSOCIATION	230 MAIN STREET	BRIDGTON	ME	04009		NONE	PC	GENERAL OPERATING PURPOSES	80,000
TIM MOUNTAIN CONSERVATION	1245 BALD HILL ROAD	ALBANY	NH	03818		NONE	PC	GENERAL OPERATING PURPOSES	50,000
MONADNOCK CONSERVANCY	15 EAGLE CT	KEENE	NH	03431		NONE	PC	GENERAL OPERATING PURPOSES	75,000

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	486,766	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	482,393	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue: a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		969,159	0
13 **Total.** Add line 12, columns (b), (d), and (e)				13	969,159

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	NOT APPLICABLE

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

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions.			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule. Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received.

(a) Line no	(b) Amount involved	(c) Name of nonchantable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		NOT APPLICABLE	

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

b If "Yes," complete the following schedule

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

Sign Here

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

▶ [signature] 4/29/2014 ▶ VICE PRESIDENT

Signature of officer or trustee Date Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
Shawn P. Hanlon	[signature]	4/29/2014		P00965923

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 Phone no (412) 355-6000

Schedule B
(Form 990, 990-EZ, or 990-PF)
Department of the Treasury
Internal Revenue Service

Schedule of Contributors

▶ **Attach to Form 990, Form 990-EZ, or Form 990-PF.**

▶ **Information about Schedule B (Form 990, 990-EZ, or 990-PF) and its instructions is at www.irs.gov/form990.**

OMB No 1545-0047

2013

Name of the organization	**Employer identification number**
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Organization type (check one):

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions.

General Rule

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, $5,000 or more (in money or property) from any one contributor Complete Parts I and II

Special Rules

☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals Complete Parts I, II, and III

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not total to more than $1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc , contributions of $5,000 or more during the year . . . . . ▶ $ _____

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on its Form 990-PF, Part I, line 2, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization	Employer identification number
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Part I **Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	JAY RHOADS JR - CLUT C/O BNY MELLON N.A., P O. BOX 185 PITTSBURGH PA 15230-0185 Foreign State or Province Foreign Country	$ 41,684	Person [X] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions)
2	JAY RHOADS JR FBO P F YOUNG - CRUT C/O BNY MELLON N A , P.O BOX 185 PITTSBURGH PA 15230-0185 Foreign State or Province Foreign Country	$ 1,671,889	Person [X] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions)
3	JAY RHOADS JR FBO P F YOUNG - CRUT C/O BNY MELLON N A , P O. BOX 185 PITTSBURGH PA 15230-0185 Foreign State or Province Foreign Country	$ 3,133,551	Person [ ] Payroll [ ] Noncash [X] (Complete Part II for noncash contributions)
	Foreign State or Province Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions)
	Foreign State or Province Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions)
	Foreign State or Province. Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II for noncash contributions)

Name of organization	Employer identification number
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Part II **Noncash Property** (see instructions). Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
3	BNY MELLON EMERGING MKTS-M	$ 360,767	6/26/2013
3	BNY MELLON INTERNATIONAL-M	$ 170,560	6/26/2013
3	BNY MELLON M/C MULTI-STRATEGY FUND	$ 381,997	6/26/2013
3	BNY MELLON TAX-SEN L/C MS-M	$ 1,728,145	6/26/2013
3	DREYFUS OPPORTUNITIES S/C	$ 67,719	6/26/2013
3	DREYFUS PREM STRAT GLBL ST-I	$ 97,020	6/26/2013

Name of organization	Employer identification number
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Part II **Noncash Property** (see instructions). Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
3	DREYFUS SELECT MGER S/C GR-I	$ 71,852	6/26/2013
3	DREYFUS SELECT MGER S/C VL-I	$ 69,410	6/26/2013
3	DREYFUS/NEWTON INTERN EQTY-I	$ 186,081	6/26/2013
		$	
		$	
		$	

Name of organization	Employer identification number
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Part III ***Exclusively*** **religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations total more than $1,000 for the year.** Complete columns **(a)** through **(e) and** the following line entry
For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of **$1,000 or less** for the year (Enter this information once. See instructions) ▶ $ 0
Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

Substantial Contributors

1) JAY RHOADS JR FBO P F YOUNG – CRUT
   EIN: 38-6974994
   C/O BNY MELLON N.A. P.O. BOX 185
   PITTSBURGH, PA 15230-0185

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

	Amount		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	103,381		Capital Gains/Losses	5,390,397	4,807,999	482,398
Short Term CG Distributions			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
1	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		6/19/2013	32,028	29,940				0	2,088
2	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		2/15/2013	1,404	1,492				0	-88
3	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		3/15/2013	1,275	1,355				0	-80
4	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		4/15/2013	1,229	1,306				0	-77
5	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		5/15/2013	1,252	1,331				0	-79
6	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		6/15/2013	1,382	1,469				0	-87
7	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		7/15/2013	1,175	1,249				0	-74
8	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		9/15/2013	627	666				0	-39
9	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		8/15/2013	918	976				0	-58
10	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		12/15/2013	247	253				0	-6
11	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		1/15/2014	282	289				0	-7
12	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		1/15/2014	196	203				0	-7
13	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		12/15/2013	237	253				0	-16
14	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		1/15/2014	757	809				0	-52
15	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		1/14/2013	18,318	18,255				0	63
16	X	FHLMC J18345 3 0% 3/0	3128PYHW7			3/11/2013		3/13/2013	39,479	39,479				0	0
17	X	FHLMC C09032 3 5% 2/0	31292SA91			3/7/2013		4/15/2013	155	163				0	-8
18	X	FHLMC C09032 3 5% 2/0	31292SA91			3/7/2013		5/15/2013	253	267				0	-14
19	X	FHLMC C09032 3 5% 2/0	31292SA91			3/19/2013		5/15/2013	23	24				0	-1
20	X	FHLMC C09032 3 5% 2/0	31292SA91			3/19/2013		6/11/2013	5,094	5,235				0	-141
21	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		10/15/2013	545	580				0	-35
22	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		11/15/2013	448	476				0	-28
23	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		12/15/2013	435	462				0	-27
24	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		1/15/2014	422	449				0	-27
25	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		9/15/2013	349	358				0	-9
26	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		10/15/2013	362	371				0	-9
27	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		11/15/2013	242	248				0	-6
28	X	FHLMC C09032 3 5% 2/0	31292SA91			3/7/2013		6/11/2013	55,570	56,887				0	-1,317
29	X	FHLMC C09032 3 5% 2/0	31292SA91			3/7/2013		6/15/2013	452	476				0	-24
30	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		2/15/2013	4,479	4,664				0	-185
31	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		5/25/2013	475	527				0	-52
32	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		6/25/2013	432	480				0	-48
33	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		7/25/2013	367	407				0	-40
34	X	UNILEVER PLC ADR	904767704			2/3/2010		5/1/2013	6,850	4,895				0	1,955
35	X	UNILEVER PLC ADR	904767704			5/27/2010		5/1/2013	2,168	1,359				0	809
36	X	US TREAS-CPI INFLAT 2 375%	912810PS1			2/5/2010		9/20/2013	54,790	49,137				0	5,653
37	X	UNITED STATES T-NOTE 1 25	912828QC7			4/19/2011		1/15/2013	10,130	10,034				0	96
38	X	UNITED STATES T-NOTE 1 5	912828QR4			7/26/2011		9/20/2013	5,120	5,000				0	120
39	X	UNITED STATES TREAS 0 75	912828QS2			6/15/2011		1/15/2013	5,038	5,010				0	28
40	X	UNITED STATES TREAS 0 75	912828QS2			6/22/2011		1/15/2013	15,115	15,036				0	79
41	X	UNITED STATES T-NOTE 0 62	912828QU7			8/5/2011		3/7/2013	10,055	10,044				0	11
42	X	UNITED STATES T-NOTE 0 62	912828QU7			8/5/2011		3/11/2013	5,028	5,022				0	6
43	X	UNITED STATES T-NOTE 0 62	912828QU7			8/5/2011		5/8/2013	10,055	10,044				0	11
44	X	UNITED STATES T-NOTE 0 62	912828QU7			8/5/2011		5/15/2013	10,053	10,044				0	9
45	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		1/16/2013	31,363	29,651				0	1,712
46	X	US TREASURY NOTE 2 0%	912828RR3			6/28/2012		1/16/2013	20,640	20,881				0	-241
47	X	U S TREASURY NOTE 0 875	912828RX0			12/27/2012		4/17/2013	20,312	20,266				0	46
48	X	U S TREASURY NOTE 2 0%	912828SF8			5/18/2012		1/16/2013	5,141	5,142				0	-1
49	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		8/25/2013	34	36				0	-2
50	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		9/25/2013	255	269				0	-14
51	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		10/25/2013	34	36				0	-2
52	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		11/25/2013	34	36				0	-2
53	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		12/25/2013	244	257				0	-13
54	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		1/25/2014	33	35				0	-2
55	X	FNMA POOL # AL0219 3 34198	3138EGG57			10/20/2011		2/25/2013	1,798	1,827				0	-29
56	X	FNMA POOL # AL0219 3 34298	3138EGG57			10/20/2011		3/25/2013	499	507				0	-8
57	X	FNMA POOL # AL0219 3 34199	3138EGG57			10/20/2011		4/25/2013	1,716	1,744				0	-28
58	X	FNMA POOL # AL0219 3 34003	3138EGG57			10/20/2011		5/25/2013	1,474	1,498				0	-24
59	X	FNMA POOL # AL0219 3 32701	3138EGG57			10/20/2011		6/25/2013	965	980				0	-15
60	X	FNMA POOL # AL0219 3 328%	3138EGG57			10/20/2011		7/25/2013	419	425				0	-6
61	X	FNMA POOL # AL0219 3 32399	3138EGG57			10/20/2011		8/25/2013	907	922				0	-15
62	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		6/8/2013	4,719	4,718				0	1
63	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		7/8/2013	4,236	4,236				0	0
64	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		10/25/2013	636	674				0	-38
65	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		11/25/2013	319	338				0	-19
66	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		12/25/2013	328	347				0	-19
67	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		1/25/2014	184	195				0	-11
68	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		2/25/2013	1,787	1,894				0	-107

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
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
69	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		3/25/2013	1,111	1,177				0	-66
70	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		4/25/2013	531	563				0	-32
71	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		5/25/2013	1,706	1,808				0	-102
72	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		6/25/2013	420	446				0	-26
73	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		7/25/2013	908	962				0	-54
74	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		8/25/2013	697	739				0	-42
75	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		9/25/2013	550	583				0	-33
76	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		10/25/2013	85	90				0	-5
77	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		11/25/2013	516	547				0	-31
78	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		12/25/2013	673	714				0	-41
79	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		1/25/2014	52	55				0	-3
80	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		2/25/2013	275	289				0	-14
81	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		3/25/2013	488	513				0	-25
82	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		4/25/2013	364	383				0	-19
83	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		5/25/2013	659	694				0	-35
84	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		6/25/2013	1,229	1,294				0	-65
85	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		7/25/2013	726	764				0	-38
86	X	FNMA POOL # AL0219 3 32198	3138EGG57			10/20/2011		9/25/2013	408	414				0	-6
87	X	FNMA POOL # AL0219 3 33503	3138EGG57			10/20/2011		10/25/2013	1,014	1,030				0	-16
88	X	U S TREASURY NOTE 1 75%	912828VB3			6/19/2013		9/11/2013	13,506	14,388				0	-882
89	X	US TREASURY N/B 1% 5/31/18	912828VE7			6/19/2013		7/11/2013	14,712	14,852				140	0
90	X	UNITED STATES TREAS 0 5	912828VG2			6/18/2013		9/20/2013	4,987	5,003				0	-15
91	X	UNITED STATES TREAS 0 5	912828VG2			7/10/2013		9/20/2013	4,987	4,973				0	14
92	X	UNITED STATES TREAS 0 62	912828VL1			7/25/2013		9/20/2013	9,997	9,997				0	0
93	X	US TREASURY N/B 0 625% 8/1	912828VR8			8/19/2013		9/20/2013	4,994	4,983				0	11
94	X	US TREASURY N/B 0 625% 8/1	912828VR8			8/22/2013		9/20/2013	9,989	9,944				0	45
95	X	VERIZON COMMUNICATIONS	92343VAL8			2/11/2010		9/10/2013	16,315	15,682				0	633
96	X	VERIZON COMMUNICATIONS	92343VAL8			2/11/2010		9/12/2013	11,120	10,455				0	665
97	X	VISA INC-CLASS A SHRS	92826C839			3/28/2013		9/24/2013	9,565	8,307				0	1,258
98	X	VMWARE INC-CLASS A	928563402			9/9/2011		1/30/2013	10,742	12,084				0	-1,342
99	X	VMWARE INC-CLASS A	928563402			9/9/2011		1/30/2013	17,280	19,511				0	-2,231
100	X	VMWARE INC-CLASS A	928563402			10/11/2011		1/30/2013	13,233	15,340				0	-2,107
101	X	VMWARE INC-CLASS A	928563402			10/18/2011		1/30/2013	4,670	5,797				0	-1,127
102	X	WAL MART STORES INC	931142103			4/15/2013		9/6/2013	28,370	30,761				2,391	0
103	X	WAL MART STORES INC	931142103			2/27/2013		9/6/2013	50,193	49,273				0	920
104	X	WAL MART STORES INC	931142103			2/26/2013		9/9/2013	18,302	17,795				0	507
105	X	WAL MART STORES INC	931142103			2/27/2013		9/9/2013	21,962	21,423				0	539
106	X	WELLS FARGO & COMPANY	949746101			3/3/2011		3/27/2013	5,543	4,858				0	685
107	X	WELLS FARGO & COMPANY	949746101			8/10/2010		3/27/2013	23,279	17,614				0	5,665
108	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		1/15/2013	1,400	1,400				0	0
109	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		2/15/2013	1,485	1,485				0	0
110	X	U S TREASURY NOTE 1 375	912828SH4			2/29/2012		4/5/2013	41,208	39,922				0	1,286
111	X	U S TREASURY NOTE 1 375	912828SH4			2/29/2012		4/10/2013	30,753	29,941				0	812
112	X	U S TREASURY NOTE 1 25%	912828ST8			5/18/2012		4/5/2013	86,789	85,498				0	1,291
113	X	U S TREASURY NOTE 1 25%	912828ST8			9/21/2012		4/5/2013	10,211	10,117				0	94
114	X	U S TREASURY NOTE 1 75%	912828SV3			1/15/2013		1/16/2013	10,032	10,011				0	21
115	X	U S TREASURY NOTE 0 625%	912828TS9			10/12/2012		4/10/2013	9,995	9,986				0	9
116	X	U S TREASURY NOTE 0 625%	912828TS9			10/12/2012		4/17/2013	5,006	4,993				0	13
117	X	U S TREASURY NOTE 0 25%	912828TU4			12/10/2012		11/14/2013	20,022	20,005				0	17
118	X	U S TREASURY NOTE 1 25%	912828TV2			12/10/2012		3/27/2013	35,313	35,551				0	-238
119	X	U S TREASURY NOTE 1 25%	912828TV2			12/10/2012		4/5/2013	30,490	30,472				0	18
120	X	U S TREASURY NOTE 1 25%	912828TV2			12/12/2012		4/5/2013	5,082	5,066				0	16
121	X	U S ETREASURY NOTE 0 625	912828UZ1			6/4/2013		6/6/2013	4,906	4,904				0	2
122	X	U S TREASURY NOTE 1 75%	912828VB3			6/18/2013		9/11/2013	13,506	14,429				0	-923
123	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/12/2010		3/8/2013	1,625	2,206				0	-581
124	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		3/8/2013	2,525	3,400				0	-875
125	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		3/11/2013	2,137	2,862				0	-725
126	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		3/12/2013	1,155	1,545				0	-390
127	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		3/12/2013	13	17				0	-4
128	X	COMMIT TO PUR FNMA SF	01F030421			1/14/2013		2/12/2013	36,766	36,903				0	-137
129	X	COMMIT TO PUR FNMA SF	01F030439			2/12/2013		3/11/2013	36,717	36,717				0	0
130	X	COMMIT TO PUR FNMA SF MT	01F032625			1/10/2013		2/7/2013	52,859	52,990				0	-131
131	X	COMMIT TO PUR FNMA SF	01F032633			2/7/2013		3/7/2013	36,898	36,914				0	-16
132	X	COMMIT TO PUR FNMA SF	01F032674			6/11/2013		7/8/2013	34,956	35,973				0	-1,017
133	X	ALLYA 2010-3 A4 1 55% 8/	02005MAE2			8/12/2010		4/3/2013	30,216	29,989				0	227
134	X	AMAZON.COM INC	023135106			5/2/2011		4/17/2013	33,908	25,530				0	8,378
135	X	AMAZON COM INC	023135106			5/2/2011		9/24/2013	631	402				0	229
136	X	AMERICAN INTL GROUP 4 25	026874CA3			9/8/2011		1/10/2013	10,550	9,945				0	605

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
137	X	AMERICAN INTL GROUP 4 25	026874CA3			10/18/2011		1/10/2013	10,550	9,769				0	781
138	X	AMERICAN INTL GROUP 4 25	026874CA3			1/18/2012		1/10/2013	10,550	9,940				0	610
139	X	COMMITMENT TO PURCHASE	02R022423			1/14/2013		2/12/2013	36,214	36,422				0	-208
140	X	COMMIT TO PUR FHLMC SF	02R022456			4/11/2013		5/14/2013	36,318	36,334				0	-16
141	X	COMMIT TO PUR FHLMC GO	02R022464			5/14/2013		6/12/2013	45,900	46,607				0	-707
142	X	COMMIT TO PUR FHLMC SF	02R022472			6/12/2013		7/15/2013	44,888	45,809				0	-921
143	X	COMMIT TO PUR FHLMC GOL	02R030426			1/14/2013		2/11/2013	36,662	36,772				0	-110
144	X	COMMIT TO PURCHASE FHLM	02R030434			2/11/2013		3/11/2013	36,597	36,608				0	-11
145	X	COMMIT TO PUR FHLMC GO	02R030442			3/13/2013		4/10/2013	42,038	41,750				0	288
146	X	COMMIT TO PUR FHLMC G	02R030459			4/10/2013		4/29/2013	36,925	36,706				0	219
147	X	COMMIT TO PUR FHLMC SF	02R030467			4/29/2013		6/12/2013	36,348	36,848				0	-500
148	X	COMMIT TO PUR FHLMC GOL	02R030475			6/12/2013		6/26/2013	40,950	41,450				0	-500
149	X	COMMIT TO PUR FHLMC SF	02R030483			6/26/2013		8/1/2013	41,012	40,850				0	162
150	X	COMMITMENT TO PURCHASE	02R032620			1/10/2013		2/7/2013	36,898	36,996				0	-98
151	X	COMMIT TO PUR FHLMC GO	02R032638			2/7/2013		3/7/2013	57,776	57,855				0	-79
152	X	COMMIT TO PUR FHLMC GO	02R032679			6/11/2013		7/8/2013	59,756	61,500				0	-1,744
153	X	AMERICAN TOWER CORP	03027X100			7/6/2012		9/24/2013	7,692	7,443				0	249
154	X	AMERICAN TOWER CORP	03027X100			7/9/2012		9/24/2013	8,937	8,710				0	227
155	X	AMERICAN TOWER CORP	03027X100			7/10/2012		9/24/2013	9,010	8,755				0	255
156	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		4/8/2013	1,811	1,811				0	0
157	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		5/8/2013	4,702	4,701				0	1
158	X	FHLMC GOLD G05477 4.5%	3128M7M29			4/18/2012		12/15/2013	746	807				0	-61
159	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		1/15/2014	280	303				0	-23
160	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		2/15/2013	1,207	1,188				0	19
161	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		3/15/2013	1,177	1,159				0	18
162	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		4/15/2013	618	608				0	10
163	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		5/15/2013	1,417	1,396				0	21
164	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		6/15/2013	1,216	1,198				0	18
165	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		8/25/2013	823	864				0	-41
166	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		9/25/2013	622	653				0	-31
167	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		10/25/2013	474	498				0	-24
168	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		11/18/2013	30,639	31,059				0	-420
169	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		11/25/2013	320	336				0	-16
170	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		12/25/2013	616	647				0	-31
171	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		8/25/2013	402	420				0	-18
172	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		9/25/2013	20	20				0	0
173	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		8/8/2013	4,444	4,443				0	1
174	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		9/8/2013	4,272	4,271				0	1
175	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		3/27/2013	5,838	4,786				0	1,052
176	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		3/27/2013	6,713	5,530				0	1,183
177	X	AMERIPRISE FINANCIAL INC	03076C106			2/3/2010		3/27/2013	2,919	1,598				0	1,321
178	X	APACHE CORP	037411105			2/3/2010		2/14/2013	34,080	44,088				0	-10,008
179	X	APACHE CORP	037411105			2/3/2010		2/15/2013	32,884	44,296				0	-11,412
180	X	APPLE INC	037833100			4/23/2010		1/31/2013	12,317	7,307				0	5,010
181	X	APPLE INC	037833100			11/29/2008		1/31/2013	25,547	5,149				0	20,398
182	X	APPLE INC	037833100			11/29/2008		3/5/2013	67,332	14,437				0	52,895
183	X	AUTOLIV INC	052800109			1/23/2012		2/22/2013	5,167	4,985				0	182
184	X	AUTOLIV INC	052800109			1/23/2012		2/25/2013	4,572	4,474				0	98
185	X	AUTOLIV INC	052800109			1/24/2012		2/25/2013	2,416	2,351				0	65
186	X	AUTOLIV INC	052800109			1/24/2012		2/25/2013	1,763	1,708				0	55
187	X	AUTOLIV INC	052800109			1/20/2012		2/25/2013	392	376				0	16
188	X	AUTOLIV INC	052800109			1/20/2012		2/26/2013	4,242	4,133				0	109
189	X	AUTOLIV INC	052800109			1/24/2012		2/26/2013	2,314	2,253				0	61
190	X	AUTOLIV INC	052800109			2/3/2010		2/26/2013	7,391	5,421				0	1,970
191	X	AUTOLIV INC	052800109			2/3/2010		2/27/2013	22,306	16,263				0	6,043
192	X	BANK OF AMERICA CORP	060505104			2/26/2010		9/24/2013	2,255	2,766				0	-511
193	X	BANK OF AMERICA CORP	060505104			2/3/2010		9/24/2013	11,696	12,945				0	-1,249
194	X	BEAM INC	073730103			12/7/2012		9/24/2013	5,148	4,698				0	450
195	X	BEAM INC	073730103			12/10/2012		9/24/2013	2,085	1,905				0	180
196	X	BEAM INC	073730103			12/10/2012		9/24/2013	9,774	8,968				0	806
197	X	BEAM INC	073730103			12/11/2012		9/24/2013	4,692	4,456				0	236
198	X	BEAM INC	073730103			2/22/2013		9/24/2013	13,684	12,976				0	708
199	X	BEAM INC	073730103			2/25/2013		9/24/2013	18,245	17,220				0	1,025
200	X	BEAM INC	073730103			12/7/2012		9/24/2013	6,321	5,763				0	558
201	X	BEST BUY INC	086516101			3/18/2013		9/24/2013	19,275	11,075				0	8,200
202	X	C B R E GROUP INC	12504L109			12/10/2012		4/17/2013	6,412	5,210				0	1,202
203	X	C B R E GROUP INC	12504L109			12/11/2012		4/17/2013	5,181	4,305				0	876
204	X	C B R E GROUP INC	12504L109			12/7/2012		4/17/2013	4,495	3,610				0	885

