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

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning 7/1/2010, and ending 6/30/2011

Name of foundation EDWARD M ULMER DECD TW		A Employer identification number 23-6516167
Number and street (or P O box number if mail is not delivered to street address) Room/suite Wells Fargo Bank N.A. - 101N Independence Mall E MACY1372-062		B Telephone number (see instructions) (888) 730-4933
City or town, state, and ZIP code Philadelphia PA 19106-2112		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 12,081,564	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐		

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	335,804	335,238		
	5 a Gross rents		0		
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	429,088			
	b Gross sales price for all assets on line 6a	7,082,138			
	7 Capital gain net income (from Part IV, line 2)		429,088		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	0	0	0		
12 Total. Add lines 1 through 11	764,892	764,326	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	134,569	100,927		33,642
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	10,000	0	0	10,000
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	26,143	0	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	1,984	1,984	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	172,696	102,911	0	43,642
	25 Contributions, gifts, grants paid	524,292			524,292
26 Total expenses and disbursements. Add lines 24 and 25	696,988	102,911	0	567,934	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	67,904				
b Net investment income (if negative, enter -0-)		661,415			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

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Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash—non-interest-bearing	0	54	54
	2 Savings and temporary cash investments	255,543	145,921	145,921
	3 Accounts receivable	0		
	Less allowance for doubtful accounts	0	0	0
	4 Pledges receivable	0		
	Less allowance for doubtful accounts	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule)	0		
	Less allowance for doubtful accounts	0	0	0
	8 Inventories for sale or use	0	0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
	11 Investments—land, buildings, and equipment basis	0		
Liabilities	Less accumulated depreciation (attach schedule)	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	9,446,754	9,625,299	11,935,589
	14 Land, buildings, and equipment basis	0		
	Less accumulated depreciation (attach schedule)	0	0	0
	15 Other assets (describe)	0	0	0
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	9,702,297	9,771,274	12,081,564
	17 Accounts payable and accrued expenses	0	0	
	18 Grants payable			
	19 Deferred revenue	0	0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe)	0	0	
	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	9,702,297	9,771,274	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	9,702,297	9,771,274	
	30 Total net assets or fund balances (see instructions)	9,702,297	9,771,274	
	31 Total liabilities and net assets/fund balances (see instructions)	9,702,297	9,771,274	

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	9,702,297
2 Enter amount from Part I, line 27a	2	67,904
3 Other increases not included in line 2 (itemize) ☐ See Attached Statement	3	1,127
4 Add lines 1, 2, and 3	4	9,771,328
5 Decreases not included in line 2 (itemize) ☐ COST BASIS ADJUSTMENT	5	45
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	9,771,283

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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				
c				
d				
e				

(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	0	0	0
b 0	0	0	0
c 0	0	0	0
d 0	0	0	0
e 0	0	0	0

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a 0	0	0	0
b 0	0	0	0
c 0	0	0	0
d 0	0	0	0
e 0	0	0	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	429,088
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☒ Yes ☐ No
 If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010			0.000000
2009			0.000000
2008			0.000000
2007			0.000000
2006			0.000000

2 Total of line 1, column (d)	2	0.000000
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.000000
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	0
5 Multiply line 4 by line 3	5	0
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	0
7 Add lines 5 and 6	7	0
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions	8	0

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	13,228	
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	13,228	
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	13,228	
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	15,364		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	0		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d	7	15,364		
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	0		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	2,136		
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 2,136 Refunded ☐	11	0		

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► WELLS FARGO BANK N.A. Telephone no ► 888-730-4933 Located at ► 101N Independence Mall E MACY1372-062 Philadelphia PA ZIP+4 ► 19106-2112			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ 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 2011 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 2011)	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 2011?	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
Wells Fargo Bank, N.A. 101N Independence Mall E MACY1372-062 Phi	Trustee	4 00	134,569	0
		.00	0	0
		.00	0	0
		.00	0	0
		.00	0	0

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

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

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

0

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		0
		0
		0
		0
		0
		0
Total number of others receiving over \$50,000 for professional services		0

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	0
Total. Add lines 1 through 3	0

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	11,691,995
b	Average of monthly cash balances	1b	133,999
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	11,825,994
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	11,825,994
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	177,390
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	11,648,604
6	Minimum investment return. Enter 5% of line 5	6	582,430

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	582,430
2a	Tax on investment income for 2011 from Part VI, line 5	2a	13,228	
b	Income tax for 2011 (This does not include the tax from Part VI.)	2b	0	
c	Add lines 2a and 2b	2c	13,228	
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	569,202	
4	Recoveries of amounts treated as qualifying distributions	4		
5	Add lines 3 and 4	5	569,202	
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	569,202	

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	567,934
b	Program-related investments—total from Part IX-B	1b	0
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	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	567,934
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	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	567,934

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 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				569,202
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			523,102	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	0			
b From 2007	0			
c From 2008	0			
d From 2009	0			
e From 2010	0			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 567,934				
a Applied to 2010, but not more than line 2a			523,102	
b Applied to undistributed income of prior years (Election required—see instructions)		0		
c Treated as distributions out of corpus (Election required—see instructions)	0			
d Applied to 2011 distributable amount				44,832
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
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		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				524,370
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 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	0			
c Excess from 2009	0			
d Excess from 2010	0			
e Excess from 2011	0			

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling ▶

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

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

b 85% of line 2a

c Qualifying distributions from Part XII, line 4 for each year listed

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

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

3 Complete 3a, b, or c for the alternative test relied upon

a "Assets" alternative test—enter

(1) Value of all assets

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

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

c "Support" alternative test—enter

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

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

(3) Largest amount of support from an exempt organization

(4) Gross investment income

Tax year	Prior 3 years			(e) Total
(a) 2011	(b) 2010	(c) 2009	(d) 2008	
0				0
0	0	0	0	0
0				0
				0
0	0	0	0	0
				0
0				0
				0
				0
				0
				0

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

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 <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	524,292
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	0

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	1513850315	23-6516167	001055102	AFLAC INC	\$ 49,234.04	1156.0000	\$ 47,209.06
Invest - Corp Stock	1513850315	23-6516167	00130H105	AES CORP	\$ 33,473.47	2609.0000	\$ 31,852.40
Invest - Corp Stock	1513850315	23-6516167	00206R102	AT & T INC	\$ 174,448.72	4892.0000	\$ 120,312.83
Invest - Corp Stock	1513850315	23-6516167	002824100	ABBOTT LABS	\$ 75,881.19	1177.0000	\$ 59,215.89
Invest - Corp Bonds	1513891897	23-6516167	002824AW0	ABBOTT LABORATORIES 4.125% 5/27/20	\$ 16,977.30	15000.0000	\$ 14,992.65
Invest - Corp Stock	1513850315	23-6516167	00817Y108	AETNA INC-NEW	\$ 44,740.58	1154.0000	\$ 36,117.54
Invest - Corp Stock	1513850315	23-6516167	023135106	AMAZON COM INC COM	\$ 30,827.25	135.0000	\$ 30,166.97
Invest - Corp Stock	1513850315	23-6516167	023608102	AMEREN CORP COM	\$ 58,292.52	1738.0000	\$ 52,027.41
Invest - Corp Stock	1513850315	23-6516167	025816109	AMERICAN EXPRESS CO	\$ 28,522.90	490.0000	\$ 21,612.53
Invest - Corp Stock	1513850315	23-6516167	025932104	AMERICAN FINL GROUP INC OHIO COM	\$ 46,291.40	1180.0000	\$ 43,617.02
Invest - Other	1513850315	23-6516167	03027X100	AMERICAN TOWER CORP	\$ 17,827.05	255.0000	\$ 17,171.95
Invest - Corp Stock	1513850315	23-6516167	03073E105	AMERISOURCEBERGEN CORP	\$ 55,877.00	1420.0000	\$ 54,023.94
Invest - Corp Stock	1513850315	23-6516167	031162100	AMGEN INC	\$ 53,515.94	734.0000	\$ 40,562.60
Invest - Corp Stock	1513850315	23-6516167	031652100	AMKOR TECHNOLOGIES INC COM	\$ 9,003.60	1845.0000	\$ 8,101.74
Invest - Corp Bonds	1513891897	23-6516167	037389AY9	AON CORP 3.125% 5/27/16	\$ 36,466.50	35000.0000	\$ 35,374.50
Invest - Corp Stock	1513850315	23-6516167	037411105	APACHE CORP	\$ 25,927.55	295.0000	\$ 32,041.90
Invest - Corp Stock	1513850315	23-6516167	037604105	APOLLO GROUP INC CL A	\$ 10,676.05	295.0000	\$ 13,945.65
Invest - Corp Stock	1513850315	23-6516167	037833100	APPLE INC	\$ 426,904.00	731.0000	\$ 81,471.66
Invest - Corp Stock	1513850315	23-6516167	038222105	APPLIED MATERIALS INC	\$ 20,486.55	1790.0000	\$ 22,856.20
Invest - Corp Stock	1513850315	23-6516167	039483102	ARCHER DANIELS MIDLAND CO	\$ 58,065.84	1967.0000	\$ 56,618.81
Invest - Corp Stock	1513850315	23-6516167	060505104	BANK OF AMERICA CORP	\$ 27,157.60	3320.0000	\$ 26,191.48
Invest - Corp Bonds	1513891897	23-6516167	06051GDX4	BANK OF AMERICA NA 5.650% 5/01/18	\$ 21,385.80	20000.0000	\$ 18,712.89
Invest - Corp Bonds	1513891897	23-6516167	06051GDY2	BANK OF AMERICA CORP 7.375% 5/15/14	\$ 26,885.75	25000.0000	\$ 24,861.25
Invest - Corp Stock	1513850315	23-6516167	064058100	BANK NEW YORK MELLON CORP COM	\$ 19,206.25	875.0000	\$ 15,701.96
Invest - Corp Stock	1513850315	23-6516167	084670702	BERKSHIRE HATHAWAY INC.	\$ 81,996.72	984.0000	\$ 73,708.34
Invest - Corp Stock	1513850315	23-6516167	086516101	BEST BUY INC	\$ 44,183.68	2108.0000	\$ 64,609.36
Invest - Corp Stock	1513850315	23-6516167	089302103	BIG LOTS INC	\$ 9,585.65	235.0000	\$ 8,508.98
Invest - Corp Stock	1513850315	23-6516167	101137107	BOSTON SCIENTIFIC CORP COM	\$ 39,803.40	7020.0000	\$ 38,628.78
Invest - Corp Bonds	1513891897	23-6516167	10138MAH8	PEPSI BOTTLING GROUP 6.950% 3/15/14	\$ 44,206.00	40000.0000	\$ 39,917.20
Invest - Corp Stock	1513850315	23-6516167	110122108	BRISTOL MYERS SQUIBB CO	\$ 59,317.50	1650.0000	\$ 52,336.56
Invest - Corp Stock	1513850315	23-6516167	125269100	CF INDS HLDGS INC	\$ 61,028.10	315.0000	\$ 43,512.39
Invest - Corp Stock	1513850315	23-6516167	125509109	CIGNA CORP	\$ 12,232.00	278.0000	\$ 9,800.74
Invest - Corp Stock	1513850315	23-6516167	126408103	CSX CORP	\$ 41,567.24	1859.0000	\$ 34,225.45
Invest - Corp Stock	1513850315	23-6516167	126650100	CVS/CAREMARK CORPORATION	\$ 90,235.63	1931.0000	\$ 69,350.53
Invest - Corp Stock	1513850315	23-6516167	14040H105	CAPITAL ONE FINANCIAL CORP	\$ 26,728.74	489.0000	\$ 18,663.66
Invest - Corp Stock	1513850315	23-6516167	14149Y108	CARDINAL HEALTH INC COM	\$ 12,390.00	295.0000	\$ 12,103.51
Invest - Corp Bonds	1513891897	23-6516167	149123BJ9	CATERPILLAR INC 7.300% 5/01/31	\$ 50,719.90	35000.0000	\$ 37,633.75
Invest - Corp Stock	1513850315	23-6516167	151020104	CELGENE CORP COM	\$ 27,588.80	430.0000	\$ 31,670.70
Invest - Corp Stock	1513850315	23-6516167	15189T107	CENTERPOINT ENERGY INC	\$ 52,295.10	2530.0000	\$ 49,950.54
Invest - Corp Stock	1513850315	23-6516167	166764100	CHEVRON CORP	\$ 186,207.50	1765.0000	\$ 96,118.53
Invest - Corp Stock	1513850315	23-6516167	171232101	CHUBB CORP	\$ 17,112.70	235.0000	\$ 14,128.41
Invest - Corp Stock	1513850315	23-6516167	17275R102	CISCO SYSTEMS INC	\$ 88,099.27	5131.0000	\$ 63,218.65

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	1513850315	23-6516167	172967424	CITIGROUP, INC.	\$ 66,770.76	2436.0000	\$ 70,519.63
Invest - Corp Bonds	1513891897	23-6516167	172967EM9	CITIGROUP INC 6.125% 11/21/17	\$ 33,237.60	30000.0000	\$ 33,645.60
Invest - Corp Stock	1513850315	23-6516167	191216100	Coca Cola CO	\$ 102,272.52	1308.0000	\$ 72,657.90
Invest - Corp Stock	1513850315	23-6516167	20030N101	COMCAST CORP CLASS A	\$ 92,425.27	2891.0000	\$ 41,491.32
Invest - Corp Bonds	1513891897	23-6516167	20030NBB6	COMCAST CORP 6.400% 3/01/40	\$ 43,665.65	35000.0000	\$ 39,166.05
Invest - Corp Stock	1513850315	23-6516167	205363104	COMPUTER SCIENCES CORP	\$ 7,321.90	295.0000	\$ 7,898.77
Invest - Corp Stock	1513850315	23-6516167	20825C104	CONOCOPHILLIPS	\$ 71,247.00	1275.0000	\$ 33,381.87
Invest - Corp Stock	1513850315	23-6516167	21036P108	CONSTELLATION BRANDS INC	\$ 45,596.10	1685.0000	\$ 32,445.34
Invest - Corp Stock	1513850315	23-6516167	219350105	CORNING INC	\$ 21,657.75	1675.0000	\$ 22,381.46
Invest - Corp Stock	1513850315	23-6516167	22160K105	COSTCO WHOLESALE CORP	\$ 48,450.00	510.0000	\$ 42,536.18
Invest - Corp Stock	1513850315	23-6516167	231021106	CUMMINS INC	\$ 44,287.87	457.0000	\$ 44,359.18
Invest - Corp Stock	1513850315	23-6516167	235825205	DANA HOLDING CORP	\$ 8,710.80	680.0000	\$ 6,934.43
Invest - Corp Stock	1513850315	23-6516167	242370104	DEAN FOODS COMPANY	\$ 45,725.55	2685.0000	\$ 28,741.64
Invest - Corp Stock	1513850315	23-6516167	24702R101	DELL INC	\$ 25,320.24	2024.0000	\$ 26,244.19
Invest - Corp Stock	1513850315	23-6516167	254067101	DILLARDS INC CL A	\$ 26,490.88	416.0000	\$ 20,084.11
Invest - Corp Stock	1513850315	23-6516167	254687106	WALT DISNEY CO	\$ 49,470.00	1020.0000	\$ 30,086.02
Invest - Corp Stock	1513850315	23-6516167	254709108	DISCOVER FINANCIAL SERVICES	\$ 27,836.90	805.0000	\$ 18,183.41
Invest - Corp Bonds	1513891897	23-6516167	25470DAC3	DISCOVERY COMMUNICAT 5.050% 6/01/20	\$ 28,244.50	25000.0000	\$ 27,630.75
Invest - Corp Stock	1513850315	23-6516167	25490A101	DIRECTV-CLASS A	\$ 57,314.68	1174.0000	\$ 54,437.98
Invest - Corp Stock	1513850315	23-6516167	256746108	DOLLAR TREE INC	\$ 62,623.20	1164.0000	\$ 49,198.46
Invest - Corp Stock	1513850315	23-6516167	257867101	DONNELLY R & SONS CO	\$ 29,954.65	2545.0000	\$ 34,365.29
Invest - Corp Stock	1513850315	23-6516167	260543103	DOW CHEMICAL CO	\$ 35,122.50	1115.0000	\$ 34,363.94
Invest - Corp Stock	1513850315	23-6516167	26441C105	DUKE ENERGY HOLDING CORP. COM	\$ 29,609.04	1284.0000	\$ 23,841.83
Invest - Corp Stock	1513850315	23-6516167	268648102	E M C CORP MASS	\$ 52,490.24	2048.0000	\$ 45,839.78
Invest - Corp Stock	1513850315	23-6516167	26875P101	EOG RESOURCES, INC	\$ 24,780.25	275.0000	\$ 30,278.85
Invest - Corp Stock	1513850315	23-6516167	277432100	EASTMAN CHEM CO COM	\$ 14,859.15	295.0000	\$ 15,318.97
Invest - Corp Stock	1513850315	23-6516167	281020107	EDISON INTL COM	\$ 44,814.00	970.0000	\$ 36,265.30
Invest - Corp Stock	1513850315	23-6516167	29364G103	ENTERGY CORP NEW COM	\$ 27,223.89	401.0000	\$ 26,999.96
Invest - Other	1513850315	23-6516167	29476L107	EQUITY RESIDENTIAL PPTYS TR SH BEN	\$ 49,451.48	793.0000	\$ 47,271.92
Invest - Corp Stock	1513850315	23-6516167	30161N101	EXELON CORPORATION	\$ 52,893.72	1406.0000	\$ 58,306.12
Invest - Corp Stock	1513850315	23-6516167	30212P303	EXPEDIA INC	\$ 16,343.80	340.0000	\$ 9,971.93
Invest - Corp Stock	1513850315	23-6516167	30219G108	EXPRESS SCRIPTS HOLDING CO	\$ 23,448.60	420.0000	\$ 21,910.97
Invest - Corp Stock	1513850315	23-6516167	30231G102	EXXON MOBIL CORPORATION	\$ 322,941.18	3774.0000	\$ 136,722.16
Invest - Other	1513891897	23-6516167	31283H3G8	FHLMC POOL #G01699 6.000% 2/01/34	\$ 13,185.03	11759.5400	\$ 12,138.08
Invest - Other	1513891897	23-6516167	3128K0ZK2	FHLMC POOL #A40746 5.500% 12/01/35	\$ 24,186.55	22119.6900	\$ 21,865.87
Invest - Other	1513891897	23-6516167	3128KCLG0	FHLMC POOL #A50327 6.000% 7/01/36	\$ 25,638.57	23111.5500	\$ 22,869.60
Invest - Other	1513891897	23-6516167	3128M1CS6	FHLMC POOL #G11981 5.000% 4/01/21	\$ 15,347.23	14285.2600	\$ 14,104.00
Invest - Other	1513891897	23-6516167	3128M4HR7	FHLMC POOL #G02640 5.500% 2/01/37	\$ 16,853.51	15461.7900	\$ 15,353.05
Invest - Other	1513891897	23-6516167	3128M83G7	FHLMC POOL #G06799 3.500% 11/01/41	\$ 54,895.90	52269.3600	\$ 53,053.40
Invest - Other	1513891897	23-6516167	3128MBK71	FHLMC POOL #G12818 6.000% 10/01/22	\$ 6,490.76	5912.7300	\$ 6,091.96
Invest - Other	1513891897	23-6516167	3128MJAG5	FHLMC POOL #G08006 6.000% 8/01/34	\$ 19,933.34	17993.9500	\$ 18,604.06
Invest - Other	1513891897	23-6516167	3128MJAR1	FHLMC POOL #G08015 5.500% 10/01/34	\$ 10,363.88	9467.4100	\$ 9,659.73

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Other	1513891897	23-6516167	3128MJC24	FHLMC POOL #G08088	\$ 29,968.64	26563.9400	\$ 27,223.89
Invest - Other	1513891897	23-6516167	3128MJPE4	FHLMC POOL #G08420	\$ 52,862.02	49418.0700	\$ 50,611.05
Invest - Other	1513891897	23-6516167	3128PGLG6	FHLMC POOL #J04827	\$ 11,734.62	10753.8700	\$ 10,658.36
Invest - Other	1513891897	23-6516167	3129A4KW0	FHLMC POOL #A95709	\$ 63,589.86	58979.4400	\$ 58,360.30
Invest - Other	1513891897	23-6516167	3129A6B47	FHLMC POOL #A97259	\$ 68,078.92	64033.9000	\$ 62,872.50
Invest - Other	1513891897	23-6516167	312964NW5	FHLMC POOL #B12205	\$ 9,419.80	8605.3900	\$ 8,763.37
Invest - Other	1513891897	23-6516167	31296JLB0	FHLMC POOL #A10322	\$ 10,594.53	9791.7100	\$ 9,972.92
Invest - Other	1513891897	23-6516167	31296NUK1	FHLMC POOL #A14186	\$ 15,486.29	14130.6000	\$ 14,558.02
Invest - Other	1513891897	23-6516167	31297BU91	FHLMC POOL #A24208	\$ 11,101.23	10270.3600	\$ 10,210.98
Invest - Other	1513891897	23-6516167	3132GSUC1	FHLMC POOL #Q07479	\$ 52,299.83	49591.1600	\$ 51,722.03
Invest - Other	1513891897	23-6516167	3133XHZK1	FED HOME LN BK	\$ 99,434.70	85000.0000	\$ 88,711.48
Invest - Corp Bonds	1513891897	23-6516167	3133XJLP9	FED HOME LN BK	\$ 27,715.00	25000.0000	\$ 25,111.95
Invest - Corp Bonds	1513891897	23-6516167	3134A4UM4	FED HOME LN MTG CORP 4.500%	\$ 101,025.85	95000.0000	\$ 99,034.58
Invest - Corp Bonds	1513891897	23-6516167	31359M7X5	FED NATL MTG ASSN	\$ 41,690.25	35000.0000	\$ 34,327.90
Invest - Corp Bonds	1513891897	23-6516167	3135G0HG1	FED NATL MTG ASSN	\$ 24,927.00	25000.0000	\$ 24,815.65
Invest - Corp Bonds	1513891897	23-6516167	3137EACA5	FED HOME LN MTG CORP 3.750%	\$ 109,727.85	95000.0000	\$ 98,133.66
Invest - Other	1513891897	23-6516167	31385HQR6	FNMA POOL #545064	\$ 8,980.90	7845.9100	\$ 8,221.06
Invest - Other	1513891897	23-6516167	31389NK95	FNMA POOL #630420	\$ 4,727.91	4198.6300	\$ 4,327.19
Invest - Other	1513891897	23-6516167	31401WQG6	FNMA POOL #720307	\$ 11,709.52	10874.5700	\$ 11,175.32
Invest - Other	1513891897	23-6516167	31401YHB4	FNMA POOL #722126	\$ 27,270.43	25060.8200	\$ 25,582.58
Invest - Other	1513891897	23-6516167	31402YFD1	FNMA POOL #727496	\$ 12,666.55	11763.3600	\$ 12,011.50
Invest - Other	1513891897	23-6516167	31402K5B6	FNMA POOL #731742	\$ 20,607.40	18937.6700	\$ 18,709.47
Invest - Other	1513891897	23-6516167	31403RP85	FNMA POOL #755647	\$ 7,764.58	7088.1600	\$ 7,329.60
Invest - Other	1513891897	23-6516167	31403T6B5	FNMA POOL #757866	\$ 16,161.72	14700.7600	\$ 14,906.91
Invest - Other	1513891897	23-6516167	31407BLY3	FNMA POOL #825743	\$ 81,683.46	76028.4600	\$ 80,114.98
Invest - Other	1513891897	23-6516167	31407VSJ5	FNMA POOL #842121	\$ 38,062.06	34402.6500	\$ 34,553.14
Invest - Other	1513891897	23-6516167	31407YR68	FNMA POOL #844809	\$ 20,285.65	18695.7600	\$ 18,122.39
Invest - Other	1513891897	23-6516167	31408DQG2	FNMA POOL #848355	\$ 26,345.13	24280.3300	\$ 23,901.16
Invest - Other	1513891897	23-6516167	31409XHN2	FNMA POOL #881437	\$ 4,730.94	4293.0500	\$ 4,367.51
Invest - Other	1513891897	23-6516167	31410VA67	FNMA POOL #898329	\$ 21,166.25	19373.9600	\$ 19,156.77
Invest - Other	1513891897	23-6516167	31413KAH4	FNMA POOL #947408	\$ 12,422.04	11298.3100	\$ 11,640.77
Invest - Other	1513891897	23-6516167	31414CJF6	FNMA POOL #962062	\$ 64,077.45	58178.7100	\$ 62,433.03
Invest - Other	1513891897	23-6516167	31416WU34	FNMA POOL #AB1501	\$ 30,715.51	28814.0700	\$ 29,532.16
Invest - Other	1513891897	23-6516167	31417V2A0	FNMA POOL #AC8868	\$ 21,368.34	19922.5600	\$ 21,096.12
Invest - Other	1513891897	23-6516167	31418XU30	FNMA POOL #AD9601	\$ 51,240.77	46701.8200	\$ 48,883.65
Invest - Other	1513891897	23-6516167	31428X106	FEDEX CORPORATION	\$ 55,240.83	603.0000	\$ 52,699.08
Invest - Corp Stock	1513850315	23-6516167	315616102	F5 NETWORKS INC	\$ 11,449.40	115.0000	\$ 14,488.27
Invest - Corp Stock	1513850315	23-6516167	315673100	FIFTH THIRD BANCORP	\$ 8,669.80	647.0000	\$ 6,539.36
Invest - Corp Stock	1513850315	23-6516167	3457370860	FORD MOTOR COMPANY	\$ 43,174.18	4502.0000	\$ 41,258.84
Invest - Corp Stock	1513850315	23-6516167	36467W109	GAMESTOP CORP NEW	\$ 41,952.60	2285.0000	\$ 53,790.08
Invest - Corp Stock	1513850315	23-6516167	364730101	GANNETT INC	\$ 14,361.75	975.0000	\$ 13,563.71
Invest - Corp Stock	1513850315	23-6516167	364760108	GAP INC	\$ 18,604.80	680.0000	\$ 12,302.08

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	1513850315	23-6516167	369550108	GENERAL DYNAMICS CORP	\$ 47,491.20	720.0000	\$ 45,402.21
Invest - Corp Bonds	1513891897	23-6516167	369550AK4	GENERAL DYNAMICS COR 4.250% 5/15/13	\$ 41,308.40	40000.0000	\$ 37,604.40
Invest - Corp Stock	1513850315	23-6516167	369604103	GENERAL ELECTRIC CO	\$ 175,056.00	8400.0000	\$ 64,014.05
Invest - Corp Bonds	1513891897	23-6516167	36962G3H5	GENERAL ELEC CAP COR 5.625% 9/15/17	\$ 51,640.65	45000.0000	\$ 45,360.45
Invest - Corp Bonds	1513891897	23-6516167	38143UAB7	GOLDMAN SACHS GROUP 5.150% 1/15/14	\$ 25,980.75	25000.0000	\$ 25,139.25
Invest - Corp Bonds	1513891897	23-6516167	38143USC6	GOLDMAN SACHS GROUP 3.625% 2/07/16	\$ 25,002.75	25000.0000	\$ 25,339.00
Invest - Corp Stock	1513850315	23-6516167	38259P508	GOOGLE INC	\$ 66,708.05	115.0000	\$ 70,248.68
Invest - Other	1513850315	23-6516167	40414L109	HCP INC	\$ 60,132.30	1362.0000	\$ 48,567.92
Invest - Corp Stock	1513850315	23-6516167	406216101	HALLIBURTON CO	\$ 25,352.27	893.0000	\$ 44,782.66
Invest - Corp Stock	1513850315	23-6516167	428236103	HEWLETT PACKARD CO	\$ 37,706.25	1875.0000	\$ 31,040.23
Invest - Corp Stock	1513850315	23-6516167	437076102	HOME DEPOT INC	\$ 81,180.68	1532.0000	\$ 53,244.21
Invest - Corp Bonds	1513891897	23-6516167	437076AP7	HOME DEPOT INC 5.400% 3/01/16	\$ 34,584.60	30000.0000	\$ 28,395.49
Invest - Corp Stock	1513850315	23-6516167	438516106	HONEYWELL INTERNATIONAL INC	\$ 27,361.60	490.0000	\$ 27,232.58
Invest - Other	1513850315	23-6516167	44107P104	HOTEL & RESORTS, INC	\$ 54,642.28	3454.0000	\$ 44,305.29
Invest - Corp Stock	1513850315	23-6516167	444859102	HUMANA INC	\$ 47,548.16	614.0000	\$ 46,529.61
Invest - Corp Stock	1513850315	23-6516167	446150104	HUNTINGTON BANCSHARES INC	\$ 13,120.00	2050.0000	\$ 13,929.92
Invest - Corp Stock	1513850315	23-6516167	44919P508	IAC/INTERACTIVECORP	\$ 49,065.60	1076.0000	\$ 38,764.05
Invest - Corp Stock	1513850315	23-6516167	45068B109	ITT EDL SVCS INC COM	\$ 53,156.25	875.0000	\$ 48,686.77
Invest - Corp Stock	1513850315	23-6516167	458140100	INTEL CORP	\$ 125,068.45	4693.0000	\$ 90,989.41
Invest - Corp Stock	1513850315	23-6516167	459200101	INTERNATIONAL BUSINESS MACHS CORP	\$ 164,482.78	841.0000	\$ 70,834.87
Invest - Corp Stock	1513850315	23-6516167	460146103	INTERNATIONAL PAPER CO	\$ 42,208.60	1460.0000	\$ 43,865.06
Invest - Corp Stock	1513850315	23-6516167	460690100	INTERPUBLIC GROUP COS INC	\$ 13,182.75	1215.0000	\$ 12,857.24
Invest - Corp Stock	1513850315	23-6516167	46625H100	JPMORGAN CHASE & CO	\$ 116,622.72	3264.0000	\$ 101,967.79
Invest - Corp Bonds	1513891897	23-6516167	46625HDF4	JP MORGAN CHASE & CO 5.150% 10/01/15	\$ 26,826.75	25000.0000	\$ 24,440.98
Invest - US & State	1513891897	23-6516167	46625YYP64	VR J P MORGAN CHASE 5.475% 4/15/43	\$ 39,119.85	35000.0000	\$ 32,659.38
Invest - US & State	1513891897	23-6516167	46630JAC3	JP MORGAN CHASE COMM 5.420% 1/15/49	\$ 78,320.90	70000.0000	\$ 69,294.53
Invest - Corp Stock	1513850315	23-6516167	466313103	JABIL CIRCUIT INC COM	\$ 7,115.50	350.0000	\$ 6,056.51
Invest - Corp Stock	1513850315	23-6516167	478160104	JOHNSON & JOHNSON	\$ 148,294.20	2195.0000	\$ 107,103.83
Invest - Corp Bonds	1513891897	23-6516167	487836BD9	KELLOGG CO 4.000% 12/15/20	\$ 22,014.80	20000.0000	\$ 19,583.20
Invest - Corp Bonds	1513891897	23-6516167	50075NAZ7	KRAFT FOODS INC 6.500% 2/09/40	\$ 32,114.75	25000.0000	\$ 26,479.25
Invest - Corp Stock	1513850315	23-6516167	501044101	KROGER CO	\$ 60,757.80	2620.0000	\$ 50,505.96
Invest - Corp Bonds	1513891897	23-6516167	501044CM1	KROGER CO/THE 3.900% 10/01/15	\$ 48,543.30	45000.0000	\$ 48,967.20
Invest - Corp Stock	1513850315	23-6516167	502161102	LSI CORPORATION	\$ 35,882.21	5633.0000	\$ 37,228.84
Invest - Corp Stock	1513850315	23-6516167	502424104	L-3 COMMUNICATIONS CORP COM	\$ 56,469.63	763.0000	\$ 55,795.72
Invest - Corp Stock	1513850315	23-6516167	532457108	ELI LILLY & CO COM	\$ 55,568.45	1295.0000	\$ 45,450.19
Invest - Corp Stock	1513850315	23-6516167	532716107	LIMITED BRANDS, INC	\$ 10,377.32	244.0000	\$ 9,043.21
Invest - Corp Stock	1513850315	23-6516167	534187109	LINCOLN NATL CORP IND	\$ 14,456.07	661.0000	\$ 19,379.85
Invest - Corp Stock	1513850315	23-6516167	539830109	LOCKHEED MARTIN CORP	\$ 43,191.68	496.0000	\$ 39,051.36
Invest - Corp Stock	1513850315	23-6516167	548661107	LOWES COS INC	\$ 58,501.08	2057.0000	\$ 46,548.47
Invest - Corp Stock	1513850315	23-6516167	565849106	MARATHON OIL CORP	\$ 44,542.94	1742.0000	\$ 33,955.74
Invest - Corp Stock	1513850315	23-6516167	56585A102	MARATHON PETROLEUM CORP	\$ 69,086.96	1538.0000	\$ 45,870.17
Invest - Corp Stock	1513850315	23-6516167	571903202	MARRIOTT INTERNATIONAL INC CLASS A	\$ 19,208.00	490.0000	\$ 19,502.34

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	1513850315	23-6516167	57636Q104	MASTERCARD INC	\$	34,408.80	\$ 34,075.66
Invest - Corp Stock	1513850315	23-6516167	580135101	MCDONALDS CORP	\$	43,556.76	\$ 37,418.03
Invest - Corp Stock	1513850315	23-6516167	58155Q103	MCKESSON CORP	\$	59,718.75	\$ 37,711.71
Invest - Corp Stock	1513850315	23-6516167	585055106	MEDTRONIC INC	\$	7,552.35	\$ 6,288.61
Invest - Corp Stock	1513850315	23-6516167	58933Y105	MERCK & CO INC NEW	\$	102,454.50	\$ 77,249.36
Invest - Corp Stock	1513850315	23-6516167	59156R108	METLIFE INC	\$	45,041.00	\$ 47,863.26
Invest - Corp Stock	1513850315	23-6516167	594918104	MICROSOFT CORP	\$	182,438.76	\$ 108,789.88
Invest - Corp Bonds	1513891897	23-6516167	61746SBR9	MORGAN STANLEY	\$	56,222.10	\$ 54,739.87
Invest - Corp Stock	1513850315	23-6516167	61945C103	MOSAIC CO/THE	\$	16,154.20	\$ 16,200.25
Invest - Corp Stock	1513850315	23-6516167	620076307	MOTOROLA SOLUTIONS, INC	\$	8,419.25	\$ 8,839.55
Invest - Corp Stock	1513850315	23-6516167	626717102	MURPHY OIL CORP	\$	46,065.64	\$ 54,246.63
Invest - Corp Stock	1513850315	23-6516167	631103108	NASDAQ OMX GRP INC	\$	11,108.30	\$ 12,316.24
Invest - Corp Stock	1513850315	23-6516167	637071101	NATIONAL OILWELL INC COM	\$	26,420.40	\$ 31,330.48
Invest - Corp Stock	1513850315	23-6516167	651639106	NEWMONT MINING CORP	\$	16,493.40	\$ 18,296.62
Invest - Corp Stock	1513850315	23-6516167	65248E104	NEWS CORP	\$	61,186.05	\$ 45,987.47
Invest - Corp Stock	1513850315	23-6516167	655844108	NORFOLK SOUTHERN CORP	\$	21,172.15	\$ 21,668.61
Invest - Corp Stock	1513850315	23-6516167	665859104	NORTHERN TRUST CORP	\$	13,575.90	\$ 12,623.73
Invest - Corp Stock	1513850315	23-6516167	666807102	NORTHROP GRUMMAN CORP	\$	54,795.61	\$ 44,361.03
Invest - Corp Bonds	1513891897	23-6516167	666807BE1	NORTHROP GRUMMAN COR 3.500% 3/15/21	\$	31,704.90	\$ 29,319.60
Invest - Corp Stock	1513850315	23-6516167	670346105	NUCOR CORP	\$	12,507.00	\$ 11,042.98
Invest - Corp Stock	1513850315	23-6516167	674599105	OCCIDENTAL PETE CORP	\$	10,463.94	\$ 9,639.72
Invest - Corp Stock	1513850315	23-6516167	68389X105	ORACLE CORPORATION	\$	109,652.40	\$ 46,670.14
Invest - Corp Stock	1513850315	23-6516167	693475105	PNC FINANCIAL SERVICES GROUP	\$	13,138.65	\$ 11,481.13
Invest - Corp Stock	1513850315	23-6516167	69351T106	PPL CORPORATION	\$	18,493.65	\$ 18,290.05
Invest - Corp Stock	1513850315	23-6516167	693718108	PACCAR INC	\$	16,263.85	\$ 17,376.93
Invest - Corp Bonds	1513891897	23-6516167	694308GD3	PACIFIC GAS & ELECTR 4 800% 3/01/14	\$	42,546.40	\$ 38,546.80
Invest - Corp Stock	1513850315	23-6516167	701094104	PARKER HANNIFIN CORP	\$	18,835.60	\$ 19,664.12
Invest - Corp Stock	1513850315	23-6516167	712704105	PEOPLE'S UNITED FINANCIAL INC	\$	11,319.75	\$ 11,291.18
Invest - Corp Stock	1513850315	23-6516167	717081103	PFIZER INC	\$	139,771.00	\$ 94,693.89
Invest - Corp Stock	1513850315	23-6516167	718172109	PHILIP MORRIS INTERNATIONAL IN	\$	85,863.84	\$ 20,291.64
Invest - Corp Stock	1513850315	23-6516167	718546104	PHILLIPS 66	\$	18,780.60	\$ 17,840.47
Invest - Corp Stock	1513850315	23-6516167	724479100	PITNEY BOWES INC	\$	8,682.60	\$ 11,189.36
Invest - Corp Stock	1513850315	23-6516167	742718109	PROCTOR & GAMBLE CO	\$	60,943.75	\$ 39,153.61
Invest - Corp Bonds	1513891897	23-6516167	742718DF3	PROCTOR & GAMBLE CO 5.550% 3/05/37	\$	26,627.80	\$ 19,743.95
Invest - Corp Stock	1513850315	23-6516167	744573106	PUBLIC SVC ENTERPRISE GROUP INC	\$	58,597.50	\$ 56,748.01
Invest - Other	1513850315	23-6516167	74460D109	PUBLIC STORAGE INC COM	\$	60,074.56	\$ 46,798.83
Invest - Corp Stock	1513850315	23-6516167	747525103	QUALCOMM INC	\$	65,869.44	\$ 59,789.22
Invest - Corp Stock	1513850315	23-6516167	755111507	RAYTHEON CO	\$	59,249.73	\$ 48,027.67
Invest - Corp Stock	1513850315	23-6516167	7591EP100	REGIONS FINL CORP NEW	\$	19,136.25	\$ 10,946.65
Invest - Corp Bonds	1513891897	23-6516167	78387GAM5	SBC COMMUNICATIONS 6.450% 6/15/34	\$	37,343.40	\$ 29,418.57
Invest - Corp Stock	1513850315	23-6516167	786514208	SAFEWAY INC NEW	\$	46,464.00	\$ 57,044.95
Invest - Corp Stock	1513850315	23-6516167	803111103	SARA LEE CORP	\$	16,959.15	\$ 11,921.13

