



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



Return of Private Foundation

OMB No 1545-0052

2010

Department of the Treasury
Internal Revenue Serviceor 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

For calendar year 2010, or tax year beginning OCT 1, 2010, and ending SEP 30, 2011

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

Name of foundation: **JOE AND JESSIE CRUMP FUND** R76953000
 A Employer identification number: **75-6045044**

Number and street (or P.O. box number if mail is not delivered to street address): **JPMORGAN CHASE BANK, NA, P.O. BOX 3038**
 B Telephone number: **414-765-2036**

City or town, state, and ZIP code: **MILWAUKEE, WI 53201-3038**

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

I Fair market value of all assets at end of year (from Part II, col. (c), line 16): **\$ 28,070,187.** (Part I, column (d) must be on cash basis.)

J Accounting method: ☒ Cash, ☐ Accrual, ☐ Other (specify)

C If exemption application is pending, check here ☐
 D 1. Foreign organizations, check here ☐
 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
 E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
 F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

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))		(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			N/A	
	2 Check ☒ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	1,968.	1,968.		STATEMENT 1
	4 Dividends and interest from securities	497,094.	496,435.		STATEMENT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	603,278.			
	b Gross sales price for all assets on line 6a	10,167,096.			
	7 Capital gain net income (from Part IV, line 2)		603,278.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income	2,837,107.	2,837,000.		STATEMENT 3	
12 Total. Add lines 1 through 11	3,939,447.	3,938,681.			
13 Compensation of officers, directors, trustees, etc.	345,790.	337,051.		8,732.	
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees	STMT 4	7,850.	7,850.	0.	
c Other professional fees	STMT 5	2,814.	2,814.	0.	
17 Interest					
18 Taxes	STMT 6	329,455.	263,281.	0.	
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses	STMT 7	20,074.	20,061.	0.	
24 Total operating and administrative expenses. Add lines 13 through 23		705,983.	631,057.	8,732.	
25 Contributions, gifts, grants paid		1,108,207.		1,108,207.	
26 Total expenses and disbursements. Add lines 24 and 25		1,814,190.	631,057.	1,116,939.	
27 Subtract line 26 from line 12		2,125,257.			
a Excess of revenue over expenses and disbursements			3,307,624.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)			N/A		

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

		Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1 Cash - non-interest-bearing	78,208.	3,332.	3,332.	
	2 Savings and temporary cash investments	5,111,658.	3,516,860.	3,516,860.	
	3 Accounts receivable ▶				
	Less allowance for doubtful accounts ▶				
	4 Pledges receivable ▶				
	Less allowance for doubtful accounts ▶				
	5 Grants receivable				
	6 Receivables due from officers, directors, trustees, and other disqualified persons				
	7 Other notes and loans receivable STMT 8 ▶ 5,144,993.				
	Less allowance for doubtful accounts ▶ 0.	4,357,588.	5,144,993.	0.	
	8 Inventories for sale or use				
	9 Prepaid expenses and deferred charges	27,071.	27,086.	27,086.	
	10a Investments - U S and state government obligations STMT 9	3,257,302.	2,082,237.	2,235,301.	
	b Investments - corporate stock STMT 10	8,076,805.	6,091,498.	5,829,590.	
	c Investments - corporate bonds STMT 11	3,068,559.	4,617,653.	4,623,646.	
Liabilities	11 Investments - land, buildings, and equipment basis ▶ 454,459.				
	Less accumulated depreciation ▶ 452,609.	1,850.	1,850.	7,241,492.	
	12 Investments - mortgage loans				
	13 Investments - other STMT 12	0.	4,618,789.	4,592,880.	
	14 Land, buildings, and equipment basis ▶				
	Less accumulated depreciation ▶				
	15 Other assets (describe ▶)				
	16 Total assets (to be completed by all filers)	23,979,041.	26,104,298.	28,070,187.	
	17 Accounts payable and accrued expenses				
	18 Grants payable				
	19 Deferred revenue				
	20 Loans from officers, directors, trustees, and other disqualified persons				
	21 Mortgages and other notes payable				
	22 Other liabilities (describe ▶)				
	23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐				
	and complete lines 24 through 26 and lines 30 and 31.				
	24 Unrestricted				
	25 Temporarily restricted				
	26 Permanently restricted				
	Foundations that do not follow SFAS 117, check here ▶ ☒				
	and complete lines 27 through 31.				
	27 Capital stock, trust principal, or current funds	18,856,590.	18,856,590.		
	28 Paid-in or capital surplus, or land, bldg, and equipment fund	0.	0.		
	29 Retained earnings, accumulated income, endowment, or other funds	5,122,451.	7,247,708.		
	30 Total net assets or fund balances	23,979,041.	26,104,298.		
	31 Total liabilities and net assets/fund balances	23,979,041.	26,104,298.		

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	23,979,041.
2 Enter amount from Part I, line 27a	2	2,125,257.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	26,104,298.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	26,104,298.

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 SHORT-TERM CAPITAL GAINS STATEMENT A		VARIOUS	VARIOUS
b LONG-TERM GAINS, STATEMENT B		VARIOUS	VARIOUS
c LONG-TERM GAINS, STATEMENT C		VARIOUS	VARIOUS
d CAPITAL GAINS DIVIDENDS			
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 2,725,464.		2,629,716.	95,748.
b 2,905,688.		2,654,178.	251,510.
c 4,524,272.		4,279,924.	244,348.
d 11,672.			11,672.
e			

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))
(j) FMV as of 12/31/69	(k) Adjusted basis as of 12/31/69	(l) Excess of col (i) over col (j), if any	
a			95,748.
b			251,510.
c			244,348.
d			11,672.
e			

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	603,278.
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) If (loss), enter -0- in Part I, line 8	{ }	3	N/A

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	1,416,170.	21,869,054.	.064757
2008	1,560,802.	22,545,992.	.069227
2007	1,747,943.	27,376,412.	.063849
2006	1,078,235.	23,117,506.	.046641
2005	651,686.	20,799,504.	.031332

2 Total of line 1, column (d)	2	.275806
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	.055161
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	29,129,714.
5 Multiply line 4 by line 3	5	1,606,824.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	33,076.
7 Add lines 5 and 6	7	1,639,900.
8 Enter qualifying distributions from Part XII, line 4	8	1,116,939.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary-see instructions)		1	66,152.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
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	66,152.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	66,152.
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	72,079.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	16,526.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	88,605.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	22,453.	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax ☐ 16,700. Refunded ☐	11	5,753.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see 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 ☐ \$ 0. (2) On foundation managers ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ 0.		
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
4a 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?		
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	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ TX		
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 2010 or the taxable year beginning in 2010 (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

N/A

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 acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	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 JPMORGAN CHASE BANK TRUST DEPARTMEN Telephone no (817) 884-4457 Located at FORT WORTH, TX, TX ZIP+4 76113			
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 N/A	15		
16	At any time during calendar year 2010, 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 page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country N/A	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 page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here N/A	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 2010?	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 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? If "Yes," list the years N/A	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here N/A		
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 2010 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 2010.)	3b	
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 2010?	4b	X

Form 990-PF (2010)

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)?

☐ 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)?

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?

If "Yes" to 6b, file Form 8870.

6b

X

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?

N/A

7b

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.

(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
JPMORGAN CHASE BANK, NA FORT WORTH, TEXAS 76113	TRUSTEE			
	10.00	345,790.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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

Form 990-PF (2010)

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	16,623,320.
b	Average of monthly cash balances	1b	5,255,893.
c	Fair market value of all other assets	1c	7,694,101.
d	Total (add lines 1a, b, and c)	1d	29,573,314.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	29,573,314.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	443,600.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	29,129,714.
6	Minimum investment return. Enter 5% of line 5	6	1,456,486.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	1,456,486.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	66,152.
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	66,152.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,390,334.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	1,390,334.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,390,334.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	1,116,939.
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	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,116,939.
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	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,116,939.

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 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				1,390,334.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2010				
a From 2005				
b From 2006				
c From 2007	458,130.			
d From 2008	474,950.			
e From 2009	369,907.			
f Total of lines 3a through e	1,302,987.			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 1,116,939.				
a Applied to 2009, but not more than line 2a			0.	
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 2010 distributable amount				1,116,939.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a).)	273,395.			273,395.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,029,592.			
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		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount - see instr			0.	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	1,029,592.			
10 Analysis of line 9				
a Excess from 2006				
b Excess from 2007	184,735.			
c Excess from 2008	474,950.			
d Excess from 2009	369,907.			
e Excess from 2010				

N/A

- ▶

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

- (4) Gross investment income**

[illegible]

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		If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)					
a Paid during the year SEE SCHEDULE 1		NONE			1108207.
Total					▶ 3a 1108207.
b Approved for future payment					
NONE					
Total					▶ 3b 0.

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
MONEY MARKET INTEREST	1,968.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	1,968.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CHURCH NOTES	87,306.	0.	87,306.
DOMESTIC DIVIDENDS	153,484.	11,672.	141,812.
FOREIGN DIVIDENDS	17,403.	0.	17,403.
FOREIGN INTEREST	11,706.	0.	11,706.
MUNICIPAL INCOME	659.	0.	659.
OID INTEREST	2,848.	0.	2,848.
TAXABLE INTEREST	173,314.	0.	173,314.
US OBLIGATIONS	62,046.	0.	62,046.
TOTAL TO FM 990-PF, PART I, LN 4	508,766.	11,672.	497,094.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
OIL & GAS - ROYALTIES	2,749,420.	2,749,420.	
OIL & GAS - LEASE BONUS	87,031.	87,031.	
OIL & GAS - DELAY RENTAL	10.	10.	
RANGE/PASTURE RENTAL	500.	500.	
OIL & GAS - WORKING INT.	107.	0.	
INTEREST RELATED TO OIL & GAS	39.	39.	
TOTAL TO FORM 990-PF, PART I, LINE 11	2,837,107.	2,837,000.	

FORM 990-PF	ACCOUNTING FEES			STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
ACCOUNTING	7,850.	7,850.			0.
TO FORM 990-PF, PG 1, LN 16B	7,850.	7,850.			0.

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
CHURCH FEES	226.	226.			0.
APPRAISAL FEES	2,500.	2,500.			0.
PROPERTY TAX SERVICES	88.	88.			0.
TO FORM 990-PF, PG 1, LN 16C	2,814.	2,814.			0.

FORM 990-PF	TAXES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
AD VALOREM TAX - ROYALTIES	103,721.	103,721.			0.
SEVERANCE TAX - ROYALTIES	140,760.	140,760.			0.
SEVERANCE TAX - WORKING INTERESTS	8.	0.			0.
FEDERAL EXCISE TAX	66,165.	0.			0.
AD VALOREM TAX - REAL ESTATE	140.	140.			0.
STATE ROYALTY INTEREST WITHHOLDING	16,715.	16,715.			0.
AD VALOREM TAX - WORKING INTEREST	1.	0.			0.
FOREIGN TAXES	1,945.	1,945.			0.
TO FORM 990-PF, PG 1, LN 18	329,455.	263,281.			0.

FORM 990-PF

OTHER EXPENSES

STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
OTHER OIL & GAS EXPENSE	19,181.	19,181.		0.
INSURANCE	880.	880.		0.
OIL & GAS WORKING EXPENSE	13.	0.		0.
TO FORM 990-PF, PG 1, LN 23	20,074.	20,061.		0.

FORM 990-PF	OTHER NOTES AND LOANS REPORTED SEPARATELY	STATEMENT	8
-------------	---	-----------	---

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE	
SANTA MARIA VIRGEN EPISCOPAL CHURCH			10000/YR PLUS INT	2.00%	
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION	
08/12/97	08/31/12	200,000.		0.	
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN			
THE CHURCH		CHURCH BUILDING PROGRAM			
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE			58,784.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE	
ST BARNABAS EPISCOPAL CHURCH, GARLAND			10000/YR PLUS INT.	2.00%	
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION	
04/06/93	12/31/07	150,000.		0.	
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN			
THE CHURCH		CHURCH BUILDING PROGRAM			
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE			7,139.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE	
ST JAMES EPISCOPAL CHURCH			10000/YR PLUS INT.	2.00%	
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION	
07/31/96	08/31/11	150,000.		0.	
SECURITY PROVIDED BY BORROWER			PURPOSE OF LOAN		
THE CHURCH			CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE			0.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
ST JOHNS EPISCOPAL CHURCH,LA PORTE			10000/YR PLUS INT	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
12/27/05	12/31/25	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		150,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>	
ST TIMOTHYS EPISCOPAL CHURCH			10000/YR PLUS INT.	2.00%	
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>	
12/23/96	12/01/11	150,000.		0.	
<u>SECURITY PROVIDED BY BORROWER</u>			<u>PURPOSE OF LOAN</u>		
THE CHURCH			CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>			<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE			10,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
ST TIMOTHYS EPISCOPAL CHURCH, HOUSTON			10000/YR PLUS INT.	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
05/02/97	04/01/17	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		36,752.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE	
ST PAULS EPISCOPAL CHURCH			10000/YR	2.00%	
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION	
10/15/97	10/31/12	150,000.		0.	
SECURITY PROVIDED BY BORROWER			PURPOSE OF LOAN		
THE CHURCH			CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE			20,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
CHURCH OF THE APOSTLES, COPPELL			10000/YR	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
05/07/98	03/31/13	150,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		19,800.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST LUKES EPISCOPAL CHURCH, LINDALE			13333/YR	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
06/19/98	04/30/13	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		20,441.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
HOLY TRINITY BY THE LAKE, ROCKWALL			13333/YR	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
09/22/98	08/31/13	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		26,667.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
CALVARY EPISCOPAL CHURCH			13333.33/YR	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
05/12/99	03/31/14	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		39,468.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
ST JOHNS EPISCOPAL CHURCH, ODESSA			13333.33/YR	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
09/28/98	10/31/13	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		12,971.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
ST LAURENCE EPISCOPAL CHURCH, SOUTHLAKE			13333.33/YR	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
07/21/99	02/01/15	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		39,734.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
TRINITY EPISCOPAL CHURCH, THE WOODLANDS			13333.33/YR	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
10/01/98	09/30/13	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		40,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
CHURCH OF THE HOLY APOSTLES			10000/YR PLUS INTEREST	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
09/26/01	07/31/22	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		100,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
HOLY CROSS EPISCOPAL CHURCH			10000/YR PLUS INTEREST	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
10/31/00	10/31/21	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		100,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST FRANCIS BY THE LAKE EPISCOPAL CHURCH			10000/YR PLUS INTEREST	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
12/04/00	09/30/20	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		90,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE	
ST STEPHEN'S EPISCOPAL CHURCH			10000/YR PLUS INTEREST	2.00%	
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION	
12/07/00	12/31/11	200,000.		0.	
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN			
THE CHURCH		CHURCH BUILDING PROGRAM			
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE			100,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
CHURCH OF THE HOLY SPIRIT, WACO			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
01/02/02	01/31/22	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		110,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
EMMANUEL EPISCOPAL CHURCH, HOUSTON			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
05/20/02	05/31/22	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		109,467.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST ALBAN'S EPISCOPAL CHURCH, AUSTIN			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
08/30/04	09/30/24	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		129,467.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
THE EPISCOPAL CHURCH OF THE EPIPHANY			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
06/18/04	07/31/24	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		130,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
GRACE EPISCOPAL CHURCH/GEORGETOWN			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
11/17/04	12/31/24	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		140,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST ANDREWS EPISCOPAL CHURCH/PEARLAND			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
04/17/05	03/31/25	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		140,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST MICHAELS EPISCOPAL CHURCH			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
11/17/04	11/30/24	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		140,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
ST PAULS EPISCOPAL CH/KATY,TX			10000 ANNUALLY PLUS INT.	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
05/05/05	12/31/24	200,000.		0.
SECURITY PROVIDED BY BORROWER		PURPOSE OF LOAN		
THE CHURCH		CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER		BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE		140,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
EPISCOPAL CHURCH OF EPIPHANY			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
06/15/07	08/31/26	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		160,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST JOHN'S EPISCOPAL CHURCH, AUSTIN			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
08/14/07	03/18/09	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		160,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
ST JOHNS MISSION PALACIOS			10000 ANNUALLY PLUS INT.	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
02/16/07	08/31/26	200,000.		0.
SECURITY PROVIDED BY BORROWER			PURPOSE OF LOAN	
THE CHURCH			CHURCH BUILDING PROGRAM	
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE
NONE			90,000.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE
ST MARY'S EPISCOPAL CHURCH			10000 ANNUALLY PLUS INT.	2.00%
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
07/16/07	06/13/27	200,000.		0.
SECURITY PROVIDED BY BORROWER			PURPOSE OF LOAN	
THE CHURCH			CHURCH BUILDING PROGRAM	
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE
NONE			170,000.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>	
TRINITY EPISCOPAL CHURCH, BAYTOWN			10000 ANNUALLY PLUS INT.	2.00%	
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>	
01/19/07	08/31/26	200,000.		0.	
<u>SECURITY PROVIDED BY BORROWER</u>			<u>PURPOSE OF LOAN</u>		
THE CHURCH			CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>			<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE			150,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST JAMES EPISCOPAL CHURCH-HOUSTON			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
06/04/08	07/31/28	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		170,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>	
ST BARNABAS THE APOSTLE EPIS			10000 ANNUALLY PLUS INT.	2.00%	
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>	
01/29/09	10/31/28	200,000.		0.	
<u>SECURITY PROVIDED BY BORROWER</u>			<u>PURPOSE OF LOAN</u>		
THE CHURCH			CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>			<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE			180,000.	0.	0.

BORROWER'S NAME			TERMS OF REPAYMENT	INTEREST RATE	
ST JAMES EPISCOPAL CHURCH			10000 ANNUALLY PLUS INT.	2.00%	
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION	
10/24/08	05/31/28	200,000.		0.	
SECURITY PROVIDED BY BORROWER			PURPOSE OF LOAN		
THE CHURCH			CHURCH BUILDING PROGRAM		
RELATIONSHIP OF BORROWER			BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE			170,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
GOOD SHEPHERD EPISCOPAL CHURCH			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
12/23/09	08/31/29	200,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		180,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
GRACE EPISCOPAL CHURCH			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
07/20/10	08/31/25	85,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		79,333.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST CATHERINE'S OF SIENNA EPISCOPAL CHURCH			10000 ANNUALLY PLUS INT.	2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
06/25/10	06/30/30	500,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH		CHURCH BUILDING PROGRAM		
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		474,970.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>
ST. DUNSTAN'S EPISCOPAL CHURCH				2.00%
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>
01/12/11	01/12/31	250,000.		0.
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>		
THE CHURCH				
<u>RELATIONSHIP OF BORROWER</u>		<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE		250,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>	
ST AIDAN'S EPISCOPAL CHURCH				2.00%	
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>	
07/29/11	07/29/31	500,000.		0.	
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>			
THE CHURCH					
<u>RELATIONSHIP OF BORROWER</u>			<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
NONE			500,000.	0.	0.

<u>BORROWER'S NAME</u>			<u>TERMS OF REPAYMENT</u>	<u>INTEREST RATE</u>	
ST CUTHBERT'S EPISCOPAL CHURCH				2.00%	
<u>DATE OF NOTE</u>	<u>MATURITY DATE</u>	<u>ORIGINAL LOAN AMOUNT</u>	<u>DESCRIPTION OF CONSIDERATION</u>	<u>FMV OF CONSIDERATION</u>	
08/24/11	08/24/31	500,000.		0.	
<u>SECURITY PROVIDED BY BORROWER</u>		<u>PURPOSE OF LOAN</u>			
THE CHURCH					
<u>RELATIONSHIP OF BORROWER</u>			<u>BALANCE DUE</u>	<u>DOUBTFUL ACCT ALLOWANCE</u>	<u>FMV OF LOAN</u>
			500,000.	0.	0.
TOTAL TO FORM 990-PF, PART II, LINE 7			5,144,993.	0.	0.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	9
-------------	--	-----------	---

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
U.S. TREASURY & FEDERAL AGENCY OBLIGATIONS - SEE STATEMENT D	X		2,082,237.	2,235,301.
TOTAL U.S. GOVERNMENT OBLIGATIONS			2,082,237.	2,235,301.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			2,082,237.	2,235,301.