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
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
205	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		3/15/2013	1,307	1,307				0	0
206	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		4/3/2013	10,932	10,904				0	28
207	X	ACCENTURE PLC-CL A	G1151C101			4/17/2013		9/24/2013	45,934	46,900				0	-966
208	X	COVIDIEN PLC	G2554F113			1/4/2011		4/29/2013	16,342	12,372				0	3,970
209	X	COVIDIEN PLC	G2554F113			1/3/2011		4/29/2013	12,571	9,442				0	3,129
210	X	COVIDIEN PLC	G2554F113			1/3/2011		5/1/2013	8,584	6,373				0	2,211
211	X	COVIDIEN PLC	G2554F113			1/3/2011		5/2/2013	8,974	6,608				0	2,366
212	X	COVIDIEN PLC	G2554F113			1/3/2011		5/2/2013	33,013	24,312				0	8,701
213	X	EATON CORP PLC	G29183103			11/30/2012		4/18/2013	17,215	15,933				0	1,282
214	X	EATON CORP PLC	G29183103			11/30/2012		4/19/2013	24,215	22,224				0	1,991
215	X	ENSCO PLC-CL A	G3157S106			3/24/2011		4/15/2013	30,437	32,264				0	-1,827
216	X	ENSCO PLC-CL A	G3157S106			3/23/2011		4/17/2013	8,320	9,107				0	-787
217	X	ENSCO PLC-CL A	G3157S106			3/24/2011		4/17/2013	29,121	32,264				0	-3,143
218	X	LYONDELLBASELL INDU -CL A	N53745100			4/27/2012		4/15/2013	23,424	19,335				0	4,089
219	X	LYONDELLBASELL INDU -CL A	N53745100			4/27/2012		4/15/2013	5,019	4,143				0	876
220	X	LYONDELLBASELL INDU -CL A	N53745100			4/2/2012		4/15/2013	558	441				0	117
221	X	LYONDELLBASELL INDU -CL A	N53745100			4/2/2012		4/16/2013	11,906	9,270				0	2,636
222	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		10/8/2013	3,571	3,570				0	1
223	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		11/8/2013	3,831	3,830				0	1
224	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		12/8/2013	3,485	3,485				0	0
225	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		3/27/2013	2,773	2,269				0	504
226	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		10/25/2013	19	20				0	-1
227	X	FNMA POOL# AQ2148 4 0%	3138MHL68			9/24/2013		10/25/2013	6	7				0	-1
228	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		11/25/2013	445	465				0	-20
229	X	FNMA POOL# AQ2148 4 0%	3138MHL68			9/24/2013		11/25/2013	148	155				0	-7
230	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		12/25/2013	19	20				0	-1
231	X	FNMA POOL# AQ2148 4 0%	3138MHL68			9/24/2013		12/25/2013	6	7				0	-1
232	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		1/25/2014	525	548				0	-23
233	X	FNMA POOL# AQ2148 4 0%	3138MHL68			9/24/2013		1/25/2014	175	183				0	-8
234	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		4/25/2013	680	718				0	-38
235	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		5/25/2013	726	766				0	-40
236	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		6/25/2013	235	248				0	-13
237	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		7/25/2013	68	71				0	-3
238	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		8/25/2013	1,069	1,129				0	-60
239	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		9/25/2013	702	741				0	-39
240	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		10/25/2013	65	68				0	-3
241	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		11/25/2013	68	72				0	-4
242	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		12/25/2013	63	67				0	-4
243	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		1/25/2014	69	73				0	-4
244	X	C B R E GROUP INC	12504L109			12/6/2012		4/19/2013	4,844	3,866				0	978
245	X	C B R E GROUP INC	12504L109			1/23/2012		4/19/2013	1,411	1,081				0	330
246	X	C B R E GROUP INC	12504L109			1/20/2012		9/24/2013	6,537	4,964				0	1,573
247	X	C B R E GROUP INC	12504L109			1/23/2012		9/24/2013	4,669	3,571				0	1,098
248	X	C B R E GROUP INC	12504L109			1/23/2012		9/24/2013	10,505	8,107				0	2,398
249	X	C B R E GROUP INC	12504L109			1/24/2012		9/24/2013	957	728				0	229
250	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2013	368	395				0	-27
251	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2013	341	366				0	-25
252	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2013	378	406				0	-28
253	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2013	328	353				0	-25
254	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2013	325	349				0	-24
255	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2013	296	318				0	-22
256	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2013	275	295				0	-20
257	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2014	252	271				0	-19
258	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		2/25/2013	786	826				0	-40
259	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		3/25/2013	59	62				0	-3
260	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		4/25/2013	803	844				0	-41
261	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		5/25/2013	578	607				0	-29
262	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		6/11/2013	32,760	33,405				0	-645
263	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		6/25/2013	1,004	1,056				0	-52
264	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		11/25/2013	954	1,048				0	-94
265	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		12/25/2013	804	884				0	-80
266	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		1/25/2014	708	778				0	-70
267	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		4/25/2013	830	872				0	-42
268	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		5/25/2013	252	265				0	-13
269	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		6/25/2013	940	988				0	-48
270	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		7/25/2013	852	895				0	-43
271	X	C B R E GROUP INC	12504L109			1/30/2012		4/18/2013	707	563				0	144
272	X	C B R E GROUP INC	12504L109			12/7/2012		4/18/2013	1,225	977				0	248

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
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	C B R E GROUP INC	12504L109			12/7/2012		4/18/2013	1,837	1,482				0	355
274	X	C B R E GROUP INC	12504L109			12/6/2012		4/18/2013	2,214	1,764				0	450
275	X	C B R E GROUP INC	12504L109			12/5/2012		4/19/2013	7,289	5,804				0	1,485
276	X	FNMA POOL # AL0219 3 33599	3138EGG57			10/20/2011		11/25/2013	1,127	1,145				0	-18
277	X	FNMA POOL # AL0219 3 336%	3138EGG57			10/20/2011		12/25/2013	714	726				0	-12
278	X	FNMA POOL # AL0219 3 341%	3138EGG57			10/20/2011		1/25/2014	34	35				0	-1
279	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		2/25/2013	450	484				0	-34
280	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		3/25/2013	480	516				0	-36
281	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		4/25/2013	401	431				0	-30
282	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		5/25/2013	548	589				0	-41
283	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		4/25/2013	2,494	2,664				0	-170
284	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		5/25/2013	1,939	2,071				0	-132
285	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		6/25/2013	4,162	4,446				0	-284
286	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		7/25/2013	4,702	5,024				0	-322
287	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		8/25/2013	2,795	2,986				0	-191
288	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		9/25/2013	1,984	2,120				0	-136
289	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		10/25/2013	783	837				0	-54
290	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		11/25/2013	1,206	1,288				0	-82
291	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		12/25/2013	1,679	1,793				0	-114
292	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		1/25/2014	1,782	1,903				0	-121
293	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		2/25/2013	98	105				0	-7
294	X	FNMA POOL #-AA7694 4 5%	31416RRQ8			5/11/2012		3/25/2013	98	106				0	-8
295	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		4/25/2013	132	142				0	-10
296	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		5/25/2013	143	154				0	-11
297	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		6/25/2013	119	128				0	-9
298	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		7/25/2013	112	120				0	-8
299	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		8/25/2013	100	108				0	-8
300	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		9/25/2013	47	50				0	-3
301	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		10/25/2013	34	36				0	-2
302	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		11/25/2013	68	73				0	-5
303	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		12/25/2013	103	111				0	-8
304	X	FNMA POOL # AA7694 4 5%	31416RRQ8			5/11/2012		1/25/2014	21	23				0	-2
305	X	FNMA POOL # AB5471 3 5%	31417CCH6			6/6/2012		1/10/2013	79,053	78,041				0	1,012
306	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		3/15/2013	2,371	2,468				0	-97
307	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		4/15/2013	1,425	1,484				0	-59
308	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		5/15/2013	227	236				0	-9
309	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		6/15/2013	2,551	2,656				0	-105
310	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		7/15/2013	160	167				0	-7
311	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		8/15/2013	1,616	1,683				0	-67
312	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		9/15/2013	150	156				0	-6
313	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		10/15/2013	5,523	5,750				0	-227
314	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		11/15/2013	168	175				0	-7
315	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		12/15/2013	2,458	2,559				0	-101
316	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		1/15/2014	168	175				0	-7
317	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		2/15/2013	860	877				0	-17
318	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2013	932	949				0	-17
319	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2013	1,004	1,023				0	-19
320	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2013	780	795				0	-15
321	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2013	561	572				0	-11
322	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2013	1,158	1,180				0	-22
323	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		8/15/2013	715	729				0	-14
324	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		9/15/2013	586	597				0	-11
325	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		10/15/2013	607	618				0	-11
326	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		11/15/2013	661	673				0	-12
327	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		12/15/2013	686	699				0	-13
328	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		1/15/2014	335	342				0	-7
329	X	FHLMC GOLD E09025 2 5%	31294UA29			2/12/2013		3/15/2013	192	198				0	-6
330	X	FHLMC GOLD E09025 2 5%	31294UA29			2/12/2013		4/11/2013	35,987	35,822				0	165
331	X	FHLMC GOLD E09025 2 5%	31294UA29			2/12/2013		4/15/2013	219	226				0	-7
332	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		8/15/2013	498	497				0	1
333	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		9/15/2013	85	85				0	0
334	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		10/15/2013	88	88				0	0
335	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		11/15/2013	88	88				0	0
336	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		12/15/2013	88	88				0	0
337	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		1/15/2014	89	89				0	0
338	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		8/15/2013	17	17				0	0
339	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		9/15/2013	108	108				0	0
340	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		10/15/2013	16	16				0	0

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
341	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		11/15/2013	16	16				0	0
342	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		12/15/2013	17	17				0	0
343	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		1/15/2014	17	17				0	0
344	X	FED HOME LN MTG DISC NOT	313397EK3			3/18/2013		4/16/2013	41,997	41,997				0	0
345	X	FED NATL MTG ASSN 2 63%	3135G0PX5			9/24/2012		6/4/2013	19,404	20,000				0	-596
346	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		2/25/2013	355	391				0	-36
347	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		2/25/2013	51	55				0	-4
348	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		3/25/2013	224	246				0	-22
349	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		3/25/2013	32	35				0	-3
350	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2013	1,027	1,095				0	-68
351	X	FORD MOTOR CO	345370860			11/22/2010		1/31/2013	2,726	3,487				0	-761
352	X	FORD MOTOR CO	345370860			11/22/2010		1/31/2013	10,073	12,931				0	-2,858
353	X	FORD MOTOR CO	345370860			11/22/2010		1/31/2013	4,428	5,694				0	-1,266
354	X	FORD MOTOR CO	345370860			11/22/2010		1/31/2013	3,264	4,218				0	-954
355	X	FORD MOTOR CO	345370860			11/22/2010		1/31/2013	16,882	21,750				0	-4,868
356	X	FORD MOTOR CO	345370860			1/6/2011		1/31/2013	5,043	7,182				0	-2,139
357	X	FORD MOTOR CO	345370860			1/6/2011		1/31/2013	5,235	7,422				0	-2,187
358	X	FORD MOTOR CO	345370860			1/6/2011		1/31/2013	5,337	7,600				0	-2,263
359	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		8/15/2013	206	205				0	1
360	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		9/15/2013	214	214				0	0
361	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		10/15/2013	475	474				0	1
362	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		11/15/2013	325	324				0	1
363	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		12/11/2013	43,378	43,463				0	-85
364	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		12/15/2013	250	249				0	1
365	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		2/15/2013	860	920				0	-60
366	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		3/15/2013	915	979				0	-64
367	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		4/15/2013	1,061	1,136				0	-75
368	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		5/15/2013	1,177	1,260				0	-83
369	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		6/15/2013	1,008	1,079				0	-71
370	X	FNMA POOL # AB5994 3 0%	31417CUU7			8/6/2012		1/14/2013	70,698	70,999				0	-301
371	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		2/25/2013	151	159				0	-8
372	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		3/25/2013	180	190				0	-10
373	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		4/25/2013	172	181				0	-9
374	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		5/25/2013	171	180				0	-9
375	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		6/25/2013	235	248				0	-13
376	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		6/25/2013	118	124				0	-6
377	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		7/25/2013	228	240				0	-12
378	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		7/25/2013	114	120				0	-6
379	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		8/25/2013	166	175				0	-9
380	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		8/25/2013	83	88				0	-5
381	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		8/25/2013	125	124				0	1
382	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		1/15/2013	7,774	8,166				0	-392
383	X	H C A HOLDINGS INC	40412C101			4/29/2013		9/24/2013	30,480	29,680				0	800
384	X	H C A HOLDINGS INC	40412C101			5/1/2013		9/24/2013	3,048	2,896				0	152
385	X	H C A HOLDINGS INC	40412C101			5/2/2013		9/24/2013	14,071	13,633				0	438
386	X	INTERNATIONAL BUSINESS M	459200101			2/3/2010		1/17/2013	77,653	50,233				0	27,420
387	X	INTUIT	461202103			10/12/2011		9/24/2013	1,983	1,563				0	420
388	X	LILLY ELI & CO	532457108			1/31/2013		9/24/2013	25,920	26,475				0	-555
389	X	LILLY ELI & CO	532457108			12/21/2012		9/24/2013	40,732	38,176				0	2,556
390	X	LILLY ELI & CO	532457108			12/21/2012		10/16/2013	30,750	31,009				0	-259
391	X	LILLY ELI & CO	532457108			12/21/2012		10/16/2013	10,250	10,412				0	-162
392	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		9/25/2013	143	151				0	-8
393	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		9/25/2013	72	76				0	-4
394	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		9/25/2013	108	107				0	1
395	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		10/25/2013	108	113				0	-5
396	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		10/25/2013	54	57				0	-3
397	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		10/25/2013	81	80				0	1
398	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		11/25/2013	115	121				0	-6
399	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		11/25/2013	57	60				0	-3
400	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		11/25/2013	86	86				0	0
401	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		12/25/2013	123	130				0	-7
402	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		12/25/2013	62	65				0	-3
403	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		12/25/2013	92	92				0	0
404	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		1/25/2014	117	124				0	-7
405	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		1/25/2014	59	62				0	-3
408	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		1/25/2014	88	88				0	0
407	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		2/25/2013	1,777	1,896				0	-119
408	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		3/25/2013	1,325	1,414				0	-89

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
409	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		4/25/2013	1,418	1,512				0	-94
410	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		5/25/2013	1,533	1,636				0	-103
411	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2013	1,528	1,630				0	-102
412	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2013	1,412	1,506				0	-94
413	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2013	1,561	1,666				0	-105
414	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/23/2013	24,692	24,099				0	593
415	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2013	1,395	1,489				0	-94
416	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		7/15/2013	507	542				0	-35
417	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		8/15/2013	746	799				0	-53
418	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		9/15/2013	307	329				0	-22
419	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		10/15/2013	366	392				0	-26
420	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		11/15/2013	249	267				0	-18
421	X	LOS ANGELES CALIF CMN 6 7	54438CPA4			10/17/2011		10/2/2013	12,388	12,612				0	-224
422	X	LOS ANGELES CALIF CMN 6 7	54438CPA4			10/17/2011		10/2/2013	6,194	6,307				0	-113
423	X	LOS ANGELES CALIF CMN 6 7	54438CPA4			10/19/2011		10/8/2013	12,465	12,434				0	31
424	X	MOODYS CORP	615369105			12/5/2012		7/12/2013	7,320	5,937				0	1,383
425	X	MOODYS CORP	615369105			12/5/2012		7/15/2013	23,324	19,000				0	4,324
426	X	MOODYS CORP	615369105			12/4/2012		7/15/2013	364	294				0	70
427	X	MOODYS CORP	615369105			4/3/2012		7/16/2013	7,833	5,572				0	2,261
428	X	MOODYS CORP	615369105			12/4/2012		7/16/2013	3,013	2,454				0	559
429	X	MOODYS CORP	615369105			4/2/2012		7/16/2013	3,013	2,110				0	903
430	X	MOODYS CORP	615369105			3/30/2012		7/17/2013	12,182	8,420				0	3,762
431	X	MOODYS CORP	615369105			4/2/2012		7/17/2013	14,619	10,127				0	4,492
432	X	MOODYS CORP	615369105			4/27/2012		7/17/2013	7,309	4,991				0	2,318
433	X	MORGAN STANLEY GLOB 4	61748AAE6			2/10/2010		1/11/2013	36,269	35,524				0	745
434	X	NATIONAL OILWELL VARCO I	637071101			12/9/2011		2/14/2013	12,686	13,061				0	-375
435	X	NATIONAL OILWELL VARCO I	637071101			12/8/2011		2/14/2013	16,210	16,365				0	-155
436	X	NATIONAL OILWELL VARCO I	637071101			12/8/2011		9/24/2013	18,923	17,077				0	1,846
437	X	NATIONAL OILWELL VARCO I	637071101			11/2/2011		9/24/2013	3,942	3,449				0	493
438	X	NEW JERSEY ST TPK AU 7 10	646139X83			12/8/2010		6/27/2013	32,117	25,000				0	7,117
439	X	NEWS CORP - CLASS B	65249B208			11/29/2008		9/24/2013	7,789	1,647				0	6,142
440	X	NEWS CORP - CLASS B	65249B208			2/3/2010		9/24/2013	9,347	3,979				0	5,368
441	X	NIKE INC CLASS B	654106103			2/25/2013		9/24/2013	4,168	3,280				0	888
442	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		4/25/2013	213	235				0	-22
443	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		4/25/2013	30	33				0	-3
444	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		5/25/2013	186	204				0	-18
445	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		5/25/2013	27	29				0	-2
446	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		8/25/2013	342	379				0	-37
447	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		9/23/2013	12,507	12,486				0	21
448	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		9/25/2013	294	327				0	-33
449	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		10/25/2013	189	210				0	-21
450	X	FNMA POOL # 889668 6 0%	31410KMR2			5/15/2013		7/25/2013	365	400				0	-35
451	X	FNMA POOL # 889668 6 0%	31410KMR2			5/15/2013		8/25/2013	362	396				0	-34
452	X	FNMA POOL # 889668 6 0%	31410KMR2			5/15/2013		9/23/2013	6,645	6,658				0	-13
453	X	FNMA POOL # 889668 6 0%	31410KMR2			5/15/2013		9/25/2013	501	548				0	-47
454	X	FNMA POOL # 889668 6 0%	31410KMR2			5/15/2013		10/25/2013	347	380				0	-33
455	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		2/25/2013	3,029	3,235				0	-206
456	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		3/25/2013	2,566	2,741				0	-175
457	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		12/15/2013	302	323				0	-21
458	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/15/2013		1/15/2014	250	268				0	-18
459	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		2/15/2013	91	96				0	-5
460	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		3/15/2013	93	97				0	-4
461	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		4/15/2013	95	100				0	-5
462	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		5/15/2013	362	380				0	-18
463	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		6/15/2013	104	109				0	-5
464	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		7/15/2013	92	97				0	-5
465	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		8/15/2013	92	96				0	-4
466	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		9/15/2013	356	374				0	-18
467	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		10/15/2013	357	375				0	-18
468	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		11/15/2013	94	99				0	-5
469	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		12/15/2013	371	390				0	-19
470	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		1/15/2014	367	385				0	-18
471	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		6/25/2013	412	453				0	-41
472	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		6/25/2013	59	64				0	-5
473	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		7/25/2013	361	397				0	-36
474	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		7/25/2013	52	56				0	-4
475	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		8/25/2013	324	356				0	-32
476	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		8/25/2013	46	50				0	-4