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	1513850315	23-6516167	806857108	SCHLUMBERGER LTD	\$	16,552.05	\$ 18,292.11
Invest - Corp Stock	1513850315	23-6516167	816851109	SEMPRA ENERGY COM	\$	13,431.60	\$ 10,205.23
Invest - Corp Stock	1513850315	23-6516167	824348106	SHERWIN WILLIAMS CO	\$	19,190.75	\$ 15,598.68
Invest - Other	1513850315	23-6516167	828806109	SIMON PROPERTY GROUP INC	\$	67,556.44	\$ 49,166.39
Invest - Corp Stock	1513850315	23-6516167	844741108	SOUTHWEST AIRLINES CO	\$	21,998.92	\$ 19,516.49
Invest - Corp Stock	1513850315	23-6516167	857477103	STATE STREET CORP	\$	24,775.20	\$ 23,880.88
Invest - Corp Stock	1513850315	23-6516167	86764P109	SUNOCO INC	\$	32,537.50	\$ 26,406.21
Invest - Corp Stock	1513850315	23-6516167	867914103	SUNTRUST BANKS INC	\$	17,809.05	\$ 18,147.74
Invest - Corp Stock	1513850315	23-6516167	868536103	SUPERVALU INC	\$	45,656.52	\$ 60,788.61
Invest - Corp Bonds	1513891897	23-6516167	87236YAA6	TD AMERITRADE HOLDIN 5 600% 12/01/19	\$	28,415.50	\$ 24,965.50
Invest - Corp Stock	1513850315	23-6516167	87612E106	TARGET CORP	\$	13,500.08	\$ 11,715.61
Invest - Corp Bonds	1513891897	23-6516167	87612EAK2	TARGET CORP 6 350% 11/01/32	\$	33,172.50	\$ 28,001.75
Invest - Corp Stock	1513850315	23-6516167	881609101	TESORO CORP	\$	45,402.24	\$ 35,949.71
Invest - Corp Stock	1513850315	23-6516167	883203101	TEXTRON INC	\$	29,097.90	\$ 32,154.41
Invest - Corp Stock	1513850315	23-6516167	887317303	TIME WARNER INC	\$	44,852.50	\$ 34,098.85
Invest - Corp Stock	1513850315	23-6516167	887389104	TIMKEN CO	\$	24,085.54	\$ 21,335.43
Invest - Corp Stock	1513850315	23-6516167	891027104	TORCHMARK CORP	\$	23,505.75	\$ 17,476.86
Invest - Corp Stock	1513850315	23-6516167	891906109	TOTAL SYS SVCS INC	\$	30,391.10	\$ 27,862.54
Invest - Corp Stock	1513850315	23-6516167	902494103	TYSON FOODS INC CLA DEL	\$	28,508.62	\$ 27,109.58
Invest - Corp Stock	1513850315	23-6516167	902973304	US BANCORP DEL NEW	\$	80,078.40	\$ 63,102.49
Invest - Corp Bonds	1513891897	23-6516167	912810FJ2	US TREASURY BOND 6.125% 8/15/29	\$	46,345.20	\$ 34,022.26
Invest - Corp Bonds	1513891897	23-6516167	912810FT0	US TREASURY BOND 4.500% 2/15/36	\$	26,862.60	\$ 18,607.23
Invest - Corp Bonds	1513891897	23-6516167	912810QA9	US TREASURY BOND 3.500% 2/15/39	\$	11,571.90	\$ 9,613.71
Invest - Corp Bonds	1513891897	23-6516167	912810QH4	US TREASURY BOND 4.375% 5/15/40	\$	73,296.30	\$ 54,830.46
Invest - Corp Bonds	1513891897	23-6516167	912810QS0	US TREASURY BOND 3.750% 8/15/41	\$	30,148.50	\$ 26,000.98
Invest - Corp Bonds	1513891897	23-6516167	912810QW1	US TREASURY BOND 3.000% 5/15/42	\$	31,420.20	\$ 31,844.65
Invest - Corp Bonds	1513891897	23-6516167	912828BR0	US TREASURY NOTE 4.250% 11/15/13	\$	84,315.20	\$ 87,777.74
Invest - Corp Bonds	1513891897	23-6516167	912828EW6	U S TREASURY NOTES 4.500% 2/15/16	\$	28,556.75	\$ 28,936.52
Invest - Corp Bonds	1513891897	23-6516167	912828GZ7	US TREASURY NOTE 4.625% 7/31/12	\$	35,125.65	\$ 37,775.78
Invest - Corp Bonds	1513891897	23-6516167	912828HR4	US TREASURY NOTE 3.500% 2/15/18	\$	28,603.50	\$ 24,488.15
Invest - Corp Bonds	1513891897	23-6516167	912828JH4	US TREASURY NOTE 4.000% 8/15/18	\$	41,414.80	\$ 35,255.80
Invest - Corp Bonds	1513891897	23-6516167	912828JR2	US TREASURY NOTE 3.750% 11/15/18	\$	58,566.50	\$ 55,077.48
Invest - Corp Bonds	1513891897	23-6516167	912828JT8	US TREASURY NOTE 2.000% 11/30/13	\$	30,720.60	\$ 31,334.77
Invest - Corp Bonds	1513891897	23-6516167	912828NT3	US TREASURY NOTE 2.625% 8/15/20	\$	71,535.75	\$ 64,603.91
Invest - Corp Bonds	1513891897	23-6516167	912828RC6	US TREASURY NOTE 2.125% 8/15/21	\$	57,809.95	\$ 55,033.98
Invest - Corp Bonds	1513891897	23-6516167	912828RM4	US TREASURY NOTE 1.000% 10/31/16	\$	76,142.25	\$ 75,926.03
Invest - Corp Bonds	1513891897	23-6516167	912828SF8	US TREASURY NOTE 2.000% 2/15/22	\$	51,683.50	\$ 49,133.01
Invest - Corp Stock	1513850315	23-6516167	913017109	UNITED TECHNOLOGIES CORP	\$	51,435.93	\$ 53,089.85
Invest - Corp Bonds	1513891897	23-6516167	913017BR9	UNITED TECHNOLOGIES 4 500% 4/15/20	\$	28,973.00	\$ 26,167.75
Invest - Corp Stock	1513850315	23-6516167	91324P102	UNITEDHEALTH GROUP INC	\$	57,037.50	\$ 22,797.25
Invest - Corp Bonds	1513891897	23-6516167	91324PBM3	UNITEDHEALTH GROUP 3.875% 10/15/20	\$	27,204.00	\$ 24,658.00
Invest - Corp Stock	1513850315	23-6516167	91913Y100	VALERO ENERGY CORP	\$	58,153.20	\$ 42,964.35

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Other	1513850315	23-6516167	92276F100	VENTAS INC COM	\$ 18,620.40	295.0000	\$ 17,398.21
Invest - Corp Stock	1513850315	23-6516167	92343V104	VERIZON COMMUNICATIONS	\$ 119,810.24	2696.0000	\$ 79,493.31
Invest - Corp Bonds	1513891897	23-6516167	92343VAJ3	VERIZON COMMUNICATIO 4.350% 2/15/13	\$ 35,810.25	35000.0000	\$ 37,565.85
Invest - Corp Stock	1513850315	23-6516167	92826C839	VISA INC-CLASS A SHRS	\$ 78,505.05	635.0000	\$ 74,982.00
Invest - Corp Stock	1513850315	23-6516167	931142103	WAL MART STORES INC	\$ 149,270.52	2141.0000	\$ 105,583.74
Invest - Corp Bonds	1513891897	23-6516167	931142BF9	WAL-MART STORES 7.550% 2/15/30	\$ 29,975.60	20000.0000	\$ 25,125.60
Invest - Corp Stock	1513850315	23-6516167	94973V107	WELLPOINT INC	\$ 44,397.84	696.0000	\$ 46,665.93
Invest - Corp Bonds	1513891897	23-6516167	94973VAM9	WELLPOINT INC 5.875% 6/15/17	\$ 23,588.60	20000.0000	\$ 19,789.72
Invest - Corp Stock	1513850315	23-6516167	958102105	WESTERN DIGITAL CORP	\$ 42,519.60	1395.0000	\$ 37,635.78
Invest - Corp Stock	1513850315	23-6516167	984121103	XEROX CORP	\$ 52,540.12	6676.0000	\$ 58,068.44
Invest - Corp Stock	1513850315	23-6516167	G4412G101	HERBALIFE LTD	\$ 30,592.89	633.0000	\$ 14,383.59
Invest - Corp Stock	1513850315	23-6516167	G47791101	INGERSOLL-RAND PLC	\$ 13,919.40	330.0000	\$ 13,075.49
Invest - Corp Stock	1513850315	23-6516167	G7945M107	SEAGATE TECHNOLOGY	\$ 38,578.80	1560.0000	\$ 29,619.87
Invest - Corp Stock	1513850315	23-6516167	H0023R105	ACE LIMITED	\$ 26,983.32	364.0000	\$ 21,377.02
Securities					\$ 11,935,588.11		\$ 9,625,298.08
Savings & Temp Inv	1513850315	23-6516167	VP0528308	FEDERATED TREAS OBL FD 68	\$ 73,630.92	73630.9200	\$ 73,630.92
Savings & Temp Inv	1513850315	23-6516167	VP0528308	FEDERATED TREAS OBL FD 68	\$ 3,954.98	3954.9800	\$ 3,954.98
Savings & Temp Inv	1513891897	23-6516167	VP0528308	FEDERATED TREAS OBL FD 68	\$ 61,672.39	61672.3900	\$ 61,672.39
Savings & Temp Inv	1513891897	23-6516167	VP0528308	FEDERATED TREAS OBL FD 68	\$ 6,662.41	6662.4100	\$ 6,662.41
Cash	1513850315	23-6516167			\$ 54.40		\$ 54.40
Cash					\$ 145,975.10		\$ 145,975.10
Grand Total					\$ 12,081,563.21		\$ 9,771,273.18

EDWARD M ULMER DECD TW

23-6516167 Page 1 of 1

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

Recipient(s) paid during the year

Name

GRAND LODGE OF MASONS PA

Street

ONE MASONIC DRIVE

City

ELIZABETHTOWN

State

PA

Zip Code

17022-2199

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

262,146

Name

SHRINERS HOSPITAL FOR CHILDREN

Street

P.O. BOX 31356

City

TAMPA

State

FL

Zip Code

33631-3356

Foreign Country

Relationship

NONE

Foundation Status

501(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

262,146

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

Long Term CG Distributions										Amount		Totals			
Short Term CG Distributions										2,318		Securities			
										0		Other sales			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses		Net Gain or Loss	
												Gross Sales	Depreciation		
1	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		2/25/2012	2	2				0	
2	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		2/25/2012	196	203				-7	
3	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		3/25/2012	1	1				0	
4	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		3/25/2012	111	114				-3	
5	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		4/25/2012	1	1				0	
6	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		4/25/2012	116	120				-4	
7	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		5/25/2012	1	1				0	
8	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		5/25/2012	110	113				-3	
9	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		6/25/2012	2	2				0	
10	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		6/25/2012	227	234				-7	
11	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		7/25/2011	37	37				0	
12	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		8/25/2011	36	37				-1	
13	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		9/25/2011	467	473				-6	
14	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		10/25/2011	323	327				-4	
15	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		11/25/2011	35	35				0	
16	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		12/25/2011	347	351				-4	
17	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		1/25/2012	500	507				-7	
18	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		2/25/2012	196	199				-3	
19	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		3/25/2012	634	643				-9	
20	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		4/25/2012	63	64				-1	
21	X	FNMA POOL #757866 5 500%	31403T6B5			12/5/2003		5/25/2012	270	274				-4	
22	X	CENTURYLINK, INC	156700106			10/3/2011		11/7/2011	7,277	6,480				797	
23	X	CEPHALON INC COM	156708109			12/2/2010		8/16/2011	2,964	2,422				542	
24	X	CEPHALON INC COM	156708109			12/3/2010		8/16/2011	23,551	19,338				4,213	
25	X	CEPHALON INC COM	156708109			10/3/2011		10/14/2011	8,150	8,059				91	
26	X	CHEVRON CORP	166764100			11/30/2006		10/3/2011	18,123	14,462				3,661	
27	X	CHEVRON CORP	166764100			11/30/2006		3/12/2012	1,098	723				375	
28	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		5/25/2012	281	284				-3	
29	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		5/25/2012	843	864				-21	
30	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		6/25/2012	54	55				-1	
31	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		6/25/2012	163	167				-4	
32	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		7/25/2011	187	191				-4	
33	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		8/25/2011	221	225				-4	
34	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		9/25/2011	199	203				-4	
35	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		10/25/2011	191	195				-4	
36	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		11/25/2011	188	192				-4	
37	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		12/25/2011	189	193				-4	
38	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		1/25/2012	190	194				-4	
39	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		2/25/2012	906	926				-20	
40	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		3/25/2012	171	175				-4	
41	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		4/25/2012	170	173				-3	
42	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		5/25/2012	230	235				-5	
43	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		6/25/2012	153	157				-4	
44	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		7/25/2011	73	71				2	
45	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		8/25/2011	502	492				10	
46	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		9/25/2011	88	86				2	
47	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		10/25/2011	355	349				6	
48	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		11/25/2011	1,056	1,040				16	
49	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		12/25/2011	603	594				9	
50	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		1/25/2012	1,373	1,354				19	
51	X	FNMA POOL #731742 5 000%	31402K5B6			8/1/2003		2/25/2012	684	675				9	
										7,082,138			6,653,050	429,068	
										0				0	

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										2,318	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
52	X	FNMA POOL #731742 5 000%	31402K5B6			8/11/2003		3/25/2012	1,140	1,126	
53	X	FNMA POOL #731742 5 000%	31402K5B6			8/11/2003		4/25/2012	1,752	1,731	
54	X	FNMA POOL #731742 5 000%	31402K5B6			8/11/2003		5/25/2012	369	364	
55	X	FNMA POOL #731742 5 000%	31402K5B6			8/11/2003		6/25/2012	316	312	
56	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		7/25/2011	1	1	
57	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		7/25/2011	125	129	
58	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		8/25/2011	4	4	
59	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		8/25/2011	375	388	
60	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		9/25/2011	4	4	
61	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		9/25/2011	371	383	
62	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		10/25/2011	1	1	
63	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		10/25/2011	116	120	
64	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		11/25/2011	1	1	
65	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		11/25/2011	123	127	
66	X	FNMA POOL #755647 5 500%	31403RP85			3/19/2012		6/26/2012	3,956	4,430	
67	X	CHEVRON CORP	166764100			10/3/2011		11/7/2011	40,319	35,245	
68	X	CHUBB CORP	171232101			2/6/2012		6/26/2012	351	340	
69	X	CIMAREX ENERGY CO	171798101			10/3/2011		11/7/2011	6,569	5,362	
70	X	CISCO SYSTEMS INC	17275R102			5/26/2011		3/12/2012	494	407	
71	X	CISCO SYSTEMS INC	17275R102			5/26/2011		6/26/2012	2,035	1,955	
72	X	CITIGROUP, INC	172967424			3/31/2010		10/3/2011	9,780	16,834	
73	X	CITIGROUP, INC	172967424			7/29/2010		10/3/2011	3,659	6,372	
74	X	CITIGROUP, INC	172967424			7/30/2010		10/3/2011	998	1,735	
75	X	CITIGROUP, INC	172967424			9/29/2010		10/3/2011	7,566	12,589	
76	X	CITIGROUP, INC	172967424			6/30/2010		10/3/2011	19,846	32,016	
77	X	CITIGROUP, INC	172967424			6/30/2010		11/7/2011	61	76	
78	X	CITIGROUP, INC	172967424			6/30/2010		2/6/2012	33	38	
79	X	CITIGROUP, INC	172967424			11/0/2012		2/6/2012	17,391	15,719	
80	X	CITIGROUP, INC	172967424			12/8/2011		2/6/2012	3,114	2,603	
81	X	CITIGROUP, INC	172967424			12/8/2011		3/12/2012	339	277	
82	X	CITIGROUP, INC	172967424			5/1/2012		6/26/2012	1,608	2,028	
83	X	CLIFFS NAT RES INC	18683K101			6/24/2011		8/16/2011	9,547	10,888	
84	X	CLIFFS NAT RES INC	18683K101			6/24/2011		10/3/2011	5,060	8,641	
85	X	CLIFFS NAT RES INC	18683K101			6/24/2011		12/8/2011	8,376	10,629	
86	X	COACH INC	189754104			10/3/2011		1/10/2012	24,869	20,551	
87	X	COCA COLA CO	191216100			11/7/2011		3/12/2012	350	339	
88	X	COCA COLA CO	191216100			11/7/2011		5/9/2012	9,217	8,139	
89	X	COCA COLA CO	191216100			11/7/2011		6/26/2012	2,245	2,035	
90	X	COCA-COLA ENTERPRISES	19122T109			5/2/2011		12/8/2011	698	769	
91	X	COCA-COLA ENTERPRISES	19122T109			4/29/2011		12/8/2011	9,644	10,573	
92	X	COCA-COLA ENTERPRISES	19122T109			4/29/2011		3/12/2012	137	142	
93	X	COCA-COLA ENTERPRISES	19122T109			4/29/2011		3/19/2012	13,506	13,719	
94	X	COCA-COLA ENTERPRISES	19122T109			9/29/2010		3/19/2012	6,028	4,769	
95	X	COCA-COLA ENTERPRISES	19122T109			9/29/2010		5/1/2012	19,841	14,639	
96	X	COMCAST CORP CLASS A	20030N101			11/17/2009		10/3/2011	4,171	3,098	
97	X	COMCAST CORP CLASS A	20030N101			11/17/2009		3/12/2012	444	232	
98	X	COMCAST CORP CLASS A	20030N101			6/7/2012		6/26/2012	2,125	2,118	
99	X	COMMONWEALTH REIT	203233101			2/20/2009		10/3/2011	399	287	
100	X	COMMONWEALTH REIT	203233101			2/11/2009		10/3/2011	224	190	
101	X	COMMONWEALTH REIT	203233101			8/1/2008		10/3/2011	2,844	4,511	
102	X	COMMONWEALTH REIT	203233101			11/7/2008		10/3/2011	645	454	
									7,082,138	6,653,050	
									0	0	
									0	0	
									429,088		

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										2,318		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		7,082,138		6,653,050		429,088	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses		Net Gain or Loss			
												Expense of Sale and Cost of Improvements	Depreciation				
103	X	COMMONWEALTH REIT	203233101			7/31/2008		10/3/2011	992	1,563				-571			
104	X	COMMONWEALTH REIT	203233101			11/2/2010		10/3/2011	5,917	8,625				-2,708			
105	X	COMMONWEALTH REIT	203233101			11/20/2008		10/3/2011	619	278				341			
106	X	COMMONWEALTH REIT	203233101			11/20/2008		11/7/2011	54	23				31			
107	X	COMPUTER SCIENCES CORP	205363104			10/3/2011		6/26/2012	117	134				-17			
108	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		12/25/2011	4	4				0			
109	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		12/25/2011	414	428				-14			
110	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		1/25/2012	1	1				0			
111	X	FNMA POOL #755647 5 500%	31403RP85			12/8/2003		1/25/2012	121	125				-4			
112	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		2/25/2012	11	11				0			
113	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		3/25/2012	11	11				0			
114	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		4/25/2012	11	12				-1			
115	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		5/25/2012	11	12				-1			
116	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		6/25/2012	11	12				-1			
117	X	FED NATL MTG ASSN 1 000%	31398AH54			7/12/2010		4/4/2012	25,000	25,135				-135			
118	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		7/25/2011	572	588				-16			
119	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		8/25/2011	653	671				-18			
120	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		9/25/2011	766	787				-21			
121	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		10/25/2011	613	630				-17			
122	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		11/25/2011	404	416				-12			
123	X	CATERPILLAR INC	149123101			3/14/2011		9/21/2011	6,383	7,952				-1,569			
124	X	CATERPILLAR INC	149123101			7/29/2010		1/10/2012	698	486				212			
125	X	CATERPILLAR INC	149123101			3/14/2011		1/10/2012	9,769	9,991				-222			
126	X	CATERPILLAR INC	149123101			7/30/2010		1/10/2012	11,962	8,282				3,680			
127	X	CATERPILLAR INC	149123101			4/10/2011		5/9/2012	9,257	11,356				-2,099			
128	X	CATERPILLAR INC	149123101			2/6/2012		5/9/2012	7,745	9,316				-1,571			
129	X	CATERPILLAR INC	149123101			7/30/2010		6/7/2012	7,891	6,211				1,680			
130	X	CATERPILLAR INC	149123101			2/6/2012		6/7/2012	10,521	13,634				-3,113			
131	X	CELGENE CORP COM	151020104			2/6/2012		6/26/2012	622	737				-115			
132	X	CENTERPOINT ENERGY INC	15189T107			11/7/2011		3/12/2012	193	203				-10			
133	X	CENTERPOINT ENERGY INC	15189T107			6/7/2012		6/26/2012	1,219	1,220				-1			
134	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		1/25/2012	572	577				-5			
135	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		1/25/2012	1,715	1,757				-42			
136	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		2/25/2012	245	248				-3			
137	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		2/25/2012	736	754				-18			
138	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		3/25/2012	204	206				-2			
139	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		3/25/2012	612	626				-14			
140	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		4/25/2012	96	97				-1			
141	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		4/25/2012	289	296				-7			
142	X	NATIONAL OILWELL INC COM	637071101			5/1/2012		5/9/2012	5,366	6,113				-747			
143	X	NATIONAL OILWELL INC COM	637071101			5/1/2012		6/26/2012	602	764				-162			
144	X	NEWMONT MINING CORP	651639106			3/19/2012		6/26/2012	484	538				-54			
145	X	NEWS CORP	65248E104			12/8/2011		3/12/2012	293	260				33			
146	X	NEWS CORP	65248E104			12/8/2011		6/26/2012	1,384	1,125				259			
147	X	NISOURCE INC	65473P105			4/18/2008		7/27/2011	8,475	7,685				790			
148	X	NISOURCE INC	65473P105			4/21/2008		10/3/2011	24,482	21,353				3,129			
149	X	NISOURCE INC	65473P105			11/20/2008		10/3/2011	2,400	1,249				1,151			
150	X	NISOURCE INC	65473P105			11/7/2008		10/3/2011	2,295	1,390				905			
151	X	NISOURCE INC	65473P105			2/20/2009		10/3/2011	1,452	601				851			
152	X	NISOURCE INC	65473P105			2/9/2009		10/3/2011	1,242	633				609			
153	X	NISOURCE INC	65473P105			7/31/2008		10/3/2011	1,137	923				214			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss										
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation										
		Long Term CG Distributions	Amount																				
		Short Term CG Distributions	2,318																				
			0																				
154	X	BOSTON SCIENTIFIC CORP C	101137107			6/7/2012		6/26/2012	553	575			-22										
155	X	BOSTON SCIENTIFIC CORP C	101137107			10/3/2011		6/26/2012	387	393			-6										
156	X	BRISTOL MYERS SQUIBB CO	110122108			10/3/2012		3/12/2012	329	316			13										
157	X	BRISTOL MYERS SQUIBB CO	110122108			6/7/2012		6/26/2012	1,365	1,371			-6										
158	X	BURLINGTON NORTH SAN 6	121891AT1			2/14/2007		7/15/2011	20,000	21,105			-1,105										
159	X	CF INDS HLDGS INC	125269100			9/21/2011		6/26/2012	1,858	1,613			245										
160	X	CIGNA CORP	125509109			9/1/2010		10/3/2011	4,029	3,357			672										
161	X	CIGNA CORP	125509109			9/1/2010		11/7/2011	890	705			185										
162	X	CIGNA CORP	125509109			9/2/2010		11/7/2011	20,300	15,981			4,319										
163	X	CIGNA CORP	125509109			2/6/2012		6/26/2012	223	215			8										
164	X	CSX CORP	126408103			8/16/2011		3/12/2012	207	226			-19										
165	X	CSX CORP	126408103			8/16/2011		6/26/2012	957	1,018			-61										
166	X	CVS/CAREMARK CORPORATI	126650100			4/18/2008		3/12/2012	452	407			45										
167	X	CVS/CAREMARK CORPORATI	126650100			5/9/2012		6/26/2012	2,045	2,036			9										
168	X	CAPITAL ONE FINANCIAL CO	14040H105			7/29/2010		8/16/2011	1,962	1,969			93										
169	X	CAPITAL ONE FINANCIAL CO	14040H105			7/30/2010		8/16/2011	5,842	5,516			326										
170	X	CAPITAL ONE FINANCIAL CO	14040H105			7/30/2010		1/10/2012	3,531	3,158			373										
171	X	CAPITAL ONE FINANCIAL CO	14040H105			7/30/2010		3/12/2012	245	211			34										
172	X	CAPITAL ONE FINANCIAL CO	14040H105			7/30/2010		5/1/2012	24,601	18,360			6,241										
173	X	CAPITAL ONE FINANCIAL CO	14040H105			9/1/2010		5/1/2012	3,611	2,497			1,114										
174	X	CAPITAL ONE FINANCIAL CO	14040H105			9/1/2010		5/9/2012	7,449	5,462			1,987										
175	X	CAPITAL ONE FINANCIAL CO	14040H105			9/1/2010		6/26/2012	523	390			133										
176	X	CARDINAL HEALTH INC COM	14149Y108			2/6/2012		6/26/2012	204	210			-6										
177	X	CATERPILLAR INC	149123101			5/28/2011		9/21/2011	26,188	33,110			-6,922										
178	X	FNMA POOL #757866 5 500%	3140376B5			12/5/2003		6/25/2012	529	537			-8										
179	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		7/25/2011	4,540	4,784			-244										
180	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		8/25/2011	168	177			-9										
181	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		9/25/2011	175	185			-10										
182	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		10/25/2011	2,313	2,437			-124										
183	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		11/25/2011	192	202			-10										
184	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		12/25/2011	168	177			-9										
185	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		1/25/2012	169	178			-9										
186	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		2/25/2012	166	175			-9										
187	X	CONOCOPHILLIPS	20825C104			8/16/2011		3/12/2012	387	333			54										
188	X	CONOCOPHILLIPS	20825C104			8/16/2011		6/26/2012	1,603	1,539			64										
189	X	CONSTELLATION BRANDS IN	21036P108			2/6/2012		3/12/2012	337	328			9										
190	X	CONSTELLATION BRANDS IN	21036P108			11/7/2011		5/9/2012	12,218	12,085			133										
191	X	CONSTELLATION BRANDS IN	21036P108			2/6/2012		5/9/2012	3,767	4,042			-275										
192	X	CONSTELLATION BRANDS IN	21036P108			12/8/2011		5/9/2012	1,527	1,444			83										
193	X	CONSTELLATION BRANDS IN	21036P108			12/8/2011		6/26/2012	874	770			104										
194	X	CORNING INC	219350105			10/3/2011		12/8/2011	27,162	23,927			3,235										
195	X	CORNING INC	219350105			2/6/2012		3/12/2012	67	68			-1										
196	X	CORNING INC	219350105			2/13/2012		6/26/2012	62	73			-11										
197	X	CORNING INC	219350105			3/19/2012		6/26/2012	436	501			-65										
198	X	COSTCO WHOLESALE CORP	22160K105			11/7/2011		6/26/2012	911	839			72										
199	X	CUMMINS INC	231021106			11/7/2011		6/26/2012	900	1,008			-108										
200	X	DPL INC	233293109			7/27/2011		11/7/2011	24,286	24,248			38										
201	X	DPL INC	233293109			7/27/2011		11/28/2011	8,940	9,032			-92										
202	X	DANA HOLDING CORP	235825205			10/3/2011		3/12/2012	79	51			28										
203	X	DANA HOLDING CORP	235825205			4/16/2012		6/7/2012	6,487	7,113			-626										
204	X	DANA HOLDING CORP	235825205			10/3/2011		6/26/2012	187	153			34										

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

										Amount			
										2,318			
										0			
										Long Term CG Distributions		Short Term CG Distributions	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales	Cost or Other Basis	Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss		
205	X	DEAN FOODS COMPANY	242370104			7/27/2011		10/3/2011	4,213	5,731	-1,518		
206	X	DEAN FOODS COMPANY	242370104			7/27/2011		3/12/2012	300	287	13		
207	X	DEAN FOODS COMPANY	242370104			7/27/2011		6/7/2012	26,430	18,913	7,517		
208	X	DEAN FOODS COMPANY	242370104			1/10/2012		6/7/2012	5,606	3,868	1,738		
209	X	DEAN FOODS COMPANY	242370104			1/10/2012		6/26/2012	829	553	276		
210	X	DEAN FOODS COMPANY	242370104			12/9/2011		6/26/2012	249	164	85		
211	X	DEERE & CO	244199105			12/21/2010		8/16/2011	8,118	9,149	-1,031		
212	X	DEERE & CO	244199105			12/22/2010		8/16/2011	10,900	12,183	-1,283		
213	X	DEERE & CO	244199105			3/16/2011		8/16/2011	2,932	3,414	-482		
214	X	DEERE & CO	244199105			3/15/2011		8/16/2011	17,815	20,555	-2,740		
215	X	DELL INC	24702R101			1/10/2012		3/12/2012	253	238	15		
216	X	DELL INC	24702R101			12/2/2010		6/7/2012	8,149	9,162	-1,013		
217	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		12/25/2011	766	788	-22		
218	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		1/25/2012	699	719	-20		
219	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		2/25/2012	453	465	-12		
220	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		3/25/2012	656	674	-18		
221	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		4/25/2012	582	598	-16		
222	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		5/25/2012	372	382	-10		
223	X	FNMA POOL #720307 4 500%	31401WQG6			6/9/2003		6/25/2012	432	444	-12		
224	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		7/25/2011	204	206	-2		
225	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		7/25/2011	611	626	-15		
226	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		8/25/2011	99	100	-1		
227	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		8/25/2011	298	306	-8		
228	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		9/25/2011	218	220	-2		
229	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		9/25/2011	654	670	-16		
230	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		10/25/2011	194	196	-2		
231	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		10/25/2011	581	595	-14		
232	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		11/25/2011	103	104	-1		
233	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		11/25/2011	308	315	-7		
234	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		12/25/2011	440	445	-5		
235	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		12/25/2011	1,321	1,353	-32		
236	X	DELL INC	24702R101			1/10/2012		6/7/2012	3,466	4,525	-1,059		
237	X	DELL INC	24702R101			12/3/2010		6/7/2012	2,980	3,348	-368		
238	X	DELL INC	24702R101			12/3/2010		6/26/2012	598	683	-85		
239	X	DIAMOND OFFSHORE DRILLING	25271C102			4/29/2011		8/16/2011	22,147	26,934	-4,787		
240	X	DIAMOND OFFSHORE DRILLING	25271C102			5/2/2011		8/16/2011	3,048	3,691	-643		
241	X	DILLARDS INC CL A	254067101			5/26/2011		10/3/2011	8,435	11,170	-2,735		
242	X	DILLARDS INC CL A	254067101			5/26/2011		3/12/2012	317	279	38		
243	X	DILLARDS INC CL A	254067101			5/26/2011		5/1/2012	32,385	27,926	4,459		
244	X	DILLARDS INC CL A	254067101			5/26/2011		5/9/2012	1,150	1,005	145		
245	X	DILLARDS INC CL A	254067101			5/26/2011		5/9/2012	2,172	1,799	373		
246	X	DILLARDS INC CL A	254067101			6/24/2011		5/9/2012	9,453	7,589	1,864		
247	X	DILLARDS INC CL A	254067101			6/24/2011		6/26/2012	647	513	134		
248	X	WALT DISNEY CO	254687106			10/3/2011		1/10/2012	13,855	10,324	3,531		
249	X	WALT DISNEY CO	254687106			10/3/2011		3/12/2012	211	147	64		
250	X	PHILIP MORRIS INTERNATIONAL	718172109			3/29/2001		5/9/2012	9,519	2,721	6,798		
251	X	PHILIP MORRIS INTERNATIONAL	718172109			3/29/2001		6/26/2012	2,107	618	1,489		
252	X	PHILLIPS 66	718546104			6/30/2003		5/1/2012	17,934	6,688	11,246		
253	X	PHILLIPS 66	718546104			8/16/2011		5/1/2012	4,066	3,675	391		
254	X	PHILLIPS 66	718546104			5/9/2012		5/22/2012	16	16	0		
255	X	PHILLIPS 66	718546104			5/9/2012		6/26/2012	492	474	18		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss														
Totals																												
Long Term CG Distributions																												
Short Term CG Distributions																												
Amount																												
2,318																												
0																												
256	X	PITNEY BOWES INC	724479100			2/6/2012		3/1/2012	91	96				-5														
257	X	PITNEY BOWES INC	724479100			2/6/2012		6/26/2012	225	289				-64														
258	X	T ROWE PRICE GROUP INC	74144T108			4/16/2012		5/1/2012	31,728	31,034				694														
259	X	PROCTER & GAMBLE CO	742718109			10/3/2011		12/8/2011	32,307	31,579				728														
260	X	PROCTER & GAMBLE CO	742718109			3/29/2001		3/12/2012	337	154				183														
261	X	PROCTER & GAMBLE CO	742718109			3/29/2001		3/19/2012	26,886	12,355				14,531														
262	X	PROCTER & GAMBLE CO	742718109			5/9/2012		6/26/2012	1,487	1,598				-111														
263	X	PRUDENTIAL FINL INC	744320102			9/17/2009		10/3/2011	15,824	19,378				-3,554														
264	X	PRUDENTIAL FINL INC	744320102			4/1/2011		10/3/2011	15,111	21,143				-6,032														
265	X	PRUDENTIAL FINL INC	744320102			4/4/2011		10/3/2011	1,649	2,332				-683														
266	X	PRUDENTIAL FINL INC	744320102			1/10/2012		3/12/2012	306	268				38														
267	X	DISCOVER FINANCIAL SERV	254709108			6/24/2011		3/12/2012	306	245				61														
268	X	DISCOVER FINANCIAL SERV	254709108			6/24/2011		3/19/2012	9,795	7,361				2,434														
269	X	DISCOVER FINANCIAL SERV	254709108			6/24/2011		5/1/2012	34,497	24,537				9,960														
270	X	DISCOVER FINANCIAL SERV	254709108			6/7/2012		6/26/2012	671	651				20														
271	X	DISH NETWORK CORP	25470M109			4/1/2010		9/21/2011	12,176	9,404				2,772														
272	X	DISH NETWORK CORP	25470M109			3/31/2010		9/21/2011	18,304	13,944				4,360														
273	X	DIRECTV-CLASS A	25490A101			5/26/2011		10/3/2011	4,106	4,961				-855														
274	X	DIRECTV-CLASS A	25490A101			5/26/2011		3/12/2012	236	248				-12														
275	X	DIRECTV-CLASS A	25490A101			5/26/2011		6/26/2012	1,408	1,488				-80														
276	X	DOLLAR TREE INC	256746108			6/24/2011		10/3/2011	7,584	6,552				1,032														
277	X	DOLLAR TREE INC	256746108			6/24/2011		11/7/2011	7,855	6,552				1,303														
278	X	DOLLAR TREE INC	256746108			6/24/2011		6/26/2012	1,643	1,404				239														
279	X	DONNELLY R & SONS CO	257867101			12/23/2009		9/21/2011	12,116	18,634				-6,518														
280	X	DONNELLY R & SONS CO	257867101			12/8/2011		3/12/2012	64	71				-7														
281	X	DONNELLY R & SONS CO	257867101			12/15/2011		6/26/2012	55	75				-20														
282	X	DONNELLY R & SONS CO	257867101			12/8/2011		6/26/2012	604	786				-182														
283	X	DOVER CORP COM	26003108			8/16/2011		12/8/2011	13,111	12,950				161														
284	X	DOW CHEMICAL CO	260543103			5/1/2012		5/9/2012	5,106	5,461				-355														
285	X	DOW CHEMICAL CO	260543103			5/1/2012		6/26/2012	796	853				-57														
286	X	DU PONT E I DE NEMOURS &	263534109			12/22/2010		9/21/2011	13,018	14,202				-1,184														
287	X	DU PONT E I DE NEMOURS &	263534109			9/1/2010		9/21/2011	28,365	26,042				2,323														
288	X	DU PONT E I DE NEMOURS &	263534109			9/1/2010		10/3/2011	7,794	8,387				-593														
289	X	DU PONT E I DE NEMOURS &	263534109			9/1/2010		1/10/2012	3,069	2,726				343														
290	X	DU PONT E I DE NEMOURS &	263534109			11/7/2011		1/10/2012	2,361	2,429				-68														
291	X	WALT DISNEY CO	254687106			10/3/2011		6/26/2012	1,174	737				437														
292	X	PRUDENTIAL FINL INC	744320102			1/10/2012		6/7/2012	35,884	39,887				-4,003														
293	X	PUBLIC SVC ENTERPRISE GR	744573106			8/16/2011		3/12/2012	152	161				-9														
294	X	PUBLIC SVC ENTERPRISE GR	744573106			8/16/2011		6/26/2012	1,409	1,450				-41														
295	X	PUBLIC STORAGE INC COM	74460D109			6/24/2011		1/10/2012	3,340	2,770				570														
296	X	PUBLIC STORAGE INC COM	74460D109			3/19/2012		6/26/2012	1,378	1,370				8														
297	X	QUALCOMM INC	747525103			11/20/2008		10/3/2011	530	342				188														
298	X	QUALCOMM INC	747525103			6/24/2011		10/3/2011	31,545	35,653				-4,108														
299	X	QUALCOMM INC	747525103			12/19/2002		10/3/2011	20,901	8,155				12,746														
300	X	QUALCOMM INC	747525103			12/8/2011		3/12/2012	319	272				47														
301	X	QUESTAR CORP	748356102			5/9/2012		6/26/2012	1,613	1,864				-251														
302	X	QUESTAR CORP	748356102			10/3/2011		12/8/2011	26,465	24,540				1,925														
303	X	QUESTAR CORP	748356102			1/10/2012		3/12/2012	99	99				0														
304	X	QUESTAR CORP	748356102			10/3/2011		5/1/2012	7,927	7,011				916														
305	X	QUESTAR CORP	748356102			1/10/2012		5/1/2012	4,855	4,861				-6														
306	X	RADIOSHACK CORP	750438103			12/9/2011		3/12/2012	172	284				-112														