FORM 990-PF	CORPORATE STOCK	STATEMENT	10
-------------	-----------------	-----------	----

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK - SEE STATEMENT E	6,091,498.	5,829,590.
TOTAL TO FORM 990-PF, PART II, LINE 10B	6,091,498.	5,829,590.

FORM 990-PF	CORPORATE BONDS	STATEMENT	11
-------------	-----------------	-----------	----

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE NOTES & BONDS - SEE STATEMENT F	4,617,653.	4,623,646.
TOTAL TO FORM 990-PF, PART II, LINE 10C	4,617,653.	4,623,646.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	12
-------------	-------------------	-----------	----

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
JPMORGAN REAL ESTATE FUND	FMV	159,143.	138,697.
GS GOLD CPN NOTE	FMV	44,550.	52,205.
HIGHBRIDGE DYNAMIC COMM STRG FUND	FMV	162,221.	161,347.
POWERSHARES DB COMMODITY INDEX	FMV	331,512.	300,760.
SPDR GOLD TRUST	FMV	70,648.	122,022.
JP MORGAN ACCESS MULTI-STRAT FUND	FMV	2,950,000.	2,950,000.

JOE AND JESSIE CRUMP FUND

75-6045044

COMPLIMENTARY STRUCTURED STRATEGIES	FMV	256,749.	246,199.
FOREIGN EXCHANGE & NON-USD FIXED	FMV		
INCOME		643,937.	621,621.
ACCRUED INTEREST PAID	FMV	29.	29.
TOTAL TO FORM 990-PF, PART II, LINE 13		4,618,789.	4,592,880.

FORM 990-PF PART IV

STATEMENT A

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
24568 1650 ARBITRAGE FUNDS I					
SOLD		09/23/11			
ACQ	24568 1650	10/07/10	323,317 05	321,597 28	1,719 77
10000 0000 BP CAPITAL MARKETS PLC					
SOLD		03/08/11			
ACQ	10000 0000	05/05/10	10,909 80	10,863 70	46 10
80000 0000 BNP SPX NOTE 05/12/11					
SOLD		01/25/11			
ACQ	80000 0000	04/09/11	85,600 00	79,280 00	6,320 00
10000 0000 BANK OF AMERICA CORP					
SOLD		09/23/11			
ACQ	10000 0000	03/21/11	10,489 20	11,706 60	(1,217 40)
9500 0000 CS 12M SPX NOTE					
SOLD		01/01/11			
ACQ	9500 0000	04/01/10	101,650 00	94,240 00	7,410 00
90000 0000 CS SPX REN 12/17/10					
SOLD		12/17/10			
ACQ	90000 0000	05/28/10	105,282 00	89,550 00	15,732 00
10 2710 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		12/15/10			
ACQ	10 2710	12/23/09	10 27	-	10 27
50000 0000 FEDERAL HOME LN MTG CORP MULTICLASS					
		09/26/11			
	50000 0000	06/06/11	53,750 00	52,125 00	1,625 00
959 5700 FREDDIE MAC					
SOLD		02/15/11			
ACQ	959 5700	01/20/11	959 57	989 86	(30 29)
1458 0000 FREDDIE MAC					
SOLD		03/15/11			
ACQ	1458 0000	01/20/11	1,458 07	1,504 09	(46 02)
1402 4900 FREDDIE MAC					
SOLD		04/15/11			
ACQ	1402 4900	01/20/11	1,402 49	1,446 76	(44 27)
1599 6000 FREDDIE MAC					
		05/16/11			
	1599 6000	01/20/11	1,599 60	1,650 09	(50 49)
634 6200 FREDDIE MAC					
SOLD		06/15/11			
ACQ	634 6200	01/20/11	634 62	654 65	(20 03)
1130 0300 FREDDIE MAC					
SOLD		07/15/11			
ACQ	1130 0300	01/20/11	1,130 03	1,165 70	(35 67)

FORM 990-PF PART IV

STATEMENT A

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
1064 8200 FREDDIE MAC					
SOLD		08/15/11			
ACQ	1064 8200	01/20/11	1,064 82	1,098 43	(33 61)
954 5900 FREDDIE MAC					
SOLD		09/15/11			
ACQ	954 5900	01/20/11	954 59	984 72	(30 13)
50000 0000 FNMA					
SOLD		09/30/11			
ACQ	50000 0000	05/05/20411	53,125 00	55,367 19	(2,242 19)
50000 0000 FHLMC					
SOLD		09/27/11			
ACQ	50000 0000	06/06/11	54,250 00	54,156 25	93 75
71000 0000 FREDDIE MAC					
SOLD		09/26/11			
ACQ	71000 0000	08/10/11	77,745 00	78,011 25	(266 25)
6252 3660 GATEWAY TR GATEWAY FD CL Y					
SOLD		08/08/11			
ACQ	6252 3660	12/10/10	154,308 39	161,936 27	(7,627 88)
160000 0000 GS MID CALLABLE CONTINGENT 07/21/11					
SOLD		12/09/10			
ACQ	160000 0000	04/04/10	171,200 00	158,608 00	12,592 00
15000 0000 INTUIT INC					
SOLD		09/23/11			
ACQ	15000 0000	11/09/10	16,821 00	17,012 70	(191 70)
6175 0280 JPMORGAN TR I MKT NEUTRAL SEL					
SOLD		08/08/11			
ACQ	6175 0280	12/02/10	92,810 67	95,527 69	(2,717 02)
5293 3290 JPMORGAN HIGHBRIDGE STAT MKT NEUT FUND					
SOLD		12/01/10			
ACQ	5293 3290	04/09/10	80,193 93	84,111 00	(3,917 07)
5688 1890 MATTHEWS INTERNATIONAL FUNDS					
SOLD		02/09/11			
ACQ	5688 1890	05/13/10	125,993 38	109,782 05	16,211 33
30000 0000 MORGAN STANLEY					
SOLD		12/09/10			
ACQ	30000 0000	04/07/10	171,200 00	157,984 00	13,216 00
5000 0000 NATIONAL SEMICONDUCTOR CORP SR NT					
SOLD		09/27/11			
ACQ	5000 0000	05/16/11	5,927 50	5,953 45	(25 95)

FORM 990-PF PART IV

STATEMENT A

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
5789 0000 POWERSHARES DB COMMODITY INDEX TRACKING FUND					
SOLD		09/23/11			
ACQ	5789 0000	08/08/11	154,445 23	164,308 61	(9,863 38)
1685 0000 SPDR TR UNIT SER 1					
SOLD		04/24/11			
ACQ	1685 0000	06/22/10	225,256 07	184,659 15	40,596 92
5000 0000 SIMON PROPERTY GROUP LP					
SOLD		09/29/11			
ACQ	5000 0000	10/01/10	6,635 95	6,972 30	(336 35)
5000 0000 TYCO INTERNATIONAL FINANCIAL					
SOLD		09/26/11			
ACQ	5000 0000	06/06/11	6,499 65	6,396 70	102 95
240000 0000 U S A NOTES					
SOLD		11/01/10			
ACQ	240000 0000	11/13/09	260,006 25	256,575 00	3,431 25
90000 0000 U S A NOTES					
SOLD		09/23/11			
ACQ	90000 0000	11/19/10	107,247 66	103,665.23	3,582 43
50000 0000 U S A NOTES					
SOLD		09/23/11			
ACQ	50000 0000	05/19/11	52,529 30	51,902 34	626 96
35000 0000 U S A NOTES					
SOLD		09/23/11			
ACQ	35000 0000	11/12/10	40,055 86	37,489 65	2,566 21
60000 0000 U S A NOTES					
SOLD		08/11/11			
ACQ	60000 0000	11/01/10	61,593 75	61,978 13	(384 38)
105000 0000 U S A NOTES					
SOLD		09/29/11			
ACQ	105000 0000	11/01/10	107,407 62	108,461 72	(1,054 10)
TOTAL SHORT-TERM CAPITAL GAIN(LOSS)			2,725,464 32	2,629,715 56	95,748 76

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
10000 0000 ALLSTATE LF GLB FN TRST					
SOLD		09/23/11			
ACQ	10000 0000	04/30/09	10,613 40	9,947 70	665 70
12522 1470 AMERICAN CENTURY INFLATION ADJUSTED					
SOLD		08/08/11			
ACQ		07/27/07	60,717 65	50,000 00	10,717 65
	12522 1470	10/29/07	100,317 16	85,573 81	14,743 35
10000 0000 ANADARDO PETE CORP					
SOLD		09/23/11			
ACQ	10000 0000	03/03/09	12,512 00	9,889 90	2,622 10
1000 0000 BHP BILLITON FINANCE USA					
SOLD		09/23/11			
ACQ	1000 0000	05/08/06	11,503 00	9,808 95	1,694 05
70000 0000 BARC 12 M EAFE BREN					
SOLD		11/24/11			
ACQ	70000 0000	11/06/10	73,471 23	69,300 00	4,171 23
75000 0000 BARC EAFE BREN 3/24/11					
SOLD		03/24/11			
ACQ	75000 0000	03/05/10	75,615 00	74,250 00	1,365 00
160000 0000 BARCLAYS 1 YR COMMODITY CPN NOTE					
SOLD		05/09/11			
ACQ	160000 0000	04/16/10	182,400 00	158,400 00	24,000 00
150000 0000 BARC ASIA BREN 5/19/2011					
SOLD		05/19/11			
ACQ	150000 0000	04/30/10	181,350 00	153,450 00	27,900 00
15000 0000 BOEING COMPANY					
SOLD		05/20/11			
ACQ	15000 0000	11/13/06	16,101 00	14,967 15	1,133 85
20000 0000 BRISTOL MYERS SQUIBB 5 250% 8/15/13					
SOLD		09/28/11			
ACQ	20000 0000	02/09/05	21,664 60	21,048 60	616 00
20000 0000 CAPITAL ONE FINANCIAL CO					
SOLD		09/27/11			
ACQ	20000 0000	08/24/06	21,083 80	19,998 40	1,085 40
0 0000 CENDANT CORP					

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

<u>PROPERTY DESCRIPTION</u>	<u>SHARES</u>	<u>DATE</u>	<u>SALES PRICE</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SOLD		11/16/10			
ACQ	0 0000	VARIOUS	843 30	-	843 30
30000 0000 CITIGROUP INC					
SOLD		09/26/11			
ACQ	30000 0000	02/03/06	31,086 30	29,911 20	1,175 10
15000 0000 COMCAST CORP					
SOLD		09/23/11			
ACQ	15000 0000	07/21/09	17,485 65	16,201 50	1,284 15
0 0000 CONAGRA FOODS INC					
SOLD		07/20/11			
ACQ	0 0000	VARIOUS	33 60	-	33 60
20000 0000 CREDIT SUISSE FIRST					
SOLD		08/11/11			
ACQ	20000 0000	08/18/08	20,262 40	20,583 40	(321 00)
65000 0000 CREDIT SUISSE MKT PLUS AIB 12/23/10					
SOLD		12/23/10			
ACQ	65000 0000	06/19/09	85,794 89	64,187 50	21,607 39
70000 0000 CREDIT SUISSE BREN EAFE 10/05/10					
SOLD		10/05/10			
ACQ	70000 0000	09/11/09	71,884 88	69,300 00	2,584 88
155000 0000 CS COMMODITY CPN 5/12/11					
SOLD		05/12/11			
ACQ	155000 0000	04/30/10	179,563 95	153,450 00	26,113 95
10000 0000 JOHN DEERE CAPITAL CORP					
SOLD		09/27/11			
ACQ	10000 0000	05/29/08	11,672 60	9,856 60	1,816 00
20000 0000 DEUTSCHE TELEKOM INT FIN					
SOLD		05/20/11			
ACQ		04/17/06	21,651 60	19,726 56	1,925 04
150000 0000 DB ASIA BREN 03/03/11					
SOLD		03/10/11			
ACQ	20000 0000	02/12/10	176,490 00	148,500 00	27,990 00
361 6000 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		07/15/11			
ACQ	361 6000	03/30/07	361 60	351 66	9 94

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
362 9600 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		08/15/11			
ACQ	362 9600	03/30/07	362 96	352 98	9 98
364 3200 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		09/15/11			
ACQ	364.3200	03/30/07	364 32	354 30	10 02
1779 6900 FHLMC REMICS					
SOLD		09/15/11			
ACQ	1779 6900	03/31/08	1,779 69	1,789 70	(10 01)
38220 3100 FHLMC REMICS					
SOLD		09/28/11			
ACQ	38220 3100	03/31/08	39,462 47	38,435 30	1,027 17
70000 0000 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		09/28/11			
ACQ	70000.0000	01/24/08	73631.25	69,059 38	4,571 87
85000 0000 FHLMC REMIC					
SOLD		09/28/11			
ACQ	85000 0000	08/10/05	88,028 13	82,503 13	5,525 00
460 3400 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		10/15/10			
ACQ	460 3400	04/26/07	460 34	460 34	-
462 4500 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		11/15/10			
ACQ	462 4500	04/26/07	462 45	462 45	-
464 5700 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		12/15/10			
ACQ	464 5700	04/26/07	464 57	464 57	-
466 7000 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		01/18/11			
ACQ	466 7000	04/26/07	466 70	466 70	-
468 8400 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		02/15/11			
ACQ	468 8400	04/26/07	468 84	468 84	-
470 9900 FEDERAL HOME LN MTG CORP MULTICLASS					

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
SOLD		03/15/11			
ACQ	470 9900	04/26/07	470 99	470 99	-
473 1500 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		04/15/11			
ACQ	473 1500	04/26/07	473 15	473 15	-
475 3200 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		05/16/11			
ACQ	475 3200	04/26/07	475 32	475 32	-
477 5000 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		06/15/11			
ACQ	477 5000	04/26/07	477 50	477 50	-
479 6800 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		07/15/11			
ACQ	479 6800	04/26/07	479 68	479 68	-
481 8800 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		08/15/11			
ACQ	481 8800	04/26/07	481 88	481 88	-
484 0900 FEDERAL HOME LN MTG CORP MULTICLASS					
SOLD		09/15/11			
ACQ	484 0900	04/26/07	484.09	484 09	-
25000 0000 FHLMC REMIC					
SOLD		09/26/11			
ACQ		12/09/08	27,375 00	23,375 00	4,000 00
380 4600 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		10/25/10			
ACQ	380 4600	11/19/03	380 46	388 13	(7 67)
336 6200 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		11/26/11			
ACQ	336 6200	11/19/03	336 62	343 41	(6 79)
751 9700 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		12/27/10			
ACQ	751 9700	11/19/03	751 97	767 13	(15 16)
522 7000 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		01/25/11			
ACQ	522.7000	11/19/03	522 70	533 24	(10 54)

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

<u>PROPERTY DESCRIPTION</u>	<u>SHARES</u>	<u>DATE</u>	<u>SALES PRICE</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
357 5500 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		02/25/11			
ACQ	357 5500	11/19/03	357 55	364 76	(7 21)
319 3900 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		03/25/11			
ACQ	319 3900	11/19/03	319 39	325 83	(6 44)
489 5200 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		04/25/11			
ACQ	489 5200	11/19/03	489 52	499 39	(9 87)
687 1400 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		05/25/11			
ACQ	687 1400	11/19/03	687 14	700 99	(13 85)
224 7800 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		06/27/11			
ACQ	224 7800	11/19/03	224 78	229 31	(4 53)
78 4900 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		07/25/11			
ACQ	78 4900	11/19/03	78 49	80 07	(1 58)
233 2300 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		08/25/11			
ACQ	233 2300	11/19/03	233 23	237 93	(4 70)
303 4000 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		09/26/11			
ACQ	303 4000	11/19/03	303 40	309 51	(6 11)
934 5000 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		10/25/10			
ACQ	934 5000	03/20/08	934 50	912 63	21 87
795 9600 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		11/26/10			
ACQ	795 9600	03/20/08	795 96	777 33	18 63
925 5700 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		12/27/10			
ACQ	925 5700	03/20/08	925 57	903 91	21 66
791 4200 FEDERAL NATL MTG ASSN GTD MTG PASS					

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
SOLD		01/25/11			
ACQ	791 4200	03/20/08	791 42	772 90	18 52
511 5500 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		02/25/11			
ACQ	511 5500	03/20/08	511 55	499 58	11 97
373 3400 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		03/25/11			
ACQ	373 3400	03/20/08	373 34	364 60	8 74
324 1400 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		04/25/11			
ACQ	324 1400	03/20/08	324 14	316 55	7 59
241 4000 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		05/25/11			
ACQ	241 4000	03/20/08	241 40	235 75	5 65
208 4100 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		06/27/11			
ACQ	208 4100	03/20/08	208 41	203 53	4 88
349 6000 FEDERAL NATL MTG ASSN GTD MTG PASS					
SOLD		07/25/11			
ACQ	349 6000	03/20/08	349 60	341 42	8 18
309 5300 MORGAN STANLEY DEAN WITTER CAPITAL I					
SOLD		08/15/11			
ACQ	309 5300	06/23/09	309 53	299 33	10 20
130 2600 MORGAN STANLEY DEAN WITTER CAPITAL I					
SOLD		09/13/01			
ACQ	130 2600	06/23/09	130 26	125 97	4 29
95000 0000 MS 18M SPX MKT PLS NOTE					
SOLD		05/19/11			
ACQ	95000 0000	11/13/09	115,502 48	93,812 50	21,689 98
30000 0000 MORGAN STANLEY					
SOLD		09/26/11			
ACQ	30000 0000	10/07/09	29,043 00	30,128 70	(1,085 70)
3359 3800 MORGAN STANLEY CAP I TR					
SOLD		10/15/10			
ACQ	3359 3800	12/14/06	3,359 38	3,367 74	(8 36)

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

<u>PROPERTY DESCRIPTION</u>	<u>SHARES</u>	<u>DATE</u>	<u>SALES PRICE</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
816 4800 MORGAN STANLEY CAP I TR					
SOLD		11/15/10			
ACQ	816 4800	12/14/06	816 48	818 51	(2 03)
5000 0000 NATIONAL RURAL UTIL CORP					
SOLD		09/26/01			
ACQ	5000 0000	03/11/10	7,202 95	6,690 00	512 95
30000 0000 NATIONS BANK CORP					
SOLD		03/21/11			
ACQ	30000 0000	01/26/07	34,434 90	34,220 40	214 50
10000 0000 OHIO PWR CO					
SOLD		09/27/11			
ACQ	10000 0000	02/11/04	10,752 40	10,021 40	731 00
10000 0000 ORACLE CORP					
SOLD		09/27/11			
ACQ	10000 0000	04/02/08	11,895 50	9,995 30	1,900 20
10000 0000 POTAST CORP SASKATCHEWAN INC					
SOLD		05/31/11			
ACQ	10000 0000	09/24/07	10,000 00	10,735 20	(735 20)
15000 0000 PRINCIPAL LIFE INC FDG					
SOLD		09/27/11			
ACQ	15000 0000	01/14/09	15,845 10	14,916 83	928 27
0 0000 QWEST COMMUNICATIONS INTL INC					
SOLD		06/10/11			
ACQ	0 0000	VARIOUS	51 22	-	51 22
1699 1040 ROWE T PRICE INTL FDS NEW ASIA FD					
SOLD		02/09/11			
ACQ	1699 1040	03/28/07	30,923 69	24,161 26	6,762 43
20000 0000 SBC COMMUNICATIONS INC					
SOLD		09/26/11			
ACQ	20000 0000	02/11/04	20,853 00	21,627 20	(774 20)
361 0000 SPDR GP,D TRIST					
SOLD		10/05/10			
ACQ	361 0000	07/18/08	46,938 96	34,041 54	12,897 42
467 0000 SPDR GOLD TRUST					