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
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
477	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		9/25/2013	239	263				0	-24
478	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		9/25/2013	34	37				0	-3
479	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		10/25/2013	212	233				0	-21
480	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		10/25/2013	30	33				0	-3
481	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		11/25/2013	122	135				0	-13
482	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		11/25/2013	17	19				0	-2
483	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		12/25/2013	100	110				0	-10
484	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		12/25/2013	14	16				0	-2
485	X	FNMA POOL # 255364 6 0%	31371LTV1			12/29/2010		1/25/2014	111	122				0	-11
486	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		1/25/2014	16	17				0	-1
487	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		2/25/2013	15	16				0	-1
488	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		3/25/2013	15	16				0	-1
489	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		4/25/2013	14	15				0	-1
490	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		5/25/2013	16	17				0	-1
491	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		6/25/2013	14	15				0	-1
492	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		7/25/2013	11	12				0	-1
493	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		8/25/2013	14	15				0	-1
494	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		9/25/2013	13	15				0	-2
495	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		10/25/2013	10	11				0	-1
496	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		11/25/2013	8	9				0	-1
497	X	FNMA POOL # 555528 6 0%	31385XD95			10/7/2013		11/25/2013	56	61				0	-5
498	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		12/25/2013	8	8				0	0
499	X	FNMA POOL # 555528 6 0%	31385XD95			10/7/2013		12/25/2013	53	58				0	-5
500	X	FNMA POOL # 555528 6 0%	31385XD95			2/18/2011		1/25/2014	7	8				0	-1
501	X	FNMA POOL # 555528 6 0%	31385XD95			10/7/2013		1/25/2014	50	55				0	-5
502	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		2/25/2013	1,605	1,582				0	23
503	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		3/25/2013	1,014	1,000				0	14
504	X	ORACLE CORP	68389X105			9/24/2013		11/4/2013	1,007	1,016				0	-9
505	X	ORACLE CORP	68389X105			2/3/2010		11/4/2013	49,687	35,120				0	14,567
506	X	P V H CORP	693656100			11/2/2011		2/22/2013	2,134	1,360				0	774
507	X	P V H CORP	693656100			11/2/2011		2/22/2013	14,466	9,146				0	5,320
508	X	P V H CORP	693656100			11/3/2011		2/22/2013	6,047	3,778				0	2,269
509	X	P V H CORP	693656100			11/3/2011		2/22/2013	11,027	6,852				0	4,175
510	X	PEPSICO INC	713448108			4/22/2013		9/24/2013	20,651	21,147				0	-496
511	X	PEPSICO INC	713448108			4/23/2013		9/24/2013	41,788	43,307				0	-1,519
512	X	PEPSICO INC	713448108			4/19/2013		9/24/2013	4,778	4,876				0	-98
513	X	T ROWE PRICE GROUP INC	74144T108			1/20/2012		3/27/2013	18,523	15,016				0	3,507
514	X	QUALCOMM INC	747525103			8/11/2010		3/15/2013	6,513	3,923				0	2,590
515	X	QUALCOMM INC	747525103			8/11/2010		3/15/2013	8,467	5,103				0	3,364
516	X	QUALCOMM INC	747525103			8/11/2010		3/15/2013	8,467	5,101				0	3,366
517	X	QUALCOMM INC	747525103			11/29/2008		3/15/2013	5,862	2,904				0	2,958
518	X	QUALCOMM INC	747525103			9/24/2013		11/4/2013	2,798	2,741				0	57
519	X	QUALCOMM INC	747525103			11/29/2008		11/4/2013	46,160	21,295				0	24,865
520	X	QUALCOMM INC	747525103			11/29/2008		12/17/2013	10,857	4,840				0	6,017
521	X	RALCORP HLDGS INC NEW	751028101			3/27/2012		1/29/2013	10,800	8,820				0	1,980
522	X	RALCORP HLDGS INC NEW	751028101			3/28/2012		1/29/2013	8,100	6,624				0	1,476
523	X	RALCORP HLDGS INC NEW	751028101			3/29/2012		1/29/2013	6,300	5,153				0	1,147
524	X	RALCORP HLDGS INC NEW	751028101			3/30/2012		1/29/2013	8,100	6,658				0	1,442
525	X	RALCORP HLDGS INC NEW	751028101			4/2/2012		1/29/2013	7,200	5,904				0	1,296
526	X	ROBERT HALF INTL INC	770323103			12/5/2011		4/17/2013	6,545	5,171				0	1,374
527	X	ROBERT HALF INTL INC	770323103			12/2/2011		4/17/2013	3,007	2,304				0	703
528	X	ROBERT HALF INTL INC	770323103			12/2/2011		4/18/2013	4,209	3,253				0	956
529	X	SANOFI	80105N105			7/25/2012		2/26/2013	17,137	13,915				0	3,222
530	X	SANOFI	80105N105			7/23/2012		2/27/2013	28,424	22,926				0	5,498
531	X	SANOFI	80105N105			7/25/2012		2/27/2013	3,988	3,225				0	763
532	X	SANOFI	80105N105			7/25/2012		2/27/2013	37,095	30,087				0	7,008
533	X	SANOFI	80105N105			7/24/2012		2/27/2013	510	407				0	103
534	X	SANOFI	80105N105			7/24/2012		8/28/2013	37,051	27,933				0	9,118
535	X	SANOFI	80105N105			7/24/2012		8/28/2013	13,986	10,523				0	3,463
536	X	SCHLUMBERGER LTD	806857108			2/14/2013		9/24/2013	27,092	25,321				0	1,771
537	X	SKYWORKS SOLUTIONS INC	83088M102			12/5/2012		3/15/2013	17,600	18,967				0	-1,367
538	X	SKYWORKS SOLUTIONS INC	83088M102			12/5/2012		3/18/2013	18,337	19,904				0	-1,567
539	X	TERADATA CORPORATION	88076W103			3/2/2011		10/15/2013	14,219	15,375				0	-1,156
540	X	TERADATA CORPORATION	88076W103			3/3/2011		10/15/2013	7,022	7,977				0	-955
541	X	TERADATA CORPORATION	88076W103			3/3/2011		10/15/2013	2,019	2,297				0	-278
542	X	TERADATA CORPORATION	88076W103			1/31/2013		10/15/2013	7,900	12,042				0	-4,142
543	X	TERADATA CORPORATION	88076W103			9/24/2013		10/15/2013	439	582				0	-143
544	X	THERMO FISHER SCIENTI 2 2	883556BA9			8/9/2011		1/24/2013	10,323	9,983				0	340

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	103,381	Capital Gains/Losses	5,390,397	4,907,999	482,398
Short Term CG Distributions		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
545	X	A D T CORP	00101J106			12/27/2012		9/24/2013	422	454				0	-32
546	X	ALLIANCE DATA SYS CORP	018581108			2/3/2010		1/17/2013	7,334	2,716				0	4,618
547	X	ALLIANCE DATA SYS CORP	018581108			2/3/2010		1/18/2013	15,072	5,605				0	9,467
548	X	ALLIANCE DATA SYS CORP	018581108			2/3/2010		3/5/2013	5,553	2,022				0	3,531
549	X	ALLIANCE DATA SYS CORP	018581108			2/3/2010		3/6/2013	11,941	4,334				0	7,607
550	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		3/5/2013	2,503	3,456				0	-953
551	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		3/6/2013	5,000	6,895				0	-1,895
552	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		3/7/2013	1,249	1,745				0	-496
553	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		3/7/2013	3,697	5,102				0	-1,405
554	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		3/8/2013	675	921				0	-246
555	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		3/8/2013	1,775	2,423				0	-648
556	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		4/25/2013	490	483				0	7
557	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2013	3,180	3,137				0	43
558	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2013	2,272	2,242				0	30
559	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/2/2013	15,683	14,857				0	826
560	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2013	786	776				0	10
561	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2013	348	344				0	4
562	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2013	444	439				0	5
563	X	C B R E GROUP INC	12504L109			1/24/2012		9/24/2013	7,214	5,522				0	1,692
564	X	CRH AMERICA INC 5 3% 1	12626PAE3			2/17/2010		10/15/2013	30,000	31,922				0	-1,922
565	X	CVS CAREMARK CORP	126650100			4/19/2013		9/24/2013	1,163	1,153				0	10
566	X	CALIFORNIA ST 7 3% 10/	13063A7D0			3/18/2010		6/18/2013	33,057	24,883				0	8,174
567	X	CALIFORNIA ST 7 3% 10/	13063A7D0			3/18/2010		6/19/2013	26,441	19,906				0	6,535
568	X	CARNIVAL CORP	143658300			7/1/2010		2/25/2013	32,651	29,356				0	3,295
569	X	CATHOLIC HEALTH INITI 2 95	14916RAC8			10/25/2012		1/15/2013	10,074	9,973				0	101
570	X	CHUBB CORP	171232101			4/18/2013		9/24/2013	3,313	3,214				0	99
571	X	CHUBB CORP	171232101			4/18/2013		9/24/2013	6,089	5,916				0	173
572	X	CHUBB CORP	171232101			4/19/2013		9/24/2013	13,880	13,609				0	271
573	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		8/25/2013	219	228				0	-9
574	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		9/25/2013	141	147				0	-6
575	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		10/25/2013	154	161				0	-7
576	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		11/25/2013	308	322				0	-14
577	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		12/25/2013	100	105				0	-5
578	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		1/25/2014	175	182				0	-7
579	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		8/25/2013	455	455				0	0
580	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		9/25/2013	57	57				0	0
581	X	FNMA AR8596 3 5% 6/0	3138W6RS7			8/28/2013		9/25/2013	8	8				0	0
582	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		10/25/2013	317	317				0	0
583	X	FNMA AR8596 3 5% 6/0	3138W6RS7			8/28/2013		10/25/2013	45	45				0	0
584	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		11/25/2013	54	54				0	0
585	X	FNMA AR8596 3 5% 6/0	3138W6RS7			8/28/2013		11/25/2013	8	8				0	0
586	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		12/25/2013	56	56				0	0
587	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		7/25/2013	136	142				0	-6
588	X	FNMA AR8596 3 5% 6/0	3138W6RS7			8/28/2013		12/25/2013	8	8				0	0
589	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		1/25/2014	56	56				0	0
590	X	FNMA AR8596 3 5% 6/0	3138W6RS7			8/28/2013		1/25/2014	8	8				0	0
591	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		6/25/2013	157	163				0	-6
592	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		7/25/2013	57	59				0	-2
593	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		8/25/2013	64	66				0	-2
594	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		10/25/2013	43	45				0	-2
595	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			9/24/2013		10/25/2013	14	14				0	0
596	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		11/25/2013	25	26				0	-1
597	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			9/24/2013		11/25/2013	8	8				0	0
598	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		12/25/2013	155	161				0	-6
599	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		9/25/2013	59	61				0	-2
600	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		1/15/2014	348	376				0	-28
601	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		10/25/2013	59	61				0	-2
602	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		1/15/2014	46	50				0	-4
603	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		11/25/2013	60	62				0	-2
604	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/26/2013		1/15/2014	46	51				0	-5
605	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		2/15/2013	211	226				0	-15
606	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		12/25/2013	62	64				0	-2
607	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		1/25/2014	62	64				0	-2
608	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		6/25/2013	50	52				0	-2
609	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		7/25/2013	25	27				0	-2
610	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		8/25/2013	26	27				0	-1
611	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		9/25/2013	85	88				0	-3
612	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		2/15/2013	158	171				0	-13

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
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
613	X	CHUBB CORP	171232101			2/3/2010		9/24/2013	1,791	991				0	800
614	X	COCA-COLA ENTERPRISES IN	19122T109			2/17/2012		4/19/2013	6,828	5,337				0	1,491
615	X	COCA-COLA ENTERPRISES IN	19122T109			2/17/2012		4/22/2013	21,732	17,050				0	4,682
616	X	COCA-COLA ENTERPRISES IN	19122T109			2/16/2012		4/23/2013	19,326	14,950				0	4,376
617	X	COCA-COLA ENTERPRISES IN	19122T109			2/17/2012		4/23/2013	21,100	16,473				0	4,627
618	X	COGNIZANT TECHNOLOGY S	192446102			10/12/2011		9/24/2013	826	723				0	103
619	X	COGNIZANT TECHNOLOGY S	192446102			3/30/2012		9/24/2013	12,394	11,555				0	839
620	X	COGNIZANT TECHNOLOGY S	192446102			1/17/2013		9/24/2013	18,178	17,285				0	893
621	X	COGNIZANT TECHNOLOGY S	192446102			1/18/2013		9/24/2013	9,915	9,516				0	399
622	X	COGNIZANT TECHNOLOGY S	192446102			10/12/2011		9/24/2013	9,089	7,903				0	1,186
623	X	COMCAST CORP 5 9%	20030NAL5			2/10/2010		3/8/2013	28,666	27,333				0	1,333
624	X	CONAGRA FOODS INC	205887102			12/6/2012		9/24/2013	1,846	1,780				0	66
625	X	CONOCOPHILLIPS	20825C104			2/3/2010		3/18/2013	27,000	17,338				0	9,662
626	X	COSTCO WHSL CORP NEW	22160K105			9/9/2013		9/24/2013	41,159	40,375				0	784
627	X	D T E ENERGY COMPANY	233331107			4/15/2013		9/24/2013	24,254	25,424				0	-1,170
628	X	COSTCO WHSL CORP NEW	22160K105			9/6/2013		9/24/2013	79,739	77,854				0	1,885
629	X	D T E ENERGY COMPANY	233331107			4/16/2013		9/24/2013	18,191	19,179				0	-988
630	X	D T E ENERGY COMPANY	233331107			4/17/2013		9/24/2013	8,085	8,590				0	-505
631	X	D T E ENERGY COMPANY	233331107			4/18/2013		9/24/2013	8,085	8,641				0	-556
632	X	E M C CORP MASS	268648102			5/2/2011		9/24/2013	16,255	17,887				0	-1,632
633	X	E M C CORP MASS	268648102			1/30/2013		9/24/2013	17,545	16,843				0	702
634	X	EXPRESS SCRIPTS HOLDING	30219G108			4/29/2013		9/24/2013	621	586				0	35
635	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		12/15/2013	59	60				0	-1
636	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		1/15/2014	108	111				0	-3
637	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		2/15/2013	99	105				0	-6
638	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		3/15/2013	112	119				0	-7
639	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		4/15/2013	102	109				0	-7
640	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		5/15/2013	103	110				0	-7
641	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		6/15/2013	89	95				0	-6
642	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		7/15/2013	92	98				0	-6
643	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		8/15/2013	88	94				0	-6
644	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		9/15/2013	69	73				0	-4
645	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		10/15/2013	86	91				0	-5
646	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		11/15/2013	64	68				0	-4
647	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		12/15/2013	58	61				0	-3
648	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		1/15/2014	55	58				0	-3
649	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		2/15/2013	253	273				0	-20
650	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		3/15/2013	189	204				0	-15
651	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		4/15/2013	250	270				0	-20
652	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		5/15/2013	259	279				0	-20
653	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		6/15/2013	193	208				0	-15
654	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		7/15/2013	198	213				0	-15
655	X	CONOCOPHILLIPS	20825C104			2/3/2010		3/19/2013	20,357	13,146				0	7,211
656	X	RABOBANK NEDERLAND 5 2	21685WCJ4			5/17/2011		6/6/2013	21,859	19,685				0	2,174
657	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		8/15/2013	258	278				0	-20
658	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		9/15/2013	160	173				0	-13
659	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		10/15/2013	126	136				0	-10
660	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		11/15/2013	92	99				0	-7
661	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		12/15/2013	100	108				0	-8
662	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		1/15/2014	86	93				0	-7
663	X	EXPRESS SCRIPTS HOLDING	30219G108			5/1/2013		9/24/2013	5,404	5,188				0	216
664	X	EXPRESS SCRIPTS HOLDING	30219G108			5/2/2013		9/24/2013	30,001	29,233				0	768
665	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		6/15/2013	702	760				0	-58
666	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		7/15/2013	537	581				0	-44
667	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		8/15/2013	565	611				0	-46
668	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		9/15/2013	478	517				0	-39
669	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		9/15/2013	64	69				0	-5
670	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		10/15/2013	291	315				0	-24
671	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		10/15/2013	39	42				0	-3
672	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		11/15/2013	359	388				0	-29
673	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		5/25/2013	108	113				0	-5
674	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		6/25/2013	104	109				0	-5
675	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		6/25/2013	732	768				0	-36
676	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		7/25/2013	597	627				0	-30
677	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		8/25/2013	740	777				0	-37
678	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		9/25/2013	523	548				0	-25
679	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		10/25/2013	158	166				0	-8
680	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		11/25/2013	273	286				0	-13

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
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
681	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		12/25/2013	152	160				0	-8
682	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		1/25/2014	219	230				0	-11
683	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		2/25/2013	983	1,042				0	-59
684	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		3/25/2013	176	187				0	-11
685	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		4/25/2013	259	274				0	-15
686	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		5/25/2013	949	1,006				0	-57
687	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		6/25/2013	923	978				0	-55
688	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		7/25/2013	444	470				0	-26
689	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		8/25/2013	820	870				0	-50
690	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		9/25/2013	653	692				0	-39
691	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		10/25/2013	139	137				0	2
692	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		11/25/2013	36	36				0	0
693	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		12/25/2013	36	35				0	1
694	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		1/25/2014	257	254				0	3
695	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2013	1,125	1,135				0	-10
696	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2013	668	674				0	-6
697	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2013	983	992				0	-9
698	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/7/2013	31,361	29,472				0	1,889
699	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2013	514	519				0	-5
700	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		2/25/2013	1,174	1,232				0	-58
701	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		3/25/2013	1,370	1,437				0	-67
702	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		4/25/2013	1,313	1,378				0	-65
703	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		5/7/2013	2,918	2,885				0	33
704	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		5/25/2013	1,363	1,430				0	-67
705	X	THERMO FISHER SCIENTI 2 2	883556BA9			8/10/2011		1/24/2013	10,323	10,127				0	196
706	X	TRANSCANADA CORP	89353D107			10/18/2011		9/24/2013	7,522	7,299				0	223
707	X	TRANSCANADA CORP	89353D107			10/19/2011		9/24/2013	36,724	35,431				0	1,293
708	X	TYCO INTL FIN 3 375% 10	902118BN7			4/28/2010		6/6/2013	4,184	3,987				0	197
709	X	UBS COM MTG TR 2012-C1 3	90269GAC5			4/24/2012		9/19/2013	39,075	40,599				0	-1,524
710	X	UNILEVER PLC ADR	904767704			5/16/2011		2/25/2013	9,071	7,356				0	1,715
711	X	UNILEVER PLC ADR	904767704			5/16/2011		2/26/2013	12,952	10,632				0	2,320
712	X	UNILEVER PLC ADR	904767704			2/3/2010		2/26/2013	31,303	24,784				0	6,519
713	X	UNILEVER PLC ADR	904767704			2/3/2010		4/29/2013	9,014	6,444				0	2,570
714	X	UNILEVER PLC ADR	904767704			2/3/2010		4/30/2013	9,246	6,630				0	2,616
715	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		3/15/2013	219	235				0	-16
716	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		3/15/2013	164	178				0	-14
717	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		4/15/2013	206	220				0	-14
718	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		4/15/2013	154	167				0	-13
719	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		5/15/2013	254	272				0	-18
720	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		5/15/2013	190	206				0	-16
721	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		6/15/2013	218	234				0	-16
722	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		6/15/2013	164	177				0	-13
723	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		7/15/2013	162	173				0	-11
724	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		7/15/2013	121	131				0	-10
725	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		8/15/2013	168	180				0	-12
726	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		8/15/2013	126	136				0	-10
727	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		9/15/2013	168	180				0	-12
728	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		9/15/2013	126	136				0	-10
729	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		9/23/2013	2,055	2,051				0	4
730	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		9/23/2013	2,514	2,483				0	31
731	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		10/15/2013	209	223				0	-14
732	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		2/15/2013	703	746				0	-43
733	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		3/15/2013	739	784				0	-45
734	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		4/15/2013	949	1,007				0	-58
735	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		5/15/2013	791	840				0	-49
736	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		6/15/2013	680	722				0	-42
737	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		7/15/2013	507	538				0	-31
738	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		8/15/2013	470	498				0	-28
739	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2013	679	720				0	-41
740	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		10/15/2013	316	335				0	-19
741	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		11/15/2013	248	263				0	-15
742	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		11/15/2013	48	52				0	-4
743	X	FHLMC GOLD G04219 5 5%	3128M6AU2			5/15/2013		12/15/2013	277	300				0	-23
744	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		12/15/2013	37	40				0	-3
745	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/26/2013		12/15/2013	37	40				0	-3
746	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			9/24/2013		12/25/2013	52	50				0	2
747	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		1/25/2014	56	58				0	-2
748	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			9/24/2013		1/25/2014	19	18				0	1