Long Term CG Distributions
Short Term CG Distributions

Amount

2,318

0

Totals
Securities
Other sales

Gross Sales

7,082,138

0

Cost, Other Basis and Expenses

6,653,050

0

Net Gain or Loss

429,088

0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss														
Totals														Net Gain or Loss														
Long Term CG Distributions																												
Short Term CG Distributions																												
Amount																												
2,318																												
0																												
Securities																												
Other sales																												
307	X	RADIOHACK CORP	750438103			10/3/2011		5/9/2012	5,757	13,281				-7,524														
308	X	RADIOHACK CORP	750438103			12/8/2011		5/9/2012	9,917	23,005				-13,088														
309	X	RADIOHACK CORP	750438103			12/9/2011		5/9/2012	2,764	6,539				-3,775														
310	X	RADIOHACK CORP	750438103			12/12/2011		5/9/2012	1,593	3,734				-2,141														
311	X	RADIOHACK CORP	750438103			1/10/2012		5/9/2012	4,438	9,364				-4,926														
312	X	RAYTHEON CO	755111507			12/2/2010		9/21/2011	947	1,111				-164														
313	X	RAYTHEON CO	755111507			12/3/2010		9/21/2011	6,751	7,810				-1,059														
314	X	RAYTHEON CO	755111507			12/3/2010		10/3/2011	19,878	23,811				-3,933														
315	X	RAYTHEON CO	755111507			2/6/2012		3/1/2012	259	246				13														
316	X	RAYTHEON CO	755111507			2/6/2012		6/26/2012	1,362	1,231				131														
317	X	REGIONS FINL CORP NEW	7591EP100			11/7/2011		12/8/2011	801	625				176														
318	X	REGIONS FINL CORP NEW	7591EP100			10/3/2011		12/8/2011	85	84				1														
319	X	REGIONS FINL CORP NEW	7591EP100			2/6/2012		6/26/2012	449	428				21														
320	X	REINSURANCE GROUP AMER	759351604			11/2/2010		7/27/2011	2,979	2,538				441														
321	X	REINSURANCE GROUP AMER	759351604			9/1/2010		7/27/2011	5,422	4,185				1,237														
322	X	REINSURANCE GROUP AMER	759351604			9/1/2010		9/21/2011	194	184				10														
323	X	REINSURANCE GROUP AMER	759351604			9/2/2010		9/21/2011	15,835	14,818				1,017														
324	X	REINSURANCE GROUP AMER	759351604			9/2/2010		9/21/2011	4,760	4,456				304														
325	X	REINSURANCE GROUP AMER	759351604			9/2/2010		9/21/2011	507	514				-7														
326	X	FHLMC POOL #G06799 3 500	3128MBK71			11/29/2011		5/15/2012	591	600				-9														
327	X	FHLMC POOL #G06799 3 500	3128MBK71			11/29/2011		6/15/2012	479	487				-8														
328	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		7/15/2011	362	373				-11														
329	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		8/15/2011	422	435				-13														
330	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		9/15/2011	371	382				-11														
331	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		10/15/2011	161	166				-5														
332	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		11/15/2011	295	304				-9														
333	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		12/15/2011	235	243				-8														
334	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		1/15/2012	267	275				-8														
335	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		2/15/2012	273	281				-8														
336	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		3/15/2012	219	225				-6														
337	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		3/25/2012	2,277	2,444				-167														
338	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		4/25/2012	1,964	2,108				-144														
339	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		5/25/2012	1,103	1,184				-81														
340	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		6/25/2012	4,218	4,526				-308														
341	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		7/25/2011	136	139				-3														
342	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		8/25/2011	193	198				-5														
343	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		9/25/2011	340	349				-9														
344	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		10/25/2011	1,102	1,130				-28														
345	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		11/25/2011	1,133	1,162				-29														
346	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		12/25/2011	1,304	1,336				-32														
347	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		1/25/2012	681	698				-17														
348	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		2/25/2012	551	565				-14														
349	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		3/25/2012	1,244	1,275				-31														
350	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		4/25/2012	1,327	1,360				-33														
351	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		5/25/2012	515	528				-13														
352	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		6/25/2012	593	608				-15														
353	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		7/25/2012	355	376				-21														
354	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		8/25/2012	619	655				-36														
355	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		9/25/2012	499	528				-29														
356	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		10/25/2012	757	802				-45														
357	X	FHLMC POOL #G12818 6 000	3128MBK71			6/13/2011		10/25/2012	757	802				-45														

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															2,318	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Cost, Other Basis and Expenses			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation			
358	X	APACHE CORP	037411105			1/17/2008		9/21/2011	473	380				93		
359	X	APACHE CORP	037411105			2/20/2009		9/21/2011	1,515	1,013				502		
360	X	APACHE CORP	037411105			2/9/2009		9/21/2011	1,420	1,181				239		
361	X	APACHE CORP	037411105			2/11/2009		9/21/2011	852	654				198		
362	X	APACHE CORP	037411105			6/4/2009		9/21/2011	11,361	9,985				1,376		
363	X	APACHE CORP	037411105			3/19/2012		6/26/2012	408	543				-135		
364	X	APOLLO GROUP INC CL A	037604105			11/7/2011		6/26/2012	173	236				-63		
365	X	APPLE INC	037833100			1/10/2012		3/12/2012	2,749	2,123				626		
366	X	FHLMC POOL #G08088 6 500	3128MJC24			11/14/2005		6/15/2012	491	504				-13		
367	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		7/15/2011	164	168				-4		
368	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		8/15/2011	547	561				-14		
369	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		9/15/2011	592	607				-15		
370	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		10/15/2011	1,212	1,241				-29		
371	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		11/15/2011	600	615				-15		
372	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		12/15/2011	1,555	1,593				-38		
373	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		1/15/2012	1,147	1,174				-27		
374	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		2/15/2012	1,431	1,466				-35		
375	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		3/15/2012	624	639				-15		
376	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		4/15/2012	1,597	1,635				-38		
377	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		5/15/2012	729	747				-18		
378	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		6/15/2012	1,092	1,118				-26		
379	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		7/15/2011	651	644				7		
380	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		8/15/2011	121	120				1		
381	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		9/15/2011	314	311				3		
382	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		10/15/2011	702	695				7		
383	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		11/15/2011	371	367				4		
384	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		12/15/2011	857	849				8		
385	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		1/15/2012	360	357				3		
386	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		2/15/2012	434	430				4		
387	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		3/15/2012	117	115				2		
388	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		4/15/2012	573	568				5		
389	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		5/15/2012	722	715				7		
390	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		6/15/2012	538	533				5		
391	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		7/15/2011	299	294				5		
392	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		8/15/2011	123	122				1		
393	X	HALLIBURTON CO	406216101			7/27/2011		6/26/2012	540	1,115				-575		
394	X	HARTFORD FINANCIAL SERV	416515104			12/2/2010		10/3/2011	2,082	3,268				-1,186		
395	X	HARTFORD FINANCIAL SERV	416515104			12/3/2010		10/3/2011	8,603	13,350				-4,747		
396	X	HARTFORD FINANCIAL SERV	416515104			1/27/2011		10/3/2011	13,317	24,688				-11,371		
397	X	HELMERICH & PAYNE INC	423452101			1/10/2012		2/6/2012	19,449	21,231				-1,782		
398	X	XYLEM INC/NY	98419M100			12/8/2011		3/19/2012	11,246	9,655				1,591		
399	X	ZIMMER HOLDINGS INC	98956P102			9/29/2010		10/3/2011	35,506	35,897				-391		
400	X	ZIONS BANCORP	989701107			12/2/2010		5/1/2012	10,411	10,378				33		
401	X	BUNGE LIMITED	G16962105			12/3/2010		10/3/2011	1,952	2,191				-239		
402	X	BUNGE LIMITED	G16962105			12/3/2010		10/3/2011	19,076	21,657				-2,581		
403	X	HERBALIFE LTD	G4412G101			6/24/2011		8/16/2011	9,704	9,675				29		
404	X	HERBALIFE LTD	G4412G101			5/28/2010		8/16/2011	5,348	2,205				3,143		
405	X	HERBALIFE LTD	G4412G101			5/28/2010		9/21/2011	6,501	2,569				3,932		
406	X	HERBALIFE LTD	G4412G101			12/8/2011		3/12/2012	343	274				69		
407	X	HERBALIFE LTD	G4412G101			12/8/2011		3/19/2012	13,993	10,679				3,314		
408	X	HERBALIFE LTD	G4412G101			5/28/2010		3/19/2012	7,535	2,387				5,148		

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

Totals														
Securities														
Other sales														
Gross Sales														
7,082,138														
0														
0														
6,653,050														
Net Gain or Loss														
429,088														

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss
									Price			Valuation Method	Expense of Sale and Cost of Improvements	
409	X	HERBALIFE LTD	G4412G101			5/28/2010		6/26/2012	702	341				361
410	X	INGERSOLL-RAND PLC	G47791101			4/16/2012		5/9/2012	6,921	6,340				581
411	X	INGERSOLL-RAND PLC	G47791101			4/16/2012		6/26/2012	391	396				-5
412	X	NABORS INDUSTRIES LTD	G6359F103			5/1/2012		5/9/2012	15,142	17,414				-2,272
413	X	SEAGATE TECHNOLOGY	G7945M107			10/3/2011		3/12/2012	140	48				92
414	X	FHLMC POOL #A10322 5 000	31296JL80			3/23/2004		2/15/2012	43	43				0
415	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		3/15/2012	73	75				-2
416	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		3/15/2012	73	75				-2
417	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		3/15/2012	73	75				-2
418	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		3/15/2012	73	75				-2
419	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		3/15/2012	59	60				-1
420	X	INTERNATIONAL BUSINESS M	459200101			12/11/2000		8/16/2011	11,634	6,592				5,042
421	X	INTERNATIONAL BUSINESS M	459200101			12/11/2000		10/3/2011	16,591	9,209				7,382
422	X	INTERNATIONAL BUSINESS M	459200101			2/9/2009		10/3/2011	1,921	1,050				871
423	X	INTERNATIONAL BUSINESS M	459200101			2/9/2009		10/3/2011	4,017	2,196				1,821
424	X	INTERNATIONAL BUSINESS M	459200101			2/11/2009		10/3/2011	3,667	1,990				1,677
425	X	INTERNATIONAL BUSINESS M	459200101			1/31/2005		10/3/2011	8,732	4,676				4,056
426	X	INTERNATIONAL BUSINESS M	459200101			1/31/2005		12/8/2011	10,367	5,050				5,317
427	X	INTERNATIONAL BUSINESS M	459200101			3/30/2004		12/8/2011	7,872	3,788				4,084
428	X	KEYCORP NEW	493267108			4/29/2011		12/8/2011	17,555	21,279				-3,724
429	X	KEYCORP NEW	493267108			4/29/2011		2/6/2012	8,307	8,924				-617
430	X	KEYCORP NEW	493267108			8/16/2011		2/6/2012	19,354	15,961				3,393
431	X	KEYCORP NEW	493267108			10/3/2011		2/6/2012	8,941	6,424				2,517
432	X	KOHL'S CORP	500255104			5/2/2011		10/3/2011	2,083	2,281				-198
433	X	KOHL'S CORP	500255104			4/29/2011		10/3/2011	17,297	18,907				-1,610
434	X	NUCOR CORP	670346105			5/9/2012		6/26/2012	362	370				-8
435	X	OCCIDENTAL PETE CORP	674599105			5/26/2011		7/27/2011	8,220	8,456				-236
436	X	OCCIDENTAL PETE CORP	674599105			5/26/2011		11/7/2011	57,342	61,280				-3,938
437	X	OCCIDENTAL PETE CORP	674599105			10/3/2011		11/7/2011	1,270	902				368
438	X	OCCIDENTAL PETE CORP	674599105			2/6/2012		6/26/2012	387	514				-127
439	X	ORACLE CORPORATION	68389X105			9/29/2006		9/21/2011	16,080	9,509				6,571
440	X	ORACLE CORPORATION	68389X105			9/29/2006		3/12/2012	590	357				233
441	X	ORACLE CORPORATION	68389X105			6/7/2012		6/26/2012	2,483	2,455				28
442	X	OWENS ILL INC COM NEW	690768403			3/19/2012		5/9/2012	19,790	22,208				-2,418
443	X	PNC FINANCIAL SERVICES G	693475105			2/9/2009		10/3/2011	14,380	10,058				4,322
444	X	PNC FINANCIAL SERVICES G	693475105			2/26/2010		10/3/2011	10,668	12,200				-1,532
445	X	PNC FINANCIAL SERVICES G	693475105			2/20/2009		10/3/2011	329	157				172
446	X	PNC FINANCIAL SERVICES G	693475105			2/11/2009		10/3/2011	188	129				59
447	X	PNC FINANCIAL SERVICES G	693475105			1/28/2010		10/3/2011	24,813	28,614				-3,801
448	X	PNC FINANCIAL SERVICES G	693475105			9/1/2010		10/3/2011	5,028	5,687				-659
449	X	PNC FINANCIAL SERVICES G	693475105			11/7/2011		12/8/2011	21,898	21,360				538
450	X	PNC FINANCIAL SERVICES G	693475105			11/7/2011		2/6/2012	10,986	9,612				1,374
451	X	PNC FINANCIAL SERVICES G	693475105			11/7/2011		6/26/2012	293	267				26
452	X	PPG INDUSTRIES INC	693506107			5/2/2011		7/27/2011	2,395	2,664				-269
453	X	PPG INDUSTRIES INC	693506107			4/29/2011		7/27/2011	14,455	15,954				-1,499
454	X	PPG INDUSTRIES INC	693506107			4/29/2011		10/3/2011	13,614	18,503				-4,889
455	X	BANK OF AMERICA CORP	060505104			6/4/2009		7/27/2011	5,947	6,938				-991
456	X	BANK OF AMERICA CORP	060505104			11/20/2008		7/27/2011	1,590	1,999				-409
457	X	BANK OF AMERICA CORP	060505104			7/2/2009		7/27/2011	2,104	2,742				-638
458	X	BANK OF AMERICA CORP	060505104			11/2/2010		7/27/2011	2,420	2,803				-383
459	X	AMERISOURCEBERGEN COR	03073E105			2/13/2012		6/26/2012	189	199				-10

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Net Gain or Loss
								Gross Sales		Cost, Other Basis and Expenses		
								Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions			Amount		2,318							
Short Term CG Distributions			0									
460	X	AMERISOURCEBERGEN COR	03073E105			2/6/2012		6/26/2012	1,136	1,170		-34
461	X	AMERIPRISE FINL INC	03076C106			11/5/2008		7/27/2011	11,820	5,313		6,507
462	X	AMERIPRISE FINL INC	03076C106			11/5/2008		8/16/2011	7,764	4,067		3,697
463	X	AMERIPRISE FINL INC	03076C106			11/5/2008		10/3/2011	3,841	2,351		1,490
464	X	AMERIPRISE FINL INC	03076C106			2/9/2009		10/3/2011	7,683	4,453		3,230
465	X	AMERIPRISE FINL INC	03076C106			2/9/2009		12/8/2011	4,964	2,405		2,559
466	X	AMERIPRISE FINL INC	03076C106			11/7/2008		12/8/2011	1,195	356		839
467	X	AMERIPRISE FINL INC	03076C106			11/7/2008		12/8/2011	1,149	510		639
468	X	AMERIPRISE FINL INC	03076C106			2/20/2009		12/8/2011	1,011	357		654
469	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		4/15/2012	90	93		-3
470	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		5/15/2012	194	199		-5
471	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		6/15/2012	153	158		-5
472	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		7/15/2011	374	387		-13
473	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		8/15/2011	405	419		-14
474	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		9/15/2011	448	464		-16
475	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		10/15/2011	460	475		-15
476	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		11/15/2011	379	392		-13
477	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		12/15/2011	498	515		-17
478	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		1/15/2012	477	493		-16
479	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		2/15/2012	410	423		-13
480	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		3/15/2012	484	500		-16
481	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		4/15/2012	616	637		-21
482	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		5/15/2012	486	502		-16
483	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		6/15/2012	556	575		-19
484	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		7/15/2011	232	237		-5
485	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		8/15/2011	261	266		-5
486	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		9/15/2011	208	212		-4
487	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		10/15/2011	264	270		-6
488	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		11/15/2011	378	385		-7
489	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		12/15/2011	249	254		-5
490	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		1/15/2012	252	257		-5
491	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		2/15/2012	254	260		-6
492	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		3/15/2012	404	413		-9
493	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		4/15/2012	364	371		-7
494	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		5/15/2012	309	316		-7
495	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		6/15/2012	249	255		-6
496	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		7/15/2011	772	791		-19
497	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		8/15/2011	52	53		-1
498	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		9/15/2011	162	166		-4
499	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		10/15/2011	324	332		-8
500	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		11/15/2011	681	698		-17
501	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		12/15/2011	317	325		-8
502	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		1/15/2012	194	199		-5
503	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		2/15/2012	525	538		-13
504	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		3/15/2012	1,600	1,640		-40
505	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		4/15/2012	1,521	1,559		-38
506	X	FHLMC POOL #G08088 6 500	3128MCJ24			11/14/2005		5/15/2012	485	497		-12
507	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		5/25/2012	1,308	1,369		-61
508	X	INTERNATIONAL BUSINESS M	459200101			12/22/2000		12/8/2011	960	443		517
509	X	INTERNATIONAL BUSINESS M	459200101			1/10/2012		3/12/2012	1,005	915		90
510	X	INTERNATIONAL BUSINESS M	459200101			1/10/2012		6/26/2012	3,873	3,659		214

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses		Net Gain or Loss															
												Expense of Sale and Cost of Improvements	Depreciation																
Totals																													
Long Term CG Distributions																													
Short Term CG Distributions																													
Amount																													
2,318																													
0																													
511	X	INTERNATIONAL PAPER CO	460146103			1/10/2012		3/12/2012	177	158				19															
512	X	INTERNATIONAL PAPER CO	460146103			1/10/2012		6/26/2012	985	1,104				-119															
513	X	INTERPUBLIC GROUP COS IN	460690100			1/10/2012		3/12/2012	59	53			6																
514	X	INTERPUBLIC GROUP COS IN	460690100			6/7/2012		6/26/2012	303	326				-23															
515	X	JPMORGAN CHASE & CO	46625H100			9/29/2006		9/21/2011	3,348	4,954				-1,606															
516	X	JPMORGAN CHASE & CO	46625H100			12/21/2007		9/21/2011	5,102	7,047				-1,945															
517	X	JPMORGAN CHASE & CO	46625H100			11/17/2009		10/3/2011	25,786	37,867				-12,081															
518	X	JPMORGAN CHASE & CO	46625H100			12/21/2007		10/3/2011	1,643	2,466				-823															
519	X	BANK OF AMERICA CORP	060505104			2/20/2009		8/16/2011	827	366				461															
520	X	BANK OF AMERICA CORP	060505104			2/9/2009		8/16/2011	723	653				70															
521	X	BANK OF AMERICA CORP	060505104			2/11/2009		8/16/2011	455	370				85															
522	X	BANK OF AMERICA CORP	060505104			11/2/2010		8/16/2011	17,718	27,200				-9,482															
523	X	BANK OF AMERICA CORP	060505104			2/6/2012		3/12/2012	159	158				1															
524	X	BANK OF AMERICA CORP	060505104			5/1/2012		5/9/2012	17,329	18,748				-1,419															
525	X	BANK OF AMERICA CORP	060505104			5/1/2012		6/7/2012	13,136	14,731				-1,595															
526	X	BANK OF AMERICA CORP	060505104			2/6/2012		6/7/2012	4,030	4,260				-230															
527	X	BANK OF AMERICA CORP	060505104			2/6/2012		6/26/2012	611	631				-20															
528	X	BANK NEW YORK MELLON CO	064058100			10/3/2011		3/12/2012	112	90				22															
529	X	BANK NEW YORK MELLON CO	064058100			10/3/2011		6/26/2012	416	359				57															
530	X	BAXTER INTL INC	071813109			5/26/2011		9/21/2011	24,108	25,548				-1,440															
531	X	BERKSHIRE HATHAWAY INC	084670702			9/29/2010		3/12/2012	398	414				-16															
532	X	BERKSHIRE HATHAWAY INC	084670702			9/29/2010		6/26/2012	404	414				-10															
533	X	BERKSHIRE HATHAWAY INC	084670702			2/26/2010		6/26/2012	1,615	1,591				24															
534	X	BEST BUY INC	086516101			9/29/2010		3/12/2012	246	404				-158															
535	X	BEST BUY INC	086516101			10/6/2010		6/26/2012	186	420				-234															
536	X	BEST BUY INC	086516101			9/29/2010		6/26/2012	745	1,616				-871															
537	X	BIG LOTS INC	089302103			5/9/2012		6/26/2012	194	181				13															
538	X	BIOGEN IDEC INC	09062X103			6/24/2011		7/27/2011	11,949	11,807				142															
539	X	BIOGEN IDEC INC	09062X103			7/29/2010		10/3/2011	10,402	6,573				3,829															
540	X	BIOGEN IDEC INC	09062X103			6/24/2011		10/3/2011	4,753	5,395				-642															
541	X	BIOGEN IDEC INC	09062X103			7/30/2010		10/3/2011	2,780	1,717				1,063															
542	X	BIOGEN IDEC INC	09062X103			7/30/2010		11/7/2011	22,692	11,076				11,616															
543	X	BIOGEN IDEC INC	09062X103			7/30/2010		11/10/2011	15,995	7,698				8,297															
544	X	BORG WARNER INC	099724106			1/10/2012		2/6/2012	6,362	5,621				741															
545	X	BORG WARNER INC	099724106			1/10/2012		3/19/2012	10,184	8,431				1,753															
546	X	BOSTON SCIENTIFIC CORP	101137107			10/3/2011		3/12/2012	205	196				9															
547	X	FHLMC POOL #A10322 5 000	31296JL80			3/23/2004		3/15/2012	98	99				-1															
548	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		4/15/2012	37	38				-1															
549	X	FREEPORT-MCMORAN COPP	35671D857			9/21/2011		4/16/2012	8,518	8,509				9															
550	X	FREEPORT-MCMORAN COPP	35671D857			3/20/2007		4/16/2012	18,037	14,996				3,041															
551	X	FREEPORT-MCMORAN COPP	35671D857			11/20/2008		6/7/2012	1,215	341				874															
552	X	FREEPORT-MCMORAN COPP	35671D857			11/7/2008		6/7/2012	1,148	472				676															
553	X	FREEPORT-MCMORAN COPP	35671D857			2/20/2009		6/7/2012	675	276				399															
554	X	FREEPORT-MCMORAN COPP	35671D857			2/1/2009		6/7/2012	405	170				235															
555	X	FREEPORT-MCMORAN COPP	35671D857			3/20/2007		6/7/2012	3,679	3,356				323															
556	X	FRONTIER COMMUNICATION	35906A108			9/30/2002		10/3/2011	6	6				0															
557	X	GE CAP COML MTG CORP 5 3	36158YFT1			6/13/2007		12/11/2011	4,989	4,888				101															
558	X	GE CAP COML MTG CORP 5 3	36158YFT1			6/13/2007		11/1/2012	2,975	2,914				61															
559	X	GE CAP COML MTG CORP 5 3	36158YFT1			6/13/2007		2/11/2012	8,055	7,891				164															
560	X	GE CAP COML MTG CORP 5 3	36158YFT1			6/13/2007		3/11/2012	5,355	5,246				109															
561	X	GE CAP COML MTG CORP 5 3	36158YFT1			6/13/2007		4/11/2012	11,252	11,024				228															

Amount

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

Totals														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
2,318														
0														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Cost, Other Basis and Expenses			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method			
613	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		9/15/2011	39	39		0		
614	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		9/15/2011	39	39		0		
615	X	HELMERICH & PAYNE INC	423452101			12/8/2011		3/19/2012	11,837	11,799		38		
616	X	HELMERICH & PAYNE INC	423452101			1/10/2012		3/19/2012	16,572	18,578		-2,006		
617	X	HESS CORP	42809H107			12/3/2010		7/27/2011	11,839	12,505		-666		
618	X	HESS CORP	42809H107			12/3/2010		10/3/2011	11,317	15,482		-4,165		
619	X	HESS CORP	42809H107			12/2/2010		10/3/2011	3,706	3,706		0		
620	X	HESS CORP	42809H107			12/2/2010		6/7/2012	1,848	3,044		-1,196		
621	X	HESS CORP	42809H107			12/3/2010		6/7/2012	2,480	4,598		-2,118		
622	X	HESS CORP	42809H107			12/2/2010		6/7/2012	3,336	6,172		-2,836		
623	X	HESS CORP	42809H107			2/6/2012		6/7/2012	2,705	3,652		-947		
624	X	HEWLETT PACKARD CO	428236103			11/23/2004		1/10/2012	2,675	2,008		667		
625	X	HEWLETT PACKARD CO	428236103			11/23/2004		3/12/2012	241	201		40		
626	X	HEWLETT PACKARD CO	428236103			11/23/2004		6/7/2012	6,655	6,025		630		
627	X	HEWLETT PACKARD CO	428236103			11/23/2004		6/26/2012	879	904		-25		
628	X	HOME DEPOT INC	437076102			9/21/2011		3/12/2012	484	348		136		
629	X	HOME DEPOT INC	437076102			9/21/2011		6/26/2012	1,813	1,216		597		
630	X	HONEYWELL INTERNATIONAL	438516106			10/3/2011		1/10/2012	2,824	2,138		686		
631	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		4/15/2012	37	38		-1		
632	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		4/15/2012	37	38		-1		
633	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		4/15/2012	37	38		-1		
634	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		4/15/2012	30	30		0		
635	X	FHLMC POOL #A10322 5 000	31296JLB0			3/23/2004		4/15/2012	50	50		0		
636	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2012	100	102		-2		
637	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2012	100	102		-2		
638	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2012	100	102		-2		
639	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2012	100	102		-2		
640	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2012	80	82		-2		
641	X	FHLMC POOL #A10322 5 000	31296JLB0			3/23/2004		5/15/2012	134	135		-1		
642	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		6/15/2012	135	138		-3		
643	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		6/15/2012	135	138		-3		
644	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		6/15/2012	135	138		-3		
645	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		6/15/2012	135	138		-3		
646	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		6/15/2012	108	110		-2		
647	X	FHLMC POOL #A10322 5 000	31296JLB0			3/23/2004		6/15/2012	180	182		-2		
648	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		7/15/2011	33	34		-1		
649	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		7/15/2011	112	116		-4		
650	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		8/15/2011	155	159		-4		
651	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		8/15/2011	524	540		-16		
652	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		9/15/2011	99	102		-3		
653	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		9/15/2011	334	344		-10		
654	X	ENERGY CORP NEW COM	29364G103			2/9/2009		5/1/2012	730	806		-76		
655	X	ENERGY CORP NEW COM	29364G103			2/11/2009		5/1/2012	464	494		-30		
656	X	ENERGY CORP NEW COM	29364G103			11/2/2010		5/1/2012	2,521	2,834		-313		
657	X	ENERGY CORP NEW COM	29364G103			12/8/2011		5/1/2012	6,633	7,088		-455		
658	X	ENERGY CORP NEW COM	29364G103			11/9/2010		5/1/2012	332	369		-37		
659	X	ENERGY CORP NEW COM	29364G103			3/14/2011		5/1/2012	22,487	23,791		-1,304		
660	X	ENERGY CORP NEW COM	29364G103			11/10/2010		6/26/2012	666	722		-56		
661	X	EQUITY RESIDENTIAL PPTYS	29476L107			7/27/2011		1/10/2012	11,503	13,090		-1,587		
662	X	EQUITY RESIDENTIAL PPTYS	29476L107			10/3/2011		1/10/2012	24,444	22,234		2,210		
663	X	EQUITY RESIDENTIAL PPTYS	29476L107			8/23/2011		3/12/2012	298	337		-39		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss											
Totals																									
Long Term CG Distributions									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss														
Short Term CG Distributions									7,082,138	6,653,050	429,088														
Amount									0	0	0														
664	X	EQUITY RESIDENTIAL PTYS	29476L107			8/23/2011		6/26/2012	1,191	1,347				-156											
665	X	EXELON CORPORATION	30161N101			8/16/2011		3/12/2012	198	211				-13											
666	X	EXELON CORPORATION	30161N101			8/16/2011		6/26/2012	1,278	1,474				-196											
667	X	EXPEDIA INC	30212P303			1/10/2012		6/26/2012	465	293				172											
668	X	EXPEDITORS INTL WASH INC	302130109			10/3/2011		12/8/2011	12,353	11,917				436											
669	X	EXPRESS SCRIPTS INC COM	302182100			6/24/2011		11/7/2011	18,645	21,308				-2,663											
670	X	EXPRESS SCRIPTS INC COM	302182100			6/24/2011		1/10/2012	7,550	7,990				-440											
671	X	EXPRESS SCRIPTS INC COM	302182100			6/24/2011		2/6/2012	3,493	3,676				-183											
672	X	EXPRESS SCRIPTS INC COM	302182100			8/16/2011		2/6/2012	5,619	5,326				293											
673	X	EXPRESS SCRIPTS HOLDING	30219G108			10/3/2011		4/16/2012	28,438	28,502				-64											
674	X	EXPRESS SCRIPTS HOLDING	30219G108			10/3/2011		4/25/2012	55	54				1											
675	X	EXPRESS SCRIPTS HOLDING	30219G108			10/3/2011		6/26/2012	519	565				-46											
676	X	EXXON MOBIL CORPORATION	30231G102			7/27/2011		3/12/2012	1,707	1,675				32											
677	X	EXXON MOBIL CORPORATION	30231G102			3/19/2012		6/26/2012	4,079	4,348				-269											
678	X	EXXON MOBIL CORPORATION	30231G102			7/27/2011		6/26/2012	3,263	3,350				-87											
679	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		10/25/2011	103	103				0											
680	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		11/25/2011	84	85				-1											
681	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		12/25/2011	616	619				-3											
682	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		1/25/2012	87	88				-1											
683	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		2/25/2012	77	77				0											
684	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		3/25/2012	82	82				0											
685	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		4/25/2012	2,103	2,112				-9											
686	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		5/25/2012	1,586	1,593				-7											
687	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		6/25/2012	73	73				0											
688	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		7/25/2011	648	620				28											
689	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		8/25/2011	752	720				32											
690	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		9/25/2011	869	833				36											
691	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		10/25/2011	690	662				28											
692	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		11/25/2011	813	781				32											
693	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		12/25/2011	1,095	1,053				42											
694	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		9/15/2011	117	116				1											
695	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		10/15/2011	124	122				2											
696	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		11/15/2011	127	126				1											
697	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		12/15/2011	121	119				2											
698	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		1/15/2012	124	123				1											
699	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		2/15/2012	2,221	2,195				26											
700	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		3/15/2012	117	116				1											
701	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		4/15/2012	117	116				1											
702	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		5/15/2012	131	130				1											
703	X	FHLMC POOL #A95709 4 000	312944KW0			3/2/2011		6/15/2012	1,642	1,625				17											
704	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		7/15/2011	187	183				4											
705	X	GAMESTOP CORP NEW	36467W109			1/10/2012		6/26/2012	778	1,082				-304											
706	X	GANNETT INC	364730101			4/16/2012		6/26/2012	335	348				-13											
707	X	GAP INC	364760108			10/3/2011		1/17/2011	9,925	8,041				1,884											
708	X	GAP INC	364760108			1/10/2012		3/12/2012	125	90				35											
709	X	GAP INC	364760108			1/10/2012		6/26/2012	397	271				126											
710	X	GENERAL DYNAMICS CORP	369550108			8/10/2007		10/3/2011	11,224	15,568				-4,344											
711	X	GENERAL DYNAMICS CORP	369550108			8/10/2007		3/12/2012	358	389				-31											
712	X	GENERAL DYNAMICS CORP	369550108			8/10/2007		6/26/2012	935	1,168				-233											
713	X	GENERAL ELECTRIC CO	369604103			7/29/2010		1/10/2012	4,338	3,750				588											
714	X	GENERAL ELECTRIC CO	369604103			10/3/2011		1/10/2012	7,479	5,938				1,541											

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															2,318	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Cost, Other Basis and Expenses			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation			
715	X	GENERAL ELECTRIC CO	369604103			6/30/2010		1/10/2012	3,141	2,442				699		
716	X	GENERAL ELECTRIC CO	369604103			6/30/2010		3/12/2012	861	654				207		
717	X	GENERAL ELECTRIC CO	369604103			6/7/2012		6/26/2012	1,954	1,909				45		
718	X	GENERAL ELECTRIC CO	369604103			6/30/2010		6/26/2012	1,954	1,454				500		
719	X	GILEAD SCIENCES INC	375558103			11/2/2010		2/6/2012	12,298	9,254				3,044		
720	X	GILEAD SCIENCES INC	375558103			2/26/2010		2/6/2012	31,136	27,414				3,722		
721	X	GILEAD SCIENCES INC	375558103			8/16/2011		2/6/2012	18,279	12,581				5,698		
722	X	GILEAD SCIENCES INC	375558103			12/8/2011		2/6/2012	11,180	7,780				3,400		
723	X	GOODYEAR TIRE & RUBR CO	382550101			10/3/2011		3/12/2012	61	48				13		
724	X	GOODYEAR TIRE & RUBR CO	382550101			10/3/2011		6/7/2012	7,193	6,711				482		
725	X	GOODYEAR TIRE & RUBR CO	382550101			4/16/2012		6/7/2012	10,349	10,493				-144		
726	X	GOOGLE INC	38259P508			8/10/2007		8/16/2011	3,867	3,600				267		
727	X	GOOGLE INC	38259P508			8/10/2007		10/3/2011	998	1,029				-31		
728	X	GOOGLE INC	38259P508			8/3/2007		10/3/2011	17,969	18,398				-429		
729	X	GOOGLE INC	38259P508			11/7/2008		10/3/2011	2,995	1,998				997		
730	X	GOOGLE INC	38259P508			11/20/2008		10/3/2011	2,995	1,669				1,326		
731	X	GOOGLE INC	38259P508			2/20/2009		10/3/2011	1,497	1,019				478		
732	X	GOOGLE INC	38259P508			2/9/2009		10/3/2011	998	747				251		
733	X	GOOGLE INC	38259P508			2/11/2009		10/3/2011	998	718				280		
734	X	GOOGLE INC	38259P508			4/28/2006		10/3/2011	32,444	27,532				4,912		
735	X	GOOGLE INC	38259P508			11/7/2011		3/19/2012	126,998	119,949				7,049		
736	X	GOOGLE INC	38259P508			5/9/2012		6/26/2012	2,814	3,054				-240		
737	X	HCP INC	40414L109			7/27/2011		9/21/2011	11,023	10,919				104		
738	X	HCP INC	40414L109			7/27/2011		3/12/2012	198	185				13		
739	X	HCP INC	40414L109			3/19/2012		6/26/2012	1,495	1,423				72		
740	X	HALLIBURTON CO	406216101			7/27/2011		1/10/2012	18,155	27,863				-9,708		
741	X	HALLIBURTON CO	406216101			7/27/2011		3/12/2012	171	279				-108		
742	X	JPMORGAN CHASE & CO	46625H100			4/30/2010		3/12/2012	404	429				-25		
743	X	JPMORGAN CHASE & CO	46625H100			7/29/2010		3/12/2012	202	201				1		
744	X	JPMORGAN CHASE & CO	46625H100			7/29/2010		6/26/2012	2,885	3,215				-330		
745	X	JABIL CIRCUIT INC COM	466313103			11/7/2011		2/6/2012	23,838	20,510				3,328		
746	X	JABIL CIRCUIT INC COM	466313103			12/8/2011		2/6/2012	11,919	10,110				1,809		
747	X	JABIL CIRCUIT INC COM	466313103			10/3/2011		2/6/2012	12,872	9,344				3,528		
748	X	JABIL CIRCUIT INC COM	466313103			10/3/2011		6/26/2012	188	173				15		
749	X	JOHNSON & JOHNSON	478160104			10/3/2011		12/8/2011	6,396	6,267				129		
750	X	JOHNSON & JOHNSON	478160104			10/3/2011		3/12/2012	650	627				23		
751	X	JOHNSON & JOHNSON	478160104			5/9/2012		6/26/2012	3,325	3,224				101		
752	X	KLA-TENCOR CORP COM	482480100			5/26/2011		8/16/2011	18,183	20,587				-2,404		
753	X	KLA-TENCOR CORP COM	482480100			12/3/2010		8/16/2011	1,200	1,316				-116		
754	X	KLA-TENCOR CORP COM	482480100			12/2/2010		9/21/2011	1,704	1,738				-34		
755	X	KLA-TENCOR CORP COM	482480100			12/3/2010		9/21/2011	13,400	13,798				-398		
756	X	JPMORGAN CHASE & CO	46625H100			4/30/2010		10/3/2011	4,840	7,076				-2,236		
757	X	KEYCORP NEW	493267108			5/2/2011		12/8/2011	1,895	2,305				-410		
758	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		10/15/2011	44	45				-1		
759	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		10/15/2011	149	154				-5		
760	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		11/15/2011	65	67				-2		
761	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		11/15/2011	220	227				-7		
762	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		12/15/2011	200	206				-6		
763	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		12/15/2011	677	698				-21		
764	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		1/15/2012	59	61				-2		
765	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		1/15/2012	200	206				-6		
									7,082,138			6,653,050			429,088	
									0			0			0	
Securities																
Other sales																