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS
SOLD		09/23/11			
ACQ	467 0000	07/18/08	76,803 44	44,037 12	32,766 32
10000 0000 SIMON PROPERTY GROUP LP 5 25% 12/1/2006					
SOLD		10/01/10			
ACQ	10000 0000	02/13/08	11,113 50	9,503 55	1,609 95
5090 1750 THORNBURG VALUE FUND					
SOLD		10/07/10			
ACQ	5090 1750	10/29/07	160,798 64	230,737 63	(69,938 99)
0 0000 TYCO INTL LTD NEW					
SOLD		10/14/10			
ACQ	0 0000	VARIOUS	208 32	-	208 32
75000 0000 U S A BONDS					
SOLD		11/19/10			
ACQ	75000 0000	02/12/08	106,095 70	104,384 77	1,710 93
80000 0000 U S A BONDS					
SOLD		11/12/10			
ACQ	80000 0000	10/09/03	86,078 13	79,426 96	6,651 17
5000 0000 U S A BONDS					
SOLD		11/12/10			
ACQ	5000 0000	02/10/04	5,379 88	4,956 44	423 44
50000 0000 U S A NOTES					
SOLD		05/19/11			
ACQ	50000 0000	04/27/04	54,332 03	49,283 20	5,048 83
15000 0000 U S A NOTES					
SOLD		09/23/11			
ACQ	15000 0000	05/27/09	17,874 61	16,149 61	1725
150000 0000 U S A NOTES					
SOLD		09/23/11			
ACQ	150000 0000	11/13/09	174,867 19	154,417 97	20449 22
15000 0000 U S A TREASURY NOTES					
SOLD		09/30/11			
ACQ	15000 0000	02/03/10	15,492 19	14,893 95	598 24
120000 0000 U S A NOTES					
SOLD	120000 0000	09/23/11			
ACQ		06/29/09	133,739 06	120,764 06	12,975 00

FORM 990-PF PART IV

STATEMENT B

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

<u>PROPERTY DESCRIPTION</u>	<u>SHARES</u>	<u>DATE</u>	<u>SALES PRICE</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
30000 0000 VERIZON GLOBAL FUNDING CORP					
SOLD	30000 0000	08/11/11			
ACQ		02/11/09	31,898 10	32,737 50	(839 40)
15000 0000 VODAFONE GROUP PLC					
SOLD	15000 0000	09/26/11			
ACQ		06/03/09	16,136 70	14,989 95	1,146 75
20000 0000 WELLS FARGO COMPANY					
SOLD	20000 0000	09/27/11			
ACQ		05/08/06	21,141 20	19,603 54	1,537 66
23000 0000 WESTPAC BANKING CORP					
SOLD	23000 0000	09/23/11			
ACQ		11/16/09	23,753 94	22,983 67	770 27
0 0000 RENAISSANCE RE HLDGS LTD					
SOLD	0 0000	11/15/10			
ACQ		VARIOUS	626 26	-	626 26
TOTAL LONG-TERM CAPITAL GAIN(LOSS)			<u>2,905,687 82</u>	<u>2,654,177 93</u>	<u>251,509 89</u>

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
160000.0000 DB SPEN SPA 08/29/11 - 2515A05B4						
SOLD		08/30/2011	166832.64			
ACQ	160000.0000	08/06/2010	166832.64	159400.00	8432.64	LT15
125000.0000 DEUTSCHE BK GE REN SFX						
SOLD		01/06/2011	144125.00			
ACQ	125000.0000	09/18/2009	144125.00	123625.00	20500.00	LT15
15000.0000 DIAGEO CAPITAL PLC - 25243YAM1 - MINOR = 40						
SOLD		09/23/2011	17715.30			
ACQ	15000.0000	01/28/2008	17715.30	15468.60	SUB TRUST P76953703	
					2246.70	LT15
23694.0830 EATON VANCE SPL INVT TR - 277905E42 - MINOR = 65						
SOLD		10/07/2010	401377.77			
ACQ	23694.0830	11/03/2008	401377.77	364178.06	37199.71	LT15
28929.6310 EATON VANCE MUT FDS TR - 277923728						
SOLD		03/23/2011	286692.64			
ACQ	14478.7640	05/27/2010	114484.55	147789.34	-4304.79	LT15
	14450.8670	06/14/2010	143208.09	150000.00	-6791.91	LT15
0000 EL PASO CORP - 2833CLIC3 - MINOR = 41						
SOLD		12/06/2010	49.81			
ACQ	0000		49.81	0.00	49.81	LT15
61.1200 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		10/15/2010	61.12			
ACQ	61.1200	05/20/2002	61.12	61.95	SUB TRUST R76953703	
					-0.83	LT15
CHANGED 01/12/11 AM4						
232.2100 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		11/15/2010	232.21			
ACQ	232.2100	05/20/2002	232.21	235.37	SUB TRUST R76953703	
					-3.16	LT15
CHANGED 01/12/11 AM4						
121.2200 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		12/15/2010	121.22			
ACQ	121.2200	05/20/2002	121.22	122.87	SUB TRUST R76953703	
					-1.65	LT15
CHANGED 01/12/11 AM4						
8.0000 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		01/18/2011	8.00			
ACQ	8.0000	05/20/2002	8.00	8.11	SUB TRUST R76953703	
					-0.11	LT15
244.4100 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		02/15/2011	244.41			
ACQ	244.4100	05/20/2002	244.41	247.73	SUB TRUST R76953703	
					-3.32	LT15
8.8600 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		03/15/2011	8.86			
ACQ	8.8600	05/20/2002	8.86	8.98	SUB TRUST R76953703	
					-0.12	LT15
77.8100 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		04/15/2011	77.81			
ACQ	77.8100	05/20/2002	77.81	78.87	SUB TRUST R76953703	
					-1.06	LT15
8.3500 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		05/16/2011	8.35			
ACQ	8.3500	05/20/2002	8.35	8.46	SUB TRUST R76953703	
					-0.11	LT15
8.3300 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		06/15/2011	8.33			
ACQ	8.3300	05/20/2002	8.33	8.44	SUB TRUST R76953703	
					-0.11	LT15
8.3500 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		07/15/2011	8.35			
ACQ	8.3500	05/20/2002	8.35	8.46	SUB TRUST R76953703	
					-0.11	LT15
8.7400 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		08/15/2011	8.74			
ACQ	8.7400	05/20/2002	8.74	8.86	SUB TRUST R76953703	
					-0.12	LT15
10.8600 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2						
SOLD		09/15/2011	10.86			
ACQ	10.8600	05/20/2002	10.86	11.01	SUB TRUST R76953703	
					-0.15	LT15
131.0300 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 23						
SOLD		10/15/2010	134.33			
ACQ	134.0300	07/14/2006	134.03	133.18	SUB TRUST R76953703	
					0.85	LT15
CHANGED 01/12/11 AM4						
1162.8100 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 23						
SOLD		11/15/2010	1162.81			
ACQ	1162.8100	07/14/2006	1162.81	1155.47	SUB TRUST R76953703	
					7.34	LT15
CHANGED 01/12/11 AM4						
1342.4300 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 23						
SOLD		12/15/2010	1342.43			
ACQ	1342.4300	07/14/2006	1342.43	1333.95	SUB TRUST R76953703	
					8.48	LT15
CHANGED 01/12/11 AM4						
743.7600 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 43						
SOLD		01/18/2011	743.76			
ACQ	743.7600	07/14/2006	743.76	739.06	SUB TRUST R76953703	
					4.70	LT15
716.3700 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 23						
SOLD		02/15/2011	716.37			
ACQ	716.3700	07/14/2006	716.37	711.85	SUB TRUST R76953703	
					4.52	LT15
775.3300 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 23						
SOLD		03/15/2011	775.33			
ACQ	775.3300	07/14/2006	775.33	770.44	SUB TRUST R76953703	
					4.89	LT15
151.0600 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 23						
SOLD		04/15/2011	151.06			
ACQ	151.0600	07/14/2006	151.06	150.11	SUB TRUST R76953703	
					0.95	LT15
625.6300 FED HOME LN MTG CORP PARTN CTFS - 31287SUL2 - MINOR = 23						
SOLD		05/16/2011	625.63			
ACQ	625.6300	07/14/2006	625.63	621.68	SUB TRUST R76953703	
					3.95	LT15

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	FORM
632 5800 FED HOME LN MTG CORP PARTN CTFS - 3128PED21 - MINOR = 23						
SOLD		06/15/2011	632 58			
ACQ	632 5800	07/11/2006	632 58	623 59	SUB TRUST R76953703	LT15
119 3400 FED HOME LN MTG CORP PARTN CTFS - 3128PED21 - MINOR = 23						
SOLD		07/15/2011	119.34			
ACQ	119 3400	07/14/2006	119.34	118 59	SUB TRUST R76953703	LT15
607 8200 FED HOME LN MTG CORP PARTN CTFS - 3128PED21 - MINOR = 23						
SOLD		08/15/2011	607 82			
ACQ	607 8200	07/14/2006	607 82	603 98	SUB TRUST R76953703	LT15
159 2900 FED HOME LN MTG CORP PARTN CTFS - 3128PED21 - MINOR = 23						
SOLD		09/15/2011	159 29			
ACQ	159 2900	07/14/2006	159 29	158 28	SUB TRUST R76953703	LT15
16 2500 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		10/15/2010	16 25			
ACQ	16 2500	04/06/2000	16 25	16.06	SUB TRUST R76953703	LT15
CHANGED 01/12/11 AW4						
15 6800 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		11/15/2010	15.68			
ACQ	15 6800	04/06/2000	15.68	15.50	SUB TRUST R76953703	LT15
CHANGED 01/12/11 AW4						
15 7900 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		12/15/2010	15 79			
ACQ	15 7900	04/06/2000	15 79	15 61	SUB TRUST R76953703	LT15
CHANGED 01/12/11 AW4						
15 9000 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		01/19/2011	15 90			
ACQ	15 9000	04/06/2000	15.90	15 72	SUB TRUST R76953703	LT15
16 0000 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		02/15/2011	16 00			
ACQ	16 0000	04/06/2000	16 00	15 82	SUB TRUST R76953703	LT15
16 0800 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		03/15/2011	16 08			
ACQ	16 0800	04/06/2000	16 08	15 90	SUB TRUST R76953703	LT15
16 2100 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		04/15/2011	16 21			
ACQ	16 2100	04/06/2000	16 21	16 03	SUB TRUST R76953703	LT15
16 3100 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		05/16/2011	16.31			
ACQ	16 3100	04/06/2000	16 31	16 12	SUB TRUST R76953703	LT15
16 4200 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		06/15/2011	16 42			
ACQ	16 4200	04/06/2000	16 42	16 23	SUB TRUST R76953703	LT15
16 5400 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		07/15/2011	16 54			
ACQ	16 5400	04/06/2000	16.54	16 35	SUB TRUST R76953703	LT15
16 6500 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		08/15/2011	16.65			
ACQ	16 6500	04/06/2000	16 65	16.40	SUB TRUST R76953703	LT15
16 7300 FED HOME LN MTG CORP PARTN CTFS - 31294B5T8						
SOLD		09/15/2011	16.73			
ACQ	16 7300	04/06/2000	16 73	16 54	SUB TRUST R76953703	LT15
88 2200 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		10/15/2010	88 22			
ACQ	88 2200	12/13/1999	88 22	86 65	SUB TRUST R76953703	LT15
CHANGED 01/12/11 AW4						
65 3800 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		11/15/2010	65.38			
ACQ	65 3800	12/13/1999	65 38	64 20	SUB TRUST R76953703	LT15
CHANGED 01/12/11 AW4						
126 3300 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		12/15/2010	326 33			
ACQ	326.3300	12/13/1999	326 33	320 52	SUB TRUST R76953703	LT15
CHANGED 01/12/11 AW4						
227 7100 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		01/18/2011	227.74			
ACQ	227 7100	12/13/1999	227 74	223 68	SUB TRUST R76953703	LT15
54 4400 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		02/15/2011	54 44			
ACQ	54 4400	12/13/1999	54 44	53.47	SUB TRUST R76953703	LT15
57 7400 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		03/15/2011	57.74			
ACQ	57 7400	12/13/1999	57 74	56 71	SUB TRUST R76953703	LT15
57 8300 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		01/15/2011	57 83			
ACQ	57 8300	12/13/1999	57 83	56 80	SUB TRUST R76953703	LT15
58 1500 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		05/16/2011	58 15			
ACQ	58 1500	12/13/1999	58 15	57 11	SUB TRUST R76953703	LT15
62 7600 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		06/15/2011	62 76			
ACQ	62 7600	12/13/1999	62 76	61 64	SUB TRUST R76953703	LT15
58 9700 FED HOME LN MTG CORP PARTN CTFS - 31294J268						
SOLD		07/15/2011	58 97			
ACQ	58 9700	12/13/1999	58 97	57 92	SUB TRUST R76953703	LT15

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHEETS	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERMIN
176 7300 FED HOME LN MTG CORP PARTN CTFS - 31294JZ68						
SOLD		08/15/2011	176 73			
ACQ	176 7300	12/13/1999	176.73	173 58	SUB TRUST R76953703	3.15 LT15
56 9100 FED HOME LN MTG CORP PARTN CTFS - 31294JZ68						
SOLD		09/15/2011	56 91			
ACQ	56 9100	12/13/1999	56 91	55 90	SUB TRUST P76953703	1 01 LT15
669 3500 FANNIE MAE - 3129635Q0						
SOLD		10/15/2010	669 35			
ACQ	669 3500	02/11/2004	669 35	677 51	SUB TRUST R76953703	-8 16 LT15
CHANGED 01/17/11 AW4						
1124 6200 FANNIE MAE - 3129635Q0						
SOLD		11/15/2010	1124.62			
ACQ	1124 6200	02/11/2004	1124 62	1138.33	SUB TRUST R76953703	-13.71 LT15
CHANGED 01/12/11 AW4						
397 3900 FANNIE MAE - 3129635Q0						
SOLD		12/15/2010	397 39			
ACQ	397.3900	02/11/2004	397 39	402.23	SUB TRUST P76953703	-4 64 LT15
CHANGED 01/12/11 AW4						
1208 0400 FANNIE MAE - 3129635Q0						
SOLD		01/18/2011	1208 04			
ACQ	1208 0400	02/11/2004	1208 04	1222 76	SUB TRUST R76953703	-14 72 LT15
2251.0300 FANNIE MAE - 3129635Q0						
SOLD		02/15/2011	2251 03			
ACQ	2251 0300	02/11/2004	2251 03	2279 47	SUB TRUST R76953703	-27 44 LT15
1870 2800 FANNIE MAE - 3129635Q0						
SOLD		03/15/2011	1870 28			
ACQ	1870 2800	02/11/2004	1870.28	1893.07	SUB TRUST R76953703	-23 79 LT15
371 1200 FANNIE MAE - 3129635Q0						
SOLD		04/15/2011	371 12			
ACQ	371 1200	02/11/2004	371.12	375.61	SUB TRUST R76953703	-4 52 LT15
1522 8700 FANNIE MAE - 3129635Q0						
SOLD		05/16/2011	1522 87			
ACQ	1522 8700	02/11/2004	1522 87	1541 43	SUB TRUST R76953703	-18 56 LT15
369 9100 FANNIE MAE - 3129635Q0						
SOLD		06/15/2011	369 93			
ACQ	369 9100	02/11/2004	369 93	374 44	SUB TRUST P76953703	-4 51 LT15
360 7700 FANNIE MAE - 3129635Q0						
SOLD		07/15/2011	360 77			
ACQ	360.7700	02/11/2004	360 77	365 17	SUB TRUST R76953703	-4 40 LT15
1608 5900 FANNIE MAE - 3129635Q0						
SOLD		08/15/2011	1608 59			
ACQ	1608.5900	02/11/2004	1608 59	1626 20	SUB TRUST P76953703	-18.61 LT15
2613 3800 FANNIE MAE - 3129635Q0						
SOLD		09/15/2011	2613 38			
ACQ	2613 3800	02/11/2004	2613 38	2645 23	SUB TRUST R76953703	-31 85 LT15
946 0800 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		10/15/2010	946.08			
ACQ	946.0800	11/29/2007	946.08	964.41	SUB TRUST R76953703	-18 33 LT15
CHANGED 01/12/11 AW4						
982 1800 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		11/15/2010	982 18			
ACQ	982.1800	11/29/2007	982.18	1001 21	SUB TRUST R76953703	-19 03 LT15
CHANGED 01/17/11 AW4						
1473 0500 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		12/15/2010	1473 05			
ACQ	1473.0500	11/29/2007	1473 05	1501 59	SUB TRUST P76953703	-28 54 LT15
CHANGED 01/12/11 AW4						
519 9900 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		01/18/2011	519 99			
ACQ	519 9900	11/29/2007	519 99	530.07	SUB TRUST R76953703	-10 08 LT15
892 4700 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		02/15/2011	892 47			
ACQ	892.4700	11/29/2007	892 47	909 76	SUB TRUST R76953703	-17 29 LT15
699 0100 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		03/15/2011	699 01			
ACQ	699 0100	11/29/2007	699 01	712 55	SUB TRUST R76953703	-13 54 LT15
520 9600 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		04/15/2011	520 96			
ACQ	520 9600	11/29/2007	520 96	531 05	SUB TRUST P76953703	-10 09 LT15
497 4900 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		05/16/2011	497 49			
ACQ	497 4900	11/29/2007	497 49	507 13	SUB TRUST R76953703	-9 61 LT15
898 4600 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		06/15/2011	898 46			
ACQ	898 4600	11/29/2007	898 46	915.97	SUB TRUST P76953703	-17 41 LT15
388 8300 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		07/15/2011	388 83			
ACQ	388.8300	11/29/2007	388.83	396 36	SUB TRUST R76953703	-7 53 LT15
609 9200 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		08/15/2011	609 92			
ACQ	609.9200	11/29/2007	609 92	621 74	SUB TRUST R76953703	-11 82 LT15
646 5300 FED HOME LN MTG CORP PARTN CTFS - 31335HU24						
SOLD		09/15/2011	646.53			
ACQ	646.5300	11/29/2007	646.53	659 06	SUB TRUST R76953703	-12.53 LT15