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

	Amount		Totals	Gross Sales	Cost Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	103,381		Capital Gains/Losses	5,390,397	4,907,999	482,398
Short Term CG Distributions			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
749	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		1/25/2014	273	273				0	0
750	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		1/25/2013	1,543	1,617				0	-74
751	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		2/25/2013	1,054	1,104				0	-50
752	X	FED NATL MTGE ASSN 3 0%	31398AYY2			3/30/2010		5/15/2013	5,185	5,089				0	96
753	X	FED NATL MTGE ASSN 3 0%	31398AYY2			3/30/2010		8/28/2013	5,146	5,089				0	57
754	X	FED NATL MTGE ASSN 3 0%	31398AYY2			3/30/2010		9/24/2013	10,274	10,178				0	96
755	X	FED NATL MTGE ASSN 3 0%	31398AYY2			3/30/2010		11/14/2013	10,235	10,178				0	57
756	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		2/25/2013	7	8				0	-1
757	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		3/25/2013	163	177				0	-14
758	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		7/25/2013	147	161				0	-14
759	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		4/25/2013	98	107				0	-9
760	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		5/25/2013	265	289				0	-24
761	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		6/25/2013	183	200				0	-17
762	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		8/25/2013	361	394				0	-33
763	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		9/25/2013	476	520				0	-44
764	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		10/25/2013	4	4				0	0
765	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		11/25/2013	4	4				0	0
766	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		12/25/2013	470	512				0	-42
767	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		1/25/2014	3	3				0	0
768	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		2/25/2013	397	426				0	-29
769	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		3/25/2013	342	367				0	-25
770	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2013	350	376				0	-26
771	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2013	361	388				0	-27
772	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		6/25/2013	339	365				0	-26
773	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		7/25/2013	306	329				0	-23
774	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		8/25/2013	304	327				0	-23
775	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2013	330	354				0	-24
776	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/25/2013	238	256				0	-18
777	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2013	217	234				0	-17
778	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2013	180	193				0	-13
779	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		1/25/2014	186	199				0	-13
780	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		2/25/2013	374	415				0	-41
781	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		3/25/2013	240	267				0	-27
782	X	FNMA POOL # 888967 6 0%	31410GTY9			4/27/2011		4/25/2013	352	391				0	-39
783	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/15/2013	143	152				0	-9
784	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		1/15/2014	197	209				0	-12
785	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		2/15/2013	173	184				0	-11
786	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		2/15/2013	231	249				0	-18
787	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		3/15/2013	95	102				0	-7
788	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		3/15/2013	127	137				0	-10
789	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		4/15/2013	151	161				0	-10
790	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		4/15/2013	201	218				0	-17
791	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		5/15/2013	191	203				0	-12
792	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		5/15/2013	254	275				0	-21
793	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		6/15/2013	108	116				0	-8
794	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		6/15/2013	144	156				0	-12
795	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		7/15/2013	38	40				0	-2
796	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		7/15/2013	50	54				0	-4
797	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		8/15/2013	139	148				0	-9
798	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		8/15/2013	185	200				0	-15
799	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		9/15/2013	237	253				0	-16
800	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		9/15/2013	316	341				0	-25
801	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		10/15/2013	51	55				0	-4
802	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		10/15/2013	69	74				0	-5
803	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		11/15/2013	63	68				0	-5
804	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		11/15/2013	85	91				0	-6
805	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		12/15/2013	98	105				0	-7
806	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		12/15/2013	131	142				0	-11
807	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		1/15/2014	125	134				0	-9
808	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		1/15/2014	167	181				0	-14
809	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		2/15/2013	2,995	3,241				0	-246
810	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		3/15/2013	1,666	1,803				0	-137
811	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		4/15/2013	2,308	2,498				0	-190
812	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		5/15/2013	1,621	1,754				0	-133
813	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		6/15/2013	1,464	1,585				0	-121
814	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		7/15/2013	2,074	2,245				0	-171
815	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		8/15/2013	1,438	1,557				0	-119
816	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		9/15/2013	1,188	1,286				0	-98

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,390,397	4,907,999	482,398
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
817	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		10/15/2013	1,273	1,378				0	-105
818	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		10/23/2013	4,596	4,630				0	-34
819	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		11/15/2013	480	520				0	-40

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

		23,358	0	0	23,358
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1		23,358			23,358

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

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		17,219	8,429	0	0
1		17,219	8,429		

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

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		4,190	4,190	0	0
1		4,190	4,190		

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			11,632,443	15,795,182	19,477,818
1				0	
2	GENERAL ELEC CAP CORP		0	43,498	44,745
3	GILEAD SCIENCES INC		0	69,395	82,610
4	GOLDMAN SACHS GROUP		0	29,258	33,376
5	GOOGLE INC		0	74,734	94,140
6	HSBC FINANCE CORP		0	32,559	34,471
7	HOME DEPOT INC USD 0 05		0	44,216	47,757
8	HYDRO-QUEBEC 2.0% 6/30/16		0	19,996	20,536
9	ILLINOIS ST 4 421% 1/01/15		0	20,026	20,640
10	ILLUMINA INC		0	23,126	30,965
11	INFORMATICA CORP		0	39,167	50,215
12	INTEL CORP 2.7% 12/15/22		0	34,851	32,263
13	INTERCONTINENTALEXCHANGE GRO		0	37,291	67,476
14	INTUIT INC COM		0	38,826	57,240
15	J P MORGAN CHASE & CO		0	96,771	154,972
16	JEFFERIES GROUP INC		0	21,950	24,400
17	JOHNSON & JOHNSON COM		0	143,196	184,096
18	JOHNSON CONTROLS INC 3 75% 12/01/21		0	25,952	24,820
19	JUNIPER NETWORKS INC		0	39,992	40,400
20	LINKEDIN CORP - A		0	47,429	41,198
21	MARTIN MARIETTA MATLS INC		0	60,257	60,264
22	MASSACHUSETTS ST		0	10,018	10,530
23	MCKESSON CORPORATION		0	34,100	90,868
24	MERCK & CO INC		0	45,154	75,075
25	MET LIFE GLOB FNDG 7 717% 2/15/19		0	35,306	37,185
26	MICROSOFT CORP COM		0	44,258	46,388
27	MOODYS CORP		0	20,614	38,450
28	MORGAN STANLEY 4 875% 11/01/22		0	36,027	35,828
29	NYSE EURONEXT		0	19,934	20,026
30	NATIONAL-OILWELL INC		0	37,937	43,742
31	ASG GLOBAL ALTERNATIVES FUND-Y		0	423,594	420,187
32	NEW YORK N Y CITY MU 6 282% 6/15/42		0	15,000	16,100
33	NEWS AMER INC		0	15,302	16,486
34	NEXTERA ENERGY INC		0	93,634	144,698
35	NIKE INC CL B		0	51,856	74,708
36	OAKLAND CA UNIF SCH 9 5% 8/01/34		0	23,609	22,433
37	OCCIDENTAL PETROLEUM CORPORATIO		0	92,502	104,610
38	ORACLE CORP		0	38,045	40,445
39	ORACLE CORPORATION		0	24,442	39,408
40	PVH CORP		0	23,905	43,526
41	PEPSICO INC 4 5% 1/15/20		0	30,487	32,629
42	PEPSICO INC		0	106,804	148,463
43	PETROBRAS INTL FIN CO		0	4,990	4,962
44	PFIZER INC COM		0	139,835	235,269
45	PHILIP MORRIS INTERNATIONAL		0	149,455	195,171
46	PRAXAIR INC		0	28,016	64,365

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			11,632,443	15,795,182	19,477,818
47	PRICE T ROWE GROUP INC		0	33,154	46,074
48	PRICELINE COM INC		0	52,366	60,445
49	PRUDENTIAL FINL INC 4 75% 9/17/15		0	31,106	31,969
50	PUERTO RICO COMWLTH 3 67% 5/01/14		0	25,000	23,698
51	QUALCOMM INC		0	15,487	35,640
52	ROBERT HALF INTL INC		0	22,072	34,012
53	ROGERS WIRELESS INC		0	33,254	30,286
54	SCHLUMBERGER LIMITED COM		0	76,947	85,604
55	SIMON PROPERTY GROUP 5.65% 2/01/2(		0	29,747	34,109
56	STARBUCKS CORP COM		0	35,413	36,059
57	DREYFUS SELECT MGRS S/C GROWTH F		0	236,694	348,563
58	DREYFUS SELECT MANAGERS S/C VL-I		0	353,832	443,395
59	DREYFUS PRE STRAT INTER ST-R		0	410,000	502,581
60	DREYFUS PREM STRAT GLBL ST-I		0	64,642	110,949
61	TCW EMERGING MARKETS INCOME FUNI		0	102,590	103,542
62	TD AMERITRADE HLDG CO 4 15% 12/01/1		0	30,302	30,974
63	TEXAS INSTRUMENTS INC		0	129,977	148,416
64	THERMO FISHER SCIENTIFIC INC		0	20,985	19,821
65	TIME WARNER INC 4 0% 1/15/22		0	15,536	15,189
66	TIME WARNER CABLE INC		0	34,779	33,172
67	TWENTY-FIRST CENTURY FOX CL B		0	42,221	137,016
68	UBS COM MTG TR 2012-C1 3 4% 5/10/45		0	35,524	34,479
69	UNILEVER PLC AMER SHS ADR NEW		0	31,507	47,792
70	TSY INFL IX N/B		0	50,476	50,982
71	U S TREAS INFL IDX N/B		0	44,117	46,957
72	U S. TREASURY NOTE 1 75% 7/31/15		0	35,137	35,816
73	U S. TREASURY NOTE 2 625%		0	15,682	15,773
74	US TREAS-CPI		0	97,882	97,786
75	US TREAS-CPI		0	59,204	57,856
76	U S TREASURY NOTE		0	35,833	35,798
77	US TREASURY NOTE 1 375% 9/30/18		0	29,964	29,634
78	U.S TREASURY NOTE 0 25% 1/15/15		0	19,943	20,016
79	U S TREASURY NOTE		0	44,926	45,104
80	U S TREASURY NOTE		0	54,757	54,979
81	TARGET CORP		0	47,562	56,310
82	TELEFONICA EMISIONES SAU		0	29,008	31,871
83	U S TREASURY NT		0	29,923	29,975
84	U S TREASURY NOTE		0	14,892	14,688
85	U S TREASURY NOTE 0 25% 10/31/14		0	35,008	35,030
86	U S TREASURY NOTE 0.75% 10/31/17		0	40,152	39,275
87	UNITED STATES TREASURY NOTE 12/15/		0	59,834	59,866
88	U S TREASURY NOTE 0 125% 01/15/2023		0	38,217	33,449
89	U S TREASURY NOTE 0 875% 1/31/18		0	15,015	14,714
90	UNITED STATES TREAS 0 375% 2/15/16		0	14,992	14,986
91	UNITED STATES TREAS 0 375% 3/15/16		0	175,315	174,727
92	UNITED STATES TREAS 0 25% 4/15/16		0	34,892	34,814

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

	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
			11,632,443	15,795,182	19,477,818
93	TSY INFL IX N/B 0 125% 4/15/18		0	27,243	25,763
94	U S TREASURY NOTE 0.625% 4/30/18		0	14,711	14,466
95	U S TREASURY NOTE 1.75% 5/15/23		0	33,012	31,547
96	US TREASURY N/B 1% 5/31/18		0	29,723	29,344
97	UNITED STATES TREAS 0 375% 8/31/15		0	25,021	25,038
98	UNITED STATES TREAS 0 875% 9/15/16		0	55,319	55,327
99	U S TREASURY NOTE		0	15,023	14,972
100	UNIV OF CALIFORNIA C 5 435% 5/15/23		0	11,429	10,867
101	VERIZON COMMUNICATION 5 15% 9/15/2		0	29,903	32,211
102	VIACOM INC NEW		0	115,266	123,149
103	VISA INC		0	57,065	75,266
104	WAL MART STORES INC		0	49,141	48,001
105	WALGREEN CO		0	20,088	18,750
106	WELLS FARGO & CO NEW		0	91,138	157,084
107	WESTERN DIGITAL CORP		0	10,860	10,907
108	WHOLE FOODS MKT INC		0	44,120	43,372
109	XILINX INC		0	68,536	71,635
110	TYCO INTERNATIONAL LTD		0	34,601	62,381
111	LYONDELLBASELL INDU-CL A-W/I		0	30,407	57,802
112	A B B FIN USA INC 2.875% 5/08/22		0	24,360	23,623
113	ADT CORP/THE		0	33,964	38,446
114	AT&T INC		0	32,807	31,585
115	AT&T INC		0	81,723	94,721
116	ALLIANCE DATA SYS CORP		0	25,712	117,004
117	AMAZON COM INC		0	19,830	18,029
118	AMAZON COM INC		0	30,153	59,818
119	AMERICAN EXPRESS COMPANY		0	60,250	129,744
120	AMERICAN INTL GROUP 5 85% 1/16/18		0	29,601	28,676
121	AMERICAN INTERNATIONAL GROUP		0	59,103	88,316
122	AMCAR 2013-2 A3 0 65% 12/08/17		0	19,996	19,957
123	AMCAR 2011-3 A3 1 17% 1/08/16		0	9,928	9,936
124	AMERIPRISE FINL INC		0	51,849	119,652
125	AMGEN INC 5 65% 6/15/42		0	27,989	26,476
126	AMGEN INC		0	55,279	54,302
127	AMPHENOL CORP NEW		0	33,457	41,023
128	ANADARKO PETE CORP		0	44,783	64,249
129	ANHEUSER-BUSCH INBEV 2.5% 7/15/22		0	19,981	18,499
130	APPLE COMPUTER INC COM		0	28,138	171,672
131	BBVA US SENIOR SA UNI 3 25%		0	19,178	20,161
132	BNY MELLON TAX-SENSITIVE LARGE CAP		0	1,602,376	2,029,853
133	BNY MELLON MID CAP STK FD CL M		0	1,252,618	1,753,025
134	BNY MELLON EMERGING MKTS FD CL M S		0	989,962	1,240,369
135	BNY MELLON INTL FD CL M SHSS		0	820,615	748,220
136	BANK AMER CORP		0	49,989	55,140
137	BANK AMER CORP		0	89,179	105,565
138	BEAM INC		0	28,652	33,349

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			11,632,443	15,795,182	19,477,818
139	BEAR STEARNS CO INC		0	26,752	27,862
140	DELPHI AUTOMOTIVE PLC		0	51,262	53,516
141	EATON CORP PLC		0	85,757	109,004
142	BEST BUY INC COM		0	37,572	67,796
143	BIOGEN IDEC INC		0	36,412	41,936
144	BLACKROCK INC		0	33,458	34,808
145	BOSTON PROPERTIES LP		0	24,598	25,540
146	BRISTOL MYERS SQUIBB CO COM		0	32,211	36,674
147	CBS CORP NEW		0	58,594	137,041
148	CIGNA CORP COM		0	30,066	75,233
149	CVS CORP		0	78,867	98,767
150	CAPITAL ONE FINL CORP COM		0	37,208	68,183
151	CELGENE CORP		0	34,392	40,045
152	CHICAGO ILL 6.034% 1/01/42		0	30,000	27,539
153	CHUBB CORPORATION COM		0	32,696	63,776
154	CISCO SYS INC		0	95,455	102,281
155	CITIGROUP INC		0	19,623	20,570
156	CITIGROUP INC 6 125% 11/21/17		0	19,992	23,054
157	CITIGROUP INC		0	103,724	109,952
158	COCA-COLA ENTERPRISES INC		0	35,307	38,393
159	COGNIZANT TECHNOLOGY SOLUTIONS		0	37,776	55,539
160	COMCAST CORP 3 125% 7/15/22		0	35,541	33,400
161	COMCAST CORP NEW CL A		0	31,719	35,336
162	CONAGRA FOODS INC 3 2% 1/25/23		0	10,015	9,284
163	CONAGRA FOODS INC		0	39,438	44,821
164	RABOBANK NEDERLAND		0	27,424	26,535
165	CUMMINS ENGINE INC		0	107,597	113,904
166	DANAHER CORP COMMON		0	31,097	64,848
167	DISNEY (WALT) COMPANY HOLDING CO		0	88,597	147,452
168	DISCOVERY COMMUNICATIONS		0	31,410	31,216
169	DREYFUS INFLATION ADJUSTED SECS FU		0	207,476	182,687
170	DREYFUS PR GL R/E SEC FD CL I		0	150,000	143,110
171	DREYFUS GROWTH & VALUE FDS INC		0	242,752	250,481
172	DREYFUS/NEWTON INTERN EQTY-I		0	372,318	489,457
173	EMC CORP(MASS) USD 0 01		0	52,278	68,911
174	EOG RES INC		0	36,954	58,576
175	EASTMAN CHEMICAL CO 3 6% 8/15/22		0	24,890	24,002
176	EXPRESS SCRIPTS HLDG CO		0	26,939	32,310
177	EXXON MOBIL CORP		0	119,313	154,836
178	FACEBOOK INC		0	37,954	66,125
179	FHLMC GOLD G18305 4 0% 4/01/24		0	20,210	20,074
180	FHLMC GOLD G18473 3 0% 7/01/28		0	39,666	39,462
181	FHLMC GOLD G18489 3 0% 11/01/28		0	25,687	25,330
182	FED'L HOME LOAN MTGE CORP GRP G1		0	2,074	2,072
183	FHLMC GOLD G04216 5 5% 12/01/37		0	3,388	3,430
184	FHLMC GOLD G04219 5 5% 4/01/38		0	10,895	10,971

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			11,632,443	15,795,182	19,477,818
185	FHLMC POOL G0-5337		0	7,767	7,914
186	FHLMC GOLD G05477 4.5% 5/01/39		0	54,757	53,789
187	FHLMC GOLD G05938 5.0% 1/01/36		0	6,716	6,825
188	FHLMC GOLD POOL J15724 4 0% 6/01/26		0	29,521	29,198
189	FG GOLD POOL T49004 3 0% 9/01/27		0	10,104	9,972
190	FHLMC GOLD POOL A90393 5 0% 12/01/39		0	87,285	91,080
191	FHLMC GOLD A95828 4 5% 12/01/40		0	55,706	58,110
192	FHLMC POOL Q0-3517		0	23,558	23,325
193	FHLMC GOLD POOL Q12934 3 0% 11/01/42		0	44,572	40,259
194	FHLMC GOLD Q19384 3 5% 6/01/43		0	48,959	48,740
195	FHLMC GOLD Q19418 3 5% 6/01/43		0	9,787	9,743
196	FEDERAL NAT'L MTGE ASSN POOL 255		0	6,786	6,939
197	FNMA POOL 0AJ1758		0	16,863	16,817
198	FNMA POOL 0AH3519		0	19,825	20,674
199	FNMA POOL 0AK5762		0	19,922	19,497
200	FNMA POOL 0AL0201		0	9,354	9,323
201	FNMA POOL 0AL0219		0	18,555	19,306
202	FNMA POOL AL4166 5.5% 1/01/39		0	29,947	29,965
203	DREYFUS EMG MKT DEBT LOC C-I		0	100,473	98,772
204	DREYFUS PREM LT TRM HI YLD-R		0	100,000	109,047
205	FNMA POOL 0AK2439		0	31,110	30,731
206	FNMA POOL 0AK2717		0	31,405	30,529
207	FNMA POOL 0AQ2148		0	17,926	17,652
208	FNMA AQ5362 3 5% 12/01/42		0	42,683	40,208
209	FNMA POOL AT4941 3% 5/1/43		0	19,927	18,490
210	FNMA POOL AT5380 3% 4/1/43		0	35,802	32,715
211	FNMA AR8467 2 5% 3/01/28		0	19,447	18,464
212	FNMA AR8596 3 5% 6/01/43		0	38,857	38,646
213	F N M A POOL AU1660 2 5% 7/01/28		0	43,536	43,219
214	FEDERAL NAT'L MTGE ASSN POOL 555		0	2,787	2,859
215	FNMA POOL 831812 6 0% 9/01/36		0	1,751	1,779
216	FEDERAL NAT'L MTGE ASSN POOL 888		0	5,186	5,361
217	FNMA POOL 0975268		0	48,525	49,861
218	FNMA POOL AA7694 4 5% 7/01/24		0	2,388	2,364
219	FNMA POOL 0MA1200		0	41,538	39,589
220	FEDEX CORPORATION		0	87,759	136,869
221	FIFTH THIRD BANCORP		0	43,771	50,893
222	FLORIDA ST HURRICANE 2 995% 7/01/20		0	40,000	37,853
223	FLUOR CORP NEW		0	48,218	67,444
224	FORD MOTOR CREDIT CO 3 0% 6/12/17		0	19,995	20,786
225	GENERAL ELECTRIC CO		0	77,502	124,453