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss														
Totals																												
Long Term CG Distributions																												
Short Term CG Distributions																												
Amount																												
2,318																												
0																												
Securities																												
Other sales																												
766	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		2/15/2012	70	72				-2														
767	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		2/15/2012	236	243				-7														
768	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		3/15/2012	47	49				-2														
769	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		3/15/2012	160	165				-5														
770	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		4/15/2012	150	154				-4														
771	X	KROGER CO	501044101			10/3/2011		3/12/2012	364	329				35														
772	X	KROGER CO	501044101			10/3/2011		6/26/2012	1,361	1,316				45														
773	X	LSI CORPORATION	502161102			8/16/2011		3/12/2012	341	285				56														
774	X	LSI CORPORATION	502161102			8/16/2011		5/9/2012	15,092	13,980				1,112														
775	X	LSI CORPORATION	502161102			8/16/2011		6/26/2012	816	963				-147														
776	X	L-3 COMMUNICATIONS CORP	502424104			5/2/2011		10/3/2011	3,334	4,431				-1,097														
777	X	L-3 COMMUNICATIONS CORP	502424104			4/29/2011		10/3/2011	8,789	11,663				-2,874														
778	X	L-3 COMMUNICATIONS CORP	502424104			4/29/2011		3/12/2012	342	402				-60														
779	X	L-3 COMMUNICATIONS CORP	502424104			5/6/2011		6/26/2012	360	414				-54														
780	X	L-3 COMMUNICATIONS CORP	502424104			4/29/2011		6/26/2012	1,080	1,207				-127														
781	X	ELI LILLY & CO COM	532457108			3/7/2008		10/3/2011	9,315	12,640				-3,325														
782	X	ELI LILLY & CO COM	532457108			12/21/2007		10/3/2011	587	867				-280														
783	X	ELI LILLY & CO COM	532457108			11/16/2007		10/3/2011	6,454	9,082				-2,628														
784	X	ELI LILLY & CO COM	532457108			2/9/2009		10/3/2011	1,467	1,517				-50														
785	X	ELI LILLY & CO COM	532457108			5/2/2011		10/3/2011	2,017	2,056				-39														
786	X	ELI LILLY & CO COM	532457108			4/29/2011		10/3/2011	5,831	5,924				-93														
787	X	ELI LILLY & CO COM	532457108			4/29/2011		3/12/2012	199	186				13														
788	X	ELI LILLY & CO COM	532457108			4/29/2011		6/26/2012	1,243	1,118				125														
789	X	LIMITED BRANDS, INC	532716107			4/29/2011		10/3/2011	11,349	11,119				230														
790	X	LIMITED BRANDS, INC	532716107			6/24/2011		6/26/2012	205	185				20														
791	X	LINCOLN NATL CORP IND	534187109			5/2/2011		11/7/2011	1,683	2,794				-1,111														
792	X	LINCOLN NATL CORP IND	534187109			4/29/2011		11/7/2011	11,706	19,091				-7,385														
793	X	LINCOLN NATL CORP IND	534187109			4/29/2011		5/9/2012	5,057	6,863				-1,806														
794	X	LINCOLN NATL CORP IND	534187109			4/21/2011		6/26/2012	302	501				-199														
795	X	LOCKHEED MARTIN CORP	539830109			4/29/2011		10/3/2011	2,440	2,752				-312														
796	X	LOCKHEED MARTIN CORP	539830109			4/29/2011		10/3/2011	4,736	5,230				-494														
797	X	LOCKHEED MARTIN CORP	539830109			4/29/2011		3/12/2012	445	396				49														
798	X	LOCKHEED MARTIN CORP	539830109			5/9/2012		6/7/2012	6,660	6,913				-253														
799	X	LOCKHEED MARTIN CORP	539830109			4/29/2011		6/7/2012	9,990	9,510				480														
800	X	LOCKHEED MARTIN CORP	539830109			4/29/2011		6/26/2012	845	792				53														
801	X	LORILLARD INC	544147101			3/15/2011		9/21/2011	11,636	8,222				3,414														
802	X	LORILLARD INC	544147101			5/27/2010		10/3/2011	6,803	4,366				2,437														
803	X	LORILLARD INC	544147101			5/28/2010		10/3/2011	40,819	26,107				14,712														
804	X	LORILLARD INC	544147101			7/27/2011		10/3/2011	1,474	1,018				456														
805	X	LOWES COS INC	548661107			7/27/2011		3/12/2012	298	226				72														
806	X	LOWES COS INC	548661107			7/27/2011		6/26/2012	1,349	1,131				218														
807	X	MACY'S INC	55616P104			9/17/2009		10/3/2011	6,528	4,529				1,999														
808	X	MACY'S INC	55616P104			4/24/2009		10/3/2011	31,765	16,422				15,343														
809	X	MACY'S INC	55616P104			6/4/2009		10/3/2011	10,537	5,166				5,371														
810	X	MACY'S INC	55616P104			6/4/2009		1/10/2012	11,531	4,196				7,335														
811	X	MARATHON OIL CORP	565849106			10/3/2011		3/12/2012	334	206				128														
812	X	KOHL'S CORP	500255104			4/29/2011		11/7/2011	9,964	9,480				484														
813	X	PPL CORPORATION	693511T06			5/1/2012		6/26/2012	412	413				-1														
814	X	PACCAR INC	693718108			1/10/2012		6/26/2012	375	419				-44														
815	X	PARKER HANNIFIN CORP	701094104			11/2/2010		8/16/2011	28,603	32,004				-3,401														
816	X	PARKER HANNIFIN CORP	701094104			1/27/2011		8/16/2011	14,933	18,779				-3,846														

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										2,318		
										0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			
									Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses	Net Gain or Loss
817	X	PARKER HANNIFIN CORP	701094104			1/10/2012		2/6/2012	34,642	32,258		2,384
818	X	PARKER HANNIFIN CORP	701094104			1/10/2012		6/26/2012	373	403		-30
819	X	PEOPLE'S UNITED FINANCIAL	712704105			6/7/2012		6/26/2012	285	290		-5
820	X	PEPCO HOLDINGS INC	713291102			12/21/2010		10/3/2011	7,497	7,420		77
821	X	PEPCO HOLDINGS INC	713291102			12/22/2010		10/3/2011	19,831	19,689		142
822	X	PEPCO HOLDINGS INC	713291102			12/23/2010		10/3/2011	2,880	2,874		6
823	X	PEPCO HOLDINGS INC	713291102			3/14/2011		10/3/2011	4,616	4,556		60
824	X	PEPCO HOLDINGS INC	713291102			3/15/2011		10/3/2011	8,531	8,397		134
825	X	PEPSICO INC	713448108			5/2/2000		7/27/2011	4,165	2,443		1,722
826	X	PEPSICO INC	713448108			9/30/2002		9/21/2011	1,966	1,164		802
827	X	AFLAC INC	001055102			7/27/2011		3/12/2012	223	222		1
828	X	AFLAC INC	001055102			7/27/2011		6/26/2012	1,195	1,333		-138
829	X	AES CORP	00130H105			7/27/2011		11/7/2011	10,690	11,496		-806
830	X	AES CORP	00130H105			7/27/2011		3/12/2012	198	192		6
831	X	AES CORP	00130H105			7/27/2011		6/26/2012	722	766		-44
832	X	AK STL HLDG CORP COM	001547108			10/3/2011		11/7/2011	9,789	6,605		3,184
833	X	AT & T INC	00206R102			11/2/2001		3/12/2012	785	703		82
834	X	AT & T INC	00206R102			11/2/2001		6/26/2012	208	167		41
835	X	AT & T INC	00206R102			6/7/2012		6/26/2012	3,493	3,429		64
836	X	AT & T INC	00206R102			11/7/2008		6/26/2012	316	242		74
837	X	ABBOTT LABS	002824100			2/9/2009		8/16/2011	7,980	9,075		-1,095
838	X	ABBOTT LABS	002824100			2/20/2009		8/16/2011	948	1,029		-81
839	X	ABBOTT LABS	002824100			2/11/2009		8/16/2011	549	612		-63
840	X	ABBOTT LABS	002824100			12/12/2008		8/16/2011	2,045	2,062		-17
841	X	SUNOCO INC	86764P109			10/3/2011		1/10/2012	53,468	39,528		13,940
842	X	SUNOCO INC	86764P109			3/19/2012		5/9/2012	4,838	4,045		793
843	X	SUNOCO INC	86764P109			3/19/2012		6/26/2012	709	607		102
844	X	SUNTRUST BANKS INC	867914103			3/19/2012		6/26/2012	332	370		-38
845	X	SUPERVALU INC	868536103			8/16/2011		3/12/2012	255	295		-40
846	X	SUPERVALU INC	868536103			8/23/2011		6/26/2012	204	298		-94
847	X	SUPERVALU INC	868536103			8/16/2011		6/26/2012	866	1,255		-389
848	X	TRW AUTOMOTIVE HLDGS CO	87264S106			6/30/2010		8/16/2011	19,021	12,252		6,769
849	X	TARGET CORP	87612E106			12/8/2011		1/10/2012	9,754	10,799		-1,045
850	X	TARGET CORP	87612E106			7/27/2011		1/10/2012	13,412	13,887		-475
851	X	TARGET CORP	87612E106			7/27/2011		6/26/2012	286	252		34
852	X	TERADYNE INC	880770102			6/24/2011		11/7/2011	42,060	41,947		113
853	X	TERADYNE INC	880770102			9/21/2011		11/7/2011	8,829	7,568		1,261
854	X	TESORO CORP	881609101			9/21/2011		3/12/2012	290	222		68
855	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		8/15/2011	271	280		-9
856	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		9/15/2011	319	329		-10
857	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		10/15/2011	270	279		-9
858	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		11/15/2011	143	148		-5
859	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		12/15/2011	276	285		-9
860	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		1/15/2012	422	436		-14
861	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		2/15/2012	122	126		-4
862	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		3/15/2012	341	352		-11
863	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		4/15/2012	251	259		-8
864	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		5/15/2012	361	372		-11
865	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		6/15/2012	412	426		-14
866	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		7/15/2011	875	865		10
867	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		8/15/2011	629	622		7

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										7,082,138		6,653,050		429,088	
Short Term CG Distributions										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
868	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		9/15/2011	63	62				1	
869	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		10/15/2011	63	62				1	
870	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		11/15/2011	3,771	3,728				43	
871	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		12/15/2011	57	56				1	
872	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		1/15/2012	1,487	1,470				17	
873	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		2/15/2012	2,352	2,325				27	
874	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		3/15/2012	45	45				0	
875	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		4/15/2012	1,238	1,224				14	
876	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		5/15/2012	1,159	1,145				14	
877	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		6/15/2012	561	554				7	
878	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		7/15/2011	46	46				0	
879	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		8/15/2011	43	42				1	
880	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		9/15/2011	2,225	2,201				24	
881	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		10/15/2011	1,269	1,256				13	
882	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		11/15/2011	1,324	1,310				14	
883	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		12/15/2011	40	40				0	
884	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		1/15/2012	40	40				0	
885	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		2/15/2012	42	42				0	
886	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		3/15/2012	688	681				7	
887	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		4/15/2012	685	678				7	
888	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		5/15/2012	37	37				0	
889	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		6/15/2012	39	39				0	
890	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		7/15/2011	563	553				10	
891	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		7/15/2011	649	670				-21	
892	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		12/25/2011	320	325				-5	
893	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		12/25/2012	63	64				-1	
894	X	SEAGATE TECHNOLOGY	G7945M107			3/19/2012		6/26/2012	839	928				-89	
895	X	ACE LIMITED	H0023R105			9/2/2011		1/7/2011	20,708	18,042				2,866	
896	X	ACE LIMITED	H0023R105			1/31/2003		1/7/2011	15,244	6,298				8,946	
897	X	ACE LIMITED	H0023R105			1/31/2003		1/10/2012	5,013	2,109				2,904	
898	X	ACE LIMITED	H0023R105			3/28/2003		1/10/2012	12,639	5,298				7,341	
899	X	ACE LIMITED	H0023R105			3/19/2012		6/26/2012	710	731				-21	
900	X	TYCO INTERNATIONAL LTD N	H89128104			8/16/2011		1/10/2012	33,405	28,100				5,305	
901	X	FLEXTRONICS INTL LTD	Y2573F102			4/27/2009		7/27/2011	4,666	2,681				1,985	
902	X	FLEXTRONICS INTL LTD	Y2573F102			7/2/2009		7/27/2011	780	500				280	
903	X	FLEXTRONICS INTL LTD	Y2573F102			4/24/2009		7/27/2011	11,566	6,846				4,720	
904	X	FLEXTRONICS INTL LTD	Y2573F102			12/2/2010		7/27/2011	203	232				-29	
905	X	FLEXTRONICS INTL LTD	Y2573F102			12/3/2010		7/27/2011	2,471	2,818				-347	
906	X	APPLE INC	037833100			1/10/2012		5/9/2012	11,376	8,491				2,885	
907	X	APPLE INC	037833100			7/27/2011		6/26/2012	11,426	8,048				3,378	
908	X	APPLIED MATERIALS INC	038222105			3/14/2011		3/12/2012	246	300				-54	
909	X	APPLIED MATERIALS INC	038222105			3/14/2011		5/1/2012	13,464	16,851				-3,387	
910	X	APPLIED MATERIALS INC	038222105			3/15/2011		5/1/2012	10,472	12,873				-2,401	
911	X	APPLIED MATERIALS INC	038222105			3/15/2011		6/26/2012	492	662				-170	
912	X	ARCHER DANIELS MIDLAND C	039483102			4/1/2011		9/21/2011	16,585	21,632				-5,047	
913	X	ARCHER DANIELS MIDLAND C	039483102			4/1/2011		9/21/2011	2,513	3,303				-790	
914	X	ARCHER DANIELS MIDLAND C	039483102			7/31/2008		9/21/2011	2,401	2,460				-59	
915	X	ARCHER DANIELS MIDLAND C	039483102			12/8/2011		3/12/2012	312	289				23	
916	X	ARCHER DANIELS MIDLAND C	039483102			5/9/2012		6/26/2012	1,295	1,471				-176	
917	X	ARROW ELECTRS INC	042735100			9/1/2010		8/16/2011	4,011	3,050				961	
918	X	ARROW ELECTRS INC	042735100			9/2/2010		8/16/2011	15,631	11,971				3,660	

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

										Amount			
Long Term CG Distributions										2,318			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss		
919	X	ARROW ELECTRS INC	042735100			12/2/2010		8/16/2011	1,496	1,567	-71		
920	X	ARROW ELECTRS INC	042735100			12/3/2010		8/16/2011	1,464	1,540	-76		
921	X	ASSURANT INC	04621X108			5/27/2010		10/3/2011	5,397	5,494	-97		
922	X	ASSURANT INC	04621X108			5/28/2010		10/3/2011	21,586	21,796	-210		
923	X	ASSURANT INC	04621X108			11/2/2010		10/3/2011	1,730	2,009	-279		
924	X	AUTOLIV INC COM	052800109			10/3/2011		12/8/2011	10,647	9,368	1,279		
925	X	AUTOZONE INC	053332102			4/1/2011		8/16/2011	4,850	4,659	191		
926	X	AUTOZONE INC	053332102			4/1/2011		9/21/2011	1,640	1,370	270		
927	X	AUTOZONE INC	053332102			4/4/2011		9/21/2011	6,230	5,195	1,035		
928	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		8/15/2011	334	327	7		
929	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		9/15/2011	454	444	10		
930	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		10/15/2011	300	293	7		
931	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		11/15/2011	401	392	9		
932	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		12/15/2011	404	395	9		
933	X	SEAGATE TECHNOLOGY	G7945M107			3/19/2012		5/1/2012	16,130	13,258	2,872		
934	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		1/15/2012	472	462	10		
935	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		2/15/2012	328	321	7		
936	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		3/15/2012	642	629	13		
937	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		4/15/2012	1,030	1,010	20		
938	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		5/15/2012	539	529	10		
939	X	ABBOTT LABS	002824100			12/12/2008		10/3/2011	10,109	10,057	52		
940	X	ABBOTT LABS	002824100			1/10/2012		3/12/2012	291	281	10		
941	X	ABBOTT LABS	002824100			1/10/2012		6/26/2012	1,864	1,684	180		
942	X	AEROPOSTALE	007865108			10/3/2011		1/7/2011	55,388	33,318	22,070		
943	X	AEROPOSTALE	007865108			10/3/2011		3/12/2012	98	83	15		
944	X	AEROPOSTALE	007865108			10/3/2011		3/19/2012	10,180	5,206	4,974		
945	X	AEROPOSTALE	007865108			1/10/2012		3/19/2012	5,497	4,463	1,034		
946	X	AETNA INC-NEW	00817Y108			12/2/2010		10/3/2011	6,820	5,980	840		
947	X	AETNA INC-NEW	00817Y108			12/22/2010		10/3/2011	5,950	5,227	723		
948	X	AETNA INC-NEW	00817Y108			12/3/2010		10/3/2011	1,148	1,003	145		
949	X	AETNA INC-NEW	00817Y108			12/3/2010		12/8/2011	8,090	6,078	2,012		
950	X	AETNA INC-NEW	00817Y108			1/10/2012		3/12/2012	231	222	9		
951	X	AETNA INC-NEW	00817Y108			3/19/2012		6/26/2012	1,219	1,402	-183		
952	X	AGILENT TECHNOLOGIES INC	00846U101			10/3/2011		2/6/2012	8,905	5,969	2,936		
953	X	ALCOA INC	013817101			9/21/2011		1/10/2012	25,577	30,410	-4,833		
954	X	ALCOA INC	013817101			10/3/2011		1/10/2012	7,581	7,287	294		
955	X	ALCOA INC	013817101			11/7/2011		1/10/2012	6,633	7,511	-878		
956	X	ALCOA INC	013817101			12/8/2011		1/10/2012	5,686	5,720	-34		
957	X	ALLIANT ENERGY CORPORA	018802108			5/26/2011		8/16/2011	33,159	34,654	-1,495		
958	X	ALTRIA GROUP INC	02209S103			6/30/2010		7/27/2011	22,250	17,133	5,117		
959	X	ALTRIA GROUP INC	02209S103			6/30/2010		8/16/2011	17,862	14,036	3,826		
960	X	ALTRIA GROUP INC	02209S103			6/30/2010		11/7/2011	21,201	15,584	5,617		
961	X	ALTRIA GROUP INC	02209S103			10/3/2011		11/7/2011	2,736	2,686	50		
962	X	AMAZON COM INC COM	023135106			5/10/2012		6/26/2012	1,107	1,120	-13		
963	X	AMERCO	023586100			6/28/2011		3/12/2012	111	95	16		
964	X	AMERCO	023586100			6/27/2011		3/12/2012	444	380	64		
965	X	AMERCO	023586100			6/24/2011		3/19/2012	1,224	1,043	181		
966	X	HONEYWELL INTERNATIONAL	438516106			10/3/2011		2/6/2012	45,179	32,073	13,106		
967	X	HONEYWELL INTERNATIONAL	438516106			6/7/2012		6/26/2012	538	556	-18		
968	X	HOSPITALITY PTYS TR COM	44106M102			6/30/2010		10/3/2011	13,029	13,818	-789		
969	X	HOST HOTELS & RESORTS, II	44107P104			8/16/2011		3/12/2012	232	185	47		

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										2,318	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
970	X	HOST HOTELS & RESORTS, II	44107P104			3/19/2012		6/26/2012	1,208	1,315	-107
971	X	HUMANA INC	444859102			5/26/2011		3/12/2012	432	391	41
972	X	HUMANA INC	444859102			3/19/2012		6/26/2012	1,184	1,310	-126
973	X	HUNTINGTON BANCSHARES	446150104			12/7/2011		8/16/2011	11,958	17,057	-5,099
974	X	HUNTINGTON BANCSHARES	446150104			4/1/2011		8/16/2011	5,199	6,970	-1,771
975	X	HUNTINGTON BANCSHARES	446150104			4/4/2011		8/16/2011	2,392	3,221	-829
976	X	HUNTINGTON BANCSHARES	446150104			5/1/2012		6/26/2012	307	340	-33
977	X	IAC/INTERACTIVECORP	44919P508			9/21/2011		3/12/2012	240	211	29
978	X	IAC/INTERACTIVECORP	44919P508			9/21/2011		3/19/2012	12,516	10,564	1,952
979	X	IAC/INTERACTIVECORP	44919P508			9/21/2011		6/26/2012	1,107	1,056	51
980	X	ITT EDL SVCS INC COM	45068B109			12/8/2011		3/12/2012	318	278	40
981	X	ITT EDL SVCS INC COM	45068B109			12/8/2011		6/26/2012	1,190	1,113	77
982	X	INTEL CORP	458140100			4/29/2011		9/21/2011	7,921	8,143	-222
983	X	INTEL CORP	458140100			4/29/2011		10/3/2011	18,671	20,585	-1,914
984	X	INTEL CORP	458140100			4/29/2011		3/12/2012	675	572	103
985	X	INTEL CORP	458140100			6/7/2012		6/26/2012	2,614	2,607	7
986	X	INTEL CORP	458140100			4/29/2011		6/26/2012	261	229	32
987	X	INTERCONTINENTALEXCHAN	45865V100			12/8/2011		3/19/2012	6,986	6,064	922
988	X	INTERCONTINENTALEXCHAN	45865V100			12/8/2011		4/16/2012	6,587	6,064	523
989	X	INTERNATIONAL BUSINESS M	459200101			3/29/2001		7/27/2011	17,285	9,215	8,070
990	X	INTERNATIONAL BUSINESS M	459200101			3/29/2001		8/16/2011	3,935	2,231	1,704
991	X	NISOURCE INC	65473P105			2/11/2009		10/3/2011	800	392	408
992	X	NISOURCE INC	65473P105			4/18/2008		10/3/2011	14,378	12,648	1,730
993	X	NORFOLK SOUTHERN CORP	655844108			5/26/2011		7/27/2011	10,252	9,535	717
994	X	NORFOLK SOUTHERN CORP	655844108			12/3/2010		7/27/2011	1,156	942	214
995	X	NORFOLK SOUTHERN CORP	655844108			12/2/2010		10/3/2011	5,612	5,815	-203
996	X	NORFOLK SOUTHERN CORP	655844108			12/3/2010		10/3/2011	29,267	30,449	-1,182
997	X	NORFOLK SOUTHERN CORP	655844108			11/7/2011		6/26/2012	345	367	-22
998	X	NORTHERN TRUST CORP	665859104			6/7/2012		6/26/2012	218	214	4
999	X	NORTHROP GRUMMAN CORP	66807102			2/1/2006		9/21/2011	7,784	8,232	-448
1,000	X	NORTHROP GRUMMAN CORP	66807102			2/1/2006		10/3/2011	4,720	5,223	-503
1,001	X	NORTHROP GRUMMAN CORP	66807102			1/31/2006		10/3/2011	10,670	11,727	-1,057
1,002	X	NORTHROP GRUMMAN CORP	66807102			1/31/2006		3/12/2012	302	282	20
1,003	X	NORTHROP GRUMMAN CORP	66807102			1/31/2006		6/26/2012	1,230	1,128	102
1,004	X	NUCOR CORP	670346105			10/3/2011		11/7/2011	30,951	24,949	6,002
1,005	X	NUCOR CORP	670346105			10/3/2011		11/02/2012	8,305	6,237	2,068
1,006	X	AUTOZONE INC	053332102			4/4/2011		10/3/2011	4,407	3,828	579
1,007	X	AUTOZONE INC	053332102			4/2/2007		10/3/2011	27,071	11,083	15,988
1,008	X	AUTOZONE INC	053332102			4/2/2007		11/02/2012	16,953	6,444	10,509
1,009	X	AUTOZONE INC	053332102			11/7/2008		4/16/2012	2,284	710	1,574
1,010	X	AUTOZONE INC	053332102			11/20/2008		4/16/2012	2,284	565	1,719
1,011	X	AUTOZONE INC	053332102			4/2/2007		4/16/2012	7,992	2,706	5,286
1,012	X	BAKER HUGHES INC COM	057224107			9/21/2011		12/8/2011	19,694	23,168	-3,474
1,013	X	BAKER HUGHES INC COM	057224107			9/21/2011		5/1/2012	2,341	3,012	-671
1,014	X	BAKER HUGHES INC COM	057224107			10/3/2011		5/1/2012	4,501	4,538	-37
1,015	X	BAKER HUGHES INC COM	057224107			2/6/2012		5/1/2012	4,501	5,177	-676
1,016	X	FHLMC POOL #A10322 5 000	31296JL80			3/23/2004		9/15/2011	52	52	0
1,017	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		10/15/2011	53	54	-1
1,018	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		10/15/2011	53	54	-1
1,019	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		10/15/2011	53	54	-1
1,020	X	FHLMC POOL #A10322 5 000	31296JL80			5/28/2003		10/15/2011	53	54	-1

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										2,318					
										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss				
1,021	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		10/15/2011	42	43	-1				
1,022	X	FHLMC POOL #A10322 5 000	31296JLB0			3/23/2004		10/15/2011	70	71	-1				
1,023	X	RESEARCH IN MOTION	760975102			10/3/2011		12/8/2011	6,556	8,291	-1,735				
1,024	X	ROSS STORES INC	778296103			2/20/2009		7/27/2011	835	338	497				
1,025	X	ROSS STORES INC	778296103			2/11/2009		7/27/2011	455	187	268				
1,026	X	ROSS STORES INC	778296103			2/9/2009		7/27/2011	17,990	7,666	10,324				
1,027	X	RYDER SYS INC	783549108			9/2/2010		10/3/2011	10,240	11,399	-1,159				
1,028	X	RYDER SYS INC	783549108			9/1/2010		10/3/2011	577	632	-55				
1,029	X	RYDER SYS INC	783549108			9/1/2010		1/10/2012	5,619	3,947	1,672				
1,030	X	PRUDENTIAL FINL INC	744320102			12/8/2011		6/7/2012	9,633	9,925	-292				
1,031	X	DUKE ENERGY HOLDING CO	26441C105			10/3/2011		3/12/2012	213	198	15				
1,032	X	DUKE ENERGY HOLDING CO	26441C105			10/3/2011		3/19/2012	1,889	1,786	103				
1,033	X	DUKE ENERGY HOLDING CO	26441C105			6/24/2011		3/19/2012	5,456	4,828	628				
1,034	X	DUKE ENERGY HOLDING CO	26441C105			6/24/2011		6/26/2012	689	557	132				
1,035	X	E M C CORP MASS	268648102			2/6/2012		3/12/2012	290	263	27				
1,036	X	E M C CORP MASS	268648102			2/6/2012		6/26/2012	1,194	1,313	-119				
1,037	X	EOG RESOURCES, INC	26875P101			2/6/2012		6/26/2012	424	551	-127				
1,038	X	EASTMAN CHEM CO COM	277432100			12/23/2009		10/3/2011	18,689	16,640	2,049				
1,039	X	EASTMAN CHEM CO COM	277432100			11/20/2008		10/3/2011	1,574	673	901				
1,040	X	EASTMAN CHEM CO COM	277432100			11/7/2008		10/3/2011	1,506	856	650				
1,041	X	EASTMAN CHEM CO COM	277432100			2/20/2009		10/3/2011	958	320	638				
1,042	X	EASTMAN CHEM CO COM	277432100			2/9/2009		10/3/2011	616	237	379				
1,043	X	EASTMAN CHEM CO COM	277432100			2/11/2009		10/3/2011	548	200	348				
1,044	X	DU PONT E I DE NEMOURS &	263534109			12/8/2011		1/10/2012	4,722	4,684	38				
1,045	X	DUKE ENERGY HOLDING CO	26441C105			10/3/2011		12/8/2011	12,322	11,907	415				
1,046	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		4/25/2012	171	180	-9				
1,047	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		5/25/2012	1,782	1,878	-96				
1,048	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		6/25/2012	3,170	3,340	-170				
1,049	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		7/25/2011	88	88	0				
1,050	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		8/25/2011	1,425	1,432	-7				
1,051	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		9/25/2011	102	102	0				
1,052	X	FNMA POOL #825743 4 500%	31407BLY3			11/10/2010		3/25/2012	171	180	-9				
1,053	X	RYDER SYS INC	783549108			9/1/2010		2/6/2012	8,588	6,474	2,114				
1,054	X	SLM CORP	78442P106			11/18/2009		8/16/2011	7,609	6,311	1,298				
1,055	X	SLM CORP	78442P106			12/23/2009		10/3/2011	12,033	11,689	344				
1,056	X	SLM CORP	78442P106			11/17/2009		10/3/2011	1,163	1,074	89				
1,057	X	SLM CORP	78442P106			11/19/2009		10/3/2011	686	656	30				
1,058	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		1/25/2012	1,105	1,065	40				
1,059	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		2/25/2012	786	758	28				
1,060	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		3/25/2012	1,103	1,065	38				
1,061	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		4/25/2012	1,113	1,076	37				
1,062	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		5/25/2012	945	915	30				
1,063	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		6/25/2012	1,176	1,139	37				
1,064	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		7/25/2011	409	400	9				
1,065	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		8/25/2011	55	54	1				
1,066	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		9/25/2011	56	55	1				
1,067	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		10/25/2011	366	358	8				
1,068	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		11/25/2011	1,283	1,257	26				
1,069	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		12/25/2011	520	509	11				
1,070	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		1/25/2012	53	52	1				
1,071	X	FNMA POOL #84355 5 000%	31408DQG2			12/21/2005		2/25/2012	675	663	12				
									7,082,138			6,653,050		429,088	
									0			0		0	

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										2,318		7,082,138		6,653,050		429,088	
										0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss			
1,072	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		3/25/2012	642	631				11			
1,073	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		4/25/2012	777	764				13			
1,074	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		5/25/2012	829	815				14			
1,075	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		6/25/2012	529	520				9			
1,076	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		7/25/2011	409	416				-7			
1,077	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		8/25/2011	187	190				-3			
1,078	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		9/25/2011	314	320				-6			
1,079	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		10/25/2011	177	180				-3			
1,080	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		11/25/2011	205	209				-4			
1,081	X	SERVICE CORP INTL	817565104			11/7/2011		3/12/2012	55	52				3			
1,082	X	SERVICE CORP INTL	817565104			11/7/2011		6/7/2012	8,975	8,218				757			
1,083	X	SHERWIN WILLIAMS CO	824348106			3/19/2012		6/26/2012	640	538				102			
1,084	X	SILVER STD RES INC	82823L106			11/7/2011		3/12/2012	78	103				-25			
1,085	X	SILVER STD RES INC	82823L106			11/7/2011		3/19/2012	17,758	24,601				-6,843			
1,086	X	SILVER STD RES INC	82823L106			11/7/2011		3/19/2012	4,458	4,695				-237			
1,087	X	SILVER STD RES INC	82823L106			5/26/2011		6/26/2012	1,499	1,153				346			
1,088	X	SIMON PROPERTY GROUP INC	828806109			6/24/2011		11/7/2011	21,888	29,424				-7,536			
1,089	X	SOUTHWEST AIRLINES CO	844741108			6/24/2011		3/12/2012	83	113				-30			
1,090	X	SOUTHWEST AIRLINES CO	844741108			6/24/2011		6/26/2012	484	622				-138			
1,091	X	SPRINT NEXTEL CORP	852061100			5/26/2011		12/8/2011	8,899	21,546				-12,647			
1,092	X	SPRINT NEXTEL CORP	852061100			10/3/2011		12/8/2011	15,548	18,643				-3,095			
1,093	X	SPRINT NEXTEL CORP	852061100			11/7/2011		12/8/2011	6,164	7,300				-1,136			
1,094	X	SPRINT NEXTEL CORP	852061100			11/7/2011		3/12/2012	68	72				-4			
1,095	X	SPRINT NEXTEL CORP	852061100			11/7/2011		5/9/2012	7,677	9,317				-1,640			
1,096	X	SPRINT NEXTEL CORP	852061100			2/6/2012		5/9/2012	4,030	4,120				-90			
1,097	X	STATE STREET CORP	857477103			11/0/2012		3/12/2012	207	215				-8			
1,098	X	STATE STREET CORP	857477103			11/0/2012		6/26/2012	639	645				-6			
1,099	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		12/5/2012	324	334				-10			
1,100	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		2/25/2012	71	73				-2			
1,101	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		3/25/2012	71	74				-3			
1,102	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		4/25/2012	353	363				-10			
1,103	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		5/25/2012	372	383				-11			
1,104	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		6/25/2012	72	74				-2			
1,105	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		8/25/2011	1,124	1,206				-82			
1,106	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		9/25/2011	576	618				-42			
1,107	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		10/25/2011	122	131				-9			
1,108	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		11/25/2011	144	155				-11			
1,109	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		12/25/2011	1,450	1,556				-106			
1,110	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		1/25/2012	2,578	2,766				-188			
1,111	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		2/25/2012	981	1,052				-71			
1,112	X	TEXTRON INC	883203101			3/19/2012		6/26/2012	710	824				-114			
1,113	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		10/3/2011	2,428	1,492				936			
1,114	X	THERMO FISHER SCIENTIFIC	883556102			11/7/2008		10/3/2011	2,329	1,783				546			
1,115	X	THERMO FISHER SCIENTIFIC	883556102			2/20/2009		10/3/2011	1,437	1,082				355			
1,116	X	THERMO FISHER SCIENTIFIC	883556102			2/9/2009		10/3/2011	1,288	1,036				252			
1,117	X	THERMO FISHER SCIENTIFIC	883556102			2/11/2009		10/3/2011	793	617				176			
1,118	X	THERMO FISHER SCIENTIFIC	883556102			6/13/2008		10/3/2011	2,675	3,153				-478			
1,119	X	THERMO FISHER SCIENTIFIC	883556102			5/27/2010		10/3/2011	743	788				-45			
1,120	X	THERMO FISHER SCIENTIFIC	883556102			5/28/2010		10/3/2011	3,072	3,245				-173			
1,121	X	THERMO FISHER SCIENTIFIC	883556102			1/27/2011		10/3/2011	15,161	17,690				-2,529			
1,122	X	TIME WARNER INC	887317303			10/3/2011		3/12/2012	180	146				34			

	Amount
Long Term CG Distributions	2,318
Short Term CG Distributions	0

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										2,318	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
1,174	X	FNMA POOL #898329 5 500%	31410VA67			2/13/2007		3/25/2012	1,105	1,092	13
1,175	X	FNMA POOL #898329 5 500%	31410VA67			2/13/2007		4/25/2012	1,636	1,618	18
1,176	X	FNMA POOL #898329 5 500%	31410VA67			2/13/2007		5/25/2012	5,667	5,603	64
1,177	X	FNMA POOL #898329 5 500%	31410VA67			2/13/2007		6/25/2012	365	361	4
1,178	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		7/25/2011	78	81	-3
1,179	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		8/25/2011	547	563	-16
1,180	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		9/25/2011	261	269	-8
1,181	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		10/25/2011	762	785	-23
1,182	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		11/25/2011	73	75	-2
1,183	X	FNMA POOL #947408 6 000%	31413KAH4			5/7/2008		12/25/2011	74	76	-2
1,184	X	SLM CORP	78442PT06			11/18/2009		10/3/2011	10,347	10,194	153
1,185	X	SAFEWAY INC NEW	786514208			10/31/2006		3/12/2012	218	294	-76
1,186	X	SAFEWAY INC NEW	786514208			10/31/2006		6/26/2012	1,035	1,765	-730
1,187	X	SARA LEE CORP	803111103			6/7/2012		6/26/2012	283	306	-23
1,188	X	SARA LEE CORP	803111103			6/7/2012		6/28/2012	10,813	11,921	-1,108
1,189	X	SCHLUMBERGER LTD	806857108			12/21/2010		9/21/2011	16,610	20,045	-3,435
1,190	X	SCHLUMBERGER LTD	806857108			11/7/2011		2/6/2012	22,123	20,964	1,159
1,191	X	SCHLUMBERGER LTD	806857108			11/7/2011		6/26/2012	301	374	-73
1,192	X	SEALED AIR CORP COM	81211K100			2/6/2012		3/12/2012	96	102	-6
1,193	X	SEALED AIR CORP COM	81211K100			2/6/2012		3/19/2012	11,227	11,370	-143
1,194	X	SEMPRA ENERGY COM	816851109			12/8/2011		6/26/2012	334	262	72
1,195	X	EASTMAN CHEM CO COM	277432100			4/18/2008		10/3/2011	17,525	18,411	-886
1,196	X	EASTMAN CHEM CO COM	277432100			3/19/2012		6/26/2012	232	260	-28
1,197	X	EATON CORP	278058102			8/16/2011		10/3/2011	17,358	21,203	-3,845
1,198	X	EATON CORP	278058102			8/16/2011		12/8/2011	7,903	7,591	312
1,199	X	EBAY INC	278642103			10/3/2011		3/19/2012	7,525	5,717	1,808
1,200	X	EBAY INC	278642103			2/6/2012		3/19/2012	7,525	6,527	998
1,201	X	EDISON INTL COM	281020107			12/8/2011		3/12/2012	218	194	24
1,202	X	EDISON INTL COM	281020107			12/8/2011		3/19/2012	4,028	3,680	348
1,203	X	EDISON INTL COM	281020107			10/3/2011		3/19/2012	8,692	7,664	1,028
1,204	X	EDISON INTL COM	281020107			10/3/2011		6/26/2012	1,116	935	181
1,205	X	ENERGEN CORP	29265N108			5/26/2011		7/27/2011	21,821	21,300	521
1,206	X	ENERGEN CORP	29265N108			5/27/2011		7/27/2011	13,864	13,908	-44
1,207	X	ENERGIZER HOLDINGS INC	29266R108			9/1/2010		7/27/2011	4,830	3,882	948
1,208	X	ENERGIZER HOLDINGS INC	29266R108			10/2/2010		7/27/2011	21,450	17,473	3,977
1,209	X	ENERGY CORP NEW COM	29364G103			11/2/2010		10/3/2011	6,595	7,458	-863
1,210	X	ENERGY CORP NEW COM	29364G103			11/2/2010		3/12/2012	342	373	-31
1,211	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		11/25/2011	675	715	-40
1,212	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		12/25/2011	594	629	-35
1,213	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		1/25/2012	709	751	-42
1,214	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		2/25/2012	499	528	-29
1,215	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		3/25/2012	590	625	-35
1,216	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		4/25/2012	473	501	-28
1,217	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		5/25/2012	551	583	-32
1,218	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		6/25/2012	490	519	-29
1,219	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		7/25/2011	258	270	-12
1,220	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		8/25/2011	274	287	-13
1,221	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		9/25/2011	849	889	-40
1,222	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		10/25/2011	113	118	-5
1,223	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		11/25/2011	123	129	-6
1,224	X	FHLMC POOL #G11981 5 000%	3128M1CS6			5/19/2006		4/15/2012	488	481	7
									7,082,138	6,653,050	429,068
Securities									0	0	0
Other sales											