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERMI
576 6600 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		10/15/2010	576.66			
ACQ	576 6600	10/04/2007	576 66	584 68	SUB TRUST R76953703 -8 02 LT15	
CHANGED 01/12/11 AW4						
304 5200 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		11/15/2010	304 52			
ACQ	304 5200	10/04/2007	304 52	308 75	SUB TRUST R76953703 -4 23 LT15	
CHANGED 01/12/11 AW4						
1308 4700 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		12/15/2010	1308 47			
ACQ	1308 4700	10/04/2007	1308 47	1326 67	SUB TRUST R76953703 -18 20 LT15	
CHANGED 01/12/11 AW4						
1418 0200 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		01/18/2011	1418.02			
ACQ	1416 0200	10/04/2007	1418 02	1437 74	SUB TRUST R76953703 -19 72 LT15	
1018 8700 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		01/15/2011	1018.87			
ACQ	1018 8700	10/04/2007	1018 87	1033 04	SUB TRUST R76953703 -14 17 LT15	
1001 4400 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		03/15/2011	1004 44			
ACQ	1004 4400	10/04/2007	1004 44	1018 41	SUB TRUST R76953703 -13 97 LT15	
294 2600 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		04/15/2011	294 26			
ACQ	294 2600	10/04/2007	294 26	298 35	SUB TRUST R76953703 -4 09 LT15	
285 9100 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		05/16/2011	285 91			
ACQ	285 9100	10/04/2007	285 91	289 89	SUB TRUST R76953703 -3 98 LT15	
694 9200 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		06/15/2011	694 92			
ACQ	694 9200	10/04/2007	694 92	704 58	SUB TRUST R76953703 -9 66 LT15	
328 4400 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		07/15/2011	328 44			
ACQ	328 4400	10/04/2007	328 44	337 01	SUB TRUST R76953703 -4 57 LT15	
2069 8900 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		08/15/2011	2069 89			
ACQ	2069 8900	10/04/2007	2069 89	2098 67	SUB TRUST R76953703 -28 78 LT15	
645 8800 FED HOME LN MTG CORP PARTN CTFS - 31335HXX4 - MINOR = 23						
SOLD		09/15/2011	645 88			
ACQ	645 8800	10/04/2007	645 88	651 86	SUB TRUST R76953703 -5 98 LT15	
1218 2800 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		01/15/2011	1218 28			
ACQ	1218 2800	02/04/2008	1218 28	1288 33	SUB TRUST R76953703 -70 05 LT15	
1029 4000 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		02/15/2011	1029 40			
ACQ	1029 4000	02/04/2008	1029 40	1086 59	SUB TRUST R76953703 -59 19 LT15	
1023 5000 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		03/15/2011	1023 50			
ACQ	1023 5000	02/04/2008	1023 50	1082 35	SUB TRUST R76953703 -58 85 LT15	
1064 5300 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		04/15/2011	1064 53			
ACQ	1064 5300	02/04/2008	1064 53	1125 74	SUB TRUST R76953703 -61 21 LT15	
851 2000 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		05/16/2011	851 20			
ACQ	851 2000	02/04/2008	851 20	900 14	SUB TRUST R76953703 -48 94 LT15	
1055 9200 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		06/15/2011	1055 92			
ACQ	1055 9200	02/04/2008	1055 92	1116 64	SUB TRUST R76953703 -60 74 LT15	
720 8800 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		07/15/2011	720 88			
ACQ	720 8800	02/04/2008	720 88	762 33	SUB TRUST R76953703 -41 45 LT15	
730 0500 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		08/15/2011	730 05			
ACQ	730 0500	02/04/2008	730 05	772 03	SUB TRUST R76953703 -41 98 LT15	
777 1300 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		09/15/2011	777 13			
ACQ	777 1300	02/04/2008	777 13	823 02	SUB TRUST R76953703 -44 69 LT15	
1482 0700 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		10/15/2010	1482 07			
ACQ	1482 0700	11/15/2007	1482 07	1549 15	SUB TRUST R76953703 -67 08 LT15	
CHANGED 01/12/11 AW4						
1443 8700 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		11/15/2010	1443 87			
ACQ	1443 8700	11/15/2007	1443 87	1709 22	SUB TRUST R76953703 -65 35 LT15	
CHANGED 01/12/11 AW4						
1106 6300 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		12/15/2010				
ACQ	1106 6300	11/15/2007	1395 36	1459 56	SUB TRUST R76953703 -53 20 LT15	
CHANGED 01/12/11 AW4						
1370 3100 FEDERAL HOME LN MTG CORP MULTICLASS - 31339NW69						
SOLD		01/18/2011	1370 31			
ACQ	1360 3040	11/15/2007	1360 30	1421 67	SUB TRUST R76953703 -61 57 LT15	
	10 0060	12/23/2009	10 01	0 00	10 01 LT15	

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TRM
1334 9100 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		02/15/2011	1334 91		SUB TRUST R76953703	
ACQ	1325 1620	11/15/2007	1325.16	1395 14	-59.98	LT15
	9 7480	12/23/2009	9 75	0 00	9 75	LT15
1300 3900 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		03/15/2011	1300 39		SUB TRUST R76953703	
ACQ	1290 6940	11/15/2007	1290.69	1349 32	-58 43	LT15
	9 4960	12/23/2009	9 50	0 00	9.50	LT15
1266.7300 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		04/15/2011	1266 73		SUB TRUST R76953703	
ACQ	1257 4890	11/15/2007	1257.48	1314 40	-56 97	LT15
	9 2500	12/23/2009	9 25	0 00	9.25	LT15
1233.9200 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		05/16/2011	1233.92		SUB TRUST R76953703	
ACQ	1224 9100	11/15/2007	1224.91	1240 35	-55 44	LT15
	9 0100	12/23/2009	9 01	0 00	9 01	LT15
1201 3200 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		06/15/2011	1201 92		SUB TRUST R76953703	
ACQ	1193 1430	11/15/2007	1193 14	1247 15	-54 01	LT15
	8 7770	12/23/2009	8 78	0 00	8 78	LT15
1170 7400 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		07/15/2011	1170 74		SUB TRUST R76953703	
ACQ	1162.1910	11/15/2007	1162 19	1214.79	-52 60	LT15
	8 5490	12/23/2009	8 55	0 00	8.55	LT15
1140 3300 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		08/15/2011	1140 33		SUB TRUST R76953703	
ACQ	1132.0050	11/15/2007	1132 00	1183 24	-51 24	LT15
	8 3270	12/23/2009	8 33	0 00	8.33	LT15
1110 6600 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T12W1						
SOLD		09/15/2011	1110 66		SUB TRUST R76953703	
ACQ	1102.5700	11/15/2007	1102 57	1152 48	-49 91	LT15
	8 1100	12/23/2009	8 11	0 00	8 11	LT15
740 5100 FREDDIE MAC - 3133T1CA8						
SOLD		10/15/2010	740 51		SUB TRUST R76953703	
ACQ	740.5100	11/21/2007	740 51	760.87	-20 36	LT15
CHANGED 01/12/11 AW4						
610 8800 FREDDIE MAC - 3133T1CA8						
SOLD		11/15/2010	610 88		SUB TRUST R76953703	
ACQ	610 8800	11/21/2007	610 88	627.68	-16 80	LT15
CHANGED 01/12/11 AW4						
1070 8100 FREDDIE MAC - 3133T1CA8						
SOLD		12/15/2010	1070.81		SUB TRUST R76953703	
ACQ	900 8320	05/07/2006	900 83	926 10	-19 27	LT15
	163 9740	12/21/2007	163 98	168 43	-4 51	LT15
CHANGED 01/12/11 AW4						
755.3500 FREDDIE MAC - 3133T1CA8						
SOLD		01/18/2011	755 35		SUB TRUST R76953703	
ACQ	633 6800	05/09/2006	633 68	653 27	-13 59	LT15
	1 5 6700	11/21/2007	1 5 67	118.83	-3 18	LT15
128.3900 FREDDIE MAC - 3133T1CA8						
SOLD		02/15/2011	128.39		SUB TRUST R76953703	
ACQ	362 7890	05/07/2006	362 79	370 50	-7 71	LT15
	55 6010	11/21/2007	55 60	67 41	-1 81	LT15
404 2400 FREDDIE MAC - 3133T1CA8						
SOLD		03/15/2011	404 24		SUB TRUST R76953703	
ACQ	342.3170	05/09/2006	342 34	349 61	-7 27	LT15
	61 9030	11/21/2007	61 90	63 61	-1 71	LT15
186 2400 FREDDIE MAC - 3133T1CA8						
SOLD		04/15/2011	186 24		SUB TRUST R76953703	
ACQ	411 7800	05/09/2006	411 78	420 53	-8 75	LT15
	74 4600	11/21/2007	74 46	76 51	-2 05	LT15
507 0500 FREDDIE MAC - 3133T1CA8						
SOLD		05/16/2011	507 05		SUB TRUST R76953703	
ACQ	429 4030	05/07/2006	429 40	438 53	-9 13	LT15
	77 6470	11/21/2007	77 65	79 78	-2 13	LT15
348.8300 FREDDIE MAC - 3133T1CA8						
SOLD		06/15/2011	348.83		SUB TRUST R76953703	
ACQ	295 4120	05/09/2006	295 41	301 69	-6 28	LT15
	53 4180	11/21/2007	53 42	54 53	-1 47	LT15
568 2600 FREDDIE MAC - 3133T1CA8						
SOLD		07/15/2011	568 96		SUB TRUST R76953703	
ACQ	481 8330	05/07/2006	481 83	492 07	-10 24	LT15
	87 1270	11/21/2007	87 13	89 52	-2 39	LT15
834 4100 FREDDIE MAC - 3133T1CA8						
SOLD		08/15/2011	834 41		SUB TRUST R76953703	
ACQ	706 6330	05/09/2006	706 63	721 55	-15 02	LT15
	127 7770	11/21/2007	127 78	131.29	-3 51	LT15
471 5600 FREDDIE MAC - 3133T1CA8						
SOLD		09/15/2011	471 56		SUB TRUST R76953703	
ACQ	399.3480	05/09/2006	399 35	407 83	-8 48	LT15
	72 2120	11/21/2007	72 21	74 20	-1 99	LT15
500 2300 FEDERAL HOME LN MTG CP - 3133T12W1						
SOLD		10/15/2010	500 23		SUB TRUST R76953703	
ACQ	500 2300	02/12/2007	500 23	510.86	-10.63	LT15
CHANGED 01/12/11 AW1						

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
654.5900 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		11/15/2010	654.59			
ACQ	654.5900	02/12/2007	654.59	668.50	SJB TRUST R76953703 -13.91 LT15	
CHANGED 01/12/11 AW4						
890.7700 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		12/15/2010	890.77			
ACQ	890.7700	02/12/2007	390.77	909.70	SUB TRUST R76953703 -18.93 LT15	
CHANGED 01/12/11 AW4						
597.6800 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		01/18/2011	597.68			
ACQ	597.6800	02/12/2007	597.68	610.38	SUB TRUST R76953703 -12.70 LT15	
771.1400 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		02/15/2011	771.14			
ACQ	771.1100	02/12/2007	771.14	787.53	SUB TRUST R76953703 -16.39 LT15	
628.4200 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		03/15/2011	628.42			
ACQ	628.4200	02/12/2007	628.42	641.77	SUB TRUST R76953703 -13.35 LT15	
521.9000 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		04/15/2011	521.90			
ACQ	521.9000	02/12/2007	521.90	532.99	SUB TRUST R76953703 -11.09 LT15	
554.0900 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		05/16/2011	554.09			
ACQ	554.0900	02/12/2007	554.09	565.86	SUB TRUST R76953703 -11.77 LT15	
615.5700 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		06/15/2011	615.57			
ACQ	615.5700	02/12/2007	615.57	628.65	SUB TRUST R76953703 -13.08 LT15	
726.9200 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		07/15/2011	726.92			
ACQ	726.9200	02/12/2007	726.92	742.37	SUB TRUST R76953703 -15.45 LT15	
373.5800 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		08/15/2011	373.58			
ACQ	373.5800	02/12/2007	373.58	381.52	SUB TRUST R76953703 -7.94 LT15	
703.8200 FEDL HOME LN MTG CP - 3133T1WB4						
SOLD		09/15/2011	703.82			
ACQ	703.8200	02/12/2007	703.82	719.78	SUB TRUST R76953703 -14.96 LT15	
629.3600 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		12/15/2010	629.36			
ACQ	629.3600	11/16/2007	629.36	656.89	SUB TRUST R76953703 -27.53 LT15	
CHANGED 01/12/11 AW4						
3926.1400 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		01/19/2011	3926.14			
ACQ	3926.1400	11/16/2007	3926.14	4097.91	SUB TRUST R76953703 -171.77 LT15	
3503.7200 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		02/15/2011	3503.72			
ACQ	3503.7200	11/16/2007	3503.72	3657.01	SUB TRUST R76953703 -153.29 LT15	
2398.9700 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		03/15/2011	2398.97			
ACQ	2398.9700	11/16/2007	2398.97	2503.92	SUB TRUST R76953703 -104.95 LT15	
3062.0100 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		04/15/2011	3062.01			
ACQ	3062.0100	11/16/2007	3062.01	3195.97	SUB TRUST R76953703 -133.96 LT15	
2641.8800 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		05/16/2011	2641.88			
ACQ	2641.8800	11/16/2007	2641.88	2757.46	SUB TRUST R76953703 -115.58 LT15	
937.4900 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		06/15/2011	937.49			
ACQ	937.4900	11/16/2007	937.49	978.51	SUB TRUST R76953703 -41.02 LT15	
1048.7400 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		07/15/2011	1048.74			
ACQ	1048.7400	11/16/2007	1048.74	1094.62	SUB TRUST R76953703 -45.88 LT15	
1526.9800 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		08/15/2011	1526.98			
ACQ	1526.9800	11/16/2007	1526.98	1593.79	SUB TRUST R76953703 -66.81 LT15	
953.6300 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T2YT1						
SOLD		09/15/2011	953.63			
ACQ	953.6300	11/16/2007	953.63	995.35	SUB TRUST R76953703 -41.72 LT15	
664.6400 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		10/15/2010	664.64			
ACQ	664.6400	03/03/2007	664.64	673.57	SUB TRUST R76953703 -8.93 LT15	
CHANGED 01/12/11 AW4						
1275.2100 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		11/15/2010	1275.21			
ACQ	1275.2100	06/03/2007	1275.21	1292.35	SUB TRUST R76953703 -17.14 LT15	
CHANGED 01/12/11 AW4						
571.8900 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		12/15/2010	571.89			
ACQ	571.8900	03/03/2007	571.89	572.57	SUB TRUST R76953703 -0.68 LT15	
CHANGED 01/12/11 AW4						
853.0500 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		01/18/2011	853.05			
ACQ	853.0500	08/03/2007	853.05	864.51	SUB TRUST R76953703 -11.46 LT15	
1133.5600 FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		02/15/2011	1133.56			
ACQ	1133.5600	08/03/2007	1133.56	1148.79	SUB TRUST R76953703 -15.23 LT15	

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

1418 6600	FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		03/15/2011	1448 66				
ACQ	1448 6600	08/03/2007	1448 66	1468 13		SUB TRUST R76953703	-19 47 LT15
1041 0200	FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		04/15/2011	1041 02			SUB TRUST R76953703	
ACQ	1041 0200	08/03/2007	1041 02	1055 01		LT15	-13.99
647 7700	FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		05/16/2011	647 77			SUB TRUST R76953703	
ACQ	647 7700	08/03/2007	647 77	656 47		LT15	-8 70
734 6600	FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		06/15/2011	734 66			SUB TRUST R76953703	
ACQ	734 6600	08/03/2007	734 66	744 53		LT15	-9.87
384 7000	FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		07/15/2011	384 70			SUB TRUST R76953703	
ACQ	384 7000	08/03/2007	384 70	389 87		LT15	-5 17
343 1100	FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		08/15/2011	343 11			SUB TRUST R76953703	
ACQ	343 1100	08/03/2007	343 11	347 72		LT15	-4 61
680 2800	FEDERAL HOME LN MTG CORP MULTICLASS - 3133T3KF4						
SOLD		09/15/2011	680 28			SUB TRUST R76953703	
ACQ	680 2800	08/03/2007	680 28	689 42		LT15	-9 14
71 6500	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		10/15/2010	71 65			SUB TRUST R76953703	
ACQ	71 6500	05/22/2003	71 65	81 23		LT15	-9 58
CHANGED 01/12/11 AW4							
78 2300	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		11/15/2010	78 23			SUB TRUST R76953703	
ACQ	78 2300	05/22/2003	78 23	88 69		LT15	-10 46
CHANGED 01/12/11 AW4							
91 6600	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		12/15/2010	91 66			SUB TRUST R76953703	
ACQ	91 6600	05/22/2003	91 66	103 92		LT15	-12 26
CHANGED 01/12/11 AW4							
85 8800	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		01/18/2011	85 88			SUB TRUST R76953703	
ACQ	85 8800	05/22/2003	85 88	97 37		LT15	-11 49
222 6400	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		02/15/2011	222 64			SUB TRUST R76953703	
ACQ	222 6400	05/22/2003	222 64	252 42		LT15	-29 78
387 8600	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		03/15/2011	387 86			SUB TRUST R76953703	
ACQ	387 8600	05/22/2003	387 86	439 74		LT15	-51.84
213 0100	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		04/15/2011	213 01			SUB TRUST R76953703	
ACQ	213 0100	05/22/2003	213 01	241 50		LT15	-28 49
117 2100	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		05/16/2011	117 21			SUB TRUST R76953703	
ACQ	117 2100	05/22/2003	117 21	132 89		LT15	-15 68
84 1900	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		06/15/2011	84 19			SUB TRUST R76953703	
ACQ	84 1900	05/22/2003	84 19	95 45		LT15	-11 26
186 1400	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		07/15/2011	186 14			SUB TRUST R76953703	
ACQ	186 1400	05/22/2003	186 14	211 04		LT15	-24 30
124 1900	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		08/15/2011	124 19			SUB TRUST R76953703	
ACQ	124 1900	05/22/2003	124 19	140 80		LT15	-16 61
58 3600	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		09/15/2011	58 36			SUB TRUST R76953703	
ACQ	58 3600	05/22/2003	58 36	66 17		LT15	-7 81
973 7400	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		10/15/2010	973 74			SUB TRUST R76953703	
ACQ	973 7400	11/30/2007	973 74	1001 74		LT15	-28 00
CHANGED 01/12/11 AW4							
595 3600	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		11/15/2010	595 36			SUB TRUST R76953703	
ACQ	595 3600	11/30/2007	595 36	612 48		LT15	-17 12
CHANGED 01/12/11 AW4							
779 0000	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		12/15/2010	779 00			SUB TRUST R76953703	
ACQ	779 0000	11/30/2007	779 00	801 40		LT15	-22 40
CHANGED 01/12/11 AW4							
678 2500	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		01/18/2011	678 25			SUB TRUST R76953703	
ACQ	678 2500	11/30/2007	678 25	697 75		LT15	-19 50
935 5600	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		02/15/2011	935 56			SUB TRUST R76953703	
ACQ	935 5600	11/30/2007	935 56	962 46		LT15	-26 90
1287 8400	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		03/15/2011	1287 84			SUB TRUST R76953703	
ACQ	1287 8400	11/30/2007	1287 84	1324 87		LT15	-37 03
648 7500	FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNCF9						
SOLD		04/15/2011	648 75			SUB TRUST R76953703	
ACQ	648 7500	11/30/2007	648 75	667 40		LT15	-18 65