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

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

1	COST BASIS ADJUSTMENT	1	1,721
2	GAIN ON PY SALES SETTLED IN CY	2	4,658
3	PURCHASE OF ACCRUED INTEREST C/O FROM PY	3	473
4	FEDERAL TAX REFUND	4	50
5	Total	5	6,902

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

1	WASH SALE DISALLOWED	1	2,530
2	EXCESS FMV OVER COST OF ASSETS CONTRIBUTED	2	560,763
3	LYONDELLBASELL COST BASIS ADJUSTMENT	3	1,484
4	LOSS ON PY SALES SETTLED IN CY	4	52
5	A D T CORP COST BASIS ADJUSTMENT	5	96
6	Total	6	564,925

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
1	FHLMC GOLD G08222 4 0% 1/01/41	3128M8G73		4/8/2011	6/19/2013	32,028		0	29,940	2,088	0	0	0	2,088
2	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	2/15/2013	1,404		0	1,492	-88	0	0	0	-88
3	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	3/15/2013	1,275		0	1,355	-80	0	0	0	-80
4	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	4/15/2013	1,229		0	1,306	-77	0	0	0	-77
5	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	5/15/2013	1,252		0	1,331	-79	0	0	0	-79
6	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	6/15/2013	1,382		0	1,469	-87	0	0	0	-87
7	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	7/15/2013	1,175		0	1,249	-74	0	0	0	-74
8	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	9/15/2013	627		0	666	-39	0	0	0	-39
9	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	8/15/2013	918		0	976	-58	0	0	0	-58
10	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	12/15/2013	247		0	253	-6	0	0	0	-6
11	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	1/15/2014	282		0	289	-7	0	0	0	-7
12	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	1/15/2014	196		0	203	-7	0	0	0	-7
13	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	12/15/2013	237		0	253	-16	0	0	0	-16
14	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	1/15/2014	757		0	809	-52	0	0	0	-52
15	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	1/14/2013	18,318		0	18,255	63	0	0	0	63
16	FHLMC J18345 3 0% 3/01/27	3128PYHW7		3/11/2013	3/13/2013	39,479		0	39,479	0	0	0	0	0
17	FHLMC C09032 3 5% 2/01/43	31292SA91		3/7/2013	4/15/2013	155		0	163	-8	0	0	0	-8
18	FHLMC C09032 3 5% 2/01/43	31292SA91		3/7/2013	5/15/2013	253		0	267	-14	0	0	0	-14
19	FHLMC C09032 3 5% 2/01/43	31292SA91		3/19/2013	5/15/2013	23		0	24	-1	0	0	0	-1
20	FHLMC C09032 3 5% 2/01/43	31292SA91		3/19/2013	6/11/2013	5,094		0	5,235	-141	0	0	0	-141
21	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	10/15/2013	545		0	580	-35	0	0	0	-35
22	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	11/15/2013	448		0	476	-28	0	0	0	-28
23	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	12/15/2013	435		0	462	-27	0	0	0	-27
24	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	1/15/2014	422		0	449	-27	0	0	0	-27
25	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	9/15/2013	349		0	358	-9	0	0	0	-9
26	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	10/15/2013	362		0	371	-9	0	0	0	-9
27	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	11/15/2013	242		0	248	-6	0	0	0	-6
28	FHLMC C09032 3 5% 2/01/43	31292SA91		3/7/2013	6/11/2013	55,570		0	56,887	-1,317	0	0	0	-1,317
29	FHLMC C09032 3 5% 2/01/43	31292SA91		3/7/2013	6/15/2013	452		0	476	-24	0	0	0	-24
30	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	2/15/2013	4,479		0	4,664	-185	0	0	0	-185
31	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	5/25/2013	475		0	527	-52	0	0	0	-52
32	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	6/25/2013	432		0	480	-48	0	0	0	-48
33	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	7/25/2013	367		0	407	-40	0	0	0	-40
34	UNILEVER PLC ADR	904767704		2/3/2010	5/1/2013	6,850		0	4,895	1,955	0	0	0	1,955
35	UNILEVER PLC ADR	904767704		5/27/2010	5/1/2013	2,168		0	1,359	809	0	0	0	809
36	US TREAS-CPI INFLAT 2 375% 1/15/27	912810PS1		2/5/2010	9/20/2013	54,790		0	49,137	5,653	0	0	0	5,653
37	UNITED STATES T-NOTE 1 25% 4/15/14	912828QC7		4/19/2011	1/15/2013	10,130		0	10,034	96	0	0	0	96
38	UNITED STATES T-NOTE 1 5% 8/30/16	912828QR4		7/26/2011	9/20/2013	5,120		0	5,000	120	0	0	0	120
39	UNITED STATES TREAS 0 75% 6/15/14	912828QS2		6/15/2011	1/15/2013	5,038		0	5,010	28	0	0	0	28
40	UNITED STATES TREAS 0 75% 6/15/14	912828QS2		6/22/2011	1/15/2013	15,115		0	15,036	79	0	0	0	79
41	UNITED STATES T-NOTE 0 625% 7/15/1	912828QU7		8/5/2011	3/7/2013	10,055		0	10,044	11	0	0	0	11
42	UNITED STATES T-NOTE 0 625% 7/15/1	912828QU7		8/5/2011	3/11/2013	5,028		0	5,022	6	0	0	0	6
43	UNITED STATES T-NOTE 0 625% 7/15/1	912828QU7		8/5/2011	5/8/2013	10,055		0	10,044	11	0	0	0	11
44	UNITED STATES T-NOTE 0 625% 7/15/1	912828QU7		8/5/2011	5/15/2013	10,053		0	10,044	9	0	0	0	9
45	UNITED STATES T-NOTE 2 125% 8/15/2	912828RC6		8/24/2011	1/16/2013	31,363		0	29,651	1,712	0	0	0	1,712
46	US TREASURY NOTE 2 0% 11/15/21	912828RR3		6/28/2012	1/16/2013	20,640		0	20,881	-241	0	0	0	-241
47	U S TREASURY NOTE 0 875% 12/31/16	912828RX0		12/27/2012	4/17/2013	20,312		0	20,266	46	0	0	0	46
48	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		5/18/2012	1/16/2013	5,141		0	5,142	-1	0	0	0	-1
49	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	8/25/2013	34		0	36	-2	0	0	0	-2
50	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	9/25/2013	255		0	269	-14	0	0	0	-14
51	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	10/25/2013	34		0	36	-2	0	0	0	-2
52	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	11/25/2013	34		0	36	-2	0	0	0	-2
53	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	12/25/2013	244		0	257	-13	0	0	0	-13
54	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	1/25/2014	33		0	35	-2	0	0	0	-2
55	FNMA POOL # AL0219 3 34198% 4/01/4	3138EGG57		10/20/2011	2/25/2013	1,798		0	1,827	-29	0	0	0	-29
56	FNMA POOL # AL0219 3 34298% 4/01/4	3138EGG57		10/20/2011	3/25/2013	499		0	507	-8	0	0	0	-8
57	FNMA POOL # AL0219 3 34199% 4/01/4	3138EGG57		10/20/2011	4/25/2013	1,716		0	1,744	-28	0	0	0	-28
58	FNMA POOL # AL0219 3 34003% 4/01/4	3138EGG57		10/20/2011	5/25/2013	1,474		0	1,498	-24	0	0	0	-24
59	FNMA POOL # AL0219 3 32701% 4/01/4	3138EGG57		10/20/2011	6/25/2013	965		0	980	-15	0	0	0	-15
60	FNMA POOL # AL0219 3 328% 4/01/41	3138EGG57		10/20/2011	7/25/2013	419		0	425	-6	0	0	0	-6
61	FNMA POOL # AL0219 3 32399% 4/01/4	3138EGG57		10/20/2011	8/25/2013	907		0	922	-15	0	0	0	-15
62	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	6/8/2013	4,719		0	4,718	1	0	0	0	1
63	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	7/8/2013	4 236		0	4,236	0	0	0	0	0
64	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	10/25/2013	636		0	674	-38	0	0	0	-38
65	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	11/25/2013	319		0	338	-19	0	0	0	-19
66	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	12/25/2013	328		0	347	-19	0	0	0	-19
67	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	1/25/2014	184		0	195	-11	0	0	0	-11
68	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	2/25/2013	1,787		0	1,894	-107	0	0	0	-107
69	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	3/25/2013	1,111		0	1,177	-66	0	0	0	-66
70	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	4/25/2013	531		0	563	-32	0	0	0	-32
71	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	5/25/2013	1,706		0	1,808	-102	0	0	0	-102
72	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	6/25/2013	420		0	446	-26	0	0	0	-26
73	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	7/25/2013	908		0	962	-54	0	0	0	-54
74	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	8/25/2013	697		0	739	-42	0	0	0	-42
75	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	9/25/2013	550		0	583	-33	0	0	0	-33
76	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	10/25/2013	85		0	90	-5	0	0	0	-5
77	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	11/25/2013	516		0	547	-31	0	0	0	-31
78	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	12/25/2013	673		0	714	-41	0	0	0	-41
79	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	1/25/2014	52		0	55	-3	0	0	0	-3
80	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	2/25/2013	275		0	289	-14	0	0	0	-14
81	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	3/25/2013	488		0	513	-25	0	0	0	-25
82	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	4/25/2013	364		0	383	-19	0	0	0	-19
83	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	5/25/2013	659		0	694	-35	0	0	0	-35
84	FNMA POOL # AK5782 4 0% 4/01/42	3138EAML8		3/28/2012	6/25/2013	1 229		0	1,294	-65	0	0	0	-65

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
85	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	7/25/2013	726		0	764	-38	0	0	0	-38
86	FNMA POOL # AL0219 3 32198% 4/01/4	3138EGG57		10/20/2011	9/25/2013	408		0	414	-6	0	0	0	-6
87	FNMA POOL # AL0219 3 33503% 4/01/4	3138EGG57		10/20/2011	10/25/2013	1,014		0	1,030	-16	0	0	0	-16
88	U S TREASURY NOTE 1 75% 5/15/23	912828VB3		6/19/2013	9/11/2013	13,506		0	14,388	-882	0	0	0	-882
89	US TREASURY N/B 1% 5/31/18	912828VE7		6/19/2013	7/11/2013	14,712		140	14,852	0	0	0	0	0
90	UNITED STATES TREAS 0 5% 6/15/16	912828VG2		6/18/2013	9/20/2013	4,987		0	5,002	-15	0	0	0	-15
91	UNITED STATES TREAS 0 5% 6/15/16	912828VG2		7/10/2013	9/20/2013	4,987		0	4,973	14	0	0	0	14
92	UNITED STATES TREAS 0 625% 7/15/1	912828VL1		7/25/2013	9/20/2013	9 997		0	9,997	0	0	0	0	0
93	US TREASURY N/B 0 625% 8/15/16	912828VR8		8/19/2013	9/20/2013	4,994		0	4,983	11	0	0	0	11
94	US TREASURY N/B 0 625% 8/15/16	912828VR8		8/22/2013	9/20/2013	9,989		0	9,944	45	0	0	0	45
95	VERIZON COMMUNICATIONS 5 5% 2/15	92343VAL8		2/11/2010	9/10/2013	16,315		0	15,682	633	0	0	0	633
96	VERIZON COMMUNICATIONS 5 5% 2/15	92343VAL8		2/11/2010	9/12/2013	11,120		0	10,455	665	0	0	0	665
97	VISA INC-CLASS A SHRS	92826C839		3/28/2013	9/24/2013	9,565		0	8,307	1,258	0	0	0	1,258
98	VMWARE INC-CLASS A	928563402		9/9/2011	1/30/2013	10,742		0	12,084	-1,342	0	0	0	-1,342
99	VMWARE INC-CLASS A	928563402		9/9/2011	1/30/2013	17,280		0	19,511	-2,231	0	0	0	-2,231
100	VMWARE INC-CLASS A	928563402		10/11/2011	1/30/2013	13,233		0	15,340	-2,107	0	0	0	-2,107
101	VMWARE INC-CLASS A	928563402		10/18/2011	1/30/2013	4,670		0	5,797	-1,127	0	0	0	-1,127
102	WAL MART STORES INC	931142103		4/15/2013	9/6/2013	28,370		2,391	30,761	0	0	0	0	0
103	WAL MART STORES INC	931142103		2/27/2013	9/6/2013	50,193		0	49,273	920	0	0	0	920
104	WAL MART STORES INC	931142103		2/26/2013	9/9/2013	18,302		0	17,795	507	0	0	0	507
105	WAL MART STORES INC	931142103		2/27/2013	9/9/2013	21,962		0	21,423	539	0	0	0	539
106	WELLS FARGO & COMPANY	949746101		3/3/2011	3/27/2013	5,543		0	4,858	685	0	0	0	685
107	WELLS FARGO & COMPANY	949746101		8/10/2010	3/27/2013	23,279		0	17,614	5,665	0	0	0	5,665
108	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	1/15/2013	1,400		0	1,400	0	0	0	0	0
109	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	2/15/2013	1,485		0	1,485	0	0	0	0	0
110	U S TREASURY NOTE 1 375% 2/28/19	912828SH4		2/29/2012	4/5/2013	41,208		0	39,922	1,286	0	0	0	1,286
111	U S TREASURY NOTE 1 375% 2/28/19	912828SH4		2/29/2012	4/10/2013	30,753		0	29,941	812	0	0	0	812
112	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		5/18/2012	4/5/2013	86,789		0	85,498	1,291	0	0	0	1,291
113	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		9/21/2012	4/5/2013	10,211		0	10,117	94	0	0	0	94
114	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		1/15/2013	1/16/2013	10 032		0	10,011	21	0	0	0	21
115	U S TREASURY NOTE 0 625% 9/30/17	912828TS9		10/12/2012	4/10/2013	9,995		0	9,986	9	0	0	0	9
116	U S TREASURY NOTE 0 625% 9/30/17	912828TS9		10/12/2012	4/17/2013	5,006		0	4,993	13	0	0	0	13
117	U S TREASURY NOTE 0 25% 10/31/14	912828TU4		12/10/2012	11/14/2013	20,022		0	20,005	17	0	0	0	17
118	U S TREASURY NOTE 1 25% 10/31/19	912828TV2		12/10/2012	3/27/2013	35,313		0	35,551	-238	0	0	0	-238
119	U S TREASURY NOTE 1 25% 10/31/19	912828TV2		12/10/2012	4/5/2013	30,490		0	30,472	18	0	0	0	18
120	U S TREASURY NOTE 1 25% 10/31/19	912828TV2		12/12/2012	4/5/2013	5,082		0	5,066	16	0	0	0	16
121	U S ETREASURY NOTE 0 625% 4/30/1	912828UZ1		6/4/2013	6/6/2013	4,906		0	4,904	2	0	0	0	2
122	U S TREASURY NOTE 1 75% 5/15/23	912828VB3		6/18/2013	9/11/2013	13,506		0	14,429	-923	0	0	0	-923
123	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/12/2010	3/8/2013	1,625		0	2,206	-581	0	0	0	-581
124	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	3/8/2013	2,525		0	3,400	-875	0	0	0	-875
125	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	3/11/2013	2,137		0	2,862	-725	0	0	0	-725
126	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	3/12/2013	1,155		0	1,545	-390	0	0	0	-390
127	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	3/12/2013	13		0	17	-4	0	0	0	-4
128	COMMIT TO PUR FNMA SF 2/01/27	01F030421		1/14/2013	2/12/2013	36,766		0	36,903	-137	0	0	0	-137
129	COMMIT TO PUR FNMA SF 3/15/27	01F030439		2/12/2013	3/11/2013	36,717		0	36,717	0	0	0	0	0
130	COMMIT TO PUR FNMA SF MTG 2/01/4	01F032625		1/10/2013	2/7/2013	52,859		0	52,990	-131	0	0	0	-131
131	COMMIT TO PUR FNMA SF 3/01/42	01F032633		2/7/2013	3/7/2013	36,898		0	36,914	-16	0	0	0	-16
132	COMMIT TO PUR FNMA SF 7/01/42	01F032674		6/11/2013	7/8/2013	34,956		0	35,973	-1,017	0	0	0	-1,017
133	ALLYA 2010-3 A4 1 55% 8/17/15	02005MAE2		8/12/2010	4/3/2013	30,216		0	29,989	227	0	0	0	227
134	AMAZON COM INC	023135106		5/2/2011	4/17/2013	33,908		0	25,530	8,378	0	0	0	8,378
135	AMAZON COM INC	023135106		5/2/2011	9/24/2013	631		0	402	229	0	0	0	229
136	AMERICAN INTL GROUP 4 25% 9/15/1	026874CA3		9/8/2011	1/10/2013	10,550		0	9,945	605	0	0	0	605
137	AMERICAN INTL GROUP 4 25% 9/15/1	026874CA3		10/18/2011	1/10/2013	10,550		0	9,769	781	0	0	0	781
138	AMERICAN INTL GROUP 4 25% 9/15/1	026874CA3		1/18/2012	1/10/2013	10,550		0	9,940	610	0	0	0	610
139	COMMITMENT TO PURCHASE FHLM 2/	02R022423		1/14/2013	2/12/2013	36,214		0	36,422	-208	0	0	0	-208
140	COMMIT TO PUR FHLMC SF 5/15/28	02R022456		4/11/2013	5/14/2013	36,318		0	36,334	-16	0	0	0	-16
141	COMMIT TO PUR FHLMC GO 6/01/29	02R022464		5/14/2013	6/12/2013	45,900		0	46,607	-707	0	0	0	-707
142	COMMIT TO PUR FHLMC SF 7/01/28	02R022472		6/12/2013	7/15/2013	44,888		0	45,809	-921	0	0	0	-921
143	COMMIT TO PUR FHLMC GOLD 2/01/	02R030426		1/14/2013	2/11/2013	36,662		0	36,772	-110	0	0	0	-110
144	COMMIT TO PURCHASE FHLMC 3/1/	02R030434		2/11/2013	3/11/2013	36,597		0	36,608	-11	0	0	0	-11
145	COMMIT TO PUR FHLMC GO 4/01/26	02R030442		3/13/2013	4/10/2013	42,038		0	41,750	288	0	0	0	288
146	COMMIT TO PUR FHLMC G 5/01/27	02R030459		4/10/2013	4/29/2013	36,925		0	36,706	219	0	0	0	219
147	COMMIT TO PUR FHLMC SF 6/01/27	02R030467		4/29/2013	6/12/2013	36,348		0	36,848	-500	0	0	0	-500
148	COMMIT TO PUR FHLMC GOLD 7/01/	02R030475		6/12/2013	6/26/2013	40,950		0	41,450	-500	0	0	0	-500
149	COMMIT TO PUR FHLMC SF 8/15/28	02R030483		6/26/2013	8/1/2013	41,012		0	40,850	162	0	0	0	162
150	COMMITMENT TO PURCHASE 2/01/	02R032620		1/10/2013	2/7/2013	36,898		0	36,996	-98	0	0	0	-98
151	COMMIT TO PUR FHLMC GO 3/01/42	02R032638		2/7/2013	3/7/2013	57,776		0	57,855	-79	0	0	0	-79
152	COMMIT TO PUR FHLMC GO 7/01/42	02R032679		6/11/2013	7/8/2013	59,756		0	61,500	-1,744	0	0	0	-1,744
153	AMERICAN TOWER CORP	03027X100		7/6/2012	9/24/2013	7,692		0	7,443	249	0	0	0	249
154	AMERICAN TOWER CORP	03027X100		7/9/2012	9/24/2013	8,937		0	8,710	227	0	0	0	227
155	AMERICAN TOWER CORP	03027X100		7/10/2012	9/24/2013	9,010		0	8,755	255	0	0	0	255
156	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	4/8/2013	1,811		0	1,811	0	0	0	0	0
157	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	5/8/2013	4,702		0	4,701	1	0	0	0	1
158	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	12/15/2013	746		0	807	-61	0	0	0	-61
159	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	1/15/2014	280		0	303	-23	0	0	0	-23
160	FHLMC GOLD G08222 4 0% 1/01/41	3128M8G73		4/8/2011	2/15/2013	1,207		0	1,188	19	0	0	0	19
161	FHLMC GOLD G08222 4 0% 1/01/41	3128M8G73		4/8/2011	3/15/2013	1,177		0	1,159	18	0	0	0	18
162	FHLMC GOLD G08222 4 0% 1/01/41	3128M8G73		4/8/2011	4/15/2013	618		0	608	10	0	0	0	10
163	FHLMC GOLD G08222 4 0% 1/01/41	3128M8G73		4/8/2011	5/15/2013	1,417		0	1,396	21	0	0	0	21
164	FHLMC GOLD G08222 4 0% 1/01/41	3128M8G73		4/8/2011	6/15/2013	1,216		0	1,198	18	0	0	0	18
165	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	8/25/2013	823		0	864	-41	0	0	0	-41
166	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	9/25/2013	622		0	653	-31	0	0	0	-31
167	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	10/25/2013	474		0	498	-24	0	0	0	-24
168	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	11/18/2013	30,639		0	31,059	-420	0	0	0	-420