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss												
Totals																										
Long Term CG Distributions																										
Short Term CG Distributions																										
Amount																										
2,318																										
0																										
1,225	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		5/15/2012	417	411				6												
1,226	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		6/15/2012	430	424				6												
1,227	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		7/15/2011	328	326				2												
1,228	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		8/15/2011	520	516				4												
1,229	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		9/15/2011	331	328				3												
1,230	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		10/15/2011	280	278				2												
1,231	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		11/15/2011	406	403				3												
1,232	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		12/15/2011	463	460				3												
1,233	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		1/15/2012	575	571				4												
1,234	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		2/15/2012	353	351				2												
1,235	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		3/15/2012	392	389				3												
1,236	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		4/15/2012	645	640				5												
1,237	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		5/15/2012	564	560				4												
1,238	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		6/15/2012	463	460				3												
1,239	X	FHLMC POOL #G06799 3 500	3128M83G7			11/29/2011		1/15/2012	318	323				-5												
1,240	X	FHLMC POOL #G06799 3 500	3128M83G7			11/29/2011		2/15/2012	267	271				-4												
1,241	X	FHLMC POOL #G06799 3 500	3128M83G7			11/29/2011		3/15/2012	449	456				-7												
1,242	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		12/25/2011	399	418				-19												
1,243	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		12/25/2011	1,170	1,225				-55												
1,244	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		2/25/2012	475	497				-22												
1,245	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		3/25/2012	77	81				-4												
1,246	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		4/25/2012	278	291				-13												
1,247	X	TYSON FOODS INC CL A DEL	902494103			2/26/2010		1/17/2011	13,665	12,096				1,569												
1,248	X	TYSON FOODS INC CL A DEL	902494103			2/26/2010		3/12/2012	99	85				14												
1,249	X	TYSON FOODS INC CL A DEL	902494103			6/7/2012		6/26/2012	650	662				-12												
1,250	X	US BANCORP DEL NEW	902973304			12/21/2010		8/16/2011	4,235	5,064				-829												
1,251	X	US BANCORP DEL NEW	902973304			6/30/2010		8/16/2011	19,122	19,405				-283												
1,252	X	US BANCORP DEL NEW	902973304			6/30/2010		9/21/2011	11,475	10,856				619												
1,253	X	US BANCORP DEL NEW	902973304			11/7/2011		3/12/2012	295	258				37												
1,254	X	US BANCORP DEL NEW	902973304			6/7/2012		6/26/2012	1,872	1,784				88												
1,255	X	UNION PACIFIC CORP	907818108			11/2/2010		9/21/2011	19,643	20,432				-789												
1,256	X	UNION PACIFIC CORP	907818108			11/2/2010		10/3/2011	14,616	16,220				-1,604												
1,257	X	UNION PACIFIC CORP	907818108			11/7/2011		4/16/2012	10,831	10,108				723												
1,258	X	UNITED PARCEL SERVICE-CL	911312106			11/7/2011		12/8/2011	7,237	7,011				226												
1,259	X	U S TREASURY NOTE 4 875	912827710			5/12/2009		2/15/2012	20,000	22,015				-2,015												
1,260	X	U S TREASURY NOTE 4 875	912827710			6/30/2009		2/15/2012	40,000	43,591				-3,591												
1,261	X	U S TREASURY NOTES 4 500	912828EW6			11/10/2010		7/28/2011	57,086	57,873				-787												
1,262	X	US TREASURY NOTE 1 125	912828KB5			4/16/2009		1/15/2012	5,000	4,993				7												
1,263	X	US TREASURY NOTE 2 750	912828KD1			5/4/2009		8/31/2011	37,852	34,004				3,848												
1,264	X	US TREASURY NOTE 2 750	912828KD1			2/27/2009		8/31/2011	10,815	9,775				1,040												
1,265	X	UNITED TECHNOLOGIES COR	913017109			7/27/2011		1/10/2012	1,893	2,110				-217												
1,266	X	UNITED TECHNOLOGIES COR	913017109			7/27/2011		3/12/2012	419	422				-3												
1,267	X	UNITED HEALTH GROUP INC	91324P102			7/27/2011		6/26/2012	1,107	1,266				-159												
1,268	X	UNITED HEALTH GROUP INC	91324P102			4/30/2010		10/3/2011	14,577	10,272				4,305												
1,269	X	UNITED HEALTH GROUP INC	91324P102			2/20/2009		10/3/2011	1,658	1,060				598												
1,270	X	UNITED HEALTH GROUP INC	91324P102			2/9/2009		10/3/2011	1,484	991				493												
1,271	X	UNITED HEALTH GROUP INC	91324P102			2/11/2009		10/3/2011	917	591				326												
1,272	X	UNITED HEALTH GROUP INC	91324P102			12/12/2008		10/3/2011	25,008	13,398				11,610												
1,273	X	UNITED HEALTH GROUP INC	91324P102			12/12/2008		3/12/2012	275	117				158												
1,274	X	UNITED HEALTH GROUP INC	91324P102			12/12/2008		6/26/2012	1,441	585				856												
1,275	X	UNUM GROUP	91529Y106			5/26/2011		1/10/2012	2,696	3,248				-552												
Totals									7,082,138	6,653,050				429,088												
Securities									0	0				0												
Other sales									0	0				0												

										Amount					
Long Term CG Distributions										2,318					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Net Gain or Loss			
								Gross Sales		Cost, Other Basis and Expenses					
										7,082,138		6,653,050		429,088	
Securities										0		0		0	
Other sales															
1,276	X	UNUM GROUP	91529Y106			5/26/2011									
1,277	X	UNUM GROUP	91529Y106			3/19/2012									
1,278	X	V F CORP	918204108			5/27/2010									
1,279	X	V F CORP	918204108			5/28/2010									
1,280	X	V F CORP	918204108			9/1/2010									
1,281	X	V F CORP	918204108			9/2/2010									
1,282	X	VALERO ENERGY CORP	91913Y100			6/30/2010									
1,283	X	VALERO ENERGY CORP	91913Y100			1/10/2012									
1,284	X	VALERO ENERGY CORP	91913Y100			1/10/2012									
1,285	X	VARIAN MED SYS INC	92220P105			10/3/2011									
1,286	X	VENTAS INC COM	92276F100			5/9/2012									
1,287	X	VERIZON COMMUNICATIONS	92343V104			10/31/2006									
1,288	X	AMERCO	023586100			1/10/2012									
1,289	X	AMERCO	023586100			12/9/2011									
1,290	X	AMERCO	023586100			1/10/2012									
1,291	X	AMERCO	023586100			12/12/2011									
1,292	X	AMERCO	023586100			12/8/2011									
1,293	X	AMERCO	023586100			12/12/2011									
1,294	X	AMERCO	023586100			10/4/2011									
1,295	X	AMERCO	023586100			10/4/2011									
1,296	X	AMERCO	023586100			10/4/2011									
1,297	X	AMERCO	023586100			10/3/2011									
1,298	X	AMERCO	023586100			10/3/2011									
1,299	X	AMEREN CORP COM	023608102			12/7/2011									
1,300	X	AMEREN CORP COM	023608102			1/7/2011									
1,301	X	AMEREN CORP COM	023608102			11/7/2011									
1,302	X	AMERICAN EXPRESS CO	025816109			10/3/2011									
1,303	X	AMERICAN EXPRESS CO	025816109			10/3/2011									
1,304	X	AMERICAN FINL GROUP INC	025932104			10/3/2011									
1,305	X	AMERICAN FINL GROUP INC	025932104			3/20/2012									
1,306	X	AMERICAN TOWER CORP	03027X100			5/9/2012									
1,307	X	AMERISOURCEBERGEN COR	03073E105			2/6/2012									
1,308	X	FEDEX CORPORATION	31428X106			6/29/2011									
1,309	X	FEDEX CORPORATION	31428X106			6/29/2011									
1,310	X	F5 NETWORKS INC	315616102			5/9/2012									
1,311	X	FIFTH THIRD BANCORP	316773100			9/2/2011									
1,312	X	FIFTH THIRD BANCORP	31677												

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

Totals														
Securities														
Other sales														
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2,318														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount	
Short Term CG Distributions										2,318	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
1,378	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		12/15/2011	103	106	-3
1,379	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		12/15/2011	103	106	-3
1,380	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		12/15/2011	103	106	-3
1,381	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		12/15/2011	103	106	-3
1,382	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		12/15/2011	83	84	-1
1,383	X	FHLMC POOL #A10322 5 000	31296JLB0			3/23/2004		12/15/2011	138	139	-1
1,384	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		1/15/2012	13	13	0
1,385	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		1/15/2012	13	13	0
1,386	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		1/15/2012	13	13	0
1,387	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		1/15/2012	13	13	0
1,388	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		1/15/2012	10	11	-1
1,389	X	FHLMC POOL #A10322 5 000	31296JLB0			3/23/2004		1/15/2012	17	18	-1
1,390	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		2/15/2012	32	33	-1
1,391	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		2/15/2012	32	33	-1
1,392	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		2/15/2012	32	33	-1
1,393	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		2/15/2012	32	33	-1
1,394	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		2/15/2012	26	26	0
1,395	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		5/15/2012	98	101	-3
1,396	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		5/15/2012	332	343	-11
1,397	X	FHLMC POOL #A14186 5 500	31296NUK1			3/23/2004		6/15/2012	80	82	-2
1,398	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		6/15/2012	271	279	-8
1,399	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		7/15/2011	45	45	0
1,400	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		8/15/2011	49	49	0
1,401	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		9/15/2011	838	833	5
1,402	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		10/15/2011	1,466	1,458	8
1,403	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		11/15/2011	2,334	2,320	14
1,404	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		12/15/2011	591	588	3
1,405	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		1/15/2012	31	31	0
1,406	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		2/15/2012	862	857	5
1,407	X	AMERCO	023586100			6/24/2011		3/19/2012	3,005	2,565	440
1,408	X	AMERCO	023586100			6/27/2011		3/19/2012	1,670	1,426	244
1,409	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		3/15/2012	1,420	1,412	8
1,410	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		4/15/2012	547	544	3
1,411	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		5/15/2012	417	415	2
1,412	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		6/15/2012	1,327	1,320	7
1,413	X	FHLMC POOL #Q07479 3 500	3132GSUC1			5/10/2012		6/15/2012	251	262	-11
1,414	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		7/25/2011	216	226	-10
1,415	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		8/25/2011	149	157	-8
1,416	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		9/25/2011	301	315	-14
1,417	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		10/25/2011	157	165	-8
1,418	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		11/25/2011	224	234	-10
1,419	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		12/25/2011	281	295	-14
1,420	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		1/25/2012	200	209	-9
1,421	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		2/25/2012	228	239	-11
1,422	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		3/25/2012	120	126	-6
1,423	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		4/25/2012	136	142	-6
1,424	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		5/25/2012	191	200	-9
1,425	X	FNMA POOL #545064 6 500	31385HQR6			1/13/2004		6/25/2012	191	200	-9
1,426	X	FNMA POOL #630420 6 000	31389NK95			11/21/2003		7/25/2011	12	12	0
1,427	X	FNMA POOL #630420 6 000	31389NK95			11/21/2003		8/25/2011	555	572	-17
1,428	X	FNMA POOL #630420 6 000	31389NK95			11/21/2003		9/25/2011	11	11	0
									Gross Sales	7,082,138	0
									Cost, Other Basis and Expenses	6,653,050	0
									Securities		
									Other sales		
											429,088

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										2,318	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
1,429	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		10/25/2011	11	11	0
1,430	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		11/25/2011	11	11	0
1,431	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		12/25/2011	11	11	0
1,432	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		1/25/2012	11	11	0
1,433	X	FHLMC POOL #A14186 5 500	31296NUK1			3/10/2004		4/15/2012	508	523	-15
1,434	X	MARATHON PETROLEUM CO	56585A102			2/6/2012		3/12/2012	436	445	-9
1,435	X	MARATHON PETROLEUM CO	56585A102			2/6/2012		6/26/2012	1,446	1,558	-112
1,436	X	MARRIOTT INTERNATIONAL I	571903202			5/1/2012		6/26/2012	378	398	-20
1,437	X	MCDONALDS CORP	580135101			12/2/2010		7/27/2011	4,819	4,363	456
1,438	X	MCDONALDS CORP	580135101			4/1/2011		7/27/2011	14,806	12,853	1,953
1,439	X	MCDONALDS CORP	580135101			4/1/2011		3/12/2012	483	380	103
1,440	X	MCDONALDS CORP	580135101			4/1/2011		6/26/2012	887	761	126
1,441	X	MCKESSON CORP	58155Q103			4/1/2011		12/8/2011	7,916	7,941	-25
1,442	X	MCKESSON CORP	58155Q103			2/6/2012		3/12/2012	430	409	21
1,443	X	MCKESSON CORP	58155Q103			2/6/2012		6/26/2012	1,372	1,227	145
1,444	X	MEDCO HEALTH SOLUTIONS	58405U102			12/8/2011		3/12/2012	342	283	59
1,445	X	MEDCO HEALTH SOLUTIONS	58405U102			12/8/2011		3/19/2012	6,575	5,381	1,194
1,446	X	MEDCO HEALTH SOLUTIONS	58405U102			10/3/2011		3/19/2012	7,267	4,848	2,419
1,447	X	MEDCO HEALTH SOLUTIONS	58405U102			10/3/2011		4/2/2012	51,817	32,091	19,726
1,448	X	MEDTRONIC INC	58505S106			10/3/2011		6/26/2012	187	161	26
1,449	X	MERCK & CO INC NEW	58933Y105			4/29/2011		10/3/2011	9,424	10,652	-1,228
1,450	X	MERCK & CO INC NEW	58933Y105			3/14/2011		10/3/2011	16,046	16,337	-291
1,451	X	MERCK & CO INC NEW	58933Y105			3/14/2011		3/12/2012	569	486	83
1,452	X	MERCK & CO INC NEW	58933Y105			3/14/2011		6/26/2012	2,388	1,945	443
1,453	X	METLIFE INC	59156R108			3/14/2011		7/27/2011	8,438	9,470	-1,032
1,454	X	METLIFE INC	59156R108			3/14/2011		10/3/2011	14,200	23,474	-9,274
1,455	X	METLIFE INC	59156R108			11/7/2011		3/12/2012	188	168	20
1,456	X	METLIFE INC	59156R108			11/7/2011		6/26/2012	1,024	1,175	-151
1,457	X	MICROSOFT CORP	594918104			3/31/2010		10/3/2011	7,034	8,374	-1,340
1,458	X	MICROSOFT CORP	594918104			2/26/2010		10/3/2011	22,688	26,310	-3,622
1,459	X	MICROSOFT CORP	594918104			2/26/2010		3/12/2012	962	862	100
1,460	X	MICROSOFT CORP	594918104			6/7/2012		6/26/2012	2,997	2,928	69
1,461	X	MICROSOFT CORP	594918104			2/26/2010		6/26/2012	1,199	1,149	50
1,462	X	MORGAN STANLEY	617446448			5/1/2012		5/9/2012	31,110	35,246	-4,136
1,463	X	MOSAIC CO/THE	61945C103			1/10/2012		3/19/2012	8,641	8,237	404
1,464	X	MOSAIC CO/THE	61945C103			1/10/2012		6/26/2012	261	275	-14
1,465	X	MOTOROLA SOLUTIONS, INC	620076307			3/19/2012		5/9/2012	10,979	11,113	-134
1,466	X	MOTOROLA SOLUTIONS, INC	620076307			3/19/2012		6/26/2012	234	253	-19
1,467	X	MURPHY OIL CORP	626717102			7/27/2011		3/12/2012	292	335	-43
1,468	X	MURPHY OIL CORP	626717102			7/27/2011		6/26/2012	880	1,341	-461
1,469	X	NASDAQ OMX GRP INC	631103108			2/6/2012		6/26/2012	213	252	-39
1,470	X	NATIONAL OILWELL INC COM	637071101			9/21/2011		12/8/2011	7,121	6,082	1,039
1,471	X	NATIONAL OILWELL INC COM	637071101			5/27/2010		2/6/2012	6,279	3,034	3,245
1,472	X	NATIONAL OILWELL INC COM	637071101			9/21/2011		2/6/2012	17,266	12,711	4,555
1,473	X	NATIONAL OILWELL INC COM	637071101			5/28/2010		2/6/2012	22,719	10,766	11,953
1,474	X	NATIONAL OILWELL INC COM	637071101			5/28/2010		3/19/2012	8,142	3,837	4,305
1,475	X	MARATHON OIL CORP	565849106			3/19/2012		6/26/2012	945	1,375	-430
1,476	X	PETSMART INC COM	716768106			10/3/2011		12/8/2011	14,652	12,245	2,407
1,477	X	PETSMART INC COM	716768106			10/3/2011		1/10/2012	26,115	20,408	5,707
1,478	X	PFIZER INC	717081103			11/7/2008		10/3/2011	5,686	5,392	294
1,479	X	PFIZER INC	717081103			9/29/2010		10/3/2011	8,870	8,834	36

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

Totals														
Securities														
Other sales														
Amount														
2,318														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,480	X	PFIZER INC	717081103			5/26/2011		10/3/2011	8,486	10,088				-1,602
1,481	X	PFIZER INC	717081103			9/1/2010		10/3/2011	13,699	12,734				965
1,482	X	PFIZER INC	717081103			9/1/2010		3/12/2012	644	488				156
1,483	X	PFIZER INC	717081103			6/7/2012		6/26/2012	2,245	2,202				43
1,484	X	PFIZER INC	717081103			9/1/2010		6/26/2012	1,010	732				278
1,485	X	PHILIP MORRIS INTERNATIONAL	718172109			9/29/2010		8/16/2011	7,266	6,028				1,238
1,486	X	PHILIP MORRIS INTERNATIONAL	718172109			6/1/2007		8/16/2011	2,309	1,692				617
1,487	X	PHILIP MORRIS INTERNATIONAL	718172109			6/1/2007		9/21/2011	9,938	7,266				2,672
1,488	X	PHILIP MORRIS INTERNATIONAL	718172109			6/4/2007		9/21/2011	1,838	1,343				495
1,489	X	PHILIP MORRIS INTERNATIONAL	718172109			6/4/2007		10/3/2011	3,560	2,835				725
1,490	X	PHILIP MORRIS INTERNATIONAL	718172109			6/4/2007		10/3/2011	3,248	2,587				661
1,491	X	PHILIP MORRIS INTERNATIONAL	718172109			11/20/2008		10/3/2011	4,934	2,966				1,968
1,492	X	PHILIP MORRIS INTERNATIONAL	718172109			11/7/2008		10/3/2011	4,747	3,166				1,581
1,493	X	PHILIP MORRIS INTERNATIONAL	718172109			2/20/2009		10/3/2011	2,998	1,714				1,284
1,494	X	PHILIP MORRIS INTERNATIONAL	718172109			2/9/2009		10/3/2011	2,686	1,584				1,102
1,495	X	PHILIP MORRIS INTERNATIONAL	718172109			2/11/2009		10/3/2011	1,624	945				679
1,496	X	PHILIP MORRIS INTERNATIONAL	718172109			10/31/2006		10/3/2011	1,561	1,081				480
1,497	X	PHILIP MORRIS INTERNATIONAL	718172109			2/8/2001		10/3/2011	18,362	7,321				11,041
1,498	X	PHILIP MORRIS INTERNATIONAL	718172109			2/8/2001		3/12/2012	253	75				178
1,499	X	PHILIP MORRIS INTERNATIONAL	718172109			3/29/2001		3/12/2012	169	49				120
1,500	X	PHILIP MORRIS INTERNATIONAL	718172109			3/19/2012		5/9/2012	4,327	4,311				16
1,501	X	PEPSICO INC	713448108			5/2/2000		9/21/2011	13,211	8,079				5,132
1,502	X	Disallowed Loss due to Wash S				7/2/2011		6/30/2012	4,122					4,122
1,503	X	Disallowed Loss due to Wash S				7/1/2011		6/30/2012	3,584					3,584

Line 16b (990-PF) - Accounting Fees

		10,000	0	0	10,000
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only) 10,000
1	TAX PREP FEES	10,000			
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX	10,779			
2	ESTIMATED EXCISE TAX PAID	15,364			
3	FOREIGN TAX WITHHELD				
4					
5					
6					
7					
8					
9					
10					
		26,143	0	0	0

Line 23 (990-PF) - Other Expenses

		1,984	1,984	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	TRUSTEE FEES	1,984	1,984		
2	ADR FEES				
3	STATE AG FEES				
4					
5					
6					
7					
8					
9					

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

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	INVESTMENT-OTHER		9,446,754	9,625,299	11,935,589
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

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

1	LOSS ON CY SALES NOT SETTLED AT YEAR END	1	1,108
2	FEDERAL EXCISE TAX REFUND	2	19
3	Total	3	1,127

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

1	COST BASIS ADJUSTMENT	1	45
2	Total	2	45

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

	Kind(s) of Property Sold	Amount		Totals		7,079,820		6,653,050		426,770		0		0		426,770	
		Long Term CG Distributions	Short Term CG Distributions	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	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	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	0
117	FED NATL MTG ASSN 1.000% 4/04/12	31398AH54	0		7/12/2010	4/4/2012	25,000	0	25,135	-135			0			-135	
118	FNMA POOL #720307 4.500% 6/01/18	31401WQG6			6/9/2003	7/25/2011	572	0	588	-16			0			-16	
119	FNMA POOL #720307 4.500% 6/01/18	31401WQG6			6/9/2003	8/25/2011	653	0	671	-18			0			-18	
120	FNMA POOL #720307 4.500% 6/01/18	31401WQG6			6/9/2003	9/25/2011	766	0	787	-21			0			-21	
121	FNMA POOL #720307 4.500% 6/01/18	31401WQG6			6/9/2003	10/25/2011	613	0	630	-17			0			-17	
122	FNMA POOL #720307 4.500% 6/01/18	31401WQG6			6/9/2003	11/25/2011	404	0	416	-12			0			-12	
123	CATERPILLAR INC	149123101			3/14/2011	9/21/2011	6,383	0	7,952	-1,569			0			-1,569	
124	CATERPILLAR INC	149123101			7/29/2010	1/10/2012	698	0	486	212			0			212	
125	CATERPILLAR INC	149123101			3/14/2011	1/10/2012	9,769	0	9,991	-222			0			-222	
126	CATERPILLAR INC	149123101			7/30/2010	1/10/2012	11,962	0	8,282	3,680			0			3,680	
127	CATERPILLAR INC	149123101			4/10/2011	5/9/2012	9,257	0	11,356	-2,099			0			-2,099	
128	CATERPILLAR INC	149123101			2/6/2012	5/9/2012	7,745	0	9,316	-1,571			0			-1,571	
129	CATERPILLAR INC	149123101			7/30/2010	6/7/2012	7,891	0	6,211	1,680			0			1,680	
130	CATERPILLAR INC	149123101			2/6/2012	6/7/2012	10,521	0	13,634	-3,113			0			-3,113	
131	CELGENE CORP COM	151020104			2/6/2012	6/26/2012	622	0	737	-115			0			-115	
132	CENTERPOINT ENERGY INC	151891107			11/7/2011	3/12/2012	193	0	203	-10			0			-10	
133	CENTERPOINT ENERGY INC	151891107			6/7/2012	6/26/2012	1,219	0	1,220	-1			0			-1	
134	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			3/23/2004	1/25/2012	572	0	577	-5			0			-5	
135	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			6/16/2003	1/25/2012	1,715	0	1,757	-42			0			-42	
136	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			3/23/2004	2/25/2012	245	0	248	-3			0			-3	
137	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			6/16/2003	2/25/2012	736	0	754	-18			0			-18	
138	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			3/23/2004	3/25/2012	204	0	206	-2			0			-2	
139	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			6/16/2003	3/25/2012	612	0	628	-14			0			-14	
140	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			3/23/2004	4/25/2012	96	0	97	-1			0			-1	
141	FNMA POOL #722126 5.000% 7/01/33	31401YHB4			6/16/2003	4/25/2012	289	0	296	-7			0			-7	
142	NATIONAL OILWELL INC COM	637071101			5/1/2012	5/9/2012	5,386	0	6,113	-747			0			-747	
143	NATIONAL OILWELL INC COM	637071101			5/1/2012	6/26/2012	602	0	764	-162			0			-162	
144	NEWMONT MINING CORP	651639106			3/19/2012	6/26/2012	484	0	538	-54			0			-54	
145	NEWS CORP	65248E104			12/8/2011	3/12/2012	293	0	260	33			0			33	
146	NEWS CORP	65248E104			12/8/2011	6/26/2012	1,384	0	1,125	259			0			259	
147	NISOURCE INC	65473P105			4/18/2008	7/27/2011	8,475	0	7,685	790			0			790	
148	NISOURCE INC	65473P105			4/21/2008	10/3/2011	24,482	0	21,353	3,129			0			3,129	
149	NISOURCE INC	65473P105			11/20/2008	10/3/2011	2,400	0	1,249	1,151			0			1,151	
150	NISOURCE INC	65473P105			11/7/2008	10/3/2011	2,295	0	1,390	905			0			905	
151	NISOURCE INC	65473P105			2/20/2009	10/3/2011	1,452	0	601	851			0			851	
152	NISOURCE INC	65473P105			2/9/2009	10/3/2011	1,242	0	633	609			0			609	
153	NISOURCE INC	65473P105			7/31/2008	10/3/2011	1,137	0	923	214			0			214	
154	BOSTON SCIENTIFIC CORP COM	101137107			6/7/2012	6/26/2012	553	0	575	-22			0			-22	
155	BOSTON SCIENTIFIC CORP COM	101137107			10/3/2011	6/26/2012	387	0	393	-6			0			-6	
156	BRISTOL MYERS SQUIBB CO	110122108			10/3/2011	3/12/2012	329	0	316	13			0			13	
157	BRISTOL MYERS SQUIBB CO	110122108			6/7/2012	6/26/2012	1,365	0	1,371	-6			0			-6	
158	BURLINGTON NORTH SAN 6.750% 7/15	12189TAT1			2/14/2007	7/15/2011	20,000	0	21,105	-1,105			0			-1,105	
159	CF INDS HLDGS INC	125269100			9/21/2011	6/26/2012	1,858	0	1,613	245			0			245	
160	CIGNA CORP	125509109			9/1/2010	10/3/2011	4,029	0	3,357	672			0			672	
161	CIGNA CORP	125509109			9/1/2010	11/7/2011	890	0	705	185			0			185	
162	CIGNA CORP	125509109			9/2/2010	11/7/2011	20,300	0	15,981	4,319			0			4,319	
163	CIGNA CORP	125509109			2/6/2012	6/26/2012	223	0	215	8			0			8	
164	CSX CORP	126408103			8/16/2011	3/12/2012	207	0	226	-19			0			-19	
165	CSX CORP	126408103			8/16/2011	6/26/2012	957	0	1,018	-61			0			-61	
166	CVS/CAREMARK CORPORATION	126650100			4/18/2008	3/12/2012	452	0	407	45			0			45	
167	CVS/CAREMARK CORPORATION	126650100			5/9/2012	6/26/2012	2,045	0	2,036	9			0			9	
168	CAPITAL ONE FINANCIAL CORP	14040H105			7/29/2010	8/16/2011	1,962	0	1,869	93			0			93	
169	CAPITAL ONE FINANCIAL CORP	14040H105			7/30/2010	8/16/2011	5,842	0	5,516	326			0			326	
170	CAPITAL ONE FINANCIAL CORP	14040H105			7/30/2010	11/0/2012	3,531	0	3,158	373			0			373	
171	CAPITAL ONE FINANCIAL CORP	14040H105			7/30/2010	3/12/2012	245	0	211	34			0			34	
172	CAPITAL ONE FINANCIAL CORP	14040H105			7/30/2010	5/1/2012	24,601	0	18,360	6,241			0			6,241	
173	CAPITAL ONE FINANCIAL CORP	14040H105			9/1/2010	5/1/2012	3,611	0	2,497	1,114			0			1,114	
174	CAPITAL ONE FINANCIAL CORP	14040H105			9/1/2010	5/9/2012	7,449	0	5,462	1,987			0			1,987	

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

	Kind(s) of Property Sold	CUSIP #	Amount		Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions	Date Acquired	Date Sold								
175	CAPITAL ONE FINANCIAL CORP	14040H105	2,318	0	9/1/2010	6/26/2012	523	0	390	133			0	426,770
176	CARDINAL HEALTH INC COM	14149Y108			2/6/2012	6/26/2012	204	0	210	-6			0	-6
177	CATERPILLAR INC	149123101			5/26/2011	9/21/2011	26,188	0	33,110	-6,922			0	-6,922
178	FNMA POOL #757866 5 500% 11/01/33	31403TGB5			12/5/2003	6/25/2012	529	0	537	-8			0	-8
179	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	7/25/2011	4,540	0	4,764	-244			0	-244
180	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	8/25/2011	168	0	177	-9			0	-9
181	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	9/25/2011	175	0	185	-10			0	-10
182	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	10/25/2011	2,313	0	2,437	-124			0	-124
183	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	11/25/2011	192	0	202	-10			0	-10
184	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	12/25/2011	168	0	177	-9			0	-9
185	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	1/25/2012	169	0	178	-9			0	-9
186	FNMA POOL #825743 4 500% 7/01/35	31407BLY3			11/10/2010	2/25/2012	166	0	175	-9			0	-9
187	CONOCOPHILLIPS	20825C104			8/16/2011	3/12/2012	387	0	333	54			0	54
188	CONOCOPHILLIPS	20825C104			8/16/2011	6/26/2012	1,603	0	1,539	64			0	64
189	CONSTELLATION BRANDS INC	21036P108			2/6/2012	3/12/2012	337	0	328	9			0	9
190	CONSTELLATION BRANDS INC	21036P108			11/7/2011	5/9/2012	12,218	0	12,085	133			0	133
191	CONSTELLATION BRANDS INC	21036P108			2/6/2012	5/9/2012	3,767	0	4,042	-275			0	-275
192	CONSTELLATION BRANDS INC	21036P108			12/8/2011	5/9/2012	1,527	0	1,444	83			0	83
193	CONSTELLATION BRANDS INC	21036P108			12/8/2011	6/26/2012	874	0	770	104			0	104
194	CORNING INC	219350105			10/3/2011	12/6/2011	27,162	0	23,927	3,235			0	3,235
195	CORNING INC	219350105			2/6/2012	3/12/2012	67	0	68	-1			0	-1
196	CORNING INC	219350105			2/13/2012	6/26/2012	62	0	73	-11			0	-11
197	CORNING INC	219350105			3/19/2012	6/26/2012	436	0	501	-65			0	-65
198	COSTCO WHOLESALE CORP	22160K105			11/7/2011	6/26/2012	911	0	839	72			0	72
199	CUMMINS INC	231021108			11/7/2011	6/26/2012	900	0	1,008	-108			0	-108
200	DPL INC	233293109			7/27/2011	11/7/2011	24,266	0	24,248	38			0	38
201	DPL INC	233293109			7/27/2011	11/28/2011	8,940	0	9,032	-92			0	-92
202	DANA HOLDING CORP	235825205			10/3/2011	3/12/2012	79	0	51	28			0	28
203	DANA HOLDING CORP	235825205			4/16/2012	6/7/2012	6,487	0	7,113	-626			0	-626
204	DANA HOLDING CORP	235825205			10/3/2011	6/26/2012	187	0	153	34			0	34
205	DEAN FOODS COMPANY	242370104			7/27/2011	10/3/2011	4,213	0	5,731	-1,518			0	-1,518
206	DEAN FOODS COMPANY	242370104			7/27/2011	3/12/2012	300	0	287	13			0	13
207	DEAN FOODS COMPANY	242370104			7/27/2011	6/7/2012	26,430	0	18,913	7,517			0	7,517
208	DEAN FOODS COMPANY	242370104			11/10/2012	6/7/2012	5,606	0	3,868	1,738			0	1,738
209	DEAN FOODS COMPANY	242370104			11/10/2012	6/26/2012	829	0	553	276			0	276
210	DEAN FOODS COMPANY	242370104			12/9/2011	6/26/2012	249	0	164	85			0	85
211	DEERE & CO	244199105			12/21/2010	8/16/2011	8,118	0	9,149	-1,031			0	-1,031
212	DEERE & CO	244199105			12/22/2010	8/16/2011	10,900	0	12,183	-1,283			0	-1,283
213	DEERE & CO	244199105			3/14/2011	8/16/2011	2,932	0	3,414	-482			0	-482
214	DEERE & CO	244199105			3/15/2011	8/16/2011	17,815	0	20,555	-2,740			0	-2,740
215	DELL INC	24702R101			11/10/2012	3/12/2012	253	0	238	15			0	15
216	DELL INC	24702R101			12/2/2010	6/7/2012	8,149	0	9,162	-1,013			0	-1,013
217	FNMA POOL #720307 4 500% 6/01/18	31401WQG6			6/9/2003	12/25/2011	766	0	788	-22			0	-22
218	FNMA POOL #720307 4 500% 6/01/18	31401WQG6			6/9/2003	12/25/2012	699	0	719	-20			0	-20
219	FNMA POOL #720307 4 500% 6/01/18	31401WQG6			6/9/2003	2/25/2012	453	0	465	-12			0	-12
220	FNMA POOL #720307 4 500% 6/01/18	31401WQG6			6/9/2003	3/25/2012	656	0	674	-18			0	-18
221	FNMA POOL #720307 4 500% 6/01/18	31401WQG6			6/9/2003	4/25/2012	582	0	598	-16			0	-16
222	FNMA POOL #720307 4 500% 6/01/18	31401WQG6			6/9/2003	5/25/2012	372	0	382	-10			0	-10
223	FNMA POOL #720307 4 500% 6/01/18	31401WQG6			6/9/2003	6/25/2012	432	0	444	-12			0	-12
224	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			3/23/2004	7/25/2011	204	0	206	-2			0	-2
225	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			6/16/2003	7/25/2011	611	0	626	-15			0	-15
226	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			3/23/2004	8/25/2011	99	0	100	-1			0	-1
227	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			6/16/2003	8/25/2011	298	0	306	-8			0	-8
228	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			3/23/2004	9/25/2011	218	0	220	-2			0	-2
229	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			6/16/2003	9/25/2011	654	0	670	-16			0	-16
230	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			3/23/2004	10/25/2011	194	0	196	-2			0	-2
231	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			6/16/2003	10/25/2011	581	0	595	-14			0	-14
232	FNMA POOL #722126 5 000% 7/01/33	31401YHB4			3/23/2004	11/25/2011	103	0	104	-1			0	-1

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions							
						Amount	2,318							
						Long Term CG Distributions	Short Term CG Distributions							
						2,318	0							
233	FNMA POOL #722126 5.000% 7/01/33	31401YHB4		6/16/2003	11/25/2011			308	0	315	-7	0	0	426,770
234	FNMA POOL #722126 5.000% 7/01/33	31401YHB4		3/23/2004	12/25/2011			440	0	445	-5	0	0	-7
235	FNMA POOL #722126 5.000% 7/01/33	31401YHB4		6/16/2003	12/25/2011			1,321	0	1,353	-32	0	0	-32
236	DELL INC	24702R101		1/10/2012	6/7/2012			3,466	0	4,525	-1,059	0	0	-1,059
237	DELL INC	24702R101		12/3/2010	6/7/2012			2,980	0	3,348	-368	0	0	-368
238	DELL INC	24702R101		12/3/2010	6/26/2012			598	0	683	-85	0	0	-85
239	DIAMOND OFFSHORE DRILLING INC CQ25271C102	254067101		4/29/2011	8/16/2011			22,147	0	26,934	-4,787	0	0	-4,787
240	DIAMOND OFFSHORE DRILLING INC CQ25271C102	254067101		5/2/2011	8/16/2011			3,048	0	3,691	-643	0	0	-643
241	DILLARDS INC CL A	254067101		5/26/2011	10/3/2011			8,435	0	11,170	-2,735	0	0	-2,735
242	DILLARDS INC CL A	254067101		5/26/2011	3/12/2012			317	0	279	38	0	0	38
243	DILLARDS INC CL A	254067101		5/26/2011	5/1/2012			32,385	0	27,926	4,459	0	0	4,459
244	DILLARDS INC CL A	254067101		5/26/2011	5/9/2012			1,150	0	1,005	145	0	0	145
245	DILLARDS INC CL A	254067101		5/26/2011	5/9/2012			2,172	0	1,799	373	0	0	373
246	DILLARDS INC CL A	254067101		6/24/2011	5/9/2012			9,453	0	7,589	1,864	0	0	1,864
247	DILLARDS INC CL A	254067101		6/24/2011	6/26/2012			647	0	513	134	0	0	134
248	WALT DISNEY CO	254687106		10/3/2011	1/10/2012			13,855	0	10,324	3,531	0	0	3,531
249	WALT DISNEY CO	254687106		10/3/2011	3/12/2012			211	0	147	64	0	0	64
250	PHILIP MORRIS INTERNATIONAL IN	718172109		3/29/2001	5/9/2012			9,519	0	2,721	6,798	0	0	6,798
251	PHILIP MORRIS INTERNATIONAL IN	718172109		3/29/2001	6/26/2012			2,107	0	618	1,489	0	0	1,489
252	PHILLIPS 66	718546104		6/30/2003	5/1/2012			17,934	0	6,688	11,246	0	0	11,246
253	PHILLIPS 66	718546104		8/16/2011	5/1/2012			4,066	0	3,675	391	0	0	391
254	PHILLIPS 66	718546104		5/9/2012	5/22/2012			16	0	16	0	0	0	0
255	PHILLIPS 66	718546104		5/9/2012	6/26/2012			492	0	474	18	0	0	18
256	PITNEY BOWES INC	724479100		2/6/2012	3/12/2012			91	0	96	-5	0	0	-5
257	PITNEY BOWES INC	724479100		2/6/2012	6/26/2012			225	0	289	-64	0	0	-64
258	T ROWE PRICE GROUP INC	741441108		4/16/2012	5/1/2012			31,728	0	31,034	694	0	0	694
259	PROCTER & GAMBLE CO	742718109		10/3/2011	12/8/2011			32,307	0	31,579	728	0	0	728
260	PROCTER & GAMBLE CO	742718109		3/29/2001	3/12/2012			337	0	154	183	0	0	183
261	PROCTER & GAMBLE CO	742718109		3/29/2001	3/19/2012			26,886	0	12,355	14,531	0	0	14,531
262	PROCTER & GAMBLE CO	742718109		5/9/2012	6/26/2012			1,487	0	1,598	-111	0	0	-111
263	PRUDENTIAL FINL INC	744320102		9/17/2009	10/3/2011			15,824	0	19,378	-3,554	0	0	-3,554
264	PRUDENTIAL FINL INC	744320102		4/1/2011	10/3/2011			15,111	0	21,143	-6,032	0	0	-6,032
265	PRUDENTIAL FINL INC	744320102		4/4/2011	10/3/2011			1,849	0	2,332	-483	0	0	-483
266	PRUDENTIAL FINL INC	744320102		1/10/2012	3/12/2012			306	0	268	38	0	0	38
267	DISCOVER FINANCIAL SERVICES	254709108		6/24/2011	3/12/2012			306	0	245	61	0	0	61
268	DISCOVER FINANCIAL SERVICES	254709108		6/24/2011	3/19/2012			9,795	0	7,361	2,434	0	0	2,434
269	DISCOVER FINANCIAL SERVICES	254709108		6/24/2011	5/1/2012			34,497	0	24,537	9,960	0	0	9,960
270	DISCOVER FINANCIAL SERVICES	254709108		6/7/2012	6/26/2012			671	0	651	20	0	0	20
271	DISH NETWORK CORP	25470M109		3/31/2010	9/21/2011			12,176	0	9,404	2,772	0	0	2,772
272	DISH NETWORK CORP	25470M109		3/31/2010	9/21/2011			18,304	0	13,944	4,360	0	0	4,360
273	DIRECTV-CLASS A	25490A101		5/26/2011	10/3/2011			4,106	0	4,961	-855	0	0	-855
274	DIRECTV-CLASS A	25490A101		5/26/2011	3/12/2012			236	0	248	-12	0	0	-12
275	DIRECTV-CLASS A	25490A101		5/26/2011	6/26/2012			1,408	0	1,488	-80	0	0	-80
276	DOLLAR TREE INC	256746108		6/24/2011	10/3/2011			7,584	0	6,552	1,032	0	0	1,032
277	DOLLAR TREE INC	256746108		6/24/2011	11/7/2011			7,855	0	6,552	1,303	0	0	1,303
278	DOLLAR TREE INC	256746108		3/19/2012	6/26/2012			1,643	0	1,404	239	0	0	239
279	DONNELLY R R & SONS CO	257867101		12/23/2009	9/21/2011			12,116	0	18,634	-6,518	0	0	-6,518
280	DONNELLY R R & SONS CO	257867101		12/8/2011	3/12/2012			64	0	71	-7	0	0	-7
281	DONNELLY R R & SONS CO	257867101		12/15/2011	6/26/2012			55	0	75	-20	0	0	-20
282	DONNELLY R R & SONS CO	257867101		12/8/2011	6/26/2012			604	0	786	-182	0	0	-182
283	DOVER CORP COM	260003108		8/16/2011	12/8/2011			13,111	0	12,950	161	0	0	161
284	DOW CHEMICAL CO	260543103		5/1/2012	5/9/2012			5,106	0	5,461	-355	0	0	-355
285	DOW CHEMICAL CO	260543103		5/1/2012	6/26/2012			796	0	853	-57	0	0	-57
286	DU PONT E I DE NEMOURS & CO	263534109		12/22/2010	9/21/2011			13,018	0	14,202	-1,184	0	0	-1,184
287	DU PONT E I DE NEMOURS & CO	263534109		9/1/2010	9/21/2011			28,365	0	26,042	2,323	0	0	2,323
288	DU PONT E I DE NEMOURS & CO	263534109		9/1/2010	10/3/2011			7,794	0	8,387	-593	0	0	-593
289	DU PONT E I DE NEMOURS & CO	263534109		9/1/2010	1/10/2012			3,069	0	2,726	343	0	0	343
290	DU PONT E I DE NEMOURS & CO	263534109		11/7/2011	1/10/2012			2,361	0	2,429	-68	0	0	-68