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
159 2900 FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNHW7						
SOLD		05/16/2011	459 29			
ACQ	459 2900	11/30/2007	459 29	472 49	SUB TRUST P76953703 -13 20	LT15
845 3900 FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNHW7						
SOLD		06/15/2011	845 39			
ACQ	845 3900	11/30/2007	845 39	869 70	SUB TRUST R76953703 -24 31	LT15
674 1000 FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNHW7						
SOLD		07/25/2011	674 10			
ACQ	674 1000	11/30/2007	674 10	693 48	SUB TRUST R76953703 -19 38	LT15
241 5600 FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNHW7						
SOLD		08/15/2011	241 56			
ACQ	241 5600	11/30/2007	241 56	248 50	SUB TRUST R76953703 -6 94	LT15
354 9300 FEDERAL HOME LN MTG CORP MULTICLASS - 3133TNHW7						
SOLD		09/15/2011	354 93			
ACQ	354 9300	11/30/2007	354 93	355 13	SUB TRUST R76953703 -10 20	LT15
320 7800 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		10/25/2010	320 78			
ACQ	320 7800	11/26/2007	320 78	333 91	SUB TRUST R76953703 -13 13	LT15
CHANGED 01/12/11 AW4						
322 6500 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		11/26/2010	322 65			
ACQ	322 6500	11/26/2007	322 65	335 86	SUB TRUST R76953703 -13 21	LT15
CHANGED 01/12/11 AW4						
324 5300 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		12/27/2010	324 53			
ACQ	324 5300	11/26/2007	324 53	337 82	SUB TRUST P76953703 -13 29	LT15
CHANGED 01/12/11 AW4						
326 4200 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		01/25/2011	326 42			
ACQ	326 4200	11/26/2007	326 42	339 78	SUB TRUST R76953703 -13 36	LT15
614 5600 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		02/25/2011	614 56			
ACQ	614 5600	11/26/2007	614 56	639 72	SUB TRUST R76953703 -25 16	LT15
1121 0300 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		03/25/2011	1121 03			
ACQ	1121 0300	11/26/2007	1121 03	1166 22	SUB TRUST P76953703 -45 89	LT15
1404 8000 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		04/25/2011	1404 80			
ACQ	1404 8000	11/26/2007	1404 80	1462 31	SUB TRUST P76953703 -57 51	LT15
5304 9100 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		05/25/2011	5304 91			
ACQ	5304 9100	11/26/2007	5304 91	5522 08	SUB TRUST P76953703 -217 17	LT15
1340 7000 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		06/27/2011	1340 70			
ACQ	1340 7000	11/26/2007	1340 70	1395 58	SUB TRUST R76953703 -54 88	LT15
4079 9400 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		07/25/2011	4079 94			
ACQ	4079 9400	11/26/2007	4079 94	1246 96	SUB TRUST P76953703 -157 02	LT15
1608 5200 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		08/25/2011	1608 52			
ACQ	1608 5200	11/26/2007	1608 52	1674 37	SUB TRUST R76953703 -65 85	LT15
1388 1100 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31358NFZ0						
SOLD		09/24/2011	1388 41			
ACQ	1388 4100	11/26/2007	1388 41	1445 25	SUB TRUST R76953703 -56 84	LT15
478 8800 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		10/25/2010	478 88			
ACQ	478 8800	05/19/2003	478 88	524 97	SUB TRUST R76953703 -46 09	LT15
CHANGED 01/12/11 AW4						
672 9100 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		11/26/2010	672 91			
ACQ	672 9100	05/19/2003	672 91	737 68	SUB TRUST P76953703 -64 77	LT15
CHANGED 01/12/11 AW4						
577 2700 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		12/21/2010	577 27			
ACQ	577 2700	05/19/2003	577 27	632 83	SUB TRUST R76953703 -55 56	LT15
CHANGED 01/12/11 AW4						
499 8500 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		01/25/2011	499 85			
ACQ	499 8500	05/19/2003	499 85	547 96	SUB TRUST R76953703 -48 11	LT15
355 4000 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		02/25/2011	355 40			
ACQ	355 4000	05/19/2003	355 40	389 61	SUB TRUST R76953703 -34 21	LT15
1022 1700 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		03/25/2011	1022 17			
ACQ	1022 1700	05/19/2003	1022 17	1120 55	SUB TRUST R76953703 -96 38	LT15
337 8100 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		04/25/2011	337 81			
ACQ	337 8100	05/19/2003	337 81	370 32	SUB TRUST R76953703 -32 51	LT15
381 5500 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		05/25/2011	381 55			
ACQ	381 5500	05/19/2003	381 55	418 27	SUB TRUST R76953703 -36 72	LT15
694 0100 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		06/27/2011	691 01			
ACQ	694 0100	05/19/2003	691 01	760 81	SUB TRUST R76953703 -66 80	LT15

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
440 9600 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		07/25/2011	440 96			
ACQ	440 9600	05/19/2003	440 96	443.40	SUB TRUST R76953703 -42 44 LT15	
485 8600 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		08/25/2011	485 86			
ACQ	485 8600	05/19/2003	485 86	532 62	SUB TRUST R76953703 -46 76 LT15	
459 8000 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359AJF7						
SOLD		09/26/2011	459 80			
ACQ	459 8000	05/13/2003	459 80	504 06	SUB TRUST R76953703 -44 26 LT15	
406 3900 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		10/25/2010	406 39			
ACQ	406 3900	11/30/2007	406 39	419 60	SUB TRUST R76953703 -13 21 LT15	
CHANGED 01/12/11 AW4						
561.1500 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		11/26/2010	561 15			
ACQ	561.1500	11/30/2007	561 15	579 39	SUB TRUST R76953703 -18 24 LT15	
CHANGED 01/12/11 AW4						
426.1000 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		12/21/2010	426 10			
ACQ	426.1000	11/30/2007	426 10	439 95	SUB TRUST R76953703 -13 85 LT15	
CHANGED 01/12/11 AW4						
342.5000 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		01/25/2011	342 50			
ACQ	342 5000	11/30/2007	342 50	353 63	SUB TRUST R76953703 -11 13 LT15	
506 7600 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		02/25/2011	506 76			
ACQ	506 7600	11/30/2007	506 76	523 23	SUB TRUST R76953703 -16 47 LT15	
388 1400 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		03/25/2011	388 14			
ACQ	388 1400	11/30/2007	388 14	400 75	SUB TRUST R76953703 -12 61 LT15	
506 0200 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		04/25/2011	506 02			
ACQ	506 0200	11/30/2007	506 02	522 47	SUB TRUST R76953703 -16 45 LT15	
468 7600 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		05/25/2011	468 76			
ACQ	468 7600	11/30/2007	468 76	483 99	SUB TRUST R76953703 -15 23 LT15	
490 3300 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		06/27/2011	490 33			
ACQ	490 3300	11/30/2007	490 33	506 27	SUB TRUST R76953703 -15 94 LT15	
165 7900 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		07/25/2011	165 79			
ACQ	165 7900	11/30/2007	165 79	480 93	SUB TRUST R76953703 -15 11 LT15	
793 0700 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		08/25/2011	793 07			
ACQ	793 0700	11/30/2007	793 07	819 84	SUB TRUST R76953703 -25 77 LT15	
567 8300 FEDERAL NATL MTG ASSN GTD REMIC PASS - 31359BPE1						
SOLD		09/26/2011	567 83			
ACQ	567 8300	11/30/2007	567 83	586 28	SUB TRUST R76953703 -18 43 LT15	
1191 7700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		10/25/2010	1191 77			
ACQ	1191 7700	11/14/2006	1191 77	1215 23	SUB TRUST R76953703 -23 46 LT15	
CHANGED 01/12/11 AW4						
500 1100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		11/26/2010	500 11			
ACQ	500 1100	11/14/2006	500 11	509 96	SUB TRUST R76953703 -9 85 LT15	
CHANGED 01/12/11 AW4						
541 6100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		12/27/2010	541 61			
ACQ	541 6100	11/14/2006	541 61	552 27	SUB TRUST R76953703 -12 66 LT15	
CHANGED 01/12/11 AW4						
1273 5100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		01/25/2011	1273 51			
ACQ	1273 5100	11/14/2006	1273 51	1296 58	SUB TRUST R76953703 -25 07 LT15	
1066 1800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		02/25/2011	1066 18			
ACQ	1066 1800	11/14/2006	1066 18	1087 17	SUB TRUST R76953703 -20 99 LT15	
487 8200 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		03/25/2011	487 82			
ACQ	487 8200	11/14/2006	487 82	497 42	SUB TRUST R76953703 -9 60 LT15	
642 1400 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		04/25/2011	642 14			
ACQ	642 1400	11/14/2006	642 14	654 78	SUB TRUST R76953703 -12 64 LT15	
646 5100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		05/25/2011	646 51			
ACQ	646 5100	11/14/2006	646 51	659 24	SUB TRUST R76953703 -12 73 LT15	
1394 9300 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		06/27/2011	1394 93			
ACQ	1394 9300	11/14/2006	1394 93	1422 39	SUB TRUST R76953703 -27 16 LT15	
542 4000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		07/25/2011	542 40			
ACQ	542 4000	11/14/2006	542 40	553 08	SUB TRUST R76953703 -10 66 LT15	
1131 0900 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HHT8						
SOLD		08/25/2011	1131 08			
ACQ	1131 0900	11/14/2006	1131 08	1153 35	SUB TRUST R76953703 -22 27 LT15	

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
508.4700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31371HNT8						
SOLD		09/26/2011	508.47			
ACQ	508.4700	11/14/2006	508.47	518.48	SUB TRUST R76953703 -10 01	LT15
578.8600 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		10/25/2010	578.86			
ACQ	578.8600	08/15/2003	578.86	575.15	SUB TRUST R76953703 3 71	LT15
CHANGED 01/12/11 AW4						
659.5600 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		11/26/2010	659.56			
ACQ	659.5600	08/15/2003	659.56	655.33	SUB TRUST R76953703 4 23	LT15
CHANGED 01/12/11 AW4						
652.4200 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		12/27/2010	652.42			
ACQ	652.4200	08/15/2003	652.42	648.24	SUB TRUST R76953703 4 18	LT15
CHANGED 01/12/11 AW4						
630.8400 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		01/25/2011	630.84			
ACQ	630.8400	08/15/2003	630.84	626.80	SUB TRUST R76953703 4 04	LT15
587.8900 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		02/25/2011	587.89			
ACQ	587.8900	08/15/2003	587.89	584.12	SUB TRUST R76953703 3 77	LT15
425.0400 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		03/25/2011	425.04			
ACQ	425.0400	08/15/2003	425.04	422.32	SUB TRUST R76953703 2 72	LT15
493.2000 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		04/25/2011	493.20			
ACQ	493.2000	08/15/2003	493.20	490.34	SUB TRUST R76953703 3 16	LT15
358.3800 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		05/25/2011	358.38			
ACQ	358.3800	08/15/2003	358.38	356.08	SUB TRUST R76953703 2 30	LT15
306.0000 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		06/27/2011	306.00			
ACQ	306.0000	08/15/2003	306.00	304.04	SUB TRUST R76953703 1 56	LT15
415.1600 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		07/25/2011	415.16			
ACQ	415.1600	08/15/2003	415.16	412.50	SUB TRUST R76953703 2 66	LT15
328.0300 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		08/25/2011	328.03			
ACQ	328.0300	08/15/2003	328.03	325.93	SUB TRUST R76953703 2 10	LT15
120.1800 FANNIE MAE - 31371K3A7 - MINOR = 23						
SOLD		09/26/2011	120.18			
ACQ	120.1800	08/15/2003	120.18	117.49	SUB TRUST R76953703 2 69	LT15
208.6200 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		10/25/2010	208.62			
ACQ	208.6200	08/15/2003	208.62	212.53	SUB TRUST R76953703 3 91	LT15
CHANGED 01/12/11 AW4						
225.5800 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		11/26/2010	225.58			
ACQ	225.5800	08/15/2003	225.58	229.61	SUB TRUST R76953703 -4 21	LT15
CHANGED 01/12/11 AW4						
260.7100 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		12/27/2010	260.71			
ACQ	260.7100	08/15/2003	260.71	263.60	SUB TRUST R76953703 -4 89	LT15
CHANGED 01/12/11 AW4						
83.4600 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		01/25/2011	83.46			
ACQ	83.4600	08/15/2003	83.46	85.02	SUB TRUST R76953703 -1 55	LT15
110.8100 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		02/25/2011	110.81			
ACQ	110.8100	08/15/2003	110.81	112.84	SUB TRUST R76953703 -2 08	LT15
241.1900 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		03/25/2011	241.19			
ACQ	241.1900	08/15/2003	241.19	245.71	SUB TRUST R76953703 -4 52	LT15
86.3400 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		04/25/2011	86.34			
ACQ	86.3400	08/15/2003	86.34	87.96	SUB TRUST R76953703 -1 62	LT15
225.5100 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		05/25/2011	225.51			
ACQ	225.5100	08/15/2003	225.51	229.74	SUB TRUST R76953703 -4 23	LT15
148.2600 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		06/27/2011	148.26			
ACQ	148.2600	08/15/2003	148.26	151.04	SUB TRUST R76953703 -2 78	LT15
242.5700 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		07/25/2011	242.57			
ACQ	242.5700	08/15/2003	242.57	247.12	SUB TRUST R76953703 -4 55	LT15
233.6000 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		08/25/2011	233.60			
ACQ	233.6000	08/15/2003	233.60	237.98	SUB TRUST R76953703 -4 38	LT15
140.5800 FEDERAL NATIONAL MORTGAGE ASSN - 31371K7G0						
SOLD		09/26/2011	140.58			
ACQ	140.5800	08/15/2003	140.58	143.22	SUB TRUST R76953703 -2 64	LT15
6.0000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31379WTH0						
SOLD		10/25/2010	6.00			
ACQ	6.0000	08/10/1978	6.00	5.99	SUB TRUST R76953703 0 01	LT15
CHANGED 01/12/11 AW4						

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHA#FS	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
6.0700 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		11/26/2010	6.07			
ACQ	6 0700	03/10/1998	6.07	6.06	SUB TRUST R76953703	0 01 LT15
CHANGED 01/12/11 AW4						
6 0700 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		12/27/2010	6.07			
ACQ	6 0700	08/10/1998	6.07	6.06	SJB TRUST R76953703	0.01 LT15
CHANGED 01/12/11 AW4						
6 1100 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		01/25/2011	6.11			
ACQ	6 1100	08/10/1998	6.11	6.10	SUB TRUST P76953703	0 01 LT15
6.2400 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		02/25/2011	6.24			
ACQ	6 2400	08/10/1998	6.24	6.23	SJB TRUST R76953703	0.01 LT15
6.2900 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		03/25/2011	6.29			
ACQ	6 2900	08/10/1998	6.29	6.28	SUB TRUST R76953703	0 01 LT15
6 2200 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		04/25/2011	6.22			
ACQ	6 2200	06/10/1998	6.22	6.21	SUB TRUST R76953703	0 01 LT15
6.2600 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		05/25/2011	6.26			
ACQ	6.2600	08/10/1998	6.26	6.25	SJB TRUST R76953703	0 01 LT15
6 3000 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		06/27/2011	6.30			
ACQ	6 3000	08/10/1998	6.30	6.29	SUB TRUST R76953703	0.01 LT15
6 3400 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		07/25/2011	6.34			
ACQ	6 3400	08/10/1998	6.34	6.33	SJB TRUST R76953703	0.01 LT15
6 3800 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		08/25/2011	6.38			
ACQ	6 3800	08/10/1998	6.38	6.37	SUB TRUST R76953703	0 01 LT15
6 4200 FEDERAL NATL MTG ASSN GTD MTC PASS - 31379WTHO						
SOLD		09/26/2011	6.42			
ACQ	6 4200	08/10/1998	6.42	6.41	SJB TRUST R76953703	0 01 LT15
1020 7500 FANNIE MAE - 31385XNR4						
SOLD		10/25/2010	1020.75			
ACQ	1020 7500	10/09/2003	1020.75	1021.12	SUB TRUST R76953703	-10 37 LT15
CHANGED 01/12/11 AW4						
1030 0000 FANNIE MAE - 31385XNR4						
SOLD		11/26/2010	1030.00			
ACQ	1030 0000	10/09/2003	1030.00	1040.46	SUB TRUST R76953703	-10 46 LT15
CHANGED 01/12/11 AW4						
1050 2800 FANNIE MAE - 31385XNR4						
SOLD		12/27/2010	1050.28			
ACQ	1050 2800	10/09/2003	1050.28	1060.95	SJB TRUST R76953703	-10 67 LT15
CHANGED 01/12/11 AW1						
1091 4200 FANNIE MAE - 31385XNR4						
SOLD		01/25/2011	1091.42			
ACQ	1091 4200	10/09/2003	1091.42	1102.50	SUB TRUST P76953703	-11 08 LT15
826 8100 FANNIE MAE - 31385XNR4						
SOLD		02/25/2011	826.81			
ACQ	826 8100	10/09/2003	826.81	835.21	SUB TRUST R76953703	-8 40 LT15
676 7200 FANNIE MAE - 31385XNR4						
SOLD		03/25/2011	676.72			
ACQ	676 7200	10/09/2003	676.72	683.59	SUB TRUST R76953703	-6 87 LT15
669 8000 FANNIE MAE - 31385XNR4						
SOLD		04/25/2011	669.80			
ACQ	669 8000	10/09/2003	669.80	676.60	SUB TRUST R76953703	-6 80 LT15
541 2300 FANNIE MAE - 31385XNR4						
SOLD		05/25/2011	541.23			
ACQ	541 2300	10/09/2003	541.23	546.73	SUB TRUST R76953703	-5 50 LT15
488 7300 FANNIE MAE - 31385XNR4						
SOLD		06/27/2011	488.73			
ACQ	488 7300	10/09/2003	488.73	493.69	SJB TRUST R76953703	-4 96 LT15
514 2600 FANNIE MAE - 31385XNR4						
SOLD		07/25/2011	514.26			
ACQ	514 2600	10/09/2003	514.26	519.48	SUB TRUST R76953703	-5 22 LT15
473 0000 FANNIE MAE - 31385XNR4						
SOLD		08/25/2011	473.00			
ACQ	473 0000	10/09/2003	473.00	477.80	SUB TRUST P76953703	-4 80 LT15
568 3000 FANNIE MAE - 31385XNR4						
SOLD		09/26/2011	568.30			
ACQ	568 3000	10/09/2003	568.30	574.07	SUB TRUST R76953703	-5 77 LT15
9 9400 FANNIE MAE - 31386LZU9						
SOLD		10/25/2010	9.94			
ACQ	9 9400	02/07/2002	9.94	10.21	SUB TRUST R76953703	-0 27 LT15
CHANGED 01/12/11 AW4						
10 0000 FANNIE MAE - 31386LZU9						
SOLD		11/26/2010	10.00			
ACQ	10 0000	02/07/2002	10.00	10.27	SUB TRUST R76953703	-0 27 LT15
CHANGED 01/12/11 AW4						
10 0700 FANNIE MAE - 31386LZU9						
SOLD		12/27/2010	10.07			
ACQ	10 0700	02/07/2002	10.07	10.34	SUB TRUST R76953703	-0 27 LT15
CHANGED 01/12/11 AW4						