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
169	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	11/25/2013	320		0	336	-16	0	0	0	-16
170	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	12/25/2013	616		0	647	-31	0	0	0	-31
171	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	8/25/2013	402		0	420	-18	0	0	0	-18
172	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	9/25/2013	20		0	20	0	0	0	0	0
173	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	8/8/2013	4,444		0	4,443	1	0	0	0	1
174	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	9/8/2013	4,272		0	4,271	1	0	0	0	1
175	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	3/27/2013	5,838		0	4,786	1,052	0	0	0	1,052
176	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	3/27/2013	6,713		0	5,530	1,183	0	0	0	1,183
177	AMERIPRISE FINANCIAL INC	03076C106		2/3/2010	3/27/2013	2 919		0	1,598	1,321	0	0	0	1,321
178	APACHE CORP	037411105		2/3/2010	2/14/2013	34,080		0	44,088	-10,008	0	0	0	-10,008
179	APACHE CORP	037411105		2/3/2010	2/15/2013	32,884		0	44,296	-11,412	0	0	0	-11,412
180	APPLE INC	037833100		4/23/2010	1/31/2013	12,317		0	7,307	5,010	0	0	0	5,010
181	APPLE INC	037833100		11/29/2008	1/31/2013	25,547		0	5,149	20,398	0	0	0	20,398
182	APPLE INC	037833100		11/29/2008	3/5/2013	67,332		0	14,437	52,895	0	0	0	52,895
183	AUTOLIV INC	052800109		1/23/2012	2/22/2013	5,167		0	4,985	182	0	0	0	182
184	AUTOLIV INC	052800109		1/23/2012	2/25/2013	4,572		0	4,474	98	0	0	0	98
185	AUTOLIV INC	052800109		1/24/2012	2/25/2013	2,416		0	2,351	65	0	0	0	65
186	AUTOLIV INC	052800109		1/24/2012	2/25/2013	1,763		0	1,708	55	0	0	0	55
187	AUTOLIV INC	052800109		1/20/2012	2/25/2013	392		0	376	16	0	0	0	16
188	AUTOLIV INC	052800109		1/20/2012	2/26/2013	4,242		0	4,133	109	0	0	0	109
189	AUTOLIV INC	052800109		1/24/2012	2/26/2013	2,314		0	2,253	61	0	0	0	61
190	AUTOLIV INC	052800109		2/3/2010	2/26/2013	7,391		0	5,421	1,970	0	0	0	1,970
191	AUTOLIV INC	052800109		2/3/2010	2/27/2013	22,306		0	16,263	6,043	0	0	0	6,043
192	BANK OF AMERICA CORP	060505104		2/26/2010	9/24/2013	2,255		0	2,766	-511	0	0	0	-511
193	BANK OF AMERICA CORP	060505104		2/3/2010	9/24/2013	11,696		0	12,945	-1,249	0	0	0	-1,249
194	BEAM INC	073730103		12/7/2012	9/24/2013	5,148		0	4,698	450	0	0	0	450
195	BEAM INC	073730103		12/10/2012	9/24/2013	2,085		0	1,905	180	0	0	0	180
196	BEAM INC	073730103		12/10/2012	9/24/2013	9,774		0	8,968	806	0	0	0	806
197	BEAM INC	073730103		12/11/2012	9/24/2013	4,692		0	4,456	236	0	0	0	236
198	BEAM INC	073730103		2/22/2013	9/24/2013	13 684		0	12,976	708	0	0	0	708
199	BEAM INC	073730103		2/25/2013	9/24/2013	18,245		0	17,220	1,025	0	0	0	1,025
200	BEAM INC	073730103		12/7/2012	9/24/2013	6,321		0	5,763	558	0	0	0	558
201	BEST BUY INC	086516101		3/18/2013	9/24/2013	19,275		0	11,075	8,200	0	0	0	8,200
202	C B R E GROUP INC	12504L109		12/10/2012	4/17/2013	6,412		0	5,210	1,202	0	0	0	1,202
203	C B R E GROUP INC	12504L109		12/11/2012	4/17/2013	5,181		0	4,305	876	0	0	0	876
204	C B R E GROUP INC	12504L109		12/7/2012	4/17/2013	4,495		0	3,610	885	0	0	0	885
205	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	3/15/2013	1,307		0	1,307	0	0	0	0	0
206	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	4/3/2013	10,932		0	10,904	28	0	0	0	28
207	ACCENTURE PLC-CL A	G1151C101		4/17/2013	9/24/2013	45,934		0	46,900	-966	0	0	0	-966
208	COVIDIEN PLC	G2554F113		1/4/2011	4/29/2013	16,342		0	12,372	3,970	0	0	0	3,970
209	COVIDIEN PLC	G2554F113		1/3/2011	4/29/2013	12,571		0	9,442	3,129	0	0	0	3,129
210	COVIDIEN PLC	G2554F113		1/3/2011	5/1/2013	8,584		0	6,373	2,211	0	0	0	2,211
211	COVIDIEN PLC	G2554F113		1/3/2011	5/2/2013	8,974		0	6,608	2,366	0	0	0	2,366
212	COVIDIEN PLC	G2554F113		1/3/2011	5/2/2013	33,013		0	24,312	8,701	0	0	0	8,701
213	EATON CORP PLC	G29183103		11/30/2012	4/18/2013	17,215		0	15,933	1,282	0	0	0	1,282
214	EATON CORP PLC	G29183103		11/30/2012	4/19/2013	24,215		0	22,224	1,991	0	0	0	1,991
215	ENSCO PLC-CL A	G3157S106		3/24/2011	4/15/2013	30,437		0	32,264	-1,827	0	0	0	-1,827
216	ENSCO PLC-CL A	G3157S106		3/23/2011	4/17/2013	8,320		0	9,107	-787	0	0	0	-787
217	ENSCO PLC-CL A	G3157S106		3/24/2011	4/17/2013	29,121		0	32,264	-3,143	0	0	0	-3,143
218	LYONDELLBASELL INDU -CL A	N53745100		4/27/2012	4/15/2013	23 424		0	19,335	4,089	0	0	0	4,089
219	LYONDELLBASELL INDU -CL A	N53745100		4/27/2012	4/15/2013	5 019		0	4,143	876	0	0	0	876
220	LYONDELLBASELL INDU -CL A	N53745100		4/2/2012	4/15/2013	558		0	441	117	0	0	0	117
221	LYONDELLBASELL INDU -CL A	N53745100		4/2/2012	4/16/2013	11,906		0	9,270	2,636	0	0	0	2,636
222	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	10/8/2013	3,571		0	3,570	1	0	0	0	1
223	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	11/8/2013	3,831		0	3,830	1	0	0	0	1
224	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	12/8/2013	3,485		0	3,485	0	0	0	0	0
225	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	3/27/2013	2,773		0	2 269	504	0	0	0	504
226	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	10/25/2013	19		0	20	-1	0	0	0	-1
227	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		9/24/2013	10/25/2013	6		0	7	-1	0	0	0	-1
228	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	11/25/2013	445		0	465	-20	0	0	0	-20
229	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		9/24/2013	11/25/2013	148		0	155	-7	0	0	0	-7
230	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	12/25/2013	19		0	20	-1	0	0	0	-1
231	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		9/24/2013	12/25/2013	6		0	7	-1	0	0	0	-1
232	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	1/25/2014	525		0	548	-23	0	0	0	-23
233	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		9/24/2013	1/25/2014	175		0	183	-8	0	0	0	-8
234	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	4/25/2013	680		0	718	-38	0	0	0	-38
235	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	5/25/2013	726		0	766	-40	0	0	0	-40
236	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	6/25/2013	235		0	248	-13	0	0	0	-13
237	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	7/25/2013	68		0	71	-3	0	0	0	-3
238	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	8/25/2013	1,069		0	1,129	-60	0	0	0	-60
239	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	9/25/2013	702		0	741	-39	0	0	0	-39
240	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	10/25/2013	65		0	68	-3	0	0	0	-3
241	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	11/25/2013	68		0	72	-4	0	0	0	-4
242	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	12/25/2013	63		0	67	-4	0	0	0	-4
243	FNMA AQ5382 3 5% 12/01/42	3138ML5Y6		3/7/2013	1/25/2014	69		0	73	-4	0	0	0	-4
244	C B R E GROUP INC	12504L109		12/6/2012	4/19/2013	4,844		0	3,866	978	0	0	0	978
245	C B R E GROUP INC	12504L109		1/23/2012	4/19/2013	1,411		0	1,081	330	0	0	0	330
246	C B R E GROUP INC	12504L109		1/20/2012	9/24/2013	6,537		0	4,964	1,573	0	0	0	1,573
247	C B R E GROUP INC	12504L109		1/23/2012	9/24/2013	4 669		0	3,571	1,098	0	0	0	1,098
248	C B R E GROUP INC	12504L109		1/23/2012	9/24/2013	10,505		0	8,107	2,398	0	0	0	2,398
249	C B R E GROUP INC	12504L109		1/24/2012	9/24/2013	957		0	728	229	0	0	0	229
250	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	6/25/2013	368		0	395	-27	0	0	0	-27
251	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2013	341		0	366	-25	0	0	0	-25
252	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2013	378		0	406	-28	0	0	0	-28

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
253	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2013	328		0	353	-25	0	0	0	-25
254	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2013	325		0	349	-24	0	0	0	-24
255	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	11/25/2013	296		0	318	-22	0	0	0	-22
256	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/25/2013	275		0	295	-20	0	0	0	-20
257	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	1/25/2014	252		0	271	-19	0	0	0	-19
258	FNMA POOL # AL1946 3 5%	3138EJEU8		6/14/2012	2/25/2013	786		0	826	-40	0	0	0	-40
259	FNMA POOL # AL1946 3 5%	3138EJEU8		6/14/2012	3/25/2013	59		0	62	-3	0	0	0	-3
260	FNMA POOL # AL1946 3 5%	3138EJEU8		6/14/2012	4/25/2013	803		0	844	-41	0	0	0	-41
261	FNMA POOL # AL1946 3 5%	3138EJEU8		6/14/2012	5/25/2013	578		0	607	-29	0	0	0	-29
262	FNMA POOL # AL1946 3 5%	3138EJEU8		6/14/2012	6/11/2013	32,760		0	33,405	-645	0	0	0	-645
263	FNMA POOL # AL1946 3 5%	3138EJEU8		6/14/2012	6/25/2013	1,004		0	1,056	-52	0	0	0	-52
264	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	11/25/2013	954		0	1,048	-94	0	0	0	-94
265	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	12/25/2013	804		0	884	-80	0	0	0	-80
266	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	1/25/2014	708		0	778	-70	0	0	0	-70
267	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	4/25/2013	830		0	872	-42	0	0	0	-42
268	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	5/25/2013	252		0	265	-13	0	0	0	-13
269	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	6/25/2013	940		0	988	-48	0	0	0	-48
270	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	7/25/2013	852		0	895	-43	0	0	0	-43
271	C B R E GROUP INC	12504L109		1/30/2012	4/18/2013	707		0	563	144	0	0	0	144
272	C B R E GROUP INC	12504L109		12/7/2012	4/18/2013	1,225		0	977	248	0	0	0	248
273	C B R E GROUP INC	12504L109		12/7/2012	4/18/2013	1,837		0	1,482	355	0	0	0	355
274	C B R E GROUP INC	12504L109		12/6/2012	4/18/2013	2 214		0	1,764	450	0	0	0	450
275	C B R E GROUP INC	12504L109		12/5/2012	4/19/2013	7,289		0	5,804	1,485	0	0	0	1,485
276	FNMA POOL # AL0219 3 33599% 4/01/4	3138EGG57		10/20/2011	11/25/2013	1,127		0	1,145	-18	0	0	0	-18
277	FNMA POOL # AL0219 3 336% 4/1/41	3138EGG57		10/20/2011	12/25/2013	714		0	726	-12	0	0	0	-12
278	FNMA POOL # AL0219 3 341% 4/01/41	3138EGG57		10/20/2011	1/25/2014	34		0	35	-1	0	0	0	-1
279	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	2/25/2013	450		0	484	-34	0	0	0	-34
280	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	3/25/2013	480		0	518	-38	0	0	0	-38
281	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	4/25/2013	401		0	431	-30	0	0	0	-30
282	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	5/25/2013	548		0	589	-41	0	0	0	-41
283	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	4/25/2013	2,494		0	2,664	-170	0	0	0	-170
284	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	5/25/2013	1,939		0	2,071	-132	0	0	0	-132
285	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	6/25/2013	4,162		0	4,446	-284	0	0	0	-284
286	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	7/25/2013	4,702		0	5,024	-322	0	0	0	-322
287	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	8/25/2013	2,795		0	2,986	-191	0	0	0	-191
288	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	9/25/2013	1,984		0	2,120	-136	0	0	0	-136
289	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	10/25/2013	783		0	837	-54	0	0	0	-54
290	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	11/25/2013	1,206		0	1,288	-82	0	0	0	-82
291	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	12/25/2013	1,679		0	1,793	-114	0	0	0	-114
292	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	1/25/2014	1,782		0	1,903	-121	0	0	0	-121
293	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	2/25/2013	98		0	105	-7	0	0	0	-7
294	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	3/25/2013	98		0	106	-8	0	0	0	-8
295	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	4/25/2013	132		0	142	-10	0	0	0	-10
296	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	5/25/2013	143		0	154	-11	0	0	0	-11
297	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	6/25/2013	119		0	128	-9	0	0	0	-9
298	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	7/25/2013	112		0	120	-8	0	0	0	-8
299	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	8/25/2013	100		0	108	-8	0	0	0	-8
300	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	9/25/2013	47		0	50	-3	0	0	0	-3
301	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	10/25/2013	34		0	36	-2	0	0	0	-2
302	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	11/25/2013	68		0	73	-5	0	0	0	-5
303	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	12/25/2013	103		0	111	-8	0	0	0	-8
304	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	1/25/2014	21		0	23	-2	0	0	0	-2
305	FNMA POOL # AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	1/10/2013	79,053		0	78,041	1,012	0	0	0	1,012
306	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	3/15/2013	2 371		0	2,468	-97	0	0	0	-97
307	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	4/15/2013	1,425		0	1,484	-59	0	0	0	-59
308	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	5/15/2013	227		0	236	-9	0	0	0	-9
309	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	6/15/2013	2 551		0	2,656	-105	0	0	0	-105
310	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	7/15/2013	160		0	167	-7	0	0	0	-7
311	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	8/15/2013	1,616		0	1,683	-67	0	0	0	-67
312	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	9/15/2013	150		0	156	-6	0	0	0	-6
313	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	10/15/2013	5,523		0	5,750	-227	0	0	0	-227
314	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	11/15/2013	168		0	175	-7	0	0	0	-7
315	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	12/15/2013	2,458		0	2,559	-101	0	0	0	-101
316	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	1/15/2014	168		0	175	-7	0	0	0	-7
317	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	2/15/2013	860		0	877	-17	0	0	0	-17
318	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2013	932		0	949	-17	0	0	0	-17
319	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2013	1,004		0	1,023	-19	0	0	0	-19
320	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2013	780		0	795	-15	0	0	0	-15
321	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2013	561		0	572	-11	0	0	0	-11
322	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2013	1,158		0	1,180	-22	0	0	0	-22
323	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2013	715		0	729	-14	0	0	0	-14
324	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2013	586		0	597	-11	0	0	0	-11
325	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2013	607		0	618	-11	0	0	0	-11
326	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2013	661		0	673	-12	0	0	0	-12
327	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/15/2013	686		0	699	-13	0	0	0	-13
328	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	1/15/2014	335		0	342	-7	0	0	0	-7
329	FHLMC GOLD E09025 2 5% 3/01/28	31294UA29		2/12/2013	3/15/2013	192		0	198	-6	0	0	0	-6
330	FHLMC GOLD E09025 2 5% 3/01/28	31294UA29		2/12/2013	4/11/2013	35,987		0	35,822	165	0	0	0	165
331	FHLMC GOLD E09025 2 5% 3/01/28	31294UA29		2/12/2013	4/15/2013	219		0	226	-7	0	0	0	-7
332	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	8/15/2013	498		0	497	1	0	0	0	1
333	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	9/15/2013	85		0	85	0	0	0	0	0
334	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	10/15/2013	88		0	88	0	0	0	0	0
335	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	11/15/2013	88		0	88	0	0	0	0	0
336	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	12/15/2013	88		0	88	0	0	0	0	0

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
337	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	1/15/2014	89		0	89	0	0	0	0	0
338	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	8/15/2013	17		0	17	0	0	0	0	0
339	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	9/15/2013	108		0	108	0	0	0	0	0
340	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	10/15/2013	16		0	16	0	0	0	0	0
341	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	11/15/2013	16		0	16	0	0	0	0	0
342	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	12/15/2013	17		0	17	0	0	0	0	0
343	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	1/15/2014	17		0	17	0	0	0	0	0
344	FED HOME LN MTG DISC NOTE 4/16/1	313397EK3		3/18/2013	4/16/2013	41,997		0	41,997	0	0	0	0	0
345	FED NATL MTG ASSN 2 63% 10/10/24	3135G0PX5		9/24/2012	6/4/2013	19,404		0	20,000	-596	0	0	0	-596
346	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	2/25/2013	355		0	391	-36	0	0	0	-36
347	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	2/25/2013	51		0	55	-4	0	0	0	-4
348	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	3/25/2013	224		0	246	-22	0	0	0	-22
349	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	3/25/2013	32		0	35	-3	0	0	0	-3
350	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	10/25/2013	1,027		0	1,095	-68	0	0	0	-68
351	FORD MOTOR CO	345370860		11/22/2010	1/31/2013	2,726		0	3,487	-761	0	0	0	-761
352	FORD MOTOR CO	345370860		11/22/2010	1/31/2013	10,073		0	12,931	-2,858	0	0	0	-2,858
353	FORD MOTOR CO	345370860		11/22/2010	1/31/2013	4,428		0	5,694	-1,266	0	0	0	-1,266
354	FORD MOTOR CO	345370860		11/22/2010	1/31/2013	3,264		0	4,218	-954	0	0	0	-954
355	FORD MOTOR CO	345370860		11/22/2010	1/31/2013	16,882		0	21,750	-4,868	0	0	0	-4,868
356	FORD MOTOR CO	345370860		1/6/2011	1/31/2013	5,043		0	7,182	-2,139	0	0	0	-2,139
357	FORD MOTOR CO	345370860		1/6/2011	1/31/2013	5,235		0	7,422	-2,187	0	0	0	-2,187
358	FORD MOTOR CO	345370860		1/6/2011	1/31/2013	5 337		0	7,600	-2,263	0	0	0	-2,263
359	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	8/15/2013	206		0	205	1	0	0	0	1
360	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	9/15/2013	214		0	214	0	0	0	0	0
361	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	10/15/2013	475		0	474	1	0	0	0	1
362	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	11/15/2013	325		0	324	1	0	0	0	1
363	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	12/11/2013	43,378		0	43,463	-85	0	0	0	-85
364	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	12/15/2013	250		0	249	1	0	0	0	1
365	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	2/15/2013	860		0	920	-60	0	0	0	-60
366	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	3/15/2013	915		0	979	-64	0	0	0	-64
367	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	4/15/2013	1,061		0	1,136	-75	0	0	0	-75
368	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	5/15/2013	1,177		0	1,260	-83	0	0	0	-83
369	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	6/15/2013	1,008		0	1,079	-71	0	0	0	-71
370	FNMA POOL # AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	1/14/2013	70,698		0	70,999	-301	0	0	0	-301
371	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	2/25/2013	151		0	159	-8	0	0	0	-8
372	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	3/25/2013	180		0	190	-10	0	0	0	-10
373	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	4/25/2013	172		0	181	-9	0	0	0	-9
374	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	5/25/2013	171		0	180	-9	0	0	0	-9
375	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	6/25/2013	235		0	248	-13	0	0	0	-13
376	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	6/25/2013	118		0	124	-6	0	0	0	-6
377	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	7/25/2013	228		0	240	-12	0	0	0	-12
378	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	7/25/2013	114		0	120	-6	0	0	0	-6
379	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	8/25/2013	166		0	175	-9	0	0	0	-9
380	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	8/25/2013	83		0	88	-5	0	0	0	-5
381	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	8/25/2013	125		0	124	1	0	0	0	1
382	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	1/15/2013	7,774		0	8,166	-392	0	0	0	-392
383	H C A HOLDINGS INC	40412C101		4/29/2013	9/24/2013	30,480		0	29,680	800	0	0	0	800
384	H C A HOLDINGS INC	40412C101		5/1/2013	9/24/2013	3,048		0	2,896	152	0	0	0	152
385	H C A HOLDINGS INC	40412C101		5/2/2013	9/24/2013	14,071		0	13,633	438	0	0	0	438
386	INTERNATIONAL BUSINESS MACHINES	459200101		2/3/2010	1/17/2013	77 653		0	50,233	27,420	0	0	0	27,420
387	INTUIT	461202103		10/12/2011	9/24/2013	1,983		0	1,563	420	0	0	0	420
388	LILLY ELI & CO	532457108		1/31/2013	9/24/2013	25,920		0	26,475	-555	0	0	0	-555
389	LILLY ELI & CO	532457108		12/21/2012	9/24/2013	40,732		0	38,176	2,556	0	0	0	2,556
390	LILLY ELI & CO	532457108		12/21/2012	10/16/2013	30,750		0	31,009	-259	0	0	0	-259
391	LILLY ELI & CO	532457108		12/21/2012	10/16/2013	10,250		0	10,412	-162	0	0	0	-162
392	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	9/25/2013	143		0	151	-8	0	0	0	-8
393	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	9/25/2013	72		0	76	-4	0	0	0	-4
394	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	9/25/2013	108		0	107	1	0	0	0	1
395	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	10/25/2013	108		0	113	-5	0	0	0	-5
396	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	10/25/2013	54		0	57	-3	0	0	0	-3
397	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	10/25/2013	81		0	80	1	0	0	0	1
398	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	11/25/2013	115		0	121	-6	0	0	0	-6
399	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	11/25/2013	57		0	60	-3	0	0	0	-3
400	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	11/25/2013	86		0	86	0	0	0	0	0
401	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	12/25/2013	123		0	130	-7	0	0	0	-7
402	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	12/25/2013	62		0	65	-3	0	0	0	-3
403	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	12/25/2013	92		0	92	0	0	0	0	0
404	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	1/25/2014	117		0	124	-7	0	0	0	-7
405	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	1/25/2014	59		0	62	-3	0	0	0	-3
406	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	1/25/2014	88		0	88	0	0	0	0	0
407	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	2/25/2013	1,777		0	1,896	-119	0	0	0	-119
408	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	3/25/2013	1,325		0	1,414	-89	0	0	0	-89
409	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	4/25/2013	1,418		0	1,512	-94	0	0	0	-94
410	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	5/25/2013	1,533		0	1,636	-103	0	0	0	-103
411	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	6/25/2013	1,528		0	1,630	-102	0	0	0	-102
412	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	7/25/2013	1,412		0	1,506	-94	0	0	0	-94
413	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	8/25/2013	1,561		0	1,666	-105	0	0	0	-105
414	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	9/23/2013	24,692		0	24,099	593	0	0	0	593
415	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	9/25/2013	1,395		0	1,489	-94	0	0	0	-94
416	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	7/15/2013	507		0	542	-35	0	0	0	-35
417	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	8/15/2013	746		0	799	-53	0	0	0	-53
418	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	9/15/2013	307		0	329	-22	0	0	0	-22
419	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	10/15/2013	366		0	392	-26	0	0	0	-26
420	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	11/15/2013	249		0	267	-18	0	0	0	-18