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	Long Term CG Distributions Short Term CG Distributions	Amount	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
291	WALT DISNEY CO	254687106			10/3/2011	6/26/2012		1,174	0	737	437			0	426,770
292	PUBLIC SVC ENTERPRISE GROUP INC	744320102			1/10/2012	6/7/2012		35,884	0	39,887	-4,003			0	437
293	PUBLIC SVC ENTERPRISE GROUP INC	744573106			8/16/2011	3/12/2012		152	0	161	-9			0	-4,003
294	PUBLIC SVC ENTERPRISE GROUP INC	744573106			8/16/2011	6/26/2012		1,409	0	1,450	-41			0	-9
295	PUBLIC STORAGE INC COM	74460D109			6/24/2011	1/10/2012		3,340	0	2,770	570			0	-41
296	PUBLIC STORAGE INC COM	74460D109			3/19/2012	6/26/2012		1,378	0	1,370	8			0	570
297	QUALCOMM INC	747525103			11/20/2008	10/3/2011		530	0	342	188			0	8
298	QUALCOMM INC	747525103			6/24/2011	10/3/2011		31,545	0	35,653	-4,108			0	188
299	QUALCOMM INC	747525103			12/19/2002	10/3/2011		20,901	0	8,155	12,746			0	-4,108
300	QUALCOMM INC	747525103			12/8/2011	3/12/2012		319	0	272	47			0	12,746
301	QUALCOMM INC	747525103			5/9/2012	6/26/2012		1,613	0	1,864	-251			0	47
302	QUESTAR CORP	748356102			10/3/2011	12/8/2011		26,465	0	24,540	1,925			0	-251
303	QUESTAR CORP	748356102			1/10/2012	3/12/2012		99	0	99	0			0	1,925
304	QUESTAR CORP	748356102			10/3/2011	5/12/2012		7,927	0	7,011	916			0	916
305	QUESTAR CORP	748356102			1/10/2012	5/12/2012		4,855	0	4,861	-6			0	-6
306	RADIOSHACK CORP	750438103			12/9/2011	3/12/2012		172	0	284	-112			0	-112
307	RADIOSHACK CORP	750438103			10/3/2011	5/9/2012		5,757	0	13,281	-7,524			0	-7,524
308	RADIOSHACK CORP	750438103			12/8/2011	5/9/2012		9,917	0	23,005	-13,088			0	-13,088
309	RADIOSHACK CORP	750438103			12/9/2011	5/9/2012		2,764	0	6,539	-3,775			0	-3,775
310	RADIOSHACK CORP	750438103			12/12/2011	5/9/2012		1,593	0	3,734	-2,141			0	-2,141
311	RADIOSHACK CORP	750438103			1/10/2012	5/9/2012		4,438	0	9,364	-4,926			0	-4,926
312	RAYTHEON CO	75511507			12/2/2010	9/21/2011		947	0	1,111	-164			0	-164
313	RAYTHEON CO	75511507			12/3/2010	9/21/2011		6,751	0	7,810	-1,059			0	-1,059
314	RAYTHEON CO	75511507			12/3/2010	10/3/2011		19,878	0	23,811	-3,933			0	-3,933
315	RAYTHEON CO	75511507			2/6/2012	3/12/2012		259	0	246	13			0	13
316	RAYTHEON CO	75511507			2/6/2012	6/26/2012		1,362	0	1,231	131			0	131
317	REGIONS FINL CORP NEW	7591EP100			11/7/2011	12/8/2011		24,835	0	25,372	-537			0	-537
318	REGIONS FINL CORP NEW	7591EP100			10/3/2011	12/8/2011		801	0	625	176			0	176
319	REGIONS FINL CORP NEW	7591EP100			2/6/2012	3/12/2012		85	0	84	1			0	1
320	REGIONS FINL CORP NEW	7591EP100			6/7/2012	6/26/2012		449	0	428	21			0	21
321	REINSURANCE GROUP AMER CLASS A	759351604			11/2/2010	7/27/2011		2,979	0	2,538	441			0	441
322	REINSURANCE GROUP AMER CLASS A	759351604			9/1/2010	7/27/2011		5,422	0	4,185	1,237			0	1,237
323	REINSURANCE GROUP AMER CLASS A	759351604			9/1/2010	9/21/2011		194	0	184	10			0	10
324	REINSURANCE GROUP AMER CLASS A	759351604			9/2/2010	9/21/2011		15,835	0	14,818	1,017			0	1,017
325	REINSURANCE GROUP AMER CLASS A	759351604			9/2/2010	9/21/2011		4,760	0	4,456	304			0	304
326	FHLMC POOL #G06799 3 500% 11/01/14 3128MB3G7				11/29/2011	4/15/2012		507	0	514	-7			0	-7
327	FHLMC POOL #G06799 3 500% 11/01/14 3128MB3G7				11/29/2011	5/15/2012		591	0	600	-9			0	-9
328	FHLMC POOL #G06799 3 500% 11/01/14 3128MB3G7				11/29/2011	6/15/2012		478	0	487	-8			0	-8
329	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	7/15/2011		362	0	373	-11			0	-11
330	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	8/15/2011		422	0	435	-13			0	-13
331	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	9/15/2011		371	0	382	-11			0	-11
332	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	10/15/2011		161	0	166	-5			0	-5
333	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	11/15/2011		295	0	304	-9			0	-9
334	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	12/15/2011		235	0	243	-8			0	-8
335	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	1/15/2012		267	0	275	-8			0	-8
336	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	2/15/2012		273	0	281	-8			0	-8
337	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				5/7/2008	3/15/2012		219	0	225	-6			0	-6
338	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				6/13/2011	3/25/2012		2,277	0	2,444	-167			0	-167
339	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				6/13/2011	4/25/2012		1,964	0	2,108	-144			0	-144
340	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				6/13/2011	5/25/2012		1,103	0	1,184	-81			0	-81
341	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				6/13/2011	6/25/2012		4,218	0	4,526	-308			0	-308
342	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				9/20/2010	7/25/2011		136	0	139	-3			0	-3
343	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				9/20/2010	8/25/2011		193	0	198	-5			0	-5
344	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				9/20/2010	9/25/2011		340	0	349	-9			0	-9
345	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				9/20/2010	10/25/2011		1,102	0	1,130	-28			0	-28
346	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				9/20/2010	11/25/2011		1,133	0	1,162	-29			0	-29
347	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				9/20/2010	12/25/2011		1,304	0	1,336	-32			0	-32
348	FHLMC POOL #G12818 6 000% 10/01/22 3128MBK71				9/20/2010	1/25/2012		681	0	698	-17			0	-17

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	Long Term CG Distributions		Amount	Short Term CG Distributions		Totals	7,079,820		0		6,653,050		426,770		0		0		426,770	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	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							
349	FNMA POOL #AB1501 4 000% 9/01/40 31416WU34	31416WU34		9/20/2010	2/25/2012	551		0	565	-14		0	-14							
350	FNMA POOL #AB1501 4 000% 9/01/40 31416WU34	31416WU34		9/20/2010	3/25/2012	1,244		0	1,275	-31		0	-31							
351	FNMA POOL #AB1501 4 000% 9/01/40 31416WU34	31416WU34		9/20/2010	4/25/2012	1,327		0	1,360	-33		0	-33							
352	FNMA POOL #AB1501 4 000% 9/01/40 31416WU34	31416WU34		9/20/2010	5/25/2012	515		0	528	-13		0	-13							
353	FNMA POOL #AB1501 4 000% 9/01/40 31416WU34	31416WU34		9/20/2010	6/25/2012	593		0	608	-15		0	-15							
354	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0	31417V2A0		10/25/2010	7/25/2011	355		0	376	-21		0	-21							
355	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0	31417V2A0		10/25/2010	8/25/2011	619		0	655	-36		0	-36							
356	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0	31417V2A0		10/25/2010	9/25/2011	499		0	528	-29		0	-29							
357	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0	31417V2A0		10/25/2010	10/25/2011	757		0	802	-45		0	-45							
358	APACHE CORP	037411105		11/7/2008	9/21/2011	473		0	380	93		0	93							
359	APACHE CORP	037411105		2/20/2009	9/21/2011	1,515		0	1,013	502		0	502							
360	APACHE CORP	037411105		2/9/2009	9/21/2011	1,420		0	1,181	239		0	239							
361	APACHE CORP	037411105		2/11/2009	9/21/2011	852		0	654	198		0	198							
362	APACHE CORP	037411105		6/4/2009	9/21/2011	11,361		0	9,985	1,376		0	1,376							
363	APACHE CORP	037411105		3/19/2012	6/26/2012	408		0	543	-135		0	-135							
364	APOLLO GROUP INC CL A	037604105		11/7/2011	6/26/2012	173		0	236	-63		0	-63							
365	APPLE INC	037833100		1/10/2012	3/12/2012	2,749		0	2,123	626		0	626							
366	FHLMC POOL #G08088 6 500% 10/01/31 3128MJC24	3128MJC24		11/14/2005	6/15/2012	491		0	504	-13		0	-13							
367	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	7/15/2012	164		0	168	-4		0	-4							
368	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	8/15/2011	547		0	561	-14		0	-14							
369	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	9/15/2011	592		0	607	-15		0	-15							
370	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	10/15/2011	1,212		0	1,241	-29		0	-29							
371	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	11/15/2011	600		0	615	-15		0	-15							
372	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	12/15/2011	1,555		0	1,593	-38		0	-38							
373	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	1/15/2012	1,147		0	1,174	-27		0	-27							
374	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	2/15/2012	1,431		0	1,466	-35		0	-35							
375	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	3/15/2012	624		0	639	-15		0	-15							
376	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	4/15/2012	1,597		0	1,635	-38		0	-38							
377	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	5/15/2012	729		0	747	-18		0	-18							
378	FHLMC POOL #G08420 4 500% 9/01/40 3128MJE4	3128MJE4		1/3/2011	6/15/2012	1,092		0	1,118	-26		0	-26							
379	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	7/15/2011	651		0	644	7		0	7							
380	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	8/15/2011	121		0	120	1		0	1							
381	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	9/15/2011	314		0	311	3		0	3							
382	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	10/15/2011	702		0	695	7		0	7							
383	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	11/15/2011	371		0	367	4		0	4							
384	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	12/15/2011	857		0	849	8		0	8							
385	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	1/15/2012	360		0	357	3		0	3							
386	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	2/15/2012	434		0	430	4		0	4							
387	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	3/15/2012	117		0	115	2		0	2							
388	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	4/15/2012	573		0	568	5		0	5							
389	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	5/15/2012	722		0	715	7		0	7							
390	FHLMC POOL #J04827 5 500% 5/01/22 3128PGLG6	3128PGLG6		6/20/2007	6/15/2012	538		0	533	5		0	5							
391	FHLMC POOL #A95709 4 000% 12/01/40 312944KW0	312944KW0		3/2/2011	7/15/2011	299		0	294	5		0	5							
392	FHLMC POOL #A95709 4 000% 12/01/40 312944KW0	312944KW0		3/2/2011	8/15/2011	123		0	122	1		0	1							
393	HALLIBURTON CO	406216101		7/27/2011	6/26/2012	540		0	1,115	-575		0	-575							
394	HARTFORD FINANCIAL SERVICES GRO	416515104		12/2/2010	10/3/2011	2,082		0	3,268	-1,186		0	-1,186							
395	HARTFORD FINANCIAL SERVICES GRO	416515104		12/3/2010	10/3/2011	8,603		0	13,350	-4,747		0	-4,747							
396	HARTFORD FINANCIAL SERVICES GRO	416515104		1/27/2011	10/3/2011	13,317		0	24,688	-11,371		0	-11,371							
397	HELMERICH & PAYNE INC	423452101		1/10/2012	2/6/2012	19,448		0	21,231	-1,782		0	-1,782							
398	XYLEM INC/NY	98419M100		12/8/2011	3/19/2012	11,246		0	9,655	1,591		0	1,591							
399	ZIMMER HOLDINGS INC	98956P102		9/29/2010	10/3/2011	35,506		0	35,897	-391		0	-391							
400	ZIONS BANCORP	989701107		4/16/2012	5/12/2012	10,411		0	10,378	33		0	33							
401	BUNGE LIMITED	G16962105		12/2/2010	10/3/2011	1,952		0	2,191	-239		0	-239							
402	BUNGE LIMITED	G16962105		12/3/2010	10/3/2011	19,076		0	21,657	-2,581		0	-2,581							
403	HERBALIFE LTD	G4412G101		6/24/2011	8/16/2011	9,704		0	9,675	29		0	29							
404	HERBALIFE LTD	G4412G101		5/28/2010	8/16/2011	5,348		0	2,205	3,143		0	3,143							
405	HERBALIFE LTD	G4412G101		5/28/2010	9/21/2011	6,501		0	2,569	3,932		0	3,932							
406	HERBALIFE LTD	G4412G101		12/8/2011	3/12/2012	343		0	274	69		0	69							

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	426,770	426,770																	
Long Term CG Distributions																																		
Short Term CG Distributions																																		
Amount																																		
2,318																																		
0																																		
407	HERBALIFE LTD	G4412G101		12/28/2011	3/19/2012		13,993	0	10,679	3,314			0				426,770																	
408	HERBALIFE LTD	G4412G101		5/28/2010	3/19/2012		7,535		2,367	5,148			0				5,148																	
409	HERBALIFE LTD	G4412G101		5/28/2010	6/26/2012		702		341	361			0				361																	
410	INGERSOLL-RAND PLC	G47791101		4/16/2012	5/9/2012		6,921		6,340	581			0				581																	
411	INGERSOLL-RAND PLC	G47791101		4/16/2012	6/26/2012		391		396	-5			0				-5																	
412	NABORS INDUSTRIES LTD	G6359F103		5/17/2012	5/9/2012		15,142		17,414	-2,272			0				-2,272																	
413	SEAGATE TECHNOLOGY	G7945M107		10/3/2011	3/12/2012		140		48	92			0				92																	
414	FHLMC POOL #A10322 5 000%	601/33/31296JL80		3/23/2004	2/15/2012		43		43	0			0				0																	
415	FHLMC POOL #A10322 5 000%	601/33/31296JL80		5/28/2003	3/15/2012		73		75	-2			0				-2																	
416	FHLMC POOL #A10322 5 000%	601/33/31296JL80		5/28/2003	3/15/2012		73		75	-2			0				-2																	
417	FHLMC POOL #A10322 5 000%	601/33/31296JL80		5/28/2003	3/15/2012		73		75	-2			0				-2																	
418	FHLMC POOL #A10322 5 000%	601/33/31296JL80		5/28/2003	3/15/2012		73		75	-2			0				-2																	
419	FHLMC POOL #A10322 5 000%	601/33/31296JL80		5/28/2003	3/15/2012		59		60	-1			0				-1																	
420	INTERNATIONAL BUSINESS MACHS CO	459200101		12/11/2000	8/16/2011		11,634		6,592	5,042			0				5,042																	
421	INTERNATIONAL BUSINESS MACHS CO	459200101		12/11/2000	10/3/2011		16,591		9,209	7,382			0				7,382																	
422	INTERNATIONAL BUSINESS MACHS CO	459200101		2/9/2009	10/3/2011		1,921		1,050	871			0				871																	
423	INTERNATIONAL BUSINESS MACHS CO	459200101		2/9/2009	10/3/2011		4,017		2,196	1,821			0				1,821																	
424	INTERNATIONAL BUSINESS MACHS CO	459200101		2/11/2009	10/3/2011		3,667		1,990	1,677			0				1,677																	
425	INTERNATIONAL BUSINESS MACHS CO	459200101		1/31/2005	10/3/2011		8,732		4,676	4,056			0				4,056																	
426	INTERNATIONAL BUSINESS MACHS CO	459200101		1/31/2005	12/8/2011		10,367		5,050	5,317			0				5,317																	
427	INTERNATIONAL BUSINESS MACHS CO	459200101		3/30/2004	12/8/2011		7,872		3,788	4,084			0				4,084																	
428	KEYCORP NEW	493267108		4/29/2011	12/6/2012		17,555		21,279	-3,724			0				-3,724																	
429	KEYCORP NEW	493267108		4/29/2011	2/6/2012		8,307		8,924	-617			0				-617																	
430	KEYCORP NEW	493267108		8/16/2011	2/6/2012		19,354		15,961	3,393			0				3,393																	
431	KEYCORP NEW	493267108		10/3/2011	2/6/2012		8,941		6,424	2,517			0				2,517																	
432	KOHL'S CORP	500255104		5/2/2011	10/3/2011		2,083		2,281	-198			0				-198																	
433	KOHL'S CORP	500255104		4/29/2011	10/3/2011		17,297		18,907	-1,610			0				-1,610																	
434	NUCOR CORP	670346105		5/9/2012	6/26/2012		362		370	-8			0				-8																	
435	OCCIDENTAL PETE CORP	674599105		5/26/2011	7/27/2011		8,220		8,456	-236			0				-236																	
436	OCCIDENTAL PETE CORP	674599105		5/26/2011	1/17/2011		57,342		61,280	-3,938			0				-3,938																	
437	OCCIDENTAL PETE CORP	674599105		10/3/2011	1/17/2011		1,270		902	368			0				368																	
438	OCCIDENTAL PETE CORP	674599105		2/6/2012	6/26/2012		367		514	-127			0				-127																	
439	ORACLE CORPORATION	68389X105		9/29/2006	9/21/2011		16,080		9,509	6,571			0				6,571																	
440	ORACLE CORPORATION	68389X105		9/29/2006	3/12/2012		590		357	233			0				233																	
441	ORACLE CORPORATION	68389X105		6/7/2012	6/26/2012		2,483		2,455	28			0				28																	
442	OWENS ILL INC COM NEW	690768403		3/19/2012	5/9/2012		19,790		22,208	-2,418			0				-2,418																	
443	PNC FINANCIAL SERVICES GROUP	693475105		2/9/2009	10/3/2011		14,380		10,058	4,322			0				4,322																	
444	PNC FINANCIAL SERVICES GROUP	693475105		2/26/2010	10/3/2011		10,668		12,200	-1,532			0				-1,532																	
445	PNC FINANCIAL SERVICES GROUP	693475105		2/20/2009	10/3/2011		329		157	172			0				172																	
446	PNC FINANCIAL SERVICES GROUP	693475105		2/11/2009	10/3/2011		188		129	59			0				59																	
447	PNC FINANCIAL SERVICES GROUP	693475105		1/28/2010	10/3/2011		24,813		28,614	-3,801			0				-3,801																	
448	PNC FINANCIAL SERVICES GROUP	693475105		9/1/2010	10/3/2011		5,028		5,687	-659			0				-659																	
449	PNC FINANCIAL SERVICES GROUP	693475105		1/17/2011	12/8/2011		21,898		21,360	538			0				538																	
450	PNC FINANCIAL SERVICES GROUP	693475105		1/17/2011	2/6/2012		10,966		9,612	1,374			0				1,374																	
451	PNC FINANCIAL SERVICES GROUP	693475105		1/17/2011	6/26/2012		293		267	26			0				26																	
452	PPG INDUSTRIES INC	693506107		5/2/2011	7/27/2011		2,395		2,664	-269			0				-269																	
453	PPG INDUSTRIES INC	693506107		4/29/2011	7/27/2011		14,455		15,954	-1,499			0				-1,499																	
454	PPG INDUSTRIES INC	693506107		4/29/2011	10/3/2011		13,614		18,503	-4,889			0				-4,889																	
455	BANK OF AMERICA CORP	060505104		6/4/2009	7/27/2011		5,947		6,938	-991			0				-991																	
456	BANK OF AMERICA CORP	060505104		11/20/2008	7/27/2011		1,590		1,999	-409			0				-409																	
457	BANK OF AMERICA CORP	060505104		7/2/2009	7/27/2011		2,104		2,742	-638			0				-638																	
458	BANK OF AMERICA CORP	060505104		11/2/2010	7/27/2011		2,420		2,803	-383			0				-383																	
459	AMERISOURCEBERGEN CORP	03073E105		2/13/2012	6/26/2012		189		199	-10			0				-10																	
460	AMERISOURCEBERGEN CORP	03073E105		2/6/2012	6/26/2012		1,136		1,170	-34			0				-34																	
461	AMERIPRISE FINL INC	03076C106		11/5/2008	7/27/2011		11,820		5,313	6,507			0				6,507																	
462	AMERIPRISE FINL INC	03076C106		11/5/2008	8/16/2011		7,764		4,087	3,697			0				3,697																	
463	AMERIPRISE FINL INC	03076C106		11/5/2008	10/3/2011		3,841		2,351	1,490			0				1,490																	
464	AMERIPRISE FINL INC	03076C106		2/9/2009	10/3/2011		7,663		4,453	3,230			0				3,230																	

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	Kind(s) of Property Sold	Amount		Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions	How Acquired	Date Acquired	Date Sold							
		2,318	0										
465	AMERIPRISE FINL INC	03076C106			2/9/2009	12/8/2011	4,964	0	2,559			0	426,770
466	AMERIPRISE FINL INC	03076C106			11/20/2008	12/8/2011	1,195	0	839			0	839
467	AMERIPRISE FINL INC	03076C106			11/7/2008	12/8/2011	1,149	0	639			0	639
468	AMERIPRISE FINL INC	03076C106			2/20/2009	12/8/2011	1,011	0	654			0	654
469	FHLMC POOL #G12818	6 000% 10/012/3128MBK71			5/7/2008	4/15/2012	90	0	93			0	-3
470	FHLMC POOL #G12818	6 000% 10/012/3128MBK71			5/7/2008	5/15/2012	194	0	199			0	-5
471	FHLMC POOL #G12818	6 000% 10/012/3128MBK71			5/7/2008	6/15/2012	153	0	158			0	-5
472	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	7/15/2011	374	0	387			0	-13
473	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	8/15/2011	405	0	419			0	-14
474	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	9/15/2011	448	0	484			0	-16
475	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	10/15/2011	460	0	475			0	-15
476	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	11/15/2011	379	0	392			0	-13
477	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	12/15/2011	498	0	515			0	-17
478	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	1/15/2012	477	0	493			0	-16
479	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	2/15/2012	410	0	423			0	-13
480	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	3/15/2012	484	0	500			0	-16
481	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	4/15/2012	616	0	637			0	-21
482	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	5/15/2012	486	0	502			0	-16
483	FHLMC POOL #G08006	6 000% 8/01/34/3128MJAG5			11/15/2004	6/15/2012	556	0	575			0	-19
484	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	7/15/2011	232	0	237			0	-5
485	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	8/15/2011	261	0	266			0	-5
486	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	9/15/2011	208	0	212			0	-4
487	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	10/15/2011	264	0	270			0	-6
488	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	11/15/2011	378	0	385			0	-7
489	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	12/15/2011	249	0	254			0	-5
490	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	1/15/2012	252	0	257			0	-5
491	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	2/15/2012	254	0	260			0	-6
492	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	3/15/2012	404	0	413			0	-9
493	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	4/15/2012	364	0	371			0	-7
494	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	5/15/2012	309	0	316			0	-7
495	FHLMC POOL #G08015	5 500% 10/013/3128MJAR1			10/22/2004	6/15/2012	249	0	255			0	-6
496	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	7/15/2011	772	0	781			0	-19
497	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	8/15/2011	52	0	53			0	-1
498	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	9/15/2011	166	0	166			0	-4
499	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	10/15/2011	324	0	332			0	-8
500	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	11/15/2011	681	0	698			0	-17
501	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	12/15/2011	317	0	325			0	-8
502	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	1/15/2012	194	0	199			0	-5
503	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	2/15/2012	525	0	538			0	-13
504	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	3/15/2012	1,600	0	1,640			0	-40
505	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	4/15/2012	1,521	0	1,559			0	-38
506	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			11/14/2005	5/15/2012	485	0	497			0	-12
507	FHLMC POOL #G08088	6 500% 10/013/3128MJIC24			8/18/2010	5/25/2012	1,308	0	1,369			0	-61
508	INTERNATIONAL BUSINESS MACHS CO	459200101			12/22/2000	12/8/2011	960	0	443			0	517
509	INTERNATIONAL BUSINESS MACHS CO	459200101			1/10/2012	3/12/2012	1,005	0	915			0	90
510	INTERNATIONAL BUSINESS MACHS CO	459200101			1/10/2012	6/26/2012	3,873	0	3,659			0	214
511	INTERNATIONAL PAPER CO	460146103			1/10/2012	3/12/2012	177	0	158			0	19
512	INTERNATIONAL PAPER CO	460146103			1/10/2012	6/26/2012	985	0	1,104			0	-119
513	INTERPUBLIC GROUP COS INC	460890100			1/10/2012	3/12/2012	59	0	53			0	6
514	INTERPUBLIC GROUP COS INC	460890100			6/7/2012	6/26/2012	303	0	326			0	-23
515	JPMORGAN CHASE & CO	46625H100			9/29/2006	9/21/2011	3,348	0	4,954			0	-1,606
516	JPMORGAN CHASE & CO	46625H100			12/21/2007	9/21/2011	5,102	0	7,047			0	-1,945
517	JPMORGAN CHASE & CO	46625H100			11/17/2009	10/3/2011	25,786	0	37,867			0	-12,081
518	JPMORGAN CHASE & CO	46625H100			12/21/2007	10/3/2011	1,643	0	2,466			0	-823
519	BANK OF AMERICA CORP	060505104			2/20/2009	8/16/2011	827	0	366			0	461
520	BANK OF AMERICA CORP	060505104			2/9/2009	8/16/2011	723	0	653			0	70
521	BANK OF AMERICA CORP	060505104			2/11/2009	8/16/2011	455	0	370			0	85
522	BANK OF AMERICA CORP	060505104			11/2/2010	8/16/2011	17,718	0	27,200			0	-9,482

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses							
Long Term CG Distributions		Amount		Totals		7,079,820		0		6,653,050		426,770								
Short Term CG Distributions		2,318		0																
523	BANK OF AMERICA CORP	060505104		2/6/2012	3/12/2012	159	0	158	1			0	426,770							
524	BANK OF AMERICA CORP	060505104		5/1/2012	5/9/2012	17,329	0	18,748	-1,419			0	-1,419							
525	BANK OF AMERICA CORP	060505104		5/1/2012	6/7/2012	13,136	0	14,731	-1,595			0	-1,595							
526	BANK OF AMERICA CORP	060505104		2/6/2012	6/7/2012	4,030	0	4,260	-230			0	-230							
527	BANK OF AMERICA CORP	060505104		2/6/2012	6/26/2012	611	0	631	-20			0	-20							
528	BANK NEW YORK MELLON CORP COM	064058100		10/3/2011	3/12/2012	112	0	90	22			0	22							
529	BANK NEW YORK MELLON CORP COM	064058100		10/3/2011	6/26/2012	416	0	359	57			0	57							
530	BAXTER INTL INC	071813109		5/26/2011	9/12/2011	24,108	0	25,548	-1,440			0	-1,440							
531	BERKSHIRE HATHAWAY INC	084670702		9/29/2010	3/12/2012	398	0	414	-16			0	-16							
532	BERKSHIRE HATHAWAY INC	084670702		9/29/2010	6/26/2012	404	0	414	-10			0	-10							
533	BERKSHIRE HATHAWAY INC	084670702		2/26/2010	6/26/2012	1,615	0	1,591	24			0	24							
534	BEST BUY INC	086516101		9/29/2010	3/12/2012	246	0	404	-158			0	-158							
535	BEST BUY INC	086516101		10/6/2010	6/26/2012	186	0	420	-234			0	-234							
536	BEST BUY INC	086516101		9/29/2010	6/26/2012	745	0	1,616	-871			0	-871							
537	BIG LOTS INC	089302103		5/9/2012	6/26/2012	194	0	181	13			0	13							
538	BIODEN DEC INC	09062X103		6/24/2011	7/27/2011	11,949	0	11,807	142			0	142							
539	BIODEN DEC INC	09062X103		7/29/2010	10/3/2011	10,402	0	6,573	3,829			0	3,829							
540	BIODEN DEC INC	09062X103		6/24/2011	10/3/2011	4,753	0	5,395	-642			0	-642							
541	BIODEN DEC INC	09062X103		7/30/2010	10/3/2011	2,780	0	1,717	1,063			0	1,063							
542	BIODEN DEC INC	09062X103		7/30/2010	11/7/2011	22,692	0	11,076	11,616			0	11,616							
543	BIODEN DEC INC	09062X103		7/30/2010	11/10/2012	15,995	0	7,698	8,297			0	8,297							
544	BORG WARNER INC	099724106		1/10/2012	2/6/2012	6,362	0	5,621	741			0	741							
545	BORG WARNER INC	099724106		1/10/2012	3/19/2012	10,184	0	8,431	1,753			0	1,753							
546	BOSTON SCIENTIFIC CORP COM	101137107		10/3/2011	3/12/2012	205	0	196	9			0	9							
547	FLHMC POOL #A10322 5 000%	601331296JLB0		3/23/2004	3/15/2012	98	0	98	-1			0	-1							
548	FLHMC POOL #A10322 5 000%	601331296JLB0		5/28/2003	4/15/2012	37	0	38	-1			0	-1							
549	FREEMONT-MCMORAN COPPER & GOL	35671D857		9/21/2011	4/16/2012	8,518	0	8,509	9			0	9							
550	FREEMONT-MCMORAN COPPER & GOL	35671D857		3/20/2007	4/16/2012	18,037	0	14,996	3,041			0	3,041							
551	FREEMONT-MCMORAN COPPER & GOL	35671D857		11/20/2008	6/7/2012	1,215	0	341	874			0	874							
552	FREEMONT-MCMORAN COPPER & GOL	35671D857		11/7/2008	6/7/2012	1,148	0	472	676			0	676							
553	FREEMONT-MCMORAN COPPER & GOL	35671D857		2/20/2009	6/7/2012	675	0	276	399			0	399							
554	FREEMONT-MCMORAN COPPER & GOL	35671D857		2/11/2009	6/7/2012	405	0	170	235			0	235							
555	FREEMONT-MCMORAN COPPER & GOL	35671D857		3/20/2007	6/7/2012	3,679	0	3,356	323			0	323							
556	FRONTIER COMMUNICATIONS CORP	35906A108		9/30/2002	10/3/2011	6	0	6	0			0	0							
557	GE CAP COM ML MTG CORP 5 349%	811136158YFT1		6/13/2007	12/11/2011	4,989	0	4,888	101			0	101							
558	GE CAP COM ML MTG CORP 5 349%	811136158YFT1		6/13/2007	11/1/2012	2,975	0	2,914	61			0	61							
559	GE CAP COM ML MTG CORP 5 349%	811136158YFT1		6/13/2007	2/11/2012	8,055	0	7,891	164			0	164							
560	GE CAP COM ML MTG CORP 5 349%	811136158YFT1		6/13/2007	3/11/2012	5,355	0	5,246	109			0	109							
561	GE CAP COM ML MTG CORP 5 349%	811136158YFT1		6/13/2007	4/11/2012	11,252	0	11,024	228			0	228							
562	GE CAP COM ML MTG CORP 5 349%	811136158YFT1		6/13/2007	5/11/2012	12,978	0	12,715	263			0	263							
563	GE CAP COM ML MTG CORP 5 349%	811136158YFT1		6/13/2007	6/11/2012	4,397	0	4,307	90			0	90							
564	GAMESTOP CORP NEW	36467W109		1/10/2012	3/12/2012	237	0	240	-3			0	-3							
565	GAMESTOP CORP NEW	36467W109		1/17/2012	6/26/2012	173	0	243	-70			0	-70							
566	VERIZON COMMUNICATIONS	92343V104		5/26/2011	7/27/2011	2,719	0	2,742	-23			0	-23							
567	VERIZON COMMUNICATIONS	92343V104		11/2/2010	7/27/2011	12,289	0	11,154	1,135			0	1,135							
568	VERIZON COMMUNICATIONS	92343V104		11/2/2010	10/3/2011	14,620	0	13,161	1,459			0	1,459							
569	VERIZON COMMUNICATIONS	92343V104		11/2/2010	3/12/2012	589	0	494	95			0	95							
570	VERIZON COMMUNICATIONS	92343V104		6/7/2012	6/26/2012	2,842	0	2,707	135			0	135							
571	VIACOM INC NEW	92553P201		12/22/2010	9/21/2011	14,069	0	11,740	2,329			0	2,329							
572	VIACOM INC NEW	92553P201		12/21/2010	10/3/2011	12,663	0	13,196	-533			0	-533							
573	VIACOM INC NEW	92553P201		12/22/2010	10/3/2011	10,540	0	11,112	-572			0	-572							
574	VISA INC-CLASS A SHRS	92826C839		3/19/2012	6/26/2012	1,829	0	1,778	51			0	51							
575	VISHAY INTERTECHNOLOGY INC	928298108		5/27/2010	10/3/2011	483	0	489	-6			0	-6							
576	VISHAY INTERTECHNOLOGY INC	928298108		5/28/2010	10/3/2011	11,775	0	11,764	11			0	11							
577	VISHAY INTERTECHNOLOGY INC	928298108		6/30/2010	10/3/2011	7,653	0	6,601	1,052			0	1,052							
578	VORNADO REALTY TRUST	929042109		3/14/2011	7/27/2011	1,328	0	1,228	100			0	100							
579	VORNADO REALTY TRUST	929042109		3/15/2011	7/27/2011	23,806	0	21,835	1,971			0	1,971							
580	WAL MART STORES INC	931142103		9/29/2008	12/8/2011	1,338	0	1,142	196			0	196							