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERLY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TEMP
10 1300 FANNIE MAE - 31386LZU9						
SOLD		01/25/2011	10.13		SUB TRUST R76953703	
	0.1300	02/07/2002	10.13	10.40	-0.27	LT15
SOLD		02/25/2011	10.20		SUB TRUST R76953703	
ACQ	10.2000	02/07/2002	10.20	10.48	-0.28	LT15
10 2000 FANNIE MAE - 31386LZU9						
SOLD		01/25/2011	10.26		SUB TRUST R76953703	
ACQ	10.2600	02/07/2002	10.26	10.54	-0.28	LT15
10 3200 FANNIE MAE - 31386LZU9						
SOLD		04/25/2011	10.32		SUB TRUST R76953703	
ACQ	10.3200	02/07/2002	10.32	10.60	-0.28	LT15
10 3900 FANNIE MAE - 31386LZU9						
SOLD		05/25/2011	10.39		SUB TRUST R76953703	
ACQ	10.3900	02/07/2002	10.39	10.67	-0.28	LT15
10 4500 FANNIE MAE - 31386LZU9						
SOLD		06/27/2011	10.45		SUB TRUST R76953703	
ACQ	10.4500	02/07/2002	10.45	10.73	-0.28	LT15
10 5100 FANNIE MAE - 31386LZU9						
SOLD		01/25/2011	10.51		SUB TRUST R76953703	
ACQ	10.5100	02/07/2002	10.51	10.79	-0.28	LT15
10 5800 FANNIE MAE - 31386LZU9						
SOLD		02/25/2011	10.58		SUB TRUST R76953703	
ACQ	10.5800	02/07/2002	10.58	10.87	-0.29	LT15
10 6500 FANNIE MAE - 31386LZU9						
SOLD		09/25/2011	10.65		SUB TRUST R76953703	
ACQ	10.6500	02/07/2002	10.65	10.94	-0.29	LT15
1176.2000 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		10/15/2010	1176.20		SUB TRUST R76953703	
ACQ	1176.2000	11/15/2007	1176.20	1408.02	-31.82	LT15
CHANGED 01/12/11 AW4						
1211 4500 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		11/15/2010	1211.45		SUB TRUST R76953703	
ACQ	1211.4500	11/15/2007	1211.45	1239.47	-28.02	LT15
CHANGED 01/12/11 AW4						
1135 6300 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		12/15/2010	1135.63		SUB TRUST R76953703	
ACQ	1135.6300	11/15/2007	1135.63	1161.80	-26.25	LT15
CHANGED 01/12/11 AW4						
1520.3500 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		01/13/2011	1520.35		SUB TRUST R76953703	
ACQ	1520.3500	11/15/2007	1520.35	1555.51	-35.16	LT15
802 9500 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		02/15/2011	802.95		SUB TRUST R76953703	
ACQ	802.9500	11/15/2007	802.95	821.52	-18.57	LT15
814 3600 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		03/15/2011	814.36		SUB TRUST R76953703	
ACQ	814.3600	11/15/2007	814.36	833.19	-18.83	LT15
1657 8600 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		04/15/2011	1657.86		SUB TRUST R76953703	
ACQ	1657.8600	11/15/2007	1657.86	1636.20	-21.64	LT15
121.5900 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		05/16/2011	421.59		SUB TRUST R76953703	
ACQ	421.5900	11/15/2007	421.59	421.74	-0.15	LT15
473 3100 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		06/15/2011	473.31		SUB TRUST R76953703	
ACQ	473.3100	11/15/2007	473.31	484.26	-10.95	LT15
890 6000 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		07/15/2011	890.60		SUB TRUST R76953703	
ACQ	890.6000	11/15/2007	890.60	911.19	-20.59	LT15
624 1100 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		08/15/2011	624.11		SUB TRUST R76953703	
ACQ	624.1100	11/15/2007	624.11	638.54	-14.43	LT15
448 5100 FEDERAL HOME LN MTG CORP MULTICLASS - 31392MLE0						
SOLD		09/15/2011	448.51		SUB TRUST R76953703	
ACQ	448.5100	11/15/2007	448.51	458.83	-10.32	LT15
1063.8700 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		10/15/2010	1063.87		SUB TRUST R76953703	
ACQ	1063.8700	11/20/2007	1063.87	1074.51	-10.64	LT15
CHANGED 01/12/11 AW4						
1260 4400 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		11/15/2010	1260.44		SUB TRUST R76953703	
ACQ	1260.4400	11/20/2007	1260.44	1273.04	-12.60	LT15
CHANGED 01/12/11 AW4						
1744 8800 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		12/15/2010	1244.88		SUB TRUST R76953703	
ACQ	1744.8800	11/20/2007	1244.88	1257.33	-12.45	LT15
CHANGED 01/12/11 AW4						
1258 6500 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		01/18/2011	1258.65		SUB TRUST R76953703	
ACQ	1258.6500	11/20/2007	1258.65	1271.24	-12.59	LT15
1064 9600 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		02/15/2011	1064.96		SUB TRUST R76953703	
ACQ	1064.9600	11/20/2007	1064.96	1075.61	-10.65	LT15

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TRFM
722 5900 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		03/15/2011	722 99			
ACQ	722.9900	11/20/2007	722 99	730 22	SUB TRUST R76953703 -7 23 LT15	
899 7500 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		04/15/2011	899 75			
ACQ	899 7500	11/20/2007	899 75	908 75	SUB TRUST R76953703 -9 00 LT15	
743 0300 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		05/16/2011	743 03			
ACQ	743 0300	11/20/2007	743 03	750 46	SUB TRUST R76953703 -7 43 LT15	
893 7500 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		06/15/2011	893 75			
ACQ	893.7500	11/20/2007	893.75	902 69	SUB TRUST R76953703 -8 94 LT15	
813 6600 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		07/15/2011	813 66			
ACQ	813 6600	11/20/2007	813 66	821 80	SUB TRUST R76953703 -8 14 LT15	
1043 7200 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		08/15/2011	1043 72			
ACQ	1043 7200	11/20/2007	1043 72	1054 16	SUB TRUST R76953703 -10 44 LT15	
819 8500 FEDERAL HOME LN MTG CORP MULTICLASS - 31392VPS5						
SOLD		09/15/2011	819 85			
ACQ	819 8500	11/20/2007	819.85	828.05	SUB TRUST R76953703 -8.20 LT15	
75000 0000 FEDERAL HOME LN MTG CORP MULTICLASS - 31391RJ92						
SOLD		09/26/2011				
ACQ	25000 0000	12/09/2008	25875 00	23271 81	SUB TRUST P76953703 3617.19 LT15	
228 6500 FNMA REMIC TRUST - 31394ABD7 - MINOR = 22						
SOLD		04/25/2011	228 65			
ACQ	228 6500	06/29/2007	228 65	221 58	SUB TRUST R76953703 7 07 LT15	
1102 4900 FNMA REMIC TRUST - 31394ABD7 - MINOR = 22						
SOLD		05/25/2011	1102 49			
ACQ	1102 4900	06/27/2007	1102 49	1065 38	SUB TRUST R76953703 34 11 LT15	
1115 1400 FNMA REMIC TRUST - 31394ABD7 - MINOR = 22						
SOLD		06/27/2011	1115 14			
ACQ	1115 1400	06/29/2007	1115 14	1280 64	SUB TRUST R76953703 31 50 LT15	
977 6600 FNMA REMIC TRUST - 31394ABD7 - MINOR = 22						
SOLD		07/25/2011	977 66			
ACQ	977 6600	06/27/2007	977 66	917 41	SUB TRUST R76953703 30.25 LT15	
1124 4800 FNMA REMIC TRUST - 31394ABD7 - MINOR = 22						
SOLD		08/25/2011	1124 48			
ACQ	1124 4800	06/29/2007	1124 48	1287 69	SUB TRUST R76953703 34 73 LT15	
1225 2400 FNMA REMIC TRUST - 31394ABD7 - MINOR = 22						
SOLD		09/26/2011	1225 24			
ACQ	1225 2400	06/29/2007	1225 24	1187 33	SUB TRUST R76953703 37 91 LT15	
44226 3400 FNMA REMIC TRUST - 31394ABD7 - MINOR = 22						
SOLD		09/26/2011	47819 73			
ACQ	44226 3400	06/24/2007	47819 73	42853 09	SUB TRUST R76953703 4964 64 LT15	
50000 0000 FARMER XAR - 31394FSL3						
SOLD		09/27/2011	51500 00			
ACQ	50000 0000	06/21/2007	51500 00	48734 37	SUB TRUST R76953703 2765 63 LT15	
50000 0000 FARMER XAR - 31394FSL3						
SOLD		09/27/2011	52703 13			
ACQ	50000 0000	06/04/2007	52703 13	47625.00	SUB TRUST R76953703 5078 13 LT15	
49292.9590 FEDERAL HOME LN MTG CORP MULTICLASS - 31391MNE6						
SOLD		09/28/2011	52609 38			
ACQ	49292 9590	12/07/2008	52609 38	47521 59	SUB TRUST R76953703 5057 79 LT15	
349 6200 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		10/15/2010	349 62			
ACQ	349 6200	03/30/2007	349 62	340 61	SUB TRUST R76953703 9 61 LT15	
CHANGED 01/12/11 AW4						
350 9300 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		11/15/2010	350 93			
ACQ	350 9300	03/30/2007	350 93	341 28	SUB TRUST R76953703 9 65 LT15	
CHANGED 01/12/11 AW4						
352 2500 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		12/15/2010	352 25			
ACQ	352 2500	03/30/2007	352 25	342 56	SUB TRUST R76953703 9 69 LT15	
CHANGED 01/12/11 AW4						
353 5700 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		01/18/2011	353 57			
ACQ	353 5700	03/30/2007	353 57	343 85	SUB TRUST R76953703 9 72 LT15	
354 9000 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		02/15/2011	354 90			
ACQ	354 9000	03/30/2007	354 90	345 14	SUB TRUST R76953703 9 76 LT15	
356 2300 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		03/15/2011	356 23			
ACQ	356 2300	03/30/2007	356.23	346 43	SUB TRUST R76953703 9 80 LT15	
357 5600 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		04/15/2011	357 56			
ACQ	357 5600	03/30/2007	357.56	347 73	SUB TRUST R76953703 9 83 LT15	
358 3000 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		05/16/2011	358 90			
ACQ	358 3000	03/30/2007	358 90	349 03	SUB TRUST R76953703 9.87 LT15	
360 2500 FEDERAL HOME LN MTG CORP MULTICLASS - 31394WXU7 - MINOR = 22						
SOLD		06/15/2011	360 25			
ACQ	360.2500	03/30/2007	360.25	350 34	SUB TRUST R76953703 9 91 LT15	

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
421 5700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402DMP2						
SOLD		08/25/2011	424.57			
ACQ	424.5700	03/20/2008	424.57	414.63	SUB TRUST R76953703 9.94	LT15
128 5800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402DMP2						
SOLD		09/26/2011	428.58			
ACQ	428.5800	03/20/2008	428.58	418.55	SUB TRUST R76953703 10.03	LT15
120 6300 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		10/25/2010	120.63			
ACQ	120.6300	08/13/2003	120.63	120.67	SUB TRUST R76953703 -0.04	LT15
CHANGED 01/12/11 AW4						
121.0100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		11/26/2010	121.01			
ACQ	121.0100	08/13/2003	121.01	121.05	SUB TRUST R76953703 -0.04	LT15
CHANGED 01/12/11 AW4						
197.2700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		12/27/2010	197.27			
ACQ	197.2700	08/13/2003	197.27	197.33	SUB TRUST R76953703 -0.06	LT15
CHANGED 01/12/11 AW4						
406.6700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		01/25/2011	406.67			
ACQ	406.6700	08/13/2003	406.67	406.80	SUB TRUST R76953703 -0.13	LT15
116.3300 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		02/25/2011	116.33			
ACQ	116.3300	03/13/2003	116.33	116.37	SUB TRUST R76953703 -0.04	LT15
971.1300 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		03/25/2011	971.13			
ACQ	971.1300	08/13/2003	971.13	971.43	SUB TRUST R76953703 -0.30	LT15
99.6800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		04/25/2011	99.68			
ACQ	99.6800	03/11/2003	99.68	99.71	SUB TRUST R76953703 -0.03	LT15
99.9400 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		05/25/2011	99.94			
ACQ	99.9400	08/13/2003	99.94	99.97	SUB TRUST R76953703 -0.03	LT15
99.9200 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		06/21/2011	99.92			
ACQ	99.9200	08/13/2003	99.92	99.95	SUB TRUST R76953703 -0.03	LT15
100.9900 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		07/25/2011	100.99			
ACQ	100.9900	08/13/2003	100.99	101.02	SUB TRUST R76953703 -0.03	LT15
101.3500 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		03/25/2011	101.35			
ACQ	101.3500	08/13/2003	101.35	101.38	SUB TRUST R76953703 -0.03	LT15
101.8100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31402LM74 - MINOR = 23						
SOLD		09/26/2011	101.81			
ACQ	101.8100	08/13/2003	101.81	101.34	SUB TRUST R76953703 -0.03	LT15
738.9100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		10/25/2010	738.91			
ACQ	738.9100	11/30/2007	738.91	748.24	SUB TRUST R76953703 -29.33	LT15
CHANGED 01/12/11 AW4						
519.3300 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		11/26/2010	519.33			
ACQ	519.3300	11/30/2007	519.33	539.94	SUB TRUST R76953703 -20.61	LT15
CHANGED 01/12/11 AW4						
850.5700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		12/27/2010	850.57			
ACQ	850.5700	11/30/2007	850.57	984.33	SUB TRUST R76953703 -33.76	LT15
CHANGED 01/12/11 AW4						
472.0000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		01/25/2011	472.00			
ACQ	472.0000	11/30/2007	472.00	490.73	SUB TRUST R76953703 -18.73	LT15
823.5700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		02/25/2011	823.57			
ACQ	823.5700	11/30/2007	823.57	856.26	SUB TRUST R76953703 -32.69	LT15
638.5600 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		03/25/2011	638.56			
ACQ	638.5600	11/30/2007	638.56	663.84	SUB TRUST R76953703 -25.28	LT15
529.8600 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		04/25/2011	529.86			
ACQ	529.8600	11/30/2007	529.86	550.89	SUB TRUST R76953703 -21.03	LT15
788.9000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		05/25/2011	788.90			
ACQ	788.9000	11/30/2007	788.90	820.21	SUB TRUST R76953703 -31.31	LT15
419.8500 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		06/27/2011	419.85			
ACQ	419.8500	11/30/2007	419.85	436.51	SUB TRUST R76953703 -16.66	LT15
499.4600 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		07/25/2011	499.46			
ACQ	499.4600	11/30/2007	499.46	519.28	SUB TRUST R76953703 -19.82	LT15
765.6900 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		08/25/2011	765.69			
ACQ	765.6900	11/30/2007	765.69	796.28	SUB TRUST R76953703 -30.59	LT15
1085.4200 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403DLN7						
SOLD		09/26/2011	1085.42			
ACQ	1085.4200	11/30/2007	1085.42	1128.50	SUB TRUST R76953703 -43.08	LT15

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TFRM
596 2000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		10/25/2010	596.20			
ACQ	596 2000	08/11/2004	596.20	605.70	SUB TRUST R76953703	-9.50 LT15
CHANGED 01/12/11 AW4						
737.5000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		11/26/2010	737.50			
ACQ	737 5000	08/11/2004	737.50	749.25	SUB TRUST R76953703	-11.75 LT15
CHANGED 01/12/11 AW4						
464.9700 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		12/27/2010	464.97			
ACQ	464 9700	08/11/2004	464.97	472.38	SUB TRUST R76953703	-7.41 LT15
CHANGED 01/12/11 AW4						
326 8000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		01/25/2011	326.80			
ACQ	326 8000	08/11/2004	326.80	332.01	SUB TRUST R76953703	-5.21 LT15
527 6800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		02/25/2011	527.68			
ACQ	527 6800	08/11/2004	527.68	536.09	SUB TRUST R76953703	-8.41 LT15
489 6200 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		03/25/2011	489.62			
ACQ	489 6200	08/11/2004	489.62	497.42	SUB TRUST R76953703	-7.80 LT15
306 4800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		04/25/2011	306.43			
ACQ	306 4800	08/11/2004	306.48	311.36	SUB TRUST R76953703	-4.88 LT15
495 8100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		05/25/2011	495.81			
ACQ	495 8100	08/11/2004	495.81	503.71	SUB TRUST R76953703	-7.90 LT15
653.4000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		06/27/2011	653.40			
ACQ	653 4000	08/11/2004	653.40	663.81	SUB TRUST R76953703	-10.41 LT15
409.8900 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		07/25/2011	409.89			
ACQ	409 8900	08/11/2004	409.89	416.42	SUB TRUST R76953703	-6.53 LT15
492 0000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		08/25/2011	492.00			
ACQ	492 0000	08/11/2004	492.00	499.84	SUB TRUST R76953703	-7.84 LT15
741 8600 FEDERAL NATL MTG ASSN GTD MTG PASS - 31403YBB8						
SOLD		09/26/2011	741.86			
ACQ	741 8600	08/11/2004	741.86	753.68	SUB TRUST R76953703	-11.82 LT15
3145 2400 FANNIE MAE - 31404MQL5						
SOLD		10/25/2010	3145.24			
ACQ	3145 2400	04/27/2004	3145.24	3075.45	SUB TRUST R76953703	69.79 LT15
CHANGED 01/12/11 AW4						
873.5100 FANNIE MAE - 31404MQL5						
SOLD		11/26/2010	873.51			
ACQ	873 5100	04/27/2004	873.51	654.13	SUB TRUST R76953703	19.38 LT15
CHANGED 01/12/11 AW4						
722 7400 FANNIE MAE - 31404MQL5						
SOLD		12/27/2010	722.74			
ACQ	722 7400	04/27/2004	722.74	736.70	SUB TRUST R76953703	16.04 LT15
CHANGED 01/12/11 AW4						
1449 2700 FANNIE MAE - 31404MQL5						
SOLD		01/25/2011	1449.27			
ACQ	1449 2700	04/27/2004	1449.27	1417.11	SUB TRUST R76953703	32.16 LT15
641 5900 FANNIE MAE - 31404MQL5						
SOLD		02/25/2011	641.59			
ACQ	641 5900	04/27/2004	641.59	627.35	SUB TRUST R76953703	14.24 LT15
761.3300 FANNIE MAE - 31404MQL5						
SOLD		03/25/2011	761.33			
ACQ	761 3300	01/27/2004	761.33	744.44	SUB TRUST R76953703	16.89 LT15
616 1300 FANNIE MAE - 31404MQL5						
SOLD		04/25/2011	616.13			
ACQ	616 1300	04/27/2004	616.13	602.46	SUB TRUST R76953703	13.67 LT15
903.7700 FANNIE MAE - 31404MQL5						
SOLD		05/25/2011	903.77			
ACQ	903 7700	04/27/2004	903.77	983.72	SUB TRUST R76953703	20.05 LT15
874.5400 FANNIE MAE - 31404MQL5						
SOLD		06/27/2011	874.54			
ACQ	874 5400	04/27/2004	874.54	855.14	SUB TRUST R76953703	19.40 LT15
77 1200 FANNIE MAE - 31404MQL5						
SOLD		07/25/2011	77.12			
ACQ	77 1200	04/27/2004	77.12	75.41	SUB TRUST R76953703	1.71 LT15
1393 5500 FANNIE MAE - 31404MQL5						
SOLD		08/25/2011	1393.55			
ACQ	1393 5500	04/27/2004	1393.55	1362.63	SUB TRUST R76953703	30.92 LT15
542 1600 FANNIE MAE - 31404MQL5						
SOLD		09/26/2011	542.16			
ACQ	542 1600	04/27/2004	542.16	530.13	SUB TRUST R76953703	12.03 LT15
724.0700 FANNIE MAE - 31404MQL5						
SOLD		10/25/2010	724.07			
ACQ	724 0700	11/10/2004	724.07	736.97	SUB TRUST R76953703	-12.90 LT15
CHANGED 01/12/11 AW4						
278.8300 FANNIE MAE - 31404MQL5						
SOLD		11/26/2010	278.83			
ACQ	278 8300	11/10/2004	278.83	283.80	SUB TRUST R76953703	-4.97 LT15
CHANGED 01/12/11 AW4						