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
421	LOS ANGELES CALIF CMN 6 75% 8/01/4	54438CPA4		10/17/2011	10/2/2013	12,388		0	12,612	-224	0	0	0	-224
422	LOS ANGELES CALIF CMN 6 75% 8/01/4	54438CPA4		10/17/2011	10/2/2013	6,194		0	6,307	-113	0	0	0	-113
423	LOS ANGELES CALIF CMN 6 75% 8/01/4	54438CPA4		10/19/2011	10/8/2013	12,465		0	12,434	31	0	0	0	31
424	MOODYS CORP	615369105		12/5/2012	7/12/2013	7,320		0	5,937	1,383	0	0	0	1,383
425	MOODYS CORP	615369105		12/5/2012	7/15/2013	23,324		0	19,000	4,324	0	0	0	4,324
426	MOODYS CORP	615369105		12/4/2012	7/15/2013	364		0	294	70	0	0	0	70
427	MOODYS CORP	615369105		4/3/2012	7/16/2013	7,833		0	5,572	2,261	0	0	0	2,261
428	MOODYS CORP	615369105		12/4/2012	7/16/2013	3,013		0	2,454	559	0	0	0	559
429	MOODYS CORP	615369105		4/2/2012	7/16/2013	3,013		0	2,110	903	0	0	0	903
430	MOODYS CORP	615369105		3/30/2012	7/17/2013	12,182		0	8,420	3,762	0	0	0	3,762
431	MOODYS CORP	615369105		4/2/2012	7/17/2013	14,619		0	10,127	4,492	0	0	0	4,492
432	MOODYS CORP	615369105		4/27/2012	7/17/2013	7,309		0	4,991	2,318	0	0	0	2,318
433	MORGAN STANLEY GLOB 4 75% 4/01/	61748AAE6		2/10/2010	1/11/2013	36,269		0	35,524	745	0	0	0	745
434	NATIONAL OILWELL VARCO INC	637071101		12/9/2011	2/14/2013	12,686		0	13,061	-375	0	0	0	-375
435	NATIONAL OILWELL VARCO INC	637071101		12/8/2011	2/14/2013	16,210		0	16,365	-155	0	0	0	-155
436	NATIONAL OILWELL VARCO INC	637071101		12/8/2011	9/24/2013	18,923		0	17,077	1,846	0	0	0	1,846
437	NATIONAL OILWELL VARCO INC	637071101		11/2/2011	9/24/2013	3,942		0	3,449	493	0	0	0	493
438	NEW JERSEY ST TPK AU 7 102% 1/01/4	646139X83		12/8/2010	6/27/2013	32,117		0	25,000	7,117	0	0	0	7,117
439	NEWS CORP - CLASS B	65249B208		11/29/2008	9/24/2013	7,789		0	1,847	6,142	0	0	0	6,142
440	NEWS CORP - CLASS B	65249B208		2/3/2010	9/24/2013	9,347		0	3,979	5,368	0	0	0	5,368
441	NIKE INC CLASS B	654106103		2/25/2013	9/24/2013	4,168		0	3,280	888	0	0	0	888
442	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	4/25/2013	213		0	235	-22	0	0	0	-22
443	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	4/25/2013	30		0	33	-3	0	0	0	-3
444	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	5/25/2013	188		0	204	-18	0	0	0	-18
445	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	5/25/2013	27		0	29	-2	0	0	0	-2
446	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	8/25/2013	342		0	379	-37	0	0	0	-37
447	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	9/23/2013	12,507		0	12,486	21	0	0	0	21
448	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	9/25/2013	294		0	327	-33	0	0	0	-33
449	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	10/25/2013	189		0	210	-21	0	0	0	-21
450	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		5/15/2013	7/25/2013	365		0	400	-35	0	0	0	-35
451	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		5/15/2013	8/25/2013	362		0	396	-34	0	0	0	-34
452	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		5/15/2013	9/23/2013	6,645		0	6,658	-13	0	0	0	-13
453	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		5/15/2013	9/25/2013	501		0	548	-47	0	0	0	-47
454	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		5/15/2013	10/25/2013	347		0	380	-33	0	0	0	-33
455	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	2/25/2013	3,029		0	3,235	-206	0	0	0	-206
456	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	3/25/2013	2,566		0	2,741	-175	0	0	0	-175
457	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	12/15/2013	302		0	323	-21	0	0	0	-21
458	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		1/15/2013	1/15/2014	250		0	268	-18	0	0	0	-18
459	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	2/15/2013	91		0	96	-5	0	0	0	-5
460	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	3/15/2013	93		0	97	-4	0	0	0	-4
461	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	4/15/2013	95		0	100	-5	0	0	0	-5
462	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	5/15/2013	362		0	380	-18	0	0	0	-18
463	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	6/15/2013	104		0	109	-5	0	0	0	-5
464	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	7/15/2013	92		0	97	-5	0	0	0	-5
465	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	8/15/2013	92		0	96	-4	0	0	0	-4
466	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	9/15/2013	356		0	374	-18	0	0	0	-18
467	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	10/15/2013	357		0	375	-18	0	0	0	-18
468	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	11/15/2013	94		0	99	-5	0	0	0	-5
469	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	12/15/2013	371		0	390	-19	0	0	0	-19
470	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	1/15/2014	367		0	385	-18	0	0	0	-18
471	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	6/25/2013	412		0	453	-41	0	0	0	-41
472	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	6/25/2013	59		0	64	-5	0	0	0	-5
473	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	7/25/2013	361		0	397	-36	0	0	0	-36
474	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	7/25/2013	52		0	56	-4	0	0	0	-4
475	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	8/25/2013	324		0	356	-32	0	0	0	-32
476	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	8/25/2013	46		0	50	-4	0	0	0	-4
477	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	9/25/2013	239		0	263	-24	0	0	0	-24
478	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	9/25/2013	34		0	37	-3	0	0	0	-3
479	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	10/25/2013	212		0	233	-21	0	0	0	-21
480	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	10/25/2013	30		0	33	-3	0	0	0	-3
481	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	11/25/2013	122		0	135	-13	0	0	0	-13
482	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	11/25/2013	17		0	19	-2	0	0	0	-2
483	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	12/25/2013	100		0	110	-10	0	0	0	-10
484	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	12/25/2013	14		0	16	-2	0	0	0	-2
485	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		12/29/2010	1/25/2014	111		0	122	-11	0	0	0	-11
486	FNMA POOL # 255384 6 0% 9/01/34	31371LTV1		2/15/2011	1/25/2014	16		0	17	-1	0	0	0	-1
487	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	2/25/2013	15		0	16	-1	0	0	0	-1
488	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	3/25/2013	15		0	16	-1	0	0	0	-1
489	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	4/25/2013	14		0	15	-1	0	0	0	-1
490	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	5/25/2013	16		0	17	-1	0	0	0	-1
491	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	6/25/2013	14		0	15	-1	0	0	0	-1
492	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	7/25/2013	11		0	12	-1	0	0	0	-1
493	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	8/25/2013	14		0	15	-1	0	0	0	-1
494	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	9/25/2013	13		0	15	-2	0	0	0	-2
495	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	10/25/2013	10		0	11	-1	0	0	0	-1
496	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	11/25/2013	8		0	9	-1	0	0	0	-1
497	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		10/7/2013	11/25/2013	56		0	61	-5	0	0	0	-5
498	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	12/25/2013	8		0	8	0	0	0	0	0
499	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		10/7/2013	12/25/2013	53		0	58	-5	0	0	0	-5
500	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		2/18/2011	1/25/2014	7		0	8	-1	0	0	0	-1
501	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		10/7/2013	1/25/2014	50		0	55	-5	0	0	0	-5
502	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	2/25/2013	1,605		0	1,582	23	0	0	0	23
503	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	3/25/2013	1,014		0	1,000	14	0	0	0	14
504	ORACLE CORP	68389X105		9/24/2013	11/4/2013	1,007		0	1,016	-9	0	0	0	-9

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
505	ORACLE CORP	68389X105		2/3/2010	11/4/2013	49,687		0	35,120	14,567	0	0	0	14,567
506	P V H CORP	693656100		11/2/2011	2/22/2013	2,134		0	1,360	774	0	0	0	774
507	P V H CORP	693656100		11/2/2011	2/22/2013	14,466		0	9,146	5,320	0	0	0	5,320
508	P V H CORP	693656100		11/3/2011	2/22/2013	6,047		0	3,778	2,269	0	0	0	2,269
509	P V H CORP	693656100		11/3/2011	2/22/2013	11,027		0	6,852	4,175	0	0	0	4,175
510	PEPSICO INC	713448108		4/22/2013	9/24/2013	20,651		0	21,147	-496	0	0	0	-496
511	PEPSICO INC	713448108		4/23/2013	9/24/2013	41,788		0	43,307	-1,519	0	0	0	-1,519
512	PEPSICO INC	713448108		4/19/2013	9/24/2013	4,778		0	4,876	-98	0	0	0	-98
513	T ROWE PRICE GROUP INC	74144T108		1/20/2012	3/27/2013	18,523		0	15,016	3,507	0	0	0	3,507
514	QUALCOMM INC	747525103		8/11/2010	3/15/2013	6,513		0	3,923	2,590	0	0	0	2,590
515	QUALCOMM INC	747525103		8/11/2010	3/15/2013	8,467		0	5,103	3,364	0	0	0	3,364
516	QUALCOMM INC	747525103		8/11/2010	3/15/2013	8,467		0	5,101	3,366	0	0	0	3,366
517	QUALCOMM INC	747525103		11/29/2008	3/15/2013	5,862		0	2,904	2,958	0	0	0	2,958
518	QUALCOMM INC	747525103		9/24/2013	11/4/2013	2,798		0	2,741	57	0	0	0	57
519	QUALCOMM INC	747525103		11/29/2008	11/4/2013	46,160		0	21,295	24,865	0	0	0	24,865
520	QUALCOMM INC	747525103		11/29/2008	12/17/2013	10,857		0	4,840	6,017	0	0	0	6,017
521	RALCORP HLDGS INC NEW	751028101		3/27/2012	1/29/2013	10,800		0	8,820	1,980	0	0	0	1,980
522	RALCORP HLDGS INC NEW	751028101		3/28/2012	1/29/2013	8,100		0	6,624	1,476	0	0	0	1,476
523	RALCORP HLDGS INC NEW	751028101		3/29/2012	1/29/2013	6,300		0	5,153	1,147	0	0	0	1,147
524	RALCORP HLDGS INC NEW	751028101		3/30/2012	1/29/2013	8,100		0	6,658	1,442	0	0	0	1,442
525	RALCORP HLDGS INC NEW	751028101		4/2/2012	1/29/2013	7,200		0	5,904	1,296	0	0	0	1,296
526	ROBERT HALF INTL INC	770323103		12/5/2011	4/17/2013	6,545		0	5,171	1,374	0	0	0	1,374
527	ROBERT HALF INTL INC	770323103		12/2/2011	4/17/2013	3,007		0	2,304	703	0	0	0	703
528	ROBERT HALF INTL INC	770323103		12/2/2011	4/18/2013	4,209		0	3,253	956	0	0	0	956
529	SANOFI	80105N105		7/25/2012	2/26/2013	17,137		0	13,915	3,222	0	0	0	3,222
530	SANOFI	80105N105		7/23/2012	2/27/2013	28,424		0	22,926	5,498	0	0	0	5,498
531	SANOFI	80105N105		7/25/2012	2/27/2013	3,988		0	3,225	763	0	0	0	763
532	SANOFI	80105N105		7/25/2012	2/27/2013	37,095		0	30,087	7,008	0	0	0	7,008
533	SANOFI	80105N105		7/24/2012	2/27/2013	510		0	407	103	0	0	0	103
534	SANOFI	80105N105		7/24/2012	8/28/2013	37,051		0	27,933	9,118	0	0	0	9,118
535	SANOFI	80105N105		7/24/2012	8/28/2013	13,986		0	10,523	3,463	0	0	0	3,463
536	SCHLUMBERGER LTD	806857108		2/14/2013	9/24/2013	27,092		0	25,321	1,771	0	0	0	1,771
537	SKYWORKS SOLUTIONS INC	83088M102		12/5/2012	3/15/2013	17,600		0	18,967	-1,367	0	0	0	-1,367
538	SKYWORKS SOLUTIONS INC	83088M102		12/5/2012	3/18/2013	18,337		0	19,904	-1,567	0	0	0	-1,567
539	TERADATA CORPORATION	88076W103		3/2/2011	10/15/2013	14,219		0	15,375	-1,156	0	0	0	-1,156
540	TERADATA CORPORATION	88076W103		3/3/2011	10/15/2013	7,022		0	7,977	-955	0	0	0	-955
541	TERADATA CORPORATION	88076W103		3/3/2011	10/15/2013	2,019		0	2,297	-278	0	0	0	-278
542	TERADATA CORPORATION	88076W103		1/31/2013	10/15/2013	7,900		0	12,042	-4,142	0	0	0	-4,142
543	TERADATA CORPORATION	88076W103		9/24/2013	10/15/2013	439		0	582	-143	0	0	0	-143
544	THERMO FISHER SCIENTI 2 25% 8/15/1	883556BA9		8/9/2011	1/24/2013	10,323		0	9,983	340	0	0	0	340
545	A D T CORP	00101J106		12/27/2012	9/24/2013	422		0	454	-32	0	0	0	-32
546	ALLIANCE DATA SYS CORP	018581108		2/3/2010	1/17/2013	7,334		0	2,716	4,618	0	0	0	4,618
547	ALLIANCE DATA SYS CORP	018581108		2/3/2010	1/18/2013	15,072		0	5,605	9,467	0	0	0	9,467
548	ALLIANCE DATA SYS CORP	018581108		2/3/2010	3/5/2013	5 553		0	2,022	3,531	0	0	0	3,531
549	ALLIANCE DATA SYS CORP	018581108		2/3/2010	3/8/2013	11,941		0	4,334	7,607	0	0	0	7,607
550	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	3/5/2013	2,503		0	3,456	-953	0	0	0	-953
551	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	3/6/2013	5,000		0	6,895	-1,895	0	0	0	-1,895
552	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	3/7/2013	1,249		0	1,745	-496	0	0	0	-496
553	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	3/7/2013	3,697		0	5,102	-1,405	0	0	0	-1,405
554	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	3/8/2013	675		0	921	-246	0	0	0	-246
555	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	3/8/2013	1,775		0	2,423	-648	0	0	0	-648
556	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	4/25/2013	490		0	483	7	0	0	0	7
557	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	5/25/2013	3,180		0	3,137	43	0	0	0	43
558	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	6/25/2013	2,272		0	2,242	30	0	0	0	30
559	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	7/2/2013	15,683		0	14,857	826	0	0	0	826
560	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	7/25/2013	786		0	776	10	0	0	0	10
561	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	8/25/2013	348		0	344	4	0	0	0	4
562	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	9/25/2013	444		0	439	5	0	0	0	5
563	C B R E GROUP INC	12504L109		1/24/2012	9/24/2013	7,214		0	5,522	1,692	0	0	0	1,692
564	CRH AMERICA INC 5 3% 10/15/13	12626PAE3		2/17/2010	10/15/2013	30,000		0	31,922	-1,922	0	0	0	-1,922
565	CVS CAREMARK CORP	126650100		4/19/2013	9/24/2013	1,163		0	1,153	10	0	0	0	10
566	CALIFORNIA ST 7 3% 10/01/39	13063A7D0		3/18/2010	6/18/2013	33,057		0	24,883	8,174	0	0	0	8,174
567	CALIFORNIA ST 7 3% 10/01/39	13063A7D0		3/18/2010	6/19/2013	26,441		0	19,906	6,535	0	0	0	6,535
568	CARNIVAL CORP	143658300		7/1/2010	2/25/2013	32,651		0	29,356	3,295	0	0	0	3,295
569	CATHOLIC HEALTH INITI 2 95% 11/01/22	14916RAC8		10/25/2012	1/15/2013	10,074		0	9,973	101	0	0	0	101
570	CHUBB CORP	171232101		4/18/2013	9/24/2013	3,313		0	3,214	99	0	0	0	99
571	CHUBB CORP	171232101		4/18/2013	9/24/2013	6,089		0	5,916	173	0	0	0	173
572	CHUBB CORP	171232101		4/19/2013	9/24/2013	13,880		0	13,609	271	0	0	0	271
573	FNMA AR8487 2 5% 3/01/28	3138W6MR4		4/9/2013	8/25/2013	219		0	228	-9	0	0	0	-9
574	FNMA AR8487 2 5% 3/01/28	3138W6MR4		4/9/2013	9/25/2013	141		0	147	-6	0	0	0	-6
575	FNMA AR8487 2 5% 3/01/28	3138W6MR4		4/9/2013	10/25/2013	154		0	161	-7	0	0	0	-7
576	FNMA AR8487 2 5% 3/01/28	3138W6MR4		4/9/2013	11/25/2013	308		0	322	-14	0	0	0	-14
577	FNMA AR8487 2 5% 3/01/28	3138W6MR4		4/9/2013	12/25/2013	100		0	105	-5	0	0	0	-5
578	FNMA AR8487 2 5% 3/01/28	3138W6MR4		4/9/2013	1/25/2014	175		0	182	-7	0	0	0	-7
579	FNMA AR8598 3 5% 6/01/43	3138W6RS7		7/8/2013	8/25/2013	455		0	455	0	0	0	0	0
580	FNMA AR8598 3 5% 6/01/43	3138W6RS7		7/8/2013	9/25/2013	57		0	57	0	0	0	0	0
581	FNMA AR8598 3 5% 6/01/43	3138W6RS7		8/28/2013	9/25/2013	8		0	8	0	0	0	0	0
582	FNMA AR8598 3 5% 6/01/43	3138W6RS7		7/8/2013	10/25/2013	317		0	317	0	0	0	0	0
583	FNMA AR8598 3 5% 6/01/43	3138W6RS7		8/28/2013	10/25/2013	45		0	45	0	0	0	0	0
584	FNMA AR8598 3 5% 6/01/43	3138W6RS7		7/8/2013	11/25/2013	54		0	54	0	0	0	0	0
585	FNMA AR8598 3 5% 6/01/43	3138W6RS7		8/28/2013	11/25/2013	8		0	8	0	0	0	0	0
586	FNMA AR8598 3 5% 6/01/43	3138W6RS7		7/8/2013	12/25/2013	56		0	56	0	0	0	0	0
587	FNMA AR8487 2 5% 3/01/28	3138W6MR4		4/9/2013	7/25/2013	136		0	142	-6	0	0	0	-6
588	FNMA AR8598 3 5% 6/01/43	3138W6RS7		8/28/2013	12/25/2013	8		0	8	0	0	0	0	0