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	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													
Totals																										
Amount																										
Long Term CG Distributions																										
Short Term CG Distributions																										
581	WAL MART STORES INC	931142103		9/30/2002	12/8/2011	4,479	0	3,778	701			0	426,770													
582	WAL MART STORES INC	931142103		9/30/2002	1/10/2012	586	0	491	105			0	105													
583	WAL MART STORES INC	931142103		2/29/2000	1/10/2012	2,382	0	1,958	424			0	424													
584	WAL MART STORES INC	931142103		2/29/2000	3/12/2012	607	0	490	117			0	117													
585	WAL MART STORES INC	931142103		6/7/2012	6/28/2012	3,424	0	3,300	124			0	124													
586	WALGREEN CO	931422109		8/16/2011	12/8/2011	29,595	0	32,074	-2,479			0	-2,479													
587	WALGREEN CO	931422109		10/3/2011	12/8/2011	13,623	0	13,100	523			0	523													
588	WALGREEN CO	931422109		5/1/2012	6/7/2012	30,961	0	35,069	-4,108			0	-4,108													
589	WELLPOINT INC	94973V107		9/21/2011	10/3/2011	12,604	0	13,360	-756			0	-756													
590	WELLPOINT INC	94973V107		11/7/2011	3/12/2012	321	0	339	-18			0	-18													
591	WELLPOINT INC	94973V107		11/7/2011	6/26/2012	1,035	0	1,016	19			0	19													
592	WESTERN DIGITAL CORP	958102105		11/7/2011	3/12/2012	402	0	276	126			0	126													
593	WESTERN DIGITAL CORP	958102105		11/7/2011	5/9/2012	6,312	0	4,410	1,902			0	1,902													
594	WESTERN DIGITAL CORP	958102105		11/7/2011	6/26/2012	1,018	0	965	53			0	53													
595	WEYERHAEUSER CO	962166104		10/3/2011	3/12/2012	215	0	155	60			0	60													
596	WEYERHAEUSER CO	962166104		10/3/2011	4/16/2012	43,341	0	32,354	10,987			0	10,987													
597	WEYERHAEUSER CO	962166104		3/19/2012	4/16/2012	4,147	0	4,455	-308			0	-308													
598	WHIRLPOOL CORP	963320106		2/26/2010	8/16/2011	3,092	0	4,200	-1,108			0	-1,108													
599	WHIRLPOOL CORP	963320106		7/30/2010	8/16/2011	7,481	0	10,043	-2,562			0	-2,562													
600	WHIRLPOOL CORP	963320106		7/2/2009	10/3/2011	3,877	0	3,435	442			0	442													
601	WHIRLPOOL CORP	963320106		6/4/2009	10/3/2011	19,387	0	17,167	2,220			0	2,220													
602	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	7/15/2011	7	0	7	0			0	0													
603	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	7/15/2011	7	0	7	0			0	0													
604	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	7/15/2011	5	0	5	0			0	0													
605	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		3/23/2004	7/15/2011	9	0	9	0			0	0													
606	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	8/15/2011	39	0	40	-1			0	-1													
607	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	8/15/2011	39	0	40	-1			0	-1													
608	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	8/15/2011	39	0	40	-1			0	-1													
609	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	8/15/2011	39	0	40	-1			0	-1													
610	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	8/15/2011	31	0	32	-1			0	-1													
611	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		3/23/2004	8/15/2011	52	0	53	-1			0	-1													
612	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	9/15/2011	39	0	39	0			0	0													
613	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	9/15/2011	39	0	39	0			0	0													
614	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	9/15/2011	39	0	39	0			0	0													
615	HELMERICH & PAYNE INC	423452101		12/8/2011	3/19/2012	11,837	0	11,799	38			0	38													
616	HELMERICH & PAYNE INC	423452101		1/10/2012	3/19/2012	16,572	0	18,578	-2,006			0	-2,006													
617	HESS CORP	42809H107		12/3/2010	7/27/2011	11,839	0	12,505	-666			0	-666													
618	HESS CORP	42809H107		12/2/2010	10/3/2011	11,317	0	15,482	-4,165			0	-4,165													
619	HESS CORP	42809H107		12/2/2010	10/3/2011	3,706	0	3,706	0			0	0													
620	HESS CORP	42809H107		12/2/2010	6/7/2012	1,848	0	3,044	-1,196			0	-1,196													
621	HESS CORP	42809H107		12/3/2010	6/7/2012	2,480	0	4,598	-2,118			0	-2,118													
622	HESS CORP	42809H107		2/6/2012	6/7/2012	3,336	0	6,172	-2,836			0	-2,836													
623	HESS CORP	42809H107		11/23/2004	1/10/2012	2,705	0	3,652	-947			0	-947													
624	HEWLETT PACKARD CO	428236103		11/23/2004	3/12/2012	2,675	0	2,008	667			0	667													
625	HEWLETT PACKARD CO	428236103		11/23/2004	3/12/2012	241	0	201	40			0	40													
626	HEWLETT PACKARD CO	428236103		11/23/2004	6/26/2012	6,655	0	6,025	630			0	630													
627	HEWLETT PACKARD CO	428236103		9/21/2011	3/12/2012	879	0	904	-25			0	-25													
628	HOME DEPOT INC	437076102		9/21/2011	6/26/2012	484	0	348	136			0	136													
629	HOME DEPOT INC	437076102		10/3/2011	1/10/2012	1,813	0	1,216	597			0	597													
630	HONEYWELL INTERNATIONAL INC	438516106		5/28/2003	4/15/2012	2,824	0	2,138	686			0	686													
631	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	4/15/2012	37	0	38	-1			0	-1													
632	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	4/15/2012	37	0	38	-1			0	-1													
633	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	4/15/2012	30	0	30	0			0	0													
634	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	4/15/2012	50	0	50	0			0	0													
635	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	5/15/2012	100	0	102	-2			0	-2													
636	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	5/15/2012	100	0	102	-2			0	-2													
637	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	5/15/2012	100	0	102	-2			0	-2													
638	FHLMC POOL #A10322	5 000% 6/01/33 31296JLB0		5/28/2003	5/15/2012	100	0	102	-2			0	-2													

Line	Account	Rate	Start Date	End Date	Amount	Balance	Days
693	FNMA POOL #844809	5.000%	11/01/35	31/407YR68			4
693	FNMA POOL #844809	5.000%	11/01/35	31/407YR68	1,095	0	1,053
694	FHLMC POOL #A95709	4.000%	12/25/2011				42
694	FHLMC POOL #A95709	4.000%	12/25/2011		117	0	116
694	FHLMC POOL #A95709	4.000%	12/25/2011		117	0	116
695	FHLMC POOL #A95709	4.000%	10/15/2011		124	0	122
695	FHLMC POOL #A95709	4.000%	10/15/2011		124	0	122
695	FHLMC POOL #A95709	4.000%	10/15/2011		124	0	122
696	FHLMC POOL #A95709	4.000%	11/15/2011		127	0	126
696	FHLMC POOL #A95709	4.000%	11/15/2011		127	0	126
696	FHLMC POOL #A95709	4.000%	11/15/2011		127	0	126

752	KLA-TENCOR CORP COM	482480100	5/26/2011	8/16/2011	18,183	0	20,587	-2,404	0	-2,404
753	KLA-TENCOR CORP COM	482480100	12/3/2010	9/16/2011	1,200	0	1,316	-116	0	-116
754	KLA-TENCOR CORP COM	482480100	12/2/2010	9/21/2011	1,704	0	1,738	-34	0	-34

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						Long Term CG Distributions	Short Term CG Distributions								
						Amount	2,318								
755	KLA-TENCOR CORP COM	4662480100		12/3/2010	9/21/2011			13,400	0	13,798	-398			0	426,770
756	JPMORGAN CHASE & CO	46625H1100		4/30/2010	10/3/2011			4,840	0	7,076	-2,236			0	-398
757	KEYCORP NEW	493267108		5/2/2010	12/8/2011			1,895	0	2,305	-410			0	-2,236
758	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/23/2004	10/15/2011			44	0	45	-1			0	-410
759	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/10/2004	10/15/2011			149	0	154	-5			0	-1
760	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/23/2004	11/15/2011			65	0	67	-2			0	-5
761	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/10/2004	11/15/2011			220	0	227	-7			0	-2
762	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/23/2004	12/15/2011			200	0	206	-6			0	-7
763	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/10/2004	12/15/2011			677	0	698	-21			0	-6
764	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/23/2004	1/15/2012			59	0	61	-2			0	-21
765	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/10/2004	1/15/2012			200	0	206	-6			0	-2
766	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/23/2004	2/15/2012			70	0	72	-2			0	-6
767	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/10/2004	2/15/2012			236	0	243	-7			0	-2
768	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/23/2004	3/15/2012			47	0	49	-2			0	-7
769	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/10/2004	3/15/2012			160	0	165	-5			0	-2
770	FHLMC POOL #A14186 5 500% 10/01/33/31296NUK1			3/23/2004	4/15/2012			150	0	154	-4			0	-5
771	KROGER CO	501044101		10/3/2011	3/12/2012			364	0	329	35			0	-4
772	KROGER CO	501044101		10/3/2011	6/26/2012			1,361	0	1,316	45			0	35
773	LSI CORPORATION	502161102		8/16/2011	3/12/2012			341	0	285	56			0	45
774	LSI CORPORATION	502161102		8/16/2011	5/9/2012			15,082	0	13,980	1,112			0	56
775	LSI CORPORATION	502161102		8/16/2011	6/26/2012			816	0	963	-147			0	1,112
776	L-3 COMMUNICATIONS CORP COM	502424104		5/2/2011	10/3/2011			3,334	0	4,431	-1,097			0	-147
777	L-3 COMMUNICATIONS CORP COM	502424104		4/29/2011	10/3/2011			8,789	0	11,663	-2,874			0	-1,097
778	L-3 COMMUNICATIONS CORP COM	502424104		4/29/2011	3/12/2012			342	0	402	-60			0	-2,874
779	L-3 COMMUNICATIONS CORP COM	502424104		5/6/2011	6/26/2012			360	0	414	-54			0	-60
780	L-3 COMMUNICATIONS CORP COM	502424104		4/29/2011	6/26/2012			1,080	0	1,207	-127			0	-54
781	ELI LILLY & CO COM	532457108		3/7/2008	10/3/2011			9,315	0	12,640	-3,325			0	-127
782	ELI LILLY & CO COM	532457108		12/21/2007	10/3/2011			587	0	867	-280			0	-3,325
783	ELI LILLY & CO COM	532457108		11/16/2007	10/3/2011			6,454	0	9,082	-2,628			0	-280
784	ELI LILLY & CO COM	532457108		2/9/2009	10/3/2011			1,467	0	1,517	-50			0	-2,628
785	ELI LILLY & CO COM	532457108		5/2/2011	10/3/2011			2,017	0	2,056	-39			0	-50
786	ELI LILLY & CO COM	532457108		4/29/2011	10/3/2011			5,831	0	5,924	-93			0	-39
787	ELI LILLY & CO COM	532457108		4/29/2011	3/12/2012			199	0	186	13			0	-93
788	ELI LILLY & CO COM	532457108		4/29/2011	6/26/2012			1,243	0	1,118	125			0	13
789	LIMITED BRANDS, INC	532716107		6/24/2011	10/3/2011			11,349	0	11,119	230			0	125
790	LIMITED BRANDS, INC	532716107		6/24/2011	6/26/2012			205	0	185	20			0	230
791	LINCOLN NATL CORP IND	534187109		5/2/2011	11/7/2011			1,683	0	2,794	-1,111			0	20
792	LINCOLN NATL CORP IND	534187109		4/29/2011	11/7/2011			11,706	0	19,091	-7,385			0	-1,111
793	LINCOLN NATL CORP IND	534187109		4/29/2011	5/9/2012			5,057	0	6,863	-1,806			0	-7,385
794	LINCOLN NATL CORP IND	534187109		4/21/2011	6/26/2012			302	0	501	-199			0	-1,806
795	LOCKHEED MARTIN CORP	539830109		4/29/2011	10/3/2011			2,440	0	2,752	-312			0	-199
796	LOCKHEED MARTIN CORP	539830109		4/29/2011	10/3/2011			4,736	0	5,230	-494			0	-312
797	LOCKHEED MARTIN CORP	539830109		4/29/2011	3/12/2012			445	0	396	49			0	-494
798	LOCKHEED MARTIN CORP	539830109		5/9/2012	6/7/2012			6,660	0	6,913	-253			0	49
799	LOCKHEED MARTIN CORP	539830109		4/29/2011	6/7/2012			9,990	0	9,510	480			0	-253
800	LOCKHEED MARTIN CORP	539830109		4/29/2011	6/26/2012			845	0	792	53			0	480
801	LORILLARD INC	544147101		3/15/2011	9/21/2011			11,636	0	8,222	3,414			0	53
802	LORILLARD INC	544147101		5/27/2010	10/3/2011			6,803	0	4,366	2,437			0	3,414
803	LORILLARD INC	544147101		5/28/2010	10/3/2011			40,819	0	26,107	14,712			0	2,437
804	LORILLARD INC	544147101		3/15/2011	10/3/2011			1,474	0	1,018	456			0	14,712
805	LOWES COS INC	548661107		7/27/2011	3/12/2012			298	0	226	72			0	456
806	LOWES COS INC	548661107		7/27/2011	6/26/2012			1,349	0	1,131	218			0	72
807	MACY'S INC	55616P104		9/17/2009	10/3/2011			6,528	0	4,529	1,999			0	218
808	MACY'S INC	55616P104		4/24/2009	10/3/2011			31,765	0	16,422	15,343			0	1,999
809	MACY'S INC	55616P104		6/4/2009	10/3/2011			10,537	0	5,166	5,371			0	15,343
810	MACY'S INC	55616P104		6/4/2009	11/10/2012			11,531	0	4,196	7,335			0	5,371
811	MARATHON OIL CORP	565849106		10/3/2011	3/12/2012			334	0	206	128			0	7,335
812	KOHL'S CORP	500255104		4/29/2011	11/7/2011			9,964	0	9,480	484			0	128

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	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								
Long Term CG Distributions		Amount		2,318		0																
Short Term CG Distributions																						
813	PPL CORPORATION	69351T106		5/1/2012	6/26/2012		412	0	0	-1			0	426,770								
814	PACCAR INC	693718108		1/10/2012	6/26/2012		375	0	0	-44			0	-44								
815	PARKER HANNIFIN CORP	701094104		1/12/2010	8/16/2011		28,603	0	32,004	-3,401			0	-3,401								
816	PARKER HANNIFIN CORP	701094104		1/27/2011	8/16/2011		14,933	0	18,779	-3,846			0	-3,846								
817	PARKER HANNIFIN CORP	701094104		1/10/2012	2/6/2012		34,642	0	32,258	2,384			0	2,384								
818	PARKER HANNIFIN CORP	701094104		1/10/2012	6/26/2012		373	0	403	-30			0	-30								
819	PEOPLE'S UNITED FINANCIAL INC	712704105		6/7/2012	6/26/2012		285	0	290	-5			0	-5								
820	PEPCO HOLDINGS INC	713291102		12/21/2010	10/3/2011		7,497	0	7,420	77			0	77								
821	PEPCO HOLDINGS INC	713291102		12/21/2010	10/3/2011		19,831	0	19,689	142			0	142								
822	PEPCO HOLDINGS INC	713291102		12/23/2010	10/3/2011		2,880	0	2,874	6			0	6								
823	PEPCO HOLDINGS INC	713291102		3/14/2011	10/3/2011		4,616	0	4,556	60			0	60								
824	PEPCO HOLDINGS INC	713291102		3/15/2011	10/3/2011		8,531	0	8,397	134			0	134								
825	PEPSICO INC	713448108		5/2/2000	7/27/2011		4,165	0	2,443	1,722			0	1,722								
826	PEPSICO INC	713448108		9/30/2002	9/21/2011		1,966	0	1,164	802			0	802								
827	AFAC INC	001055102		7/27/2011	3/12/2012		223	0	222	1			0	1								
828	AFAC INC	001055102		7/27/2011	6/26/2012		1,195	0	1,333	-138			0	-138								
829	AES CORP	00130H105		7/27/2011	1/17/2011		10,690	0	11,496	-806			0	-806								
830	AES CORP	00130H105		7/27/2011	3/12/2012		198	0	192	6			0	6								
831	AES CORP	00130H105		7/27/2011	6/26/2012		722	0	766	-44			0	-44								
832	AK STL HLDG CORP COM	001547108		10/3/2011	1/17/2011		9,789	0	6,605	3,184			0	3,184								
833	AT & T INC	00206R102		11/2/2001	3/12/2012		785	0	703	82			0	82								
834	AT & T INC	00206R102		11/2/2001	6/26/2012		208	0	167	41			0	41								
835	AT & T INC	00206R102		6/7/2012	6/26/2012		3,493	0	3,429	64			0	64								
836	AT & T INC	00206R102		11/7/2008	6/26/2012		316	0	242	74			0	74								
837	ABBOTT LABS	002824100		2/9/2009	8/16/2011		7,980	0	9,075	-1,095			0	-1,095								
838	ABBOTT LABS	002824100		2/20/2009	8/16/2011		948	0	1,029	-81			0	-81								
839	ABBOTT LABS	002824100		2/11/2009	8/16/2011		549	0	612	-63			0	-63								
840	ABBOTT LABS	002824100		12/12/2008	8/16/2011		2,045	0	2,062	-17			0	-17								
841	SUNOCO INC	86764P109		10/3/2011	1/10/2012		53,488	0	39,528	13,940			0	13,940								
842	SUNOCO INC	86764P109		3/19/2012	5/9/2012		4,838	0	4,045	793			0	793								
843	SUNOCO INC	86764P109		3/19/2012	6/26/2012		709	0	607	102			0	102								
844	SUNTRUST BANKS INC	867914103		3/19/2012	6/26/2012		332	0	370	-38			0	-38								
845	SUPERVALU INC	868536103		8/16/2011	3/12/2012		255	0	295	-40			0	-40								
846	SUPERVALU INC	868536103		8/23/2011	6/26/2012		204	0	298	-94			0	-94								
847	SUPERVALU INC	868536103		8/16/2011	6/26/2012		866	0	1,255	-389			0	-389								
848	TRW AUTOMOTIVE HLDGS CORP	87264S106		6/30/2010	8/16/2011		19,021	0	12,252	6,769			0	6,769								
849	TARGET CORP	87612E106		12/8/2011	1/10/2012		9,754	0	10,799	-1,045			0	-1,045								
850	TARGET CORP	87612E106		7/27/2011	1/10/2012		13,412	0	13,887	-475			0	-475								
851	TARGET CORP	87612E106		7/27/2011	6/26/2012		286	0	252	34			0	34								
852	TERADYNE INC	880770102		6/24/2011	1/17/2011		42,060	0	41,947	113			0	113								
853	TERADYNE INC	880770102		9/21/2011	1/17/2011		8,829	0	7,568	1,261			0	1,261								
854	TESORO CORP	881609101		9/21/2011	3/12/2012		290	0	222	68			0	68								
855	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	8/15/2011		271	0	280	-9			0	-9								
856	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	9/15/2011		319	0	329	-10			0	-10								
857	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	10/15/2011		270	0	279	-9			0	-9								
858	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	11/15/2011		143	0	148	-5			0	-5								
859	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	12/15/2011		276	0	285	-9			0	-9								
860	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	1/15/2012		422	0	436	-14			0	-14								
861	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	2/15/2012		122	0	126	-4			0	-4								
862	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	3/15/2012		341	0	352	-11			0	-11								
863	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	4/15/2012		251	0	259	-8			0	-8								
864	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	5/15/2012		361	0	372	-11			0	-11								
865	FHLMC POOL #G01699 6 000% 2/01/34/31283H3G8			8/9/2004	6/15/2012		412	0	426	-14			0	-14								
866	FHLMC POOL #A40746 5 500% 12/01/33/3128K0ZK2			12/12/2005	7/15/2011		875	0	865	10			0	10								
867	FHLMC POOL #A40746 5 500% 12/01/33/3128K0ZK2			12/12/2005	8/15/2011		629	0	622	7			0	7								
868	FHLMC POOL #A40746 5 500% 12/01/33/3128K0ZK2			12/12/2005	9/15/2011		63	0	62	1			0	1								
869	FHLMC POOL #A40746 5 500% 12/01/33/3128K0ZK2			12/12/2005	10/15/2011		63	0	62	1			0	1								
870	FHLMC POOL #A40746 5 500% 12/01/33/3128K0ZK2			12/12/2005	11/15/2011		3,771	0	3,728	43			0	43								

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						Amount	2,318								
						Long Term CG Distributions	Short Term CG Distributions								
871	FHLMC POOL #A40746 5 500% 12/01/33128K0ZK2			12/12/2005	12/15/2011			57	0	56	1			0	426,770
872	FHLMC POOL #A40746 5 500% 12/01/33128K0ZK2			12/12/2005	1/15/2012			1,487	0	1,470	17			0	1
873	FHLMC POOL #A40746 5 500% 12/01/33128K0ZK2			12/12/2005	2/15/2012			2,352	0	2,325	27			0	27
874	FHLMC POOL #A40746 5 500% 12/01/33128K0ZK2			12/12/2005	3/15/2012			45	0	45	0			0	0
875	FHLMC POOL #A40746 5 500% 12/01/33128K0ZK2			12/12/2005	4/15/2012			1,238	0	1,224	14			0	14
876	FHLMC POOL #A40746 5 500% 12/01/33128K0ZK2			12/12/2005	5/15/2012			1,159	0	1,145	14			0	14
877	FHLMC POOL #A40746 5 500% 12/01/33128K0ZK2			12/12/2005	6/15/2012			561	0	554	7			0	7
878	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	7/15/2011			46	0	46	0			0	0
879	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	8/15/2011			43	0	42	1			0	1
880	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	9/15/2011			2,225	0	2,201	24			0	24
881	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	10/15/2011			1,269	0	1,256	13			0	13
882	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	11/15/2011			1,324	0	1,310	14			0	14
883	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	12/15/2011			40	0	40	0			0	0
884	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	1/15/2012			42	0	42	0			0	0
885	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	2/15/2012			688	0	681	7			0	7
887	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	4/15/2012			685	0	678	7			0	7
888	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	5/15/2012			37	0	37	0			0	0
889	FHLMC POOL #A50327 6 000% 7/01/363128KCLG0			7/20/2006	6/15/2012			39	0	39	0			0	0
890	FHLMC POOL #G11981 5 000% 4/01/213128M1CS6			5/19/2006	7/15/2011			563	0	553	10			0	10
891	FHLMC POOL #G01699 6 000% 2/01/343128H3G8			8/9/2004	7/15/2011			649	0	670	-21			0	-21
892	FNMA POOL #881437 6 000% 7/01/36 31409XHN2			4/17/2008	12/25/2011			320	0	325	-5			0	-5
893	FNMA POOL #881437 6 000% 7/01/36 31409XHN2			4/17/2008	12/25/2011			63	0	64	-1			0	-1
894	SEAGATE TECHNOLOGY			3/19/2012	6/26/2012			839	0	928	-89			0	-89
895	ACE LIMITED			9/21/2011	1/17/2011			20,708	0	18,042	2,666			0	2,666
896	ACE LIMITED			9/21/2011	1/17/2011			15,244	0	6,298	8,946			0	8,946
897	ACE LIMITED			1/31/2003	1/10/2012			5,013	0	2,109	2,904			0	2,904
898	ACE LIMITED			3/28/2003	1/10/2012			12,639	0	5,288	7,341			0	7,341
899	ACE LIMITED			3/19/2012	6/26/2012			710	0	731	-21			0	-21
900	TYCO INTERNATIONAL LTD NEW			8/16/2011	1/10/2012			33,405	0	28,100	5,305			0	5,305
901	FLEXTRONICS INTL LTD			4/27/2009	7/27/2011			4,666	0	2,681	1,985			0	1,985
902	FLEXTRONICS INTL LTD			7/2/2009	7/27/2011			780	0	500	280			0	280
903	FLEXTRONICS INTL LTD			4/24/2009	7/27/2011			11,566	0	6,846	4,720			0	4,720
904	FLEXTRONICS INTL LTD			12/2/2010	7/27/2011			203	0	232	-29			0	-29
905	FLEXTRONICS INTL LTD			12/3/2010	7/27/2011			2,471	0	2,818	-347			0	-347
906	APPLE INC			7/27/2011	6/26/2012			11,426	0	8,491	2,885			0	2,885
907	APPLE INC			7/27/2011	6/26/2012			11,426	0	8,048	3,378			0	3,378
908	APPLIED MATERIALS INC			3/14/2011	5/1/2012			246	0	300	-54			0	-54
909	APPLIED MATERIALS INC			3/14/2011	5/1/2012			13,464	0	16,851	-3,387			0	-3,387
910	APPLIED MATERIALS INC			3/15/2011	5/1/2012			10,472	0	12,873	-2,401			0	-2,401
911	APPLIED MATERIALS INC			3/15/2011	6/26/2012			492	0	662	-170			0	-170
912	ARCHER DANIELS MIDLAND CO			4/1/2011	9/21/2011			16,585	0	21,632	-5,047			0	-5,047
913	ARCHER DANIELS MIDLAND CO			4/4/2011	9/21/2011			2,513	0	3,303	-790			0	-790
914	ARCHER DANIELS MIDLAND CO			7/3/2008	9/21/2011			2,401	0	2,460	-59			0	-59
915	ARCHER DANIELS MIDLAND CO			12/8/2011	3/12/2012			312	0	289	23			0	23
916	ARCHER DANIELS MIDLAND CO			5/9/2012	6/26/2012			1,295	0	1,471	-176			0	-176
917	ARROW ELECTRS INC			9/1/2010	8/16/2011			4,011	0	3,050	961			0	961
918	ARROW ELECTRS INC			9/2/2010	8/16/2011			15,631	0	11,971	3,660			0	3,660
919	ARROW ELECTRS INC			12/2/2010	8/16/2011			1,496	0	1,567	-71			0	-71
920	ARROW ELECTRS INC			12/3/2010	8/16/2011			1,464	0	1,540	-76			0	-76
921	ASSURANT INC			5/27/2010	10/3/2011			5,397	0	5,494	-97			0	-97
922	ASSURANT INC			5/28/2010	10/3/2011			21,586	0	21,796	-210			0	-210
923	ASSURANT INC			11/2/2010	10/3/2011			1,730	0	2,009	-279			0	-279
924	AUTOZONE INC			10/3/2011	12/8/2011			10,647	0	9,368	1,279			0	1,279
925	AUTOZONE INC			4/1/2011	8/16/2011			4,850	0	4,659	191			0	191
926	AUTOZONE INC			4/1/2011	9/21/2011			1,640	0	1,370	270			0	270
927	AUTOZONE INC			4/4/2011	9/21/2011			6,230	0	5,195	1,035			0	1,035
928	FHLMC POOL #A97259 4 000% 2/01/41312946B47			4/6/2011	8/15/2011			334	0	327	7			0	7

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		Long Term CG Distributions	Short Term CG Distributions																		
		2,318	0																		
929	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	9/15/2011			454	0	444	10	7		0				7		
930	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	10/15/2011			300	0	293	7			0				7		
931	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	11/15/2011			401	0	392	9			0				9		
932	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	12/15/2011			404	0	395	9			0				9		
933	SEAGATE TECHNOLOGY				3/19/2012	5/1/2012			16,130	0	13,258	2,872			0				2,872		
934	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	1/15/2012			472	0	462	10			0				10		
935	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	2/15/2012			328	0	321	7			0				7		
936	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	3/15/2012			642	0	629	13			0				13		
937	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	4/15/2012			1,030	0	1,010	20			0				20		
938	FHLMC POOL #A97259 4 000% 2/01/41 312946B47				4/6/2011	5/15/2012			539	0	529	10			0				10		
939	ABBOTT LABS				12/12/2008	10/3/2011			10,109	0	10,057	52			0				52		
940	ABBOTT LABS				1/10/2012	3/12/2012			291	0	281	10			0				10		
941	ABBOTT LABS				1/10/2012	6/26/2012			1,684	0	1,684	180			0				180		
942	AEROPOSTALE				10/3/2011	1/17/2011			55,388	0	33,318	22,070			0				22,070		
943	AEROPOSTALE				1/10/2012	3/12/2012			98	0	83	15			0				15		
944	AEROPOSTALE				1/10/2012	3/19/2012			10,180	0	5,206	4,974			0				4,974		
945	AEROPOSTALE				1/10/2012	3/19/2012			5,497	0	4,463	1,034			0				1,034		
946	AETNA INC-NEW				12/2/2010	10/3/2011			5,980	0	5,980	840			0				840		
947	AETNA INC-NEW				12/2/2010	10/3/2011			5,950	0	5,227	723			0				723		
948	AETNA INC-NEW				12/3/2010	10/3/2011			1,148	0	1,003	145			0				145		
949	AETNA INC-NEW				12/3/2010	12/8/2011			8,090	0	6,078	2,012			0				2,012		
950	AETNA INC-NEW				1/10/2012	3/12/2012			231	0	222	9			0				9		
951	AGILENT TECHNOLOGIES INC				3/19/2012	6/26/2012			1,219	0	1,402	-183			0				-183		
952	AGILENT TECHNOLOGIES INC				10/3/2011	2/6/2012			8,905	0	5,969	2,936			0				2,936		
953	ALCOA INC				9/2/2011	1/10/2012			25,577	0	30,410	-4,833			0				-4,833		
954	ALCOA INC				10/3/2011	1/10/2012			7,581	0	7,287	294			0				294		
955	ALCOA INC				11/7/2011	1/10/2012			6,633	0	7,511	-878			0				-878		
956	ALCOA INC				12/8/2011	1/10/2012			5,666	0	5,720	-34			0				-34		
957	ALLIANT ENERGY CORPORATION				5/26/2011	8/16/2011			33,159	0	34,654	-1,495			0				-1,495		
958	ALTRIA GROUP INC				6/30/2010	7/27/2011			22,250	0	17,133	5,117			0				5,117		
959	ALTRIA GROUP INC				6/30/2010	8/16/2011			17,862	0	14,035	3,826			0				3,826		
960	ALTRIA GROUP INC				6/30/2010	11/7/2011			21,201	0	15,584	5,617			0				5,617		
961	ALTRIA GROUP INC				10/3/2011	11/7/2011			2,736	0	2,686	50			0				50		
962	AMAZON COM INC COM				5/10/2012	6/26/2012			1,107	0	1,120	-13			0				-13		
963	AMERCO				6/28/2011	3/12/2012			111	0	95	16			0				16		
964	AMERCO				6/27/2011	3/12/2012			444	0	380	64			0				64		
965	AMERCO				6/24/2011	3/19/2012			1,224	0	1,043	181			0				181		
966	HONEYWELL INTERNATIONAL INC				10/3/2011	2/6/2012			45,179	0	32,073	13,106			0				13,106		
967	HONEYWELL INTERNATIONAL INC				6/7/2012	6/26/2012			538	0	556	-18			0				-18		
968	HOSPITALITY PTYS TR COM SH BEN				6/30/2010	10/3/2011			13,029	0	13,818	-789			0				-789		
969	HOST HOTELS & RESORTS, INC				8/16/2011	3/12/2012			232	0	185	47			0				47		
970	HOST HOTELS & RESORTS, INC				3/19/2012	6/26/2012			1,208	0	1,315	-107			0				-107		
971	HUMANA INC				5/26/2011	3/12/2012			432	0	391	41			0				41		
972	HUMANA INC				3/19/2012	6/26/2012			1,184	0	1,310	-126			0				-126		
973	HUNTINGTON BANCSHARES INC				1/27/2011	8/16/2011			11,958	0	17,057	-5,099			0				-5,099		
974	HUNTINGTON BANCSHARES INC				4/1/2011	8/16/2011			5,199	0	6,970	-1,771			0				-1,771		
975	HUNTINGTON BANCSHARES INC				4/4/2011	8/16/2011			2,392	0	3,221	-829			0				-829		
976	HUNTINGTON BANCSHARES INC				5/1/2012	6/26/2012			307	0	340	-33			0				-33		
977	IAC/INTERACTIVECORP				9/2/2011	3/12/2012			240	0	211	29			0				29		
978	IAC/INTERACTIVECORP				9/2/2011	3/19/2012			12,516	0	10,584	1,952			0				1,952		
979	IAC/INTERACTIVECORP				9/2/2011	6/26/2012			1,107	0	1,056	51			0				51		
980	ITT EDL SVCS INC COM				12/8/2011	3/12/2012			318	0	278	40			0				40		
981	ITT EDL SVCS INC COM				12/8/2011	6/26/2012			1,190	0	1,113	77			0				77		
982	INTEL CORP				4/29/2011	9/2/2011			7,921	0	8,143	-222			0				-222		
983	INTEL CORP				4/29/2011	10/3/2011			18,671	0	20,585	-1,914			0				-1,914		
984	INTEL CORP				4/29/2011	3/12/2012			675	0	572	103			0				103		
985	INTEL CORP				6/7/2012	6/26/2012			2,614	0	2,607	7			0				7		
986	INTEL CORP				4/29/2011	6/26/2012			261	0	229	32			0				32		

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses												
Long Term CG Distributions							2,318	0																		
Short Term CG Distributions							0	0																		
987	INTERCONTINENTAL EXCHANGE INC	45865V100		12/8/2011	3/19/2012		6,986	0	6,064	922			0	426,770												
988	INTERCONTINENTAL EXCHANGE INC	45865V100		12/8/2011	4/16/2012		6,587	0	6,064	523			0	523												
989	INTERNATIONAL BUSINESS MACHS CO	459200101		3/29/2001	7/27/2011		17,285	0	9,215	8,070			0	8,070												
990	INTERNATIONAL BUSINESS MACHS CO	459200101		3/29/2001	8/16/2011		3,935	0	2,231	1,704			0	1,704												
991	NISOURCE INC	65473P105		2/11/2009	10/3/2011		800	0	392	408			0	408												
992	NISOURCE INC	65473P105		4/18/2008	10/3/2011		14,378	0	12,648	1,730			0	1,730												
993	NORFOLK SOUTHERN CORP	655844108		5/26/2011	7/27/2011		10,252	0	9,535	717			0	717												
994	NORFOLK SOUTHERN CORP	655844108		12/3/2010	7/27/2011		1,156	0	942	214			0	214												
995	NORFOLK SOUTHERN CORP	655844108		12/2/2010	10/3/2011		5,612	0	5,815	-203			0	-203												
996	NORFOLK SOUTHERN CORP	655844108		12/3/2010	10/3/2011		29,267	0	30,449	-1,182			0	-1,182												
997	NORFOLK SOUTHERN CORP	655844108		11/7/2011	6/26/2012		345	0	367	-22			0	-22												
998	NORTHERN TRUST CORP	665859104		6/7/2012	6/26/2012		218	0	214	4			0	4												
999	NORTROP GRUMMAN CORP	666807102		2/17/2006	9/21/2011		7,784	0	8,232	-448			0	-448												
1,000	NORTROP GRUMMAN CORP	666807102		2/17/2006	10/3/2011		4,720	0	5,223	-503			0	-503												
1,001	NORTROP GRUMMAN CORP	666807102		1/31/2006	10/3/2011		10,670	0	11,727	-1,057			0	-1,057												
1,002	NORTROP GRUMMAN CORP	666807102		1/31/2006	6/26/2012		1,230	0	1,128	102			0	102												
1,003	NORTROP GRUMMAN CORP	666807102		10/3/2011	11/7/2011		30,951	0	24,949	6,002			0	6,002												
1,004	NUCOR CORP	670346105		10/3/2011	11/7/2011		8,305	0	6,237	2,068			0	2,068												
1,005	NUCOR CORP	670346105		4/4/2011	10/3/2011		4,407	0	3,828	579			0	579												
1,006	AUTOZONE INC	053332102		4/2/2007	10/3/2011		27,071	0	11,083	15,988			0	15,988												
1,007	AUTOZONE INC	053332102		4/2/2007	11/7/2011		16,953	0	6,444	10,509			0	10,509												
1,008	AUTOZONE INC	053332102		11/7/2008	4/16/2012		2,284	0	710	1,574			0	1,574												
1,009	AUTOZONE INC	053332102		11/20/2008	4/16/2012		7,992	0	2,706	5,286			0	5,286												
1,010	AUTOZONE INC	053332102		4/2/2007	10/3/2011		19,694	0	23,168	-3,474			0	-3,474												
1,011	AUTOZONE INC	053332102		9/21/2011	12/8/2011		2,341	0	3,012	-671			0	-671												
1,012	BAKER HUGHES INC COM	057224107		10/3/2011	5/1/2012		4,501	0	4,538	-37			0	-37												
1,013	BAKER HUGHES INC COM	057224107		2/6/2012	5/1/2012		52	0	52	0			0	0												
1,014	BAKER HUGHES INC COM	057224107		3/23/2004	9/15/2011		53	0	54	-1			0	-1												
1,015	BAKER HUGHES INC COM	057224107		5/28/2003	10/15/2011		53	0	54	-1			0	-1												
1,016	FLHMC POOL #A10322 5 000%	6017331296JL80		5/28/2003	10/15/2011		53	0	54	-1			0	-1												
1,017	FLHMC POOL #A10322 5 000%	6017331296JL80		5/28/2003	10/15/2011		53	0	54	-1			0	-1												
1,018	FLHMC POOL #A10322 5 000%	6017331296JL80		5/28/2003	10/15/2011		53	0	54	-1			0	-1												
1,019	FLHMC POOL #A10322 5 000%	6017331296JL80		5/28/2003	10/15/2011		42	0	43	-1			0	-1												
1,020	FLHMC POOL #A10322 5 000%	6017331296JL80		5/28/2003	10/15/2011		70	0	71	-1			0	-1												
1,021	FLHMC POOL #A10322 5 000%	6017331296JL80		10/3/2011	12/8/2011		6,556	0	8,291	-1,735			0	-1,735												
1,022	FLHMC POOL #A10322 5 000%	6017331296JL80		2/20/2009	7/27/2011		835	0	338	497			0	497												
1,023	RESEARCH IN MOTION	760975102		2/11/2009	7/27/2011		455	0	187	268			0	268												
1,024	ROSS STORES INC	778296103		2/9/2009	7/27/2011		17,990	0	7,666	10,324			0	10,324												
1,025	ROSS STORES INC	778296103		9/2/2010	10/3/2011		10,240	0	11,399	-1,159			0	-1,159												
1,026	ROSS STORES INC	778296103		9/1/2010	10/3/2011		577	0	632	-55			0	-55												
1,027	RYDER SYS INC	783549108		9/1/2010	10/3/2011		5,619	0	3,947	1,672			0	1,672												
1,028	RYDER SYS INC	783549108		12/8/2011	6/7/2012		9,633	0	9,925	-292			0	-292												
1,029	RYDER SYS INC	783549108		10/3/2011	3/12/2012		213	0	198	15			0	15												
1,030	PRUDENTIAL FINL INC	744320102		10/3/2011	3/12/2012		1,889	0	1,786	103			0	103												
1,031	DUKE ENERGY HOLDING CORP COM	26441C105		6/24/2011	3/19/2012		5,456	0	4,828	628			0	628												
1,032	DUKE ENERGY HOLDING CORP COM	26441C105		6/24/2011	6/26/2012		689	0	557	132			0	132												
1,033	DUKE ENERGY HOLDING CORP COM	26441C105		2/6/2012	3/12/2012		290	0	263	27			0	27												
1,034	DUKE ENERGY HOLDING CORP COM	26441C105		2/6/2012	6/26/2012		1,194	0	1,313	-119			0	-119												
1,035	E M C CORP MASS	268648102		2/6/2012	6/26/2012		424	0	551	-127			0	-127												
1,036	E M C CORP MASS	268648102		12/23/2009	10/3/2011		18,689	0	16,640	2,049			0	2,049												
1,037	EOG RESOURCES, INC	26875P101		11/20/2008	10/3/2011		1,574	0	673	901			0	901												
1,038	EASTMAN CHEM CO COM	277432100		11/7/2008	10/3/2011		1,506	0	856	650			0	650												
1,039	EASTMAN CHEM CO COM	277432100		2/20/2009	10/3/2011		958	0	320	638			0	638												
1,040	EASTMAN CHEM CO COM	277432100		2/20/2009	10/3/2011		616	0	237	379			0	379												
1,041	EASTMAN CHEM CO COM	277432100		2/11/2009	10/3/2011		548	0	200	348			0	348												
1,042	EASTMAN CHEM CO COM	277432100		12/8/2011	11/10/2012		4,722	0	4,684	38			0	38												
1,043	EASTMAN CHEM CO COM	277432100						0					0													
1,044	DU PONT E I DE NEMOURS & CO	263534109						0					0													