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	CCST BASIS	GAIN/LOSS	TERM
950.8400 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		12/27/2010	950.84		SUB TRUST R76953703	
ACQ	950.8400	11/10/2004	950.84	967.78	-16.94	LT15
CHANGED 01/12/11 AM4						
825.4800 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		01/25/2011	825.48		SUB TRUST R76953703	
ACQ	825.4800	11/10/2004	825.48	840.18	-14.70	LT15
276.5600 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		02/25/2011	276.56		SUB TRUST R76953703	
ACQ	276.5600	11/10/2004	276.56	281.49	-4.93	LT15
977.3800 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		03/25/2011	977.38		SUB TRUST R76953703	
ACQ	977.3800	11/10/2004	977.38	994.79	-17.41	LT15
1336.2000 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		04/25/2011	1336.20		SUB TRUST R76953703	
ACQ	1336.2000	11/10/2004	1336.20	1360.00	-23.80	LT15
248.2900 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		05/25/2011	248.29		SUB TRUST R76953703	
ACQ	248.2900	11/10/2004	248.29	252.71	-4.42	LT15
1703.0000 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		06/27/2011	1703.00		SUB TRUST R76953703	
ACQ	1703.0000	11/10/2004	1703.00	1733.34	-30.34	LT15
815.6800 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		07/25/2011	815.68		SUB TRUST R76953703	
ACQ	815.6800	11/10/2004	815.68	830.21	-14.53	LT15
882.9400 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		08/25/2011	882.94		SUB TRUST R76953703	
ACQ	882.9400	11/10/2004	882.94	898.67	-15.73	LT15
230.7200 FANNIE MAE - 31404XBA1 - MINOR = 23						
SOLD		09/25/2011	230.72		SUB TRUST R76953703	
ACQ	230.7200	11/10/2004	230.72	234.93	-4.21	LT15
403.0800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		10/25/2010	403.08		SUB TRUST R76953703	
ACQ	403.0800	06/14/2005	403.08	407.61	-4.53	LT15
CHANGED 01/12/11 AM4						
124.2700 FEDEPAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		11/26/2010	424.27		SUB TRUST R76953703	
ACQ	424.2700	06/14/2005	424.27	429.04	-4.77	LT15
CHANGED 01/12/11 AM4						
302.8000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		12/27/2010	302.80		SUB TRUST R76953703	
ACQ	302.8000	06/14/2005	302.80	306.21	-3.41	LT15
CHANGED 01/12/11 AM4						
289.8500 FEDEPAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		01/25/2011	289.85		SUB TRUST R76953703	
ACQ	289.8500	06/14/2005	289.85	293.11	-3.26	LT15
128.3100 FEDEPAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		02/25/2011	128.31		SUB TRUST R76953703	
ACQ	128.3100	06/14/2005	128.31	129.75	-1.44	LT15
237.8500 FEDERAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		03/25/2011	237.85		SUB TRUST R76953703	
ACQ	237.8500	06/14/2005	237.85	240.53	-2.68	LT15
136.8400 FEDERAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		04/25/2011	136.84		SUB TRUST R76953703	
ACQ	136.8400	06/14/2005	136.84	138.38	-1.54	LT15
96.3800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		05/25/2011	96.38		SUB TRUST R76953703	
ACQ	96.3800	06/14/2005	96.38	97.46	-1.08	LT15
151.6800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		06/27/2011	151.68		SUB TRUST R76953703	
ACQ	151.6800	06/14/2005	151.68	153.39	-1.71	LT15
191.9200 FEDEPAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		07/25/2011	191.92		SUB TRUST R76953703	
ACQ	191.9200	06/14/2005	191.92	194.28	-2.36	LT15
298.8900 FEDEPAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		08/25/2011	298.89		SUB TRUST R76953703	
ACQ	298.8900	06/14/2005	298.89	302.25	-3.36	LT15
392.4200 FEDERAL NATL MTG ASSN GTD MTG PASS - 31404XLJ1						
SOLD		09/25/2011	392.42		SUB TRUST R76953703	
ACQ	392.4200	06/14/2005	392.42	396.83	-4.41	LT15
176.8700 FANNIE MAE - 31405T6P2						
SOLD		10/25/2010	176.87		SUB TRUST R76953703	
ACQ	176.8700	07/14/2005	176.87	176.81	0.06	LT15
CHANGED 01/12/11 AM4						
815.1300 FANNIE MAE - 31405T6P2						
SOLD		11/26/2010	815.13		SUB TRUST R76953703	
ACQ	815.1300	02/14/2005	815.13	814.86	0.25	LT15
CHANGED 01/12/11 AM4						
794.5100 FANNIE MAE - 31405T6P2						
SOLD		12/27/2010	794.51		SUB TRUST R76953703	
ACQ	794.5100	02/14/2005	794.51	794.26	0.25	LT15
CHANGED 01/12/11 AM4						
171.0300 FANNIE MAE - 31405T6P2						
SOLD		01/25/2011	171.03		SUB TRUST R76953703	
ACQ	171.0300	02/14/2005	171.03	170.98	0.05	LT15

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TRFM
280 1800 FANNIE MAE - 31405T6P2						
SOLD		02/25/2011	280 18			
ACQ	280 1800	02/14/2005	280 18	280 03	SUB TRUST R76953703	0 09 LT15
171.7400 FANNIE MAE - 31405T6P2						
SOLD		03/25/2011	171.74			
ACQ	171 7400	02/14/2005	171.74	171.69	SUB TRUST R76953703	0.05 LT15
174 7000 FANNIE MAE - 31405T6P2						
SOLD		04/25/2011	174 70			
ACQ	174 7000	02/14/2005	174 70	174 65	SUB TRUST R76953703	0 05 LT15
176 0100 FANNIE MAE - 31405T6P2						
SOLD		05/25/2011	176 01			
ACQ	176 0100	02/14/2005	176 01	175 95	SUB TRUST R76953703	0 05 LT15
168 3100 FANNIE MAE - 31405T6P2						
SOLD		06/27/2011	168.31			
ACQ	168 3100	02/14/2005	168 31	168 26	SUB TRUST R76953703	0 05 LT15
1655 9100 FANNIE MAE - 31405T6P2						
SOLD		07/25/2011	1655 91			
ACQ	1655 9100	02/14/2005	1655 91	1655.39	SUB TRUST R76953703	0 52 LT15
156 1100 FANNIE MAE - 31405T6P2						
SOLD		08/25/2011	156 11			
ACQ	156 1100	02/14/2005	156.11	156 06	SUB TRUST R76953703	0 05 LT15
166 0800 FANNIE MAE - 31405T6P2						
SOLD		09/26/2011	166 08			
ACQ	166 0800	02/14/2005	166 08	166 03	SUB TRUST R76953703	0 05 LT15
147 2900 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		10/25/2010	147 29			
ACQ	147 2900	08/17/2006	147 29	146 54	SUB TRUST R76953703	0 75 LT15
CHANGED 01/12/11 AW4						
480 0800 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		11/26/2010	480 08			
ACQ	480 0800	08/17/2006	480 08	477 62	SUB TRUST R76953703	2 46 LT15
CHANGED 01/12/11 AW4						
157.0900 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		12/27/2010	157.09			
ACQ	157 0900	08/17/2006	157 09	156 29	SUB TRUST R76953703	0 80 LT15
CHANGED 01/12/11 AW4						
158 2400 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		01/25/2011	158 24			
ACQ	158 2400	06/17/2006	158 24	157 43	SUB TRUST R76953703	0 81 LT15
824 5600 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		02/25/2011	824 56			
ACQ	824 5600	08/17/2006	824 56	820 34	SUB TRUST R76953703	4 22 LT15
153 7000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		03/25/2011	153 70			
ACQ	153 7000	08/17/2006	153 70	152 91	SUB TRUST R76953703	0 79 LT15
269 3300 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		04/25/2011	269 33			
ACQ	269 3300	08/17/2006	269 33	267 95	SUB TRUST R76953703	1 38 LT15
1139 8000 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		05/25/2011	1139 80			
ACQ	1139 8000	08/17/2006	1139 80	1133 97	SUB TRUST R76953703	5 83 LT15
785 5100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		06/27/2011	785 51			
ACQ	785 5100	08/17/2006	785 51	785 47	SUB TRUST R76953703	4 04 LT15
127 7400 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		07/25/2011	127 74			
ACQ	127 7400	08/17/2006	127 74	127 39	SUB TRUST R76953703	0 35 LT15
133 8100 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		08/25/2011	133 81			
ACQ	133 8100	08/17/2006	133 81	133 13	SUB TRUST R76953703	0 68 LT15
133 8500 FEDERAL NATL MTG ASSN GTD MTG PASS - 31406BPC8						
SOLD		09/25/2011	133 85			
ACQ	133 8500	08/17/2006	133 85	133.17	SUB TRUST R76953703	0 68 LT15
46 1400 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		10/15/2010	46 14			
ACQ	46 1400	12/13/1999	46 14	45 25	SUB TRUST R76953703	0 89 LT15
CHANGED 01/12/11 AW4						
46 4300 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		11/15/2010	46 43			
ACQ	46 4300	12/13/1999	46 43	45 53	SUB TRUST R76953703	0 90 LT15
CHANGED 01/12/11 AW4						
46 7200 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		12/15/2010	46 72			
ACQ	46 7200	12/13/1999	46 72	45 81	SUB TRUST R76953703	0 91 LT15
CHANGED 01/12/11 AW4						
47 0100 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		01/13/2011	47 01			
ACQ	47 0100	12/13/1999	47 01	46 10	SUB TRUST R76953703	0 91 LT15
47 3000 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		02/15/2011	47 30			
ACQ	47 3000	12/13/1999	47 30	46 38	SUB TRUST R76953703	0 92 LT15
47 6000 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		03/15/2011	47 60			
ACQ	47 6000	12/13/1999	47 60	46.68	SUB TRUST R76953703	0.92 LT15

FORM 990-PF

STATEMENT C

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TFRM
47 9000 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		04/15/2011	47 90		SUB TRUST R76953703	
ACQ	47 9000	12/13/1999	47 90	46.97	0 93 LT15	
48 2000 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		05/16/2011	48 20		SUB TRUST R76953703	
ACQ	48 2000	12/13/1999	48 20	47.27	0 93 LT15	
48 5000 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		06/15/2011	48 50		SUB TRUST R76953703	
ACQ	48 5000	12/13/1999	48 50	47 56	0 94 LT15	
48 8000 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		07/15/2011	48 80		SUB TRUST R76953703	
ACQ	48 8000	12/13/1999	48 80	47.85	0.95 LT15	
49 1100 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		08/15/2011	49 11		SUB TRUST R76953703	
ACQ	49 1100	12/13/1999	49 11	48 16	0 95 LT15	
49 4100 GNMA GTD MTG PASS THRU CTF - 36211CU75						
SOLD		09/15/2011	49 41		SUB TRUST R76953703	
ACQ	49 4100	12/13/1999	49 41	48.45	0.96 LT15	
833 6500 GNMA VTG PASS THRU CTF - 36211KF22						
SOLD		10/15/2010	833 65		SUB TRUST R76953703	
ACQ	833 6500	12/13/1999	833 65	834 17	-0 52 LT15	
CHANGED 01/12/11 AW4						
838 8600 GNMA MTG PASS THRU CTF - 36211KF22						
SOLD		11/15/2010	838 86		SUB TRUST R76953703	
ACQ	838 8600	12/13/1999	838 86	839 58	-0 52 LT15	
CHANGED 01/12/11 AW4						
844 1000 GNMA VTG PASS THRU CTF - 36211KF22						
SOLD		12/15/2010	844 10		SUB TRUST R76953703	
ACQ	844 1000	12/13/1999	844 10	844 63	-0 53 LT15	
CHANGED 01/12/11 AW4						
849 3800 GNMA VTG PASS THRU CTF - 36211KF22						
SOLD		01/18/2011	849 38		SUB TRUST R76953703	
ACQ	849 3800	12/13/1999	849 38	849 91	-0 53 LT15	
854 6900 GNMA VTG PASS THRU CTF - 36211KF22						
SOLD		02/15/2011	854 69		SUB TRUST R76953703	
ACQ	854 6900	12/13/1999	854 69	855 22	-0 53 LT15	
860 0300 GNMA MTG PASS THRU CTF - 36211KF22						
SOLD		03/15/2011	860 03		SUB TRUST R76953703	
ACQ	860 0300	12/13/1999	860 03	860 57	-0 54 LT15	
865 4000 GNMA VTG PASS THRU CTF - 36211KF22						
SOLD		04/15/2011	865 40		SUB TRUST R76953703	
ACQ	865 4000	12/13/1999	865 40	865 94	-0 51 LT15	
870 8200 GNMA MTG PASS THRU CTF - 36211KF22						
SOLD		05/16/2011	870 82		SUB TRUST R76953703	
ACQ	870 8200	12/13/1999	870 82	871 36	-0 54 LT15	
876 2600 GNMA MTG PASS THRU CTF - 36211KF22						
SOLD		06/15/2011	876 26		SUB TRUST R76953703	
ACQ	876 2600	12/13/1999	876 26	876 91	-0 55 LT15	
881 7300 GNMA VTG PASS THRU CTF - 36211KF22						
SOLD		07/15/2011	881 73		SUB TRUST R76953703	
ACQ	881 7300	12/13/1999	881 73	882 78	-0 55 LT15	
887 2400 GNMA MTG PASS THRU CTF - 36211KF22						
SOLD		08/15/2011	887 24		SUB TRUST R76953703	
ACQ	887 2400	12/13/1999	887 24	887 80	-0 56 LT15	
892 7900 GNMA VTG PASS THRU CTF - 36211KF22						
SOLD		09/15/2011	892 79		SUB TRUST R76953703	
ACQ	892 7900	12/13/1999	892 79	893 35	-0 56 LT15	
10000 0000 GENERAL ELEC CAP CORP - 36262G3H5 - MINOR = 34						
SOLD		09/23/2011	32987 40		SUB TRUST R76953703	
ACQ	30000 0000	01/08/2000	32987 40	29368 48	3618 92 LT15	
10000 0000 GOLDMAN SACHS GROUP INC - 38141GDE7 - MINOR = 14						
SOLD		09/23/2011	10340 50		SUB TRUST R76953703	
ACQ	10000 0000	09/07/2004	10340 50	10139 30	201 20 LT15	
86070 0000 GOLDMAN SACHS TRUST - 38141W679 - MINOR = 66						
SOLD		03/23/2011	636918 00			
ACQ	86070 0000	01/15/2010	636918 00	607654 20	29263 80 LT15	
95000 0000 GS 12M SPX BREN - 38143U7J						
SOLD		12/01/2010	108205 00			
ACQ	95000 0000	11/13/2009	108205 00	94050 00	14155 00 LT15	
70000 0000 GS 12M EAFE NOTE - 38143UHL8						
SOLD		04/25/2011	70000 00			
ACQ	70000 0000	04/01/2010	70000 00	69139 00	861 00 LT15	
70000 0000 HSBC EAFE BREN - 4042KOL29						
SOLD		02/17/2011	72916 48			
ACQ	70000 0000	01/06/2010	72916 48	69300 00	3616 48 LT15	
25000 0000 HSBC EAFE BREN 05/19/11 - 4042KOW76						
SOLD		05/19/2011	26163 94			
ACQ	25000 0000	04/30/2010	26163 94	24750 00	1713 94 LT15	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

PROPERTY DESCRIPTION	SHARES	DATE	SALES PRICE	COST BASIS	GAIN/LOSS	TERM
75000 0000 HSBC 18M SPX MKT PLS NOTE - 4012K0YX7 - MINOR = 37						
SOLD		03/03/2011	96550 37			
ACQ	75000 0000	08/27/2009	96550 37	74250 00	22300 37	LT15
5103 0990 HARTFORD CAPITAL APPRECIATION FUND - 416649309 - MINOR = 65						
SOLD		10/07/2010	160798 64			
ACQ	5103 0990	05/14/2009	160798 64	121504 79	39293 85	LT15
8710 8010 HARTFORD MID CAP F'D - 41664M879						
SOLD		05/16/2011	206620 20			
ACQ	8710 8010	04/28/2010	206620 20	175300 00	31620 20	LT15
10000 0000 HEWLETT PACKARD CO 5 500% 3/01/11 - 128136AS2 - MINOR = 34						
SOLD		09/23/2011	11175 78			
ACQ	10000 0000	05/27/2008	11175 78	10038 10	SUB TRUST P/6953703 1117 60	LT15
15000 0000 HCME DESPOT INC - 437076AP7 - MINOR = 31						
SOLD		09/23/2011	17119 80			
ACQ	15000 0000	08/11/2005	17119 80	14827 90	SUB TRUST R/6953703 2291 90	LT15
20000 0000 HOUSEHOLD FINANCE CORP - 441812JY1 - MINOR = 31						
SOLD		08/12/2011	20798 60			
ACQ	20000 0000	02/18/2010	20798 60	21914 60	SUB TRUST R/6953703 -1116 00	LT15
20000 0000 INTUIT 5 400% 3/15/12 - 461292AA1 - MINOR = 31						
SOLD		11/09/2010	21102 80			
ACQ	20000 0000	04/30/2009	21102 80	20253 00	SUB TRUST R/6953703 849 80	LT15
1500 0000 ISHARES BARCLAYS TIPS BOND FUND - 464287176 - MINOR = 63						
SOLD		08/08/2011	170778 32			
ACQ	1500 0000	05/21/2008	170778 32	162915 00	7863 32	LT15
1998 0000 ISHARES TR S & P MIDCAP 400 INDEX FD - 464287507 - MINOR = 62						
SOLD		10/07/2010	160613 90			
ACQ	1998 0000	09/15/2009	160613 90	135057 58	22526 32	LT15
2287 0000 ISHARES TR S & P MIDCAP 400 INDEX FD - 464287507 - MINOR = 62						
SOLD		08/08/2011	186701 22			
ACQ	2287 0000	02/15/2009	186701 22	158061 20	28140 02	LT15
2.077 5510 JPMORGAN TR I M&T NEUTRAL S&P - 48121A712						
SOLD		08/08/2011	316795 58			
ACQ	10529 6750	07/23/2010	158761 01	165000 00	-6738 99	LT15
	4322 7520	04/06/2010	64770 96	67867 20	-2896 24	LT15
	50 0960	04/09/2010	752 94	785 50	-32 56	LT15
10292 6800 JPMORGAN INTERMED AMERICA FUND - 4812A2108 - MINOR = 59						
SOLD		09/23/2011	214190 67			
ACQ	10292 6800	05/03/2005	214190 67	243580 66	-29380 99	LT15
14696 8560 JPMORGAN HIGHBRIDGE STAT MKT NEUT FUND - 4912A2439 - MINOR = 59						
SOLD		12/01/2010	20735 20			
ACQ	9403 5270	06/22/2000	112463 44	150000 00	-7536 56	LT15
1.199 7460 JPMORGAN DIVERSIFIED MID CAP GROWTH - 4812C1710 - MINOR = 59						
SOLD		10/07/2010	224666 90			
ACQ	11199 7460	02/08/2002	224666 90	186431 78	36235 12	LT15
20000 0000 KELLOGG CO 4 250% 3/06/13 - 487836BA5 - MINOR = 34						
SOLD		09/26/2011	20936 20			
ACQ	20000 0000	03/03/2006	20936 20	19262 00	SUB TRUST R/6953703 973 60	LT15
10000 0000 KIMBERLY-CLARK CORPORATION - 49436AA99 - MINOR = 34						
SOLD		09/29/2011	11073 90			
ACQ	10000 0000	11/11/2005	11073 90	2913 00	SUB TRUST R/6953703 1760 90	LT15
0000 VERRILL LYNCH & CO INC - 590188108 - MINOR = 44						
SOLD		12/07/2010	218 38			
ACQ	00000		218 38	0 00	218 38	LT15
45000 0000 VERRILL LYNCH & CO - 59018YJ36 - MINOR = 34						
SOLD		05/20/2011	47623 95			
ACQ	25000 0000	11/11/2007	26457 75	25041 00	SUB TRUST R/6953703 1111 75	LT15
	20000 0000	11/24/2008	21166 20	19659 45	1506 75	LT15
125000 0000 VERRILL LYNCH ARN SPX NKY 12/23/10 - 59018YL90						
SOLD		12/23/2010	89691 07			
ACQ	125000 0000	12/01/2007	89691 07	122500 00	-32806 93	LT15
15000 0000 MORGAN SANTO CO - 61166KAA9 - MINOR = 34						
SOLD		11/03/2010	16720 05			
ACQ	15000 0000	08/27/2007	16720 05	16139 70	SUB TRUST R/6953703 580 35	LT15
51 5600 MORGAN STANLEY DEAN WITTER CAPITAL I - 61746WZAI						
SOLD		04/13/2011	51 56			
ACQ	51 5600	06/23/2009	51 56	49 86	SUB TRUST R/6953703 1 70	LT15
136 0300 MORGAN STANLEY DEAN WITTER CAPITAL I - 61746WZAI						
SOLD		05/13/2011	136 03			
ACQ	136 0300	06/23/2009	136 03	131 55	SUB TRUST R/6953703 4 48	LT15
128 6700 MORGAN STANLEY DEAN WITTER CAPITAL I - 61746WZAI						
SOLD		06/13/2011	128 67			
ACQ	128 6700	06/23/2009	128 67	124 43	SUB TRUST R/6953703 4 24	LT15
137 4200 MORGAN STANLEY DEAN WITTER CAPITAL I - 61746WZAI						
SOLD		07/13/2011	137 42			
ACQ	137 4200	06/23/2009	137 42	132 89	SUB TRUST R/6953703 4 53	LT15
NET LONG TERM CAPITAL GAIN			4,524,271 58	4,279,923 93	244,347 65	