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
589	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	1/25/2014	56		0	56	0	0	0	0	0
590	FNMA AR8596 3 5% 6/01/43	3138W6RS7		8/28/2013	1/25/2014	8		0	8	0	0	0	0	0
591	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	6/25/2013	157		0	163	-6	0	0	0	-6
592	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	7/25/2013	57		0	59	-2	0	0	0	-2
593	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	8/25/2013	64		0	66	-2	0	0	0	-2
594	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	10/25/2013	43		0	45	-2	0	0	0	-2
595	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		9/24/2013	10/25/2013	14		0	14	0	0	0	0	0
596	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	11/25/2013	25		0	26	-1	0	0	0	-1
597	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		9/24/2013	11/25/2013	8		0	8	0	0	0	0	0
598	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	12/25/2013	155		0	161	-6	0	0	0	-6
599	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	9/25/2013	59		0	61	-2	0	0	0	-2
600	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	1/15/2014	348		0	376	-28	0	0	0	-28
601	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	10/25/2013	59		0	61	-2	0	0	0	-2
602	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	1/15/2014	46		0	50	-4	0	0	0	-4
603	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	11/25/2013	60		0	62	-2	0	0	0	-2
604	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	1/15/2014	46		0	51	-5	0	0	0	-5
605	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	2/15/2013	211		0	226	-15	0	0	0	-15
606	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	12/25/2013	62		0	64	-2	0	0	0	-2
607	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	1/25/2014	62		0	64	-2	0	0	0	-2
608	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	6/25/2013	50		0	52	-2	0	0	0	-2
609	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	7/25/2013	25		0	27	-2	0	0	0	-2
610	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	8/25/2013	26		0	27	-1	0	0	0	-1
611	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	9/25/2013	85		0	88	-3	0	0	0	-3
612	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	2/15/2013	158		0	171	-13	0	0	0	-13
613	CHUBB CORP	171232101		2/3/2010	9/24/2013	1,791		0	991	800	0	0	0	800
614	COCA-COLA ENTERPRISES INC	19122T109		2/17/2012	4/19/2013	6,828		0	5,337	1,491	0	0	0	1,491
615	COCA-COLA ENTERPRISES INC	19122T109		2/17/2012	4/22/2013	21,732		0	17,050	4,682	0	0	0	4,682
616	COCA-COLA ENTERPRISES INC	19122T109		2/16/2012	4/23/2013	19,326		0	14,950	4,376	0	0	0	4,376
617	COCA-COLA ENTERPRISES INC	19122T109		2/17/2012	4/23/2013	21,100		0	16,473	4,627	0	0	0	4,627
618	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		10/12/2011	9/24/2013	826		0	723	103	0	0	0	103
619	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		3/30/2012	9/24/2013	12,394		0	11,555	839	0	0	0	839
620	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		1/17/2013	9/24/2013	18,178		0	17,285	893	0	0	0	893
621	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		1/18/2013	9/24/2013	9,915		0	9,516	399	0	0	0	399
622	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		10/12/2011	9/24/2013	9,089		0	7,903	1,186	0	0	0	1,186
623	COMCAST CORP 5 9% 3/15/16	20030NAL5		2/10/2010	3/8/2013	28,666		0	27,333	1,333	0	0	0	1,333
624	CONAGRA FOODS INC	205887102		12/6/2012	9/24/2013	1 846		0	1,780	66	0	0	0	66
625	CONOCOPHILLIPS	20825C104		2/3/2010	3/18/2013	27,000		0	17,338	9,662	0	0	0	9,662
626	COSTCO WHSL CORP NEW	22160K105		9/9/2013	9/24/2013	41,159		0	40,375	784	0	0	0	784
627	D T E ENERGY COMPANY	233331107		4/15/2013	9/24/2013	24,254		0	25,424	-1,170	0	0	0	-1,170
628	COSTCO WHSL CORP NEW	22160K105		9/6/2013	9/24/2013	79,739		0	77,854	1,885	0	0	0	1,885
629	D T E ENERGY COMPANY	233331107		4/16/2013	9/24/2013	18,191		0	19,179	-988	0	0	0	-988
630	D T E ENERGY COMPANY	233331107		4/17/2013	9/24/2013	8,085		0	8,590	-505	0	0	0	-505
631	D T E ENERGY COMPANY	233331107		4/18/2013	9/24/2013	8 085		0	8,641	-556	0	0	0	-556
632	E M C CORP MASS	268648102		5/2/2011	9/24/2013	16,255		0	17,887	-1,632	0	0	0	-1,632
633	E M C CORP MASS	268648102		1/30/2013	9/24/2013	17,545		0	16,843	702	0	0	0	702
634	EXPRESS SCRIPTS HOLDING CO	30219G108		4/29/2013	9/24/2013	621		0	586	35	0	0	0	35
635	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	12/15/2013	59		0	60	-1	0	0	0	-1
636	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	1/15/2014	108		0	111	-3	0	0	0	-3
637	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	2/15/2013	99		0	105	-6	0	0	0	-6
638	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	3/15/2013	112		0	119	-7	0	0	0	-7
639	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	4/15/2013	102		0	109	-7	0	0	0	-7
640	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	5/15/2013	103		0	110	-7	0	0	0	-7
641	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	6/15/2013	89		0	95	-6	0	0	0	-6
642	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	7/15/2013	92		0	98	-6	0	0	0	-6
643	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	8/15/2013	88		0	94	-6	0	0	0	-6
644	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	9/15/2013	69		0	73	-4	0	0	0	-4
645	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	10/15/2013	86		0	91	-5	0	0	0	-5
646	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	11/15/2013	64		0	68	-4	0	0	0	-4
647	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	12/15/2013	58		0	61	-3	0	0	0	-3
648	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	1/15/2014	55		0	58	-3	0	0	0	-3
649	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	2/15/2013	253		0	273	-20	0	0	0	-20
650	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	3/15/2013	189		0	204	-15	0	0	0	-15
651	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	4/15/2013	250		0	270	-20	0	0	0	-20
652	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	5/15/2013	259		0	279	-20	0	0	0	-20
653	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	6/15/2013	193		0	208	-15	0	0	0	-15
654	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	7/15/2013	198		0	213	-15	0	0	0	-15
655	CONOCOPHILLIPS	20825C104		2/3/2010	3/19/2013	20,357		0	13,146	7,211	0	0	0	7,211
656	RABOBANK NEDERLAND 5 25% 5/24/	21685WCJ4		5/17/2011	6/6/2013	21,859		0	19,685	2,174	0	0	0	2,174
657	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	8/15/2013	258		0	278	-20	0	0	0	-20
658	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	9/15/2013	160		0	173	-13	0	0	0	-13
659	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	10/15/2013	126		0	136	-10	0	0	0	-10
660	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	11/15/2013	92		0	99	-7	0	0	0	-7
661	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	12/15/2013	100		0	108	-8	0	0	0	-8
662	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	1/15/2014	86		0	93	-7	0	0	0	-7
663	EXPRESS SCRIPTS HOLDING CO	30219G108		5/1/2013	9/24/2013	5,404		0	5,188	216	0	0	0	216
664	EXPRESS SCRIPTS HOLDING CO	30219G108		5/2/2013	9/24/2013	30,001		0	29,233	768	0	0	0	768
665	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	6/15/2013	702		0	760	-58	0	0	0	-58
666	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	7/15/2013	537		0	581	-44	0	0	0	-44
667	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	8/15/2013	565		0	611	-46	0	0	0	-46
668	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	9/15/2013	478		0	517	-39	0	0	0	-39
669	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	9/15/2013	64		0	69	-5	0	0	0	-5
670	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	10/15/2013	291		0	315	-24	0	0	0	-24
671	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	10/15/2013	39		0	42	-3	0	0	0	-3
672	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	11/15/2013	359		0	388	-29	0	0	0	-29

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
673	FNMA AR8467 2 5% 3/01/28	3138W8MR4		4/9/2013	5/25/2013	108		0	113	-5	0	0	0	-5
674	FNMA AR8467 2 5% 3/01/28	3138W8MR4		4/9/2013	6/25/2013	104		0	109	-5	0	0	0	-5
675	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	6/25/2013	732		0	768	-36	0	0	0	-36
676	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	7/25/2013	597		0	627	-30	0	0	0	-30
677	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	8/25/2013	740		0	777	-37	0	0	0	-37
678	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	9/25/2013	523		0	548	-25	0	0	0	-25
679	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	10/25/2013	158		0	166	-8	0	0	0	-8
680	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	11/25/2013	273		0	286	-13	0	0	0	-13
681	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/25/2013	152		0	160	-8	0	0	0	-8
682	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	1/25/2014	219		0	230	-11	0	0	0	-11
683	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	2/25/2013	983		0	1,042	-59	0	0	0	-59
684	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	3/25/2013	176		0	187	-11	0	0	0	-11
685	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	4/25/2013	259		0	274	-15	0	0	0	-15
686	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	5/25/2013	949		0	1,006	-57	0	0	0	-57
687	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	6/25/2013	923		0	978	-55	0	0	0	-55
688	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	7/25/2013	444		0	470	-26	0	0	0	-26
689	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	8/25/2013	820		0	870	-50	0	0	0	-50
690	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	9/25/2013	653		0	692	-39	0	0	0	-39
691	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	10/25/2013	139		0	137	2	0	0	0	2
692	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	11/25/2013	36		0	36	0	0	0	0	0
693	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	12/25/2013	36		0	35	1	0	0	0	1
694	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	1/25/2014	257		0	254	3	0	0	0	3
695	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	2/25/2013	1,125		0	1,135	-10	0	0	0	-10
696	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	3/25/2013	666		0	674	-8	0	0	0	-8
697	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	4/25/2013	983		0	992	-9	0	0	0	-9
698	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	5/7/2013	31,361		0	29,472	1,889	0	0	0	1,889
699	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	5/25/2013	514		0	519	-5	0	0	0	-5
700	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	2/25/2013	1,174		0	1,232	-58	0	0	0	-58
701	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	3/25/2013	1,370		0	1,437	-67	0	0	0	-67
702	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	4/25/2013	1,313		0	1,378	-65	0	0	0	-65
703	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	5/7/2013	2,918		0	2,885	33	0	0	0	33
704	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	5/25/2013	1,363		0	1,430	-67	0	0	0	-67
705	THERMO FISHER SCIENTI 2 25% 8/15/1	883556BA9		8/10/2011	1/24/2013	10,323		0	10,127	196	0	0	0	196
706	TRANSCANADA CORP	89353D107		10/18/2011	9/24/2013	7,522		0	7,299	223	0	0	0	223
707	TRANSCANADA CORP	89353D107		10/19/2011	9/24/2013	36,724		0	35,431	1,293	0	0	0	1,293
708	TYCO INTL FIN 3 375% 10/15/15	902118BN7		4/28/2010	6/6/2013	4,184		0	3,987	197	0	0	0	197
709	UBS COM MTG TR 2012-C1 3 4% 5/10/4	90269GAC5		4/24/2012	9/19/2013	39,075		0	40,599	-1,524	0	0	0	-1,524
710	UNILEVER PLC ADR	904767704		5/18/2011	2/25/2013	9,071		0	7,356	1,715	0	0	0	1,715
711	UNILEVER PLC ADR	904767704		5/18/2011	2/26/2013	12,952		0	10,632	2,320	0	0	0	2,320
712	UNILEVER PLC ADR	904767704		2/3/2010	2/26/2013	31,303		0	24,784	6,519	0	0	0	6,519
713	UNILEVER PLC ADR	904767704		2/3/2010	4/29/2013	9,014		0	6,444	2,570	0	0	0	2,570
714	UNILEVER PLC ADR	904767704		2/3/2010	4/30/2013	9,246		0	6,630	2,616	0	0	0	2,616
715	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	3/15/2013	219		0	235	-16	0	0	0	-16
716	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	3/15/2013	164		0	178	-14	0	0	0	-14
717	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	4/15/2013	206		0	220	-14	0	0	0	-14
718	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	4/15/2013	154		0	167	-13	0	0	0	-13
719	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	5/15/2013	254		0	272	-18	0	0	0	-18
720	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	5/15/2013	190		0	206	-16	0	0	0	-16
721	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	6/15/2013	218		0	234	-16	0	0	0	-16
722	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	6/15/2013	164		0	177	-13	0	0	0	-13
723	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	7/15/2013	162		0	173	-11	0	0	0	-11
724	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	7/15/2013	121		0	131	-10	0	0	0	-10
725	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	8/15/2013	168		0	180	-12	0	0	0	-12
726	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	8/15/2013	126		0	136	-10	0	0	0	-10
727	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	9/15/2013	168		0	180	-12	0	0	0	-12
728	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	9/15/2013	126		0	136	-10	0	0	0	-10
729	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	9/23/2013	2,055		0	2,051	4	0	0	0	4
730	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	9/23/2013	2,514		0	2,483	31	0	0	0	31
731	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	10/15/2013	209		0	223	-14	0	0	0	-14
732	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	2/15/2013	703		0	746	-43	0	0	0	-43
733	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	3/15/2013	739		0	784	-45	0	0	0	-45
734	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	4/15/2013	949		0	1,007	-58	0	0	0	-58
735	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	5/15/2013	791		0	840	-49	0	0	0	-49
736	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	6/15/2013	680		0	722	-42	0	0	0	-42
737	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	7/15/2013	507		0	538	-31	0	0	0	-31
738	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	8/15/2013	470		0	498	-28	0	0	0	-28
739	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2013	679		0	720	-41	0	0	0	-41
740	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	10/15/2013	316		0	335	-19	0	0	0	-19
741	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	11/15/2013	248		0	263	-15	0	0	0	-15
742	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	11/15/2013	48		0	52	-4	0	0	0	-4
743	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		5/15/2013	12/15/2013	277		0	300	-23	0	0	0	-23
744	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	12/15/2013	37		0	40	-3	0	0	0	-3
745	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	12/15/2013	37		0	40	-3	0	0	0	-3
746	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		9/24/2013	12/25/2013	52		0	50	2	0	0	0	2
747	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/8/2013	1/25/2014	56		0	58	-2	0	0	0	-2
748	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		9/24/2013	1/25/2014	19		0	18	1	0	0	0	1
749	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	1/25/2014	273		0	273	0	0	0	0	0
750	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	1/25/2013	1,543		0	1,617	-74	0	0	0	-74
751	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2013	1,054		0	1,104	-50	0	0	0	-50
752	FED NATL MTGE ASSN 3 0% 9/16/14	31398AYY2		3/30/2010	5/15/2013	5,185		0	5,089	96	0	0	0	96
753	FED NATL MTGE ASSN 3 0% 9/16/14	31398AYY2		3/30/2010	8/28/2013	5,146		0	5,089	57	0	0	0	57
754	FED NATL MTGE ASSN 3 0% 9/16/14	31398AYY2		3/30/2010	9/24/2013	10 274		0	10,178	96	0	0	0	96
755	FED NATL MTGE ASSN 3 0% 9/16/14	31398AYY2		3/30/2010	11/14/2013	10,235		0	10,178	57	0	0	0	57
756	FNMA POOL # 831812 6 0% 9/01/38	31407JDR0		12/29/2010	2/25/2013	7		0	8	-1	0	0	0	-1

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

	Amount
Long Term CG Distributions	103,381
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						5,287,016	0	2,531	4,910,530	379,017	0	0	0	379,017
757	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	3/25/2013	163		0	177	-14	0	0	0	-14
758	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	7/25/2013	147		0	161	-14	0	0	0	-14
759	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	4/25/2013	98		0	107	-9	0	0	0	-9
760	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	5/25/2013	265		0	289	-24	0	0	0	-24
761	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	6/25/2013	183		0	200	-17	0	0	0	-17
762	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	8/25/2013	361		0	394	-33	0	0	0	-33
763	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	9/25/2013	476		0	520	-44	0	0	0	-44
764	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	10/25/2013	4		0	4	0	0	0	0	0
765	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	11/25/2013	4		0	4	0	0	0	0	0
766	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	12/25/2013	470		0	512	-42	0	0	0	-42
767	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	1/25/2014	3		0	3	0	0	0	0	0
768	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	2/25/2013	397		0	426	-29	0	0	0	-29
769	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	3/25/2013	342		0	367	-25	0	0	0	-25
770	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	4/25/2013	350		0	376	-26	0	0	0	-26
771	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	5/25/2013	361		0	388	-27	0	0	0	-27
772	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	6/25/2013	339		0	365	-26	0	0	0	-26
773	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	7/25/2013	306		0	329	-23	0	0	0	-23
774	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	8/25/2013	304		0	327	-23	0	0	0	-23
775	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	9/25/2013	330		0	354	-24	0	0	0	-24
776	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	10/25/2013	238		0	256	-18	0	0	0	-18
777	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	11/25/2013	217		0	234	-17	0	0	0	-17
778	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	12/25/2013	180		0	193	-13	0	0	0	-13
779	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	1/25/2014	186		0	199	-13	0	0	0	-13
780	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	2/25/2013	374		0	415	-41	0	0	0	-41
781	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	3/25/2013	240		0	267	-27	0	0	0	-27
782	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		4/27/2011	4/25/2013	352		0	391	-39	0	0	0	-39
783	FHLMC GOLD G05938 5 0% 1/01/38	3128M74X1		7/19/2010	12/15/2013	143		0	152	-9	0	0	0	-9
784	FHLMC GOLD G05938 5 0% 1/01/38	3128M74X1		7/19/2010	1/15/2014	197		0	209	-12	0	0	0	-12
785	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	2/15/2013	173		0	184	-11	0	0	0	-11
786	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	2/15/2013	231		0	249	-18	0	0	0	-18
787	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	3/15/2013	95		0	102	-7	0	0	0	-7
788	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	3/15/2013	127		0	137	-10	0	0	0	-10
789	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	4/15/2013	151		0	161	-10	0	0	0	-10
790	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	4/15/2013	201		0	218	-17	0	0	0	-17
791	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	5/15/2013	191		0	203	-12	0	0	0	-12
792	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	5/15/2013	254		0	275	-21	0	0	0	-21
793	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	6/15/2013	108		0	116	-8	0	0	0	-8
794	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	6/15/2013	144		0	156	-12	0	0	0	-12
795	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	7/15/2013	38		0	40	-2	0	0	0	-2
796	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	7/15/2013	50		0	54	-4	0	0	0	-4
797	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	8/15/2013	139		0	148	-9	0	0	0	-9
798	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	8/15/2013	185		0	200	-15	0	0	0	-15
799	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	9/15/2013	237		0	253	-16	0	0	0	-16
800	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	9/15/2013	316		0	341	-25	0	0	0	-25
801	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	10/15/2013	51		0	55	-4	0	0	0	-4
802	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	10/15/2013	69		0	74	-5	0	0	0	-5
803	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	11/15/2013	63		0	68	-5	0	0	0	-5
804	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	11/15/2013	85		0	91	-6	0	0	0	-6
805	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	12/15/2013	98		0	105	-7	0	0	0	-7
806	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	12/15/2013	131		0	142	-11	0	0	0	-11
807	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	1/15/2014	125		0	134	-9	0	0	0	-9
808	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	1/15/2014	167		0	181	-14	0	0	0	-14
809	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	2/15/2013	2,995		0	3,241	-246	0	0	0	-246
810	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	3/15/2013	1 666		0	1,803	-137	0	0	0	-137
811	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	4/15/2013	2,308		0	2,498	-190	0	0	0	-190
812	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	5/15/2013	1,621		0	1,754	-133	0	0	0	-133
813	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	6/15/2013	1,464		0	1,585	-121	0	0	0	-121
814	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	7/15/2013	2,074		0	2,245	-171	0	0	0	-171
815	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	8/15/2013	1,438		0	1,557	-119	0	0	0	-119
816	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	9/15/2013	1,188		0	1,286	-98	0	0	0	-98
817	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	10/15/2013	1,273		0	1,378	-105	0	0	0	-105
818	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	10/23/2013	4,596		0	4,630	-34	0	0	0	-34
819	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	11/15/2013	480		0	520	-40	0	0	0	-40

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

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
										54,359	0	0
1	BNY Mellon, N.A.		P O BOX 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	88,405	NONE	NONE
2	BNY Mellon, N.A		P O BOX 185	Pittsburgh	PA	15230-0185		FEE	REIMBURSI	-34,046	N/A	N/A

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

		Date		Amount
1	Credit from prior year return		1	3,034
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment	6/11/2013	3	685
4	Third quarter estimated tax payment	9/10/2013	4	7,420
5	Fourth quarter estimated tax payment	12/11/2013	5	685
6	Other payments		6	
7	Total		7	11,824

Part XIII, Line 2a, Column C (990-PF) - Prior Year Undistributed Income

1	Distributable amounts for 2012 that remained undistributed at the beginning of the 2013 tax year	1	484,468
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	484,468

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.