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						Amount	2,318								
1,103	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	5/25/2012			372	0	383	-11			0	426,770
1,104	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	6/25/2012			72	0	74	-2			0	-2
1,105	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	8/25/2011			1,124	0	1,206	-82			0	-82
1,106	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	9/25/2011			576	0	618	-42			0	-42
1,107	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	10/25/2011			122	0	131	-9			0	-9
1,108	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	11/25/2011			144	0	155	-11			0	-11
1,109	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	12/25/2011			1,450	0	1,556	-106			0	-106
1,110	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	1/25/2012			2,578	0	2,766	-188			0	-188
1,111	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	2/25/2012			981	0	1,052	-71			0	-71
1,112	TEXTRON INC	883203101		3/19/2012	6/26/2012			710	0	824	-114			0	-114
1,113	THERMO FISHER SCIENTIFIC INC	883556102		11/20/2008	10/3/2011			2,428	0	1,492	936			0	936
1,114	THERMO FISHER SCIENTIFIC INC	883556102		11/7/2008	10/3/2011			2,329	0	1,783	546			0	546
1,115	THERMO FISHER SCIENTIFIC INC	883556102		2/20/2009	10/3/2011			1,437	0	1,082	355			0	355
1,116	THERMO FISHER SCIENTIFIC INC	883556102		2/9/2009	10/3/2011			1,288	0	1,036	252			0	252
1,117	THERMO FISHER SCIENTIFIC INC	883556102		2/11/2009	10/3/2011			793	0	617	176			0	176
1,118	THERMO FISHER SCIENTIFIC INC	883556102		6/13/2008	10/3/2011			2,675	0	3,153	-478			0	-478
1,119	THERMO FISHER SCIENTIFIC INC	883556102		5/27/2010	10/3/2011			743	0	788	-45			0	-45
1,120	THERMO FISHER SCIENTIFIC INC	883556102		5/28/2010	10/3/2011			3,072	0	3,245	-173			0	-173
1,121	THERMO FISHER SCIENTIFIC INC	883556102		1/27/2011	10/3/2011			15,161	0	17,690	-2,529			0	-2,529
1,122	TIME WARNER INC	887317303		10/3/2011	3/12/2012			180	0	146	34			0	34
1,123	TIME WARNER INC	887317303		10/3/2011	6/26/2012			1,100	0	878	222			0	222
1,124	TIME WARNER CABLE INC	88732J207		3/14/2011	10/3/2011			17,987	0	19,394	-1,407			0	-1,407
1,125	TIME WARNER CABLE INC	88732J207		3/15/2011	10/3/2011			14,504	0	15,553	-1,049			0	-1,049
1,126	TIME WARNER CABLE INC	88732J207		4/29/2011	10/3/2011			5,953	0	7,291	-1,338			0	-1,338
1,127	TIMKEN CO	887389104		6/24/2011	10/3/2011			5,454	0	5,454	0			0	0
1,128	TIMKEN CO	887389104		9/21/2011	10/3/2011			851	0	959	-108			0	-108
1,129	TIMKEN CO	887389104		9/21/2011	12/8/2011			1,591	0	1,385	206			0	206
1,130	TIMKEN CO	887389104		9/24/2011	12/8/2011			7,056	0	8,919	-1,863			0	-1,863
1,131	TIMKEN CO	887389104		5/28/2010	12/8/2011			19,904	0	14,230	5,674			0	5,674
1,132	TIMKEN CO	887389104		2/6/2012	3/12/2012			258	0	259	-1			0	-1
1,133	TIMKEN CO	887389104		2/6/2012	6/26/2012			423	0	518	-95			0	-95
1,134	TORCHMARK CORP	891027104		1/10/2012	6/26/2012			484	0	439	45			0	45
1,135	TOTAL SYS SVCS INC	881906109		6/7/2012	6/26/2012			696	0	701	-5			0	-5
1,136	TRAVELERS COMPANIES, INC	89417E109		11/2/2010	7/27/2011			19,922	0	19,717	205			0	205
1,137	TRAVELERS COMPANIES, INC	89417E109		3/31/2006	11/7/2011			22,845	0	16,384	6,461			0	6,461
1,138	TRAVELERS COMPANIES, INC	89417E109		4/4/2006	11/7/2011			11,277	0	8,197	3,080			0	3,080
1,139	TRAVELERS COMPANIES, INC	89417E109		4/3/2006	11/7/2011			4,825	0	3,492	1,333			0	1,333
1,140	TRAVELERS COMPANIES, INC	89417E109		11/20/2008	11/7/2011			1,279	0	799	480			0	480
1,141	TRAVELERS COMPANIES, INC	89417E109		11/20/2008	11/7/2011			2,907	0	1,816	1,091			0	1,091
1,142	TRAVELERS COMPANIES, INC	89417E109		11/7/2008	11/7/2011			4,011	0	2,667	1,344			0	1,344
1,143	TRAVELERS COMPANIES, INC	89417E109		2/20/2009	11/7/2011			2,267	0	1,491	776			0	776
1,144	TRAVELERS COMPANIES, INC	89417E109		2/9/2009	11/7/2011			1,860	0	1,288	572			0	572
1,145	TRAVELERS COMPANIES, INC	89417E109		2/11/2009	11/7/2011			1,279	0	883	396			0	396
1,146	TRAVELERS COMPANIES, INC	89417E109		8/31/2005	11/7/2011			2,616	0	1,942	674			0	674
1,147	TRAVELERS COMPANIES, INC	89417E109		11/2/2010	11/7/2011			1,104	0	1,061	43			0	43
1,148	TYSON FOODS INC CL A DEL	902494103		3/31/2010	11/7/2011			6,496	0	6,484	12			0	12
1,149	TYSON FOODS INC CL A DEL	902494103		3/1/2010	11/7/2011			8,668	0	7,726	942			0	942
1,150	TYSON FOODS INC CL A DEL	902494103		5/27/2010	11/7/2011			2,891	0	2,490	201			0	201
1,151	TYSON FOODS INC CL A DEL	902494103		5/28/2010	11/7/2011			10,763	0	9,922	841			0	841
1,152	TESORO CORP	881609101		9/21/2011	6/26/2012			1,073	0	999	74			0	74
1,153	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	8/15/2011			746	0	732	14			0	14
1,154	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	9/15/2011			834	0	820	14			0	14
1,155	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	10/15/2011			644	0	633	11			0	11
1,156	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	11/15/2011			580	0	570	10			0	10
1,157	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	12/15/2011			668	0	658	10			0	10
1,158	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	1/15/2012			850	0	837	13			0	13
1,159	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	2/15/2012			553	0	545	8			0	8
1,160	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	3/15/2012			591	0	583	8			0	8

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						Long Term CG Distributions	Short Term CG Distributions								
						Amount	2,318								
1,161	FNMA POOL #881437 6 000% 7/01/36 31409XHN2			4/17/2008	2/25/2012			169	0	172	-3			0	426,770
1,162	FNMA POOL #881437 6 000% 7/01/36 31409XHN2			4/17/2008	3/25/2012			131	0	134	-3			0	-3
1,163	FNMA POOL #881437 6 000% 7/01/36 31409XHN2			4/17/2008	4/25/2012			181	0	185	-4			0	-4
1,164	FNMA POOL #881437 6 000% 7/01/36 31409XHN2			4/17/2008	5/25/2012			284	0	289	-5			0	-5
1,165	FNMA POOL #881437 6 000% 7/01/36 31409XHN2			4/17/2008	6/25/2012			459	0	467	-8			0	-8
1,166	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	7/25/2011			73	0	72	1			0	1
1,167	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	8/25/2011			805	0	796	9			0	9
1,168	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	9/25/2011			3,022	0	2,988	34			0	34
1,169	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	10/25/2011			1,188	0	1,175	13			0	13
1,170	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	11/25/2011			908	0	898	10			0	10
1,171	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	12/25/2011			60	0	60	0			0	0
1,172	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	1/25/2012			1,669	0	1,650	19			0	19
1,173	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	2/25/2012			54	0	53	1			0	1
1,174	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	3/25/2012			1,105	0	1,092	13			0	13
1,175	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	4/25/2012			1,636	0	1,618	18			0	18
1,176	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	5/25/2012			5,667	0	5,603	64			0	64
1,177	FNMA POOL #898329 5 500% 12/01/36 31410VA67			2/13/2007	6/25/2012			365	0	361	4			0	4
1,178	FNMA POOL #947408 6 000% 10/01/22 31413KAH4			5/7/2008	7/25/2011			78	0	81	-3			0	-3
1,179	FNMA POOL #947408 6 000% 10/01/22 31413KAH4			5/7/2008	8/25/2011			547	0	563	-16			0	-16
1,180	FNMA POOL #947408 6 000% 10/01/22 31413KAH4			5/7/2008	9/25/2011			261	0	269	-8			0	-8
1,181	FNMA POOL #947408 6 000% 10/01/22 31413KAH4			5/7/2008	10/25/2011			762	0	785	-23			0	-23
1,182	FNMA POOL #947408 6 000% 10/01/22 31413KAH4			5/7/2008	11/25/2011			73	0	75	-2			0	-2
1,183	FNMA POOL #947408 6 000% 10/01/22 31413KAH4			5/7/2008	12/25/2011			74	0	78	-4			0	-4
1,184	SLM CORP			11/18/2009	10/3/2011			10,347	0	10,194	153			0	153
1,185	SAFEMAY INC NEW			10/31/2006	3/12/2012			218	0	294	-76			0	-76
1,186	SAFEMAY INC NEW			10/31/2006	6/26/2012			1,035	0	1,765	-730			0	-730
1,187	SARA LEE CORP			6/7/2012	6/26/2012			283	0	306	-23			0	-23
1,188	SARA LEE CORP			6/7/2012	6/28/2012			10,813	0	11,921	-1,108			0	-1,108
1,189	SCHLUMBERGER LTD			12/21/2010	9/21/2011			16,610	0	20,045	-3,435			0	-3,435
1,190	SCHLUMBERGER LTD			11/7/2011	2/6/2012			22,123	0	20,964	1,159			0	1,159
1,191	SCHLUMBERGER LTD			11/7/2011	6/26/2012			301	0	374	-73			0	-73
1,192	SEALED AIR CORP COM			2/6/2012	3/12/2012			96	0	102	-6			0	-6
1,193	SEALED AIR CORP COM			2/6/2012	3/19/2012			11,227	0	11,370	-143			0	-143
1,194	SEMPRA ENERGY COM			12/8/2011	6/26/2012			334	0	262	72			0	72
1,195	EASTMAN CHEM CO COM			4/18/2008	10/3/2011			17,525	0	18,411	-886			0	-886
1,196	EASTMAN CHEM CO COM			3/19/2012	6/26/2012			232	0	260	-28			0	-28
1,197	EATON CORP			8/16/2011	10/3/2011			17,358	0	21,203	-3,845			0	-3,845
1,198	EATON CORP			8/16/2011	12/8/2011			7,903	0	7,591	312			0	312
1,199	EBAY INC			10/3/2011	3/19/2012			7,525	0	5,717	1,808			0	1,808
1,200	EBAY INC			2/6/2012	3/19/2012			7,525	0	6,527	998			0	998
1,201	EDISON INTL COM			12/8/2011	3/12/2012			218	0	194	24			0	24
1,202	EDISON INTL COM			12/8/2011	3/19/2012			4,028	0	3,680	348			0	348
1,203	EDISON INTL COM			10/3/2011	3/19/2012			8,692	0	7,664	1,028			0	1,028
1,204	EDISON INTL COM			10/3/2011	6/26/2012			1,116	0	935	181			0	181
1,205	ENERGEN CORP			5/26/2011	7/27/2011			21,821	0	21,300	521			0	521
1,206	ENERGEN CORP			5/27/2011	7/27/2011			13,864	0	13,908	-44			0	-44
1,207	ENERGIZER HOLDINGS INC			9/12/2010	7/27/2011			4,830	0	3,882	948			0	948
1,208	ENERGIZER HOLDINGS INC			9/2/2010	7/27/2011			21,450	0	17,473	3,977			0	3,977
1,209	ENERGY CORP NEW COM			11/2/2010	10/3/2011			6,595	0	7,458	-863			0	-863
1,210	ENERGY CORP NEW COM			11/2/2010	3/12/2012			342	0	373	-31			0	-31
1,211	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	11/25/2011			675	0	715	-40			0	-40
1,212	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	12/25/2011			594	0	629	-35			0	-35
1,213	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	1/25/2012			709	0	751	-42			0	-42
1,214	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	2/25/2012			499	0	528	-29			0	-29
1,215	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	3/25/2012			590	0	625	-35			0	-35
1,216	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	4/25/2012			473	0	501	-28			0	-28
1,217	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	5/25/2012			551	0	583	-32			0	-32
1,218	FNMA POOL #AC8868 4 500% 12/01/24 31417V2A0			10/25/2010	6/25/2012			490	0	519	-29			0	-29

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Long Term CG Distributions										Amount					
Short Term CG Distributions										2,318	0				
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	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	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,219	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	7/25/2011	258	0	270	-12			0			-12
1,220	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	8/25/2011	274	0	287	-13			0			-13
1,221	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	9/25/2011	849	0	889	-40			0			-40
1,222	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	10/25/2011	113	0	118	-5			0			-5
1,223	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	11/25/2011	123	0	129	-6			0			-6
1,224	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	4/15/2012	488	0	481	7			0			7
1,225	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	5/15/2012	417	0	411	6			0			6
1,226	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	6/15/2012	430	0	424	6			0			6
1,227	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	7/15/2011	328	0	326	2			0			2
1,228	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	8/15/2011	520	0	516	4			0			4
1,229	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	9/15/2011	331	0	328	3			0			3
1,230	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	10/15/2011	280	0	278	2			0			2
1,231	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	11/15/2011	406	0	403	3			0			3
1,232	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	12/15/2011	463	0	460	3			0			3
1,233	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	1/15/2012	575	0	571	4			0			4
1,234	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	2/15/2012	353	0	351	2			0			2
1,235	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	3/15/2012	392	0	389	3			0			3
1,236	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	4/15/2012	645	0	640	5			0			5
1,237	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	5/15/2012	564	0	560	4			0			4
1,238	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	6/15/2012	463	0	460	3			0			3
1,239	FHLMC POOL #G06799 3 500% 11/01/14	3128M83G7		11/29/2011	1/15/2012	318	0	323	-5			0			-5
1,240	FHLMC POOL #G06799 3 500% 11/01/14	3128M83G7		11/29/2011	2/15/2012	267	0	271	-4			0			-4
1,241	FHLMC POOL #G06799 3 500% 11/01/14	3128M83G7		11/29/2011	3/15/2012	449	0	456	-7			0			-7
1,242	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	12/25/2011	399	0	418	-19			0			-19
1,243	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	1/25/2012	1,170	0	1,225	-55			0			-55
1,244	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	2/25/2012	475	0	497	-22			0			-22
1,245	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	3/25/2012	77	0	81	-4			0			-4
1,246	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	4/25/2012	278	0	291	-13			0			-13
1,247	TYSON FOODS INC CL A DEL	902494103		2/26/2010	1/17/2011	13,665	0	12,096	1,569			0			1,569
1,248	TYSON FOODS INC CL A DEL	902494103		2/26/2010	3/12/2012	99	0	85	14			0			14
1,249	TYSON FOODS INC CL A DEL	902494103		6/7/2012	6/26/2012	650	0	662	-12			0			-12
1,250	US BANCORP DEL NEW	902973304		12/21/2010	8/16/2011	4,235	0	5,064	-829			0			-829
1,251	US BANCORP DEL NEW	902973304		6/30/2010	8/16/2011	19,122	0	19,405	-283			0			-283
1,252	US BANCORP DEL NEW	902973304		6/30/2010	9/21/2011	11,475	0	10,856	619			0			619
1,253	US BANCORP DEL NEW	902973304		11/7/2011	3/12/2012	285	0	258	37			0			37
1,254	US BANCORP DEL NEW	902973304		6/7/2012	6/26/2012	1,872	0	1,784	88			0			88
1,255	UNION PACIFIC CORP	907818108		11/2/2010	9/21/2011	19,643	0	20,432	-789			0			-789
1,256	UNION PACIFIC CORP	907818108		11/2/2010	10/3/2011	14,616	0	16,220	-1,604			0			-1,604
1,257	UNION PACIFIC CORP	907818108		11/7/2011	4/16/2012	10,831	0	10,108	723			0			723
1,258	UNITED PARCEL SERVICE-CL B	911312106		11/7/2011	12/8/2011	7,237	0	7,011	226			0			226
1,259	U S TREASURY NOTE 4 875% 2/15/12	9128277L0		5/12/2009	2/15/2012	20,000	0	22,015	-2,015			0			-2,015
1,260	U S TREASURY NOTE 4 875% 2/15/12	9128277L0		6/30/2009	2/15/2012	40,000	0	43,591	-3,591			0			-3,591
1,261	U S TREASURY NOTES 4 500% 1/15/16	912828EW6		11/10/2010	7/28/2011	57,086	0	57,873	-787			0			-787
1,262	U S TREASURY NOTE 1 125% 1/15/12	912828KB5		4/16/2009	1/15/2012	5,000	0	4,993	7			0			7
1,263	US TREASURY NOTE 2 750% 2/15/19	912828KD1		5/4/2009	8/31/2011	37,852	0	34,004	3,848			0			3,848
1,264	US TREASURY NOTE 2 750% 2/15/19	912828KD1		2/27/2009	8/31/2011	10,815	0	9,775	1,040			0			1,040
1,265	UNITED TECHNOLOGIES CORP	913017109		7/27/2011	1/10/2012	1,893	0	2,110	-217			0			-217
1,266	UNITED TECHNOLOGIES CORP	913017109		7/27/2011	3/12/2012	419	0	422	-3			0			-3
1,267	UNITED TECHNOLOGIES CORP	913017109		7/27/2011	6/26/2012	1,107	0	1,266	-159			0			-159
1,268	UNITEDHEALTH GROUP INC	91324P102		4/30/2010	10/3/2011	14,577	0	10,272	4,305			0			4,305
1,269	UNITEDHEALTH GROUP INC	91324P102		2/20/2009	10/3/2011	1,558	0	1,060	598			0			598
1,270	UNITEDHEALTH GROUP INC	91324P102		2/9/2009	10/3/2011	1,484	0	991	493			0			493
1,271	UNITEDHEALTH GROUP INC	91324P102		2/11/2009	10/3/2011	917	0	591	326			0			326
1,272	UNITEDHEALTH GROUP INC	91324P102		12/12/2008	10/3/2011	25,008	0	13,398	11,610			0			11,610
1,273	UNITEDHEALTH GROUP INC	91324P102		12/12/2008	3/12/2012	275	0	117	158			0			158
1,274	UNITEDHEALTH GROUP INC	91324P102		12/12/2008	6/26/2012	1,441	0	585	856			0			856
1,275	UNUM GROUP	91529Y106		5/26/2011	1/10/2012	2,696	0	3,248	-552			0			-552
1,276	UNUM GROUP	91529Y106		5/26/2011	3/12/2012	119	0	130	-11			0			-11

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses											
Totals																								
Long Term CG Distributions						Amount		7,079,820																
Short Term CG Distributions						2,318		0																
1,277	UNUM GROUP	91529Y106		5/26/2011	3/19/2012	20,998	0	22,423	-1,425			0	426,770											
1,278	V F CORP	918204108		5/27/2010	7/27/2011	7,032	0	4,743	2,289			0	-1,425											
1,279	V F CORP	918204108		5/28/2010	7/27/2011	21,787	0	14,742	7,045			0	2,289											
1,280	V F CORP	918204108		9/1/2010	7/27/2011	9,222	0	5,853	3,369			0	7,045											
1,281	V F CORP	918204108		9/2/2010	7/27/2011	16,600	0	10,642	5,958			0	3,369											
1,282	VALERO ENERGY CORP	91913Y100		6/30/2010	10/3/2011	8,664	0	9,080	-416			0	5,958											
1,283	VALERO ENERGY CORP	91913Y100		1/10/2012	3/12/2012	279	0	201	78			0	-416											
1,284	VALERO ENERGY CORP	91913Y100		1/10/2012	6/26/2012	1,262	0	1,105	157			0	78											
1,285	VARIAN MED SYS INC	92220P105		10/3/2011	12/6/2011	6,335	0	5,043	1,292			0	157											
1,286	VENTAS INC COM	92278F100		5/9/2012	6/26/2012	303	0	295	8			0	1,292											
1,287	VERIZON COMMUNICATIONS	92343V104		10/31/2006	7/27/2011	2,465	0	2,248	217			0	8											
1,288	AMERCO	023586100		1/10/2012	3/19/2012	557	0	467	90			0	217											
1,289	AMERCO	023586100		12/9/2011	3/20/2012	6,427	0	4,962	1,465			0	90											
1,290	AMERCO	023586100		1/10/2012	3/20/2012	4,820	0	4,201	619			0	1,465											
1,291	AMERCO	023586100		12/12/2011	3/20/2012	3,321	0	2,556	765			0	619											
1,292	AMERCO	023586100		12/8/2011	3/21/2012	9,165	0	6,913	2,252			0	765											
1,293	AMERCO	023586100		12/12/2011	3/21/2012	2,451	0	1,897	554			0	2,252											
1,294	AMERCO	023586100		10/4/2011	3/21/2012	5,009	0	2,957	2,052			0	554											
1,295	AMERCO	023586100		10/4/2011	5/9/2012	843	0	566	277			0	2,052											
1,296	AMERCO	023586100		10/3/2011	5/9/2012	4,213	0	2,776	1,437			0	277											
1,297	AMERCO	023586100		10/3/2011	5/10/2012	18,398	0	12,274	6,124			0	1,437											
1,298	AMEREN CORP COM	023608102		1/27/2011	10/3/2011	11,684	0	11,622	62			0	6,124											
1,299	AMEREN CORP COM	023608102		1/17/2011	3/12/2012	160	0	163	-3			0	62											
1,300	AMEREN CORP COM	023608102		1/17/2011	6/26/2012	1,314	0	1,304	10			0	-3											
1,301	AMERICAN EXPRESS CO	025816109		10/3/2011	12/8/2011	14,412	0	13,232	1,180			0	10											
1,302	AMERICAN EXPRESS CO	025816109		10/3/2011	6/26/2012	560	0	441	119			0	1,180											
1,303	AMERICAN FINL GROUP INC OHIO COM	025932104		10/3/2011	1/17/2011	31,979	0	27,502	4,477			0	119											
1,304	AMERICAN FINL GROUP INC OHIO COM	025932104		10/3/2011	12/8/2011	10,771	0	9,167	1,604			0	4,477											
1,305	AMERICAN FINL GROUP INC OHIO COM	025932104		3/20/2012	6/26/2012	1,143	0	1,156	-13			0	1,604											
1,306	AMERICAN TOWER CORP	03027X100		5/9/2012	6/26/2012	340	0	337	3			0	-13											
1,307	AMERISOURCEBERGEN CORP	03073E105		2/6/2012	3/12/2012	189	0	195	-6			0	3											
1,308	FEDEX CORPORATION	31428X106		6/29/2011	3/12/2012	455	0	470	-15			0	-6											
1,309	FEDEX CORPORATION	31428X106		6/29/2011	6/26/2012	1,332	0	1,411	-79			0	-15											
1,310	FS NETWORKS INC	315616102		5/9/2012	6/26/2012	481	0	630	-149			0	-79											
1,311	FIFTH THIRD BANCORP	316773100		9/21/2011	12/8/2011	13,513	0	11,644	1,869			0	-149											
1,312	FIFTH THIRD BANCORP	316773100		10/3/2011	12/8/2011	2,172	0	1,823	349			0	1,869											
1,313	FIFTH THIRD BANCORP	316773100		10/3/2011	3/12/2012	202	0	152	50			0	349											
1,314	FIFTH THIRD BANCORP	316773100		10/3/2011	3/19/2012	8,821	0	6,128	2,693			0	50											
1,315	FIFTH THIRD BANCORP	316773100		8/16/2011	3/19/2012	25,443	0	17,637	7,806			0	2,693											
1,316	FIFTH THIRD BANCORP	316773100		8/16/2011	6/26/2012	192	0	152	40			0	7,806											
1,317	FLUOR CORP NEW	343412102		12/8/2011	1/10/2012	7,989	0	7,800	189			0	40											
1,318	FLUOR CORP NEW	343412102		12/8/2011	3/19/2012	9,279	0	7,800	1,479			0	189											
1,319	FORD MOTOR COMPANY	345370860		3/31/2010	9/21/2011	3,334	0	4,096	-762			0	1,479											
1,320	FORD MOTOR COMPANY	345370860		2/26/2010	9/21/2011	10,911	0	12,431	-1,520			0	-762											
1,321	FORD MOTOR COMPANY	345370860		2/26/2010	3/12/2012	248	0	235	13			0	-1,520											
1,322	FORD MOTOR COMPANY	345370860		4/16/2012	6/26/2012	1,055	0	1,252	-197			0	13											
1,323	FOREST LABS INC	345838106		10/3/2011	1/10/2012	5,438	0	5,262	176			0	-197											
1,324	FOREST LABS INC	345838106		10/3/2011	3/12/2012	165	0	150	15			0	176											
1,325	FOREST LABS INC	345838106		10/3/2011	5/9/2012	41,279	0	36,683	4,596			0	15											
1,326	FREEMPORT-MCMORAN COPPER & GOL	35671D857		1/12/2010	2/6/2012	17,597	0	18,480	-883			0	4,596											
1,327	FREEMPORT-MCMORAN COPPER & GOL	35671D857		1/12/2010	3/12/2012	190	0	243	-53			0	-883											
1,328	FREEMPORT-MCMORAN COPPER & GOL	35671D857		1/12/2010	4/16/2012	10,481	0	13,763	-3,282			0	-53											
1,329	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	6/25/2012	835	0	874	-39			0	-3,282											
1,330	WHIRLPOOL CORP	963320106		7/30/2010	10/3/2011	2,012	0	3,403	-1,391			0	-39											
1,331	WHOLE FOODS MKT INC	966837106		1/17/2011	12/8/2011	6,720	0	6,830	-110			0	-1,391											
1,332	WHOLE FOODS MKT INC	966837106		10/3/2011	1/10/2012	14,468	0	12,736	1,732			0	-110											
1,333	XEROX CORP	984121103		7/27/2011	3/12/2012	246	0	289	-43			0	1,732											
1,334	XEROX CORP	984121103		8/3/2011	6/26/2012	226	0	295	-69			0	-43											

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														2,318	
														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	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		
1,335	XEROX CORP	984121103		7/27/2011	6/26/2012	980	0	1,252	-272			0	-272		
1,336	AMERIPRISE FINL INC	03076C106		2/11/2009	12/8/2011	552	0	247	305			0	305		
1,337	AMGEN INC	031162100		5/26/2011	3/12/2012	341	0	298	43			0	43		
1,338	AMGEN INC	031162100		5/26/2011	6/26/2012	1,427	0	1,192	235			0	235		
1,339	AMKOR TECHNOLOGIES INC COM	031652100		10/3/2011	12/8/2011	3,267	0	3,099	168			0	168		
1,340	AMKOR TECHNOLOGIES INC COM	031652100		10/3/2011	12/9/2011	19,086	0	18,291	795			0	795		
1,341	AMKOR TECHNOLOGIES INC COM	031652100		10/3/2011	12/12/2011	7,311	0	7,415	-104			0	-104		
1,342	AMKOR TECHNOLOGIES INC COM	031652100		10/3/2011	3/12/2012	63	0	44	19			0	19		
1,343	AMKOR TECHNOLOGIES INC COM	031652100		6/7/2012	6/26/2012	211	0	211	0			0	0		
1,344	ANNALY CAPITAL MANAGEMENT INC	035710409		1/29/2010	10/3/2011	3,830	0	4,100	-270			0	-270		
1,345	ANNALY CAPITAL MANAGEMENT INC	035710409		2/1/2010	10/3/2011	1,076	0	1,151	-75			0	-75		
1,346	ANNALY CAPITAL MANAGEMENT INC	035710409		1/28/2010	10/3/2011	10,462	0	11,171	-709			0	-709		
1,347	ANNALY CAPITAL MANAGEMENT INC	035710409		1/12/2010	10/3/2011	9,468	0	10,283	-815			0	-815		
1,348	ANNALY CAPITAL MANAGEMENT INC	035710409		8/16/2011	10/3/2011	11,864	0	13,323	-1,459			0	-1,459		
1,349	APACHE CORP	037411105		2/7/2008	7/27/2011	6,378	0	4,929	1,449			0	1,449		
1,350	APACHE CORP	037411105		2/6/2008	7/27/2011	17,509	0	13,293	4,216			0	4,216		
1,351	APACHE CORP	037411105		2/6/2008	8/16/2011	104	0	95	9			0	9		
1,352	APACHE CORP	037411105		6/4/2009	8/16/2011	8,449	0	6,740	1,709			0	1,709		
1,353	APACHE CORP	037411105		11/20/2008	9/21/2011	2,556	0	1,802	754			0	754		
1,354	APACHE CORP	037411105		11/7/2008	9/21/2011	1,988	0	1,597	391			0	391		
1,355	FHLMC POOL #A97259 4 000%	2071A1312964B47		4/6/2011	6/15/2012	388	0	461	7			0	7		
1,356	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	7/15/2011	148	0	151	-3			0	-3		
1,357	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	8/15/2011	171	0	174	-3			0	-3		
1,358	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	9/15/2011	121	0	123	-2			0	-2		
1,359	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	10/15/2011	795	0	809	-14			0	-14		
1,360	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	11/15/2011	1,176	0	1,198	-22			0	-22		
1,361	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	12/15/2011	131	0	133	-2			0	-2		
1,362	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	1/15/2012	134	0	137	-3			0	-3		
1,363	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	2/15/2012	132	0	135	-3			0	-3		
1,364	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	3/15/2012	144	0	147	-3			0	-3		
1,365	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	4/15/2012	137	0	139	-2			0	-2		
1,366	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	5/15/2012	862	0	877	-15			0	-15		
1,367	FHLMC POOL #B12205 5 500%	2071F9312964NW5		5/12/2004	6/15/2012	133	0	136	-3			0	-3		
1,368	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	7/15/2011	7	0	7	0			0	0		
1,369	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	7/15/2011	7	0	7	0			0	0		
1,370	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	11/15/2011	48	0	49	-1			0	-1		
1,371	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	11/15/2011	48	0	49	-1			0	-1		
1,372	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	11/15/2011	48	0	49	-1			0	-1		
1,373	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	11/15/2011	48	0	49	-1			0	-1		
1,374	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	11/15/2011	38	0	39	-1			0	-1		
1,375	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	9/15/2011	39	0	39	0			0	0		
1,376	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	9/15/2011	31	0	32	-1			0	-1		
1,377	FHLMC POOL #A10322 5 000%	607133312964LB0		3/23/2004	11/15/2011	64	0	65	-1			0	-1		
1,378	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	12/15/2011	103	0	106	-3			0	-3		
1,379	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	12/15/2011	103	0	106	-3			0	-3		
1,380	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	12/15/2011	103	0	106	-3			0	-3		
1,381	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	12/15/2011	103	0	106	-3			0	-3		
1,382	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	12/15/2011	83	0	84	-1			0	-1		
1,383	FHLMC POOL #A10322 5 000%	607133312964LB0		3/23/2004	12/15/2011	138	0	139	-1			0	-1		
1,384	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	1/15/2012	13	0	13	0			0	0		
1,385	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	1/15/2012	13	0	13	0			0	0		
1,386	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	1/15/2012	13	0	13	0			0	0		
1,387	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	1/15/2012	13	0	13	0			0	0		
1,388	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	1/15/2012	10	0	11	-1			0	-1		
1,389	FHLMC POOL #A10322 5 000%	607133312964LB0		3/23/2004	1/15/2012	17	0	18	-1			0	-1		
1,390	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	2/15/2012	32	0	33	-1			0	-1		
1,391	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	2/15/2012	32	0	33	-1			0	-1		
1,392	FHLMC POOL #A10322 5 000%	607133312964LB0		5/28/2003	2/15/2012	32	0	33	-1			0	-1		

[illegible]

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions										
						Amount	2,318										
1,451	MERCK & CO INC NEW	58933Y105		3/14/2011	3/12/2012			569	0	496	83			0			426,770
1,452	MERCK & CO INC NEW	58933Y105		3/14/2011	6/26/2012			2,388	0	0	1,945			0			443
1,453	METLIFE INC	59156R108		3/14/2011	7/27/2011			8,438	0	9,470	-1,032			0			-1,032
1,454	METLIFE INC	59156R108		3/14/2011	10/3/2011			14,200	0	23,474	-9,274			0			-9,274
1,455	METLIFE INC	59156R108		11/7/2011	3/12/2012			188	0	168	20			0			20
1,456	METLIFE INC	59156R108		11/7/2011	6/26/2012			1,024	0	1,175	-151			0			-151
1,457	MICROSOFT CORP	594918104		3/31/2010	10/3/2011			7,034	0	8,374	-1,340			0			-1,340
1,458	MICROSOFT CORP	594918104		2/26/2010	10/3/2011			22,688	0	26,310	-3,622			0			-3,622
1,459	MICROSOFT CORP	594918104		2/26/2010	3/12/2012			962	0	862	100			0			100
1,460	MICROSOFT CORP	594918104		6/7/2012	6/26/2012			2,997	0	2,928	69			0			69
1,461	MICROSOFT CORP	594918104		2/26/2010	6/26/2012			1,199	0	1,149	50			0			50
1,462	MORGAN STANLEY	617446448		5/1/2012	5/9/2012			31,110	0	35,246	-4,136			0			-4,136
1,463	MOSAIC CO/THE	61945C103		1/10/2012	3/19/2012			8,841	0	8,237	404			0			404
1,464	MOSAIC CO/THE	61945C103		1/10/2012	6/26/2012			261	0	275	-14			0			-14
1,465	MOTOROLA SOLUTIONS, INC	620076307		3/19/2012	5/9/2012			10,979	0	11,113	-134			0			-134
1,466	MOTOROLA SOLUTIONS, INC	620076307		3/19/2012	6/26/2012			234	0	253	-19			0			-19
1,467	MURPHY OIL CORP	626717102		7/27/2011	3/12/2012			292	0	335	-43			0			-43
1,468	MURPHY OIL CORP	626717102		7/27/2011	6/26/2012			880	0	1,341	-461			0			-461
1,469	NASDAQ OMX GRP INC	631103108		2/6/2012	6/26/2012			213	0	252	-39			0			-39
1,470	NATIONAL OILWELL INC COM	637071101		9/21/2011	12/8/2011			7,121	0	6,082	1,039			0			1,039
1,471	NATIONAL OILWELL INC COM	637071101		5/27/2010	2/6/2012			6,279	0	3,034	3,245			0			3,245
1,472	NATIONAL OILWELL INC COM	637071101		9/21/2011	2/6/2012			17,266	0	12,711	4,555			0			4,555
1,473	NATIONAL OILWELL INC COM	637071101		5/28/2010	2/6/2012			22,719	0	10,766	11,953			0			11,953
1,474	NATIONAL OILWELL INC COM	637071101		5/28/2010	3/19/2012			8,142	0	3,837	4,305			0			4,305
1,475	MARATHON OIL CORP	565849106		3/19/2012	6/26/2012			945	0	1,375	-430			0			-430
1,476	PETSMART INC COM	716768106		10/3/2011	12/8/2011			14,652	0	12,245	2,407			0			2,407
1,477	PETSMART INC COM	716768106		11/7/2008	10/3/2011			26,115	0	20,408	5,707			0			5,707
1,478	PFIZER INC	717081103		9/29/2010	10/3/2011			8,870	0	8,834	36			0			36
1,479	PFIZER INC	717081103		5/26/2011	10/3/2011			8,486	0	10,088	-1,602			0			-1,602
1,480	PFIZER INC	717081103		9/1/2010	10/3/2011			13,699	0	12,734	965			0			965
1,481	PFIZER INC	717081103		9/1/2010	3/12/2012			644	0	488	156			0			156
1,482	PFIZER INC	717081103		6/7/2012	6/26/2012			2,245	0	2,202	43			0			43
1,483	PFIZER INC	717081103		9/1/2010	6/26/2012			1,010	0	732	278			0			278
1,484	PFIZER INC	717081103		9/29/2010	8/16/2011			7,266	0	6,028	1,238			0			1,238
1,485	PHILIP MORRIS INTERNATIONAL IN	718172109		6/1/2007	9/21/2011			2,309	0	1,692	617			0			617
1,486	PHILIP MORRIS INTERNATIONAL IN	718172109		6/1/2007	9/21/2011			9,938	0	7,266	2,672			0			2,672
1,487	PHILIP MORRIS INTERNATIONAL IN	718172109		6/4/2007	9/21/2011			1,838	0	1,343	495			0			495
1,488	PHILIP MORRIS INTERNATIONAL IN	718172109		6/4/2007	10/3/2011			3,560	0	2,835	725			0			725
1,489	PHILIP MORRIS INTERNATIONAL IN	718172109		6/4/2007	10/3/2011			3,248	0	2,587	661			0			661
1,490	PHILIP MORRIS INTERNATIONAL IN	718172109		11/20/2008	10/3/2011			4,934	0	2,966	1,968			0			1,968
1,491	PHILIP MORRIS INTERNATIONAL IN	718172109		11/7/2008	10/3/2011			4,747	0	3,166	1,581			0			1,581
1,492	PHILIP MORRIS INTERNATIONAL IN	718172109		2/20/2009	10/3/2011			2,998	0	1,714	1,284			0			1,284
1,493	PHILIP MORRIS INTERNATIONAL IN	718172109		2/9/2009	10/3/2011			2,686	0	1,584	1,102			0			1,102
1,494	PHILIP MORRIS INTERNATIONAL IN	718172109		2/11/2009	10/3/2011			1,624	0	945	679			0			679
1,495	PHILIP MORRIS INTERNATIONAL IN	718172109		10/31/2006	10/3/2011			1,561	0	1,081	480			0			480
1,496	PHILIP MORRIS INTERNATIONAL IN	718172109		2/8/2001	10/3/2011			18,362	0	7,321	11,041			0			11,041
1,497	PHILIP MORRIS INTERNATIONAL IN	718172109		2/8/2001	3/12/2012			253	0	75	178			0			178
1,498	PHILIP MORRIS INTERNATIONAL IN	718172109		3/29/2001	3/12/2012			169	0	49	120			0			120
1,499	PHILIP MORRIS INTERNATIONAL IN	718172109		3/19/2012	5/9/2012			4,327	0	4,311	16			0			16
1,500	PHILIP MORRIS INTERNATIONAL IN	718172109		5/2/2000	9/21/2011			13,211	0	8,079	5,132			0			5,132
1,501	PEPSICO INC	713448108		7/2/2011	6/30/2012			4,122	0	0	4,122			0			4,122
1,502	Disallowed Loss due to Wash Sale			7/1/2011	6/30/2012			3,584	0	0	3,584			0			3,584

Part

	0	0	0	0
	Benefits	Expense Account	Explanation	
1				
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

	Date	Amount
1 Credit from prior year return		0
2 First quarter estimated tax payment	11/9/2011	3,841
3 Second quarter estimated tax payment	12/9/2011	3,841
4 Third quarter estimated tax payment	3/9/2012	3,841
5 Fourth quarter estimated tax payment	6/11/2012	3,841
6 Other payments		0
7 Total		15,364

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

1	Distributable amounts for 2010 that remained undistributed at the beginning of the 2011 tax year	1	<u>523,102</u>
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	<u>523,102</u>