JOE AND JESSIE CRUMP FUND

75-6045044

FORM 990-PF PART II

US STATE/CITY GOVERNMENT OBLIGATIONS

STATEMENT D

DETAIL OF ASSETS AS OF 09/30/11

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
US TREAS 1 75% 04/15/13	102 28	85,000 00	86,935 45	87,802 34	(866 89)
US TREAS 1 75% 01/31/14	103 25				
US TREAS 4 75% 05/15/14	111 34	165,000 00	183,717 60	182,926 37	791 23
US TREAS 4 25% 08/15/14	110 92	65,000 00	72,099.30	61,887 50	10,211 80
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 3020 CL VA 5 50% DUE 11/15/2014	104 26	19,885 86	20,733 81	19,885 86	847 95
FHLMC 6 5% 12/01/14	105 83	1,722 66	1,823 13	1,691 98	131 15
GNMA 7% 12/15/14	106 59	33,433 01	35,637 25	33,453 93	2,183 32
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2785 CL 2785-VD 4 50% DUE 05/15/2015	105 16	17,371 83	18,267 78	16,894 11	1,373 67
US TREAS 1 75% 07/31/15	104 21	50,000 00	52,105 50	52,263 67	(158 17)
US TREAS 7.25% 05/15/16	129.12	145,000 00	187,219 65	169,952 73	17,266 92
US TREAS 3 25% 05/31/16	110 94	30,000 00	33,281 40	30,191 02	3,090 38
FNMA 5 375% 07/15/16	119 40	25,000 00	29,848 75	25,143 30	4,705 45
FNMA 5% 02/13/17	118 45	25,000 00	29,613 00	28,525 38	1,087 62
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2430 CL 2430-UD 6 00% DUE 03/15/2017	107 20	26,529 11	28,438 18	28,054 53	383 65
U S A BOND STRIPPED PRIN PMT ZERO CPN MAY 15 2017 DTD 05/16/87	93 77	85,000 00	79,707 05	68,812 36	10,894 69
US TREAS 4 5% 05/15/07	118 56	50,000 00	59,277 50	53,832 03	5,445 47
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2496 CL OE	107 33	26,740 57	28,701 41	27,007 96	1,693 45

JOE AND JESSIE CRUMP FUND

75-6045044

FORM 990-PF PART II

US STATE/CITY GOVERNMENT OBLIGATIONS

STATEMENT D

DETAIL OF ASSETS AS OF 09/30/11

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
5 50% DUE 09/15/2017					
FNMA POOL 5% 07/01/18	108 20	5,890 84	6,373 71	6,009 57	364 14
FNMA POOL 5% 08/01/18	108 20	9,033 34	9,773 80	9,036 18	737 62
FHLMC REMIC SER 2962 CL YE 4 1/2% SEP 15 2018 DTD 4/01/05	105 48				
FHLMC GOLD 4 5% 01/01/19	106 87	26,466 09	28,283 78	26,788 65	1,495 13
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2798 CL JL 4.50% DUE 05/15/2019	107 91				
FNMA POOL 5% 06/01/19	108 57	19,825 64	21,525 09	20,178 80	1,346 29
FNMA POOL 5% 07/01/19	108 57	15,265 35	16,573 90	15,508 65	1,065 25
US TREAS 3 375% 11/15/19	113 41	180,000 00	204,130 80	184,316 60	19,814 20
FNMA POOL 4% 12/01/19	108 81	17,063 30	18,566 06	17,057 97	1,508 09
FNMA POOL 5 5% 01/01/20	109 39	15,698 97	17,172 32	15,618 64	1,553 68
FHLMC REMIC SER 2977 CL JT 5% MAY 15 2020 DTD 05/01/2005	113 72	25,000 00	28,429 18	26,250 00	2,179 18
US TREAS 3 625% 02/15/21	115 52	45,000 00	51,985 35	50,990 63	994 72
FEDERAL NATL MTG ASSN GTD REMIC F THRU CTF REMIC TR 1992-83 CL-O 7 00% DUE 05/25/2021	102 95	42,237 05	43,483 30	43,966 13	(482 83)
FHLMC 5 5% 06/01/21	109 12	11,783 88	12,858 69	11,709 48	1,149 21
FHLMC 6% 12/01/22	110 05	23,514 89	25,878 84	23,970 50	1,908 34
FHLMC REMIC SER 2709 CLASS PE 5% DEC 15 2022 DTD 11/01/2003	108 78				

JOE AND JESSIE CRUMP FUND

75-6045044

FORM 990-PF PART II

US STATE/CITY GOVERNMENT OBLIGATIONS

STATEMENT D

DETAIL OF ASSETS AS OF 09/30/11

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
FHLMC 6% 04/01/23	110 05	43,186 92	47,528 50	43,787 49	3,741 01
FEDERAL NATL MTG ASSN GTD REMIC F THRU CTF REMIC TR 1993-082 CL-H 7 00% DUE 05/25/2023	118 09	27,446 83	32,413 13	30,088 62	2,324 51
FEDERAL NATL MTG ASSN GTD REMIC F THRU CTF REMIC TR 1993-122 CL-M 6 500% DUE 07/25/2023	111 04	22,971.66	25,507 43	23,718 25	1,789 18
FREDDIE MAC SER 1584 CL L 6 5% SEP 15 2023 DTD 09/01/1993	113 81	25,752 77	29,309 47	26,324 67	2,984 80
FEDL HOME LN MTG CP SER 1591 CL OV 6 25% 10/15/2023 MULTICLASS MTG PARTN CTFS	105 87	31,757 57	33,622 00	32,432 41	1,189 59
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 1619 CL 1619-PZ 6 500% DUE 11/15/2023	107 30	39,097 95	41,951 81	40,569 21	N/A
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 1643-CL 1643-PK 6 500% DUE 12/15/2023	107 17	39,371 08	42,193 11	41,093 57	1,099 54
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 1628CL 1628-KZ 6 25% DUE 12/15/2023	113.52	26,682 24	30,289 85	27,040 78	3,249 07
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2716CL 2716-UN 4 50% DUE 12/15/2023	108 85	707 04	769 61	681 53	88 08
FNMA Pool 6 5% 07/01/24	110 28	26,814 69	29,570 17	27,878 88	1,691 29
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 3377 CL VB 4 50% DUE 07/15/2024	106 77	25,000 00	26,691 41	22,859 38	3,832 03
FNMA POOL 6 5% 07/01/28	113 28	2,521 18	2,855 89	2,516 00	339 89

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****US STATE/CITY GOVERNMENT OBLIGATIONS****STATEMENT D****DETAIL OF ASSETS AS OF 09/30/11**

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
FNMA POOL 6 5% 04/01/29	113 28	40,553 38	45,937 25	41,351 80	4,585 45
GNMA 7% 08/15/29	116 66	22,218 55	25,920 16	21,788 06	4,132 10
FHLMC 7 5% 01/01/30	116 43	7,775 42	9,053 23	7,686 75	1,366 48
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2209 CL 2209-TC 8 00% DUE 01/15/2030	118 56	11,410 02	13,539 04	12,936 11	602 93
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2215 CL 2215-PH 6 50% DUE 02/15/2030	115 67	28,006 71	32,395 50	28,811 92	3,583 58
FNMA POOL 7% 01/01/31	115 23	5,523 13	6,364 47	5,672 44	692 03
FHLMC 6 5% 04/01/32	112 86	3,004 82	3,391 18	3,045 65	345 53
FEDERAL HOME LN MTG CORP MULTICL MTG PARTN CTFS GTD SER 2466 CL 2466-PG 6 500% APR 15 2032 DTD 06/01/2002	105 51	18,481 19	19,498 65	18,908 57	590 08
FREDDIE MAC SER 2927 CL YN 4 5% OCT 15 2032 DTD 02/01/2005	105 40	41,498 32	43,738 32	42,808 10	930 22
FANNIE MAE SER 2002-85 CL PE 5 5% DEC 25 2032 DTD 11/01/2002	112 49	25,000 00	28,121 36	26,125 00	1,996.36
FNMA POOL 5 5% 04/01/33	109 30	15,255 74	16,674.98	15,158 01	1,516 97
FNMA POOL 6% 17/01/33	111 01	8,611 81	9,559 63	8,773 28	786 35
FNMA POOL 5 5% 10/01/33	109 30	21,165 84	23,134 90	21,380 82	1,754 08
FNMA POOL 5% 03/01/34	109 47	29,347 66	32,126 00	28,696 51	3,429 49
FNMA POOL 4.5% 09/01/34	106 72	18,669 41	19,924 74	18,232 47	1,692 27
FNMA POOL 5 5% 12/01/34	110 08	14,349 20	15,796 17	14,510 63	1,285 54

JOE AND JESSIE CRUMP FUND

75-6045044

FORM 990-PF PART II

US STATE/CITY GOVERNMENT OBLIGATIONS

STATEMENT D

DETAIL OF ASSETS AS OF 09/30/11

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
FNMA SER 2006-117 CL PD 5 5% JUL 25 2035 DTD 11/01/2006	111 40				
FHLMC REMIC SER3218 CL BG 6% SEP 15 2036 DTD 09/01/2006	118 80	50,000 00	59,401 80	53,562 50	5,839 30
FANNIE MAE SER 2007-72 CL DB 5 75% JUL 25 2037 DTD 06/01/2007	113 55	25,000 00	28,386 54	27,484 38	902 16
FHLMC SER 3540 CL TB 5,% MAR 15 2039 DTD 06/01/2009	108 77	25,000 00	27,193 37	26,585 94	607 43
			2,235,301 25	2,082,236 60	151,682 05

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE STOCK AND EQUITY FUNDS****STATEMENT E****DETAIL OF ASSETS AS OF 09/30/11**

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
CS MARKET PLUS SPX 9/24/12 72 25% CONTIN BARRIER-0%CPN, UNCAPPED INITIAL LEVEL-3/18/11 SPX 1279 20	89 98	250,000 000	224,950 00	246,875 00	(21,925 00)
CS MARKET PLUS SPX 02/22/13 23% EKO BARRIER - 0%CPN, UNCAPPED INITIAL LEVEL-8/19/11 SPX, 1123 53	99 52	250,000 000	248,800 00	246,875 00	1,925 00
DB BREN SPX 1/6/12 10% BUFFER-2xLEV-5 32%, CAP- 10 64%MAXRTRN INITIAL LEVEL-12/17/10 SPX 1243 91	95 44	160,000 000	152,704 00	158,400 00	(5,696 00)
DB CALLABLE REN SPX 2/1/12 2XLEV-4 21%CA[-8 42%MAXRTRN INITIAL LEVEL-1/14/11 SPX 1293 24	86 80	170,000 000	147,560 00	168,300 00	(20,740 00)
HARTFORD CAPITAL APPRECIATION FUNI	27 18	17,501 160	475,681 53	392,520 21	83,161 32
JPM INTREPID VALUE FD - SEL	20 12	11,080 842	222,946 54	277,464 28	(54,517 74)
JPM TAX AWARE EQUITY - INSTL	15 51	15,930 410	247,080 66	198,015 00	49,065 66
JPM TR I GROWTH ADVANTAGE FD - SEL	7 77	41,670 555	323,780 21	340,000 00	(16,219 79)
JPM US LRGE CAP CORE PLUS FD - SEL	18 03	29,524 634	532,329 15	532,000 00	329 15
MS BREN SPX 10/13/11 10%BUFFER-2XLEV-7 03%CAP- 14 06MAXTRN INITIAL LEVEL-9/24/10 SPX 1148 67	100 77	160,000 000	161,224 00	158,400 00	2,824 00
NUVEEN NWQ VALUE OPPORTUNITIES FL	31 62	2,000 953	63,270 13	42,000 00	21,270 13
THORNBURG VALU FUND FD CL I	28 26	11,880 189	335,734 14	394,262 37	(58,528 23)
JPM MARKET EXPANSION INDEX FD - SEL	9 19	51,480 583	473,106 56	472,808 93	297 63
JPM TR I MIDCAP CORE - SEL	14 13	11,844 385	167,361 16	167,124 27	236 89

JOE AND JESSIE CRUMP FUND

75-6045044

FORM 990-PF PART II

CORPORATE STOCK AND EQUITY FUNDS

STATEMENT E

DETAIL OF ASSETS AS OF 09/30/11

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
CS BREN EAFE 2/29/12 10%BUFFER-2XLEV-7 653%CAP- 15 306%MAXTRN INITIAL LEVEL-2/11/11 SX5E 3024 37	84 60	165,000 000	139,590 00	163,350 00	(23,760 00)
CS BREN EAFE 05/02/12 10%BUFFER-2XLEV-8 1%CAP 16 2%MAXTRN INITIAL LEVEL-04/21/11 SX5E 2,936 30	83 50	175,000 000	146,125 00	173,250 00	(27,125 00)
DODGE & COX INTERNATIONAL STOCK	28 79	4,373 436	125,911 22	131,115 61	(5,204 39)
IVY GLOBAL NATURAL RESOURCE-I	15 16	15,712 652	238,203 80	291,784 14	(53,580 34)
SG BREN EAFE 10/19/11 10%BUFFER-2XLEV-7 26%CAP- 14 52MAXTRN INITIAL LEVEL-09/30/10 SX5E 2747 90	95 58	150,000 000	143,370 00	148,500 00	(5,130 00)
T ROWE PRICE OVEERSEAS STOCK FUN	7 08	76,870 200	544,241 02	636,800 66	(92,559 64)
JPM ASIA EQUITY FD - SEL	27 50	6,334 459	174,197 62	150,000 00	24,197 62
MATTHEWS PACIFIC TIGER INSTL FUND	20 07	14,735 296	295,737 39	282,717 95	13,019 44
VANGUARD MSCI EMERGING MARKETS E	35 83	6,857 000	245,686 31	318,934 83	(73,248 52)
			5,829,590 44	6,091,498 25	(261,907 81)

-

-

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE BONDS****STATEMENT F****DETAIL OF ASSETS AS OF 09/30/11**

				Adjusted Tax Cost	Unrealized
	Price	Quantity	Value	OriginalCost	Gain/Loss
JPM STR INC OPP FD	11 31	25 527 42	288,715.10	256,040 00	32,675 10
EATON VANCE MUT FDS TR	8 66	56,588 35	490,055 14	501,372 81	(11,317 67)
JPM HIGHYIELD FD-SEL	7 49	39,232 86	293,854.11	327,991 17	(34,137 06)
JPM TR I INFL MANAGED BD - SEL	10 50	31,414 34	329,850 53	334,248 54	(4,398 01)
BLACKROCK HIGH YIELD BOND	7 14	81,661 84	583,065 57	637,779 00	(54,713 43)
GOLMAN SACHS GROUP INC	103 25	20,000 00	20,649 20	20,278 60	370 60
PRINCIPAL LIFE INC FDG MEDIUM TERM NOTE 5 3% APR 24 2013 DTD 04/24/2008	106 20	5,000 00	5,301 05	4,924 60	376 45
ALLSTATE LF GLB FN TRST MEDIUM TERM NOTES 5 3/8% APR 30 2013 DTD 04/30/2008	105 98	5,000 00	5,299 05	4,934 40	364 65
KEYCORP MEDIUM TERM NOTES 6 1/25 MAY 14 2013 DTD 05/14/2008	106 67	5,000.00	5,333 35	4,979 40	353 95
AMERICAN EXPRESS NOTES 4 7/8% JUL 15 2013 DTD 7/24/2003	105 20	15,000 00	15,753 45	14,744 10	1,009 35
DEUTSCHE TELEKOM INT FIN NOTES 5 1/4% JUL 22 2013 DTD 7/22/2003	105 61	10,000 00	10,560 80	9,540 40	1,020 40
BRISTOL-MEYERS SQUIBB NOTES 5 1/4 AUG 15 2013 DTD 2/15/2004	108 06			-	
PUBLIC SERVICE EL & GAS MEDIUM TERM NOTE 5 3/8% SEP 01 2013 DTD 09/18/2003	107 73	100,000 00	10,773 40	11,007 50	(234 10)
OHIO POWER COMPANY 4 85% JAN 15 2014 DTD 7/11/2003	107 20	5,000 00	5,359.85	5,010 70	349 15

FORM 990-PF PART II

CORPORATE BONDS

STATEMENT F

DETAIL OF ASSETS AS OF 09/30/11

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
STAPLES INC 9 3/4% JAN 15 2014 DTD 01/185/2009	115 91	10,000 00	11,590 50	12,162 90	(572 40)
HRPT PROPERTIES TRUST 5 3/4% FED 5 2014 DTD 10/30/2003	102 03	10,000 00	10,202 60	9,657 80	544 80
PACCAR OMC NOTES 6 7/8 % FEB 15 2014 DTD 03/19/2009	113 59	5,000 00	5,679 40	5,458 85	220 55
PROGRESS ENERGY INC 6 05% MAR 15 2014 DTD 03/19/2009	110 70	10,000 00	11,007 20	9,972 50	1,034 70
MORGAN STANLEY NOTES 4/3/4 APR 1 2014 DTD 3/30/2004	95 03	20,000 00	19,006 40	20,085 80	(1,079 40)
VODAFORNE GROUP LPC 4 15% JUN 10 2014 DTD 6/10/2009	107 43	5,000 00	5,371 65	4,996 65	375 00
CITIBANK CR CARD ISSUANCE TR 2005-A NT 4 40% DUE 6/20/2014	102 73	35,000 00	35,953.75	33,818 75	2,135 00
THOMSON REUTERS CORP 5 7% OCT 01 2014 DTD 10/02/2007	110 05	1,000 00	11,004 60	10,409 10	595 50
WELLS FARGO COMPANY NOTES 5% NOV 15 2014 DTD 11/6/2002	105 02	20,000 00	21,004 00	18,920 20	2,083 80
NATIONAL CITY CORP 4 9% JAN 15 2015 DTD 01/12/2005	108.50	10,000 00	10,849 70	8,927 10	1,922 60
BANK OF NOVA SCOTIA 3 4% JAN 22 2015 DTD 01/22/2010	105 24	6,000 00	6,314 16	5,992 32	321 84

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE BONDS****STATEMENT F****DETAIL OF ASSETS AS OF 09/30/11**

				Adjusted Tax Cost	Unrealized
	Price	Quantity	Value	OriginalCost	Gain/Loss
HOSPIRA INC NOTES 6 4% MAY 15 2015 DTD 05/08/2009	113 21	5,000 00	5,660 30	4,989 80	670 50
KIMBERLY-CLARK CORPORATION 4 7/8% AUG 15 2015 DTD 8/11/2005	112 74		-		
AON CORP SR NOTES 3 1/2% SEP 30 2015 DTD 09/10/2010	103 20	2,000 00	2,064 06	1,990 34	73 72
AMERPRISE FINANCIAL INC 5 65% NOV 15 2015 DTD 11/23/2005	112 91	10,000 00	11,290 80	11,466 10	(175 30)
BHP BILLITON FINANCE USA 5 1/4% DEC 15 2015 DTD 12/12/2005	114 54	5,000 00	5,726 90	4,782 50	944 40
CITIGROUP INC SENIOR NOTES 5/3% JAN 7 2016 DTD 12/8/2005	103 93	20,000 00	20,786 20	18,162 40	2,623 80
JOHNSON CONTROLS INC SR NOTES 5 1/2% JAN 15 2016 DTD 01/17/2006	112 28	10,000 00	11,227.70	10,077 70	1,150 00
NOMURA HOLDINGS INC MEDIUM TERM NOTE 4 1/8% JAN 19 2016 DTD 01/19/2011	101 48	10,000 00	10,147 60	9,974 50	173 10
WYETH 5 1/2% FEB 15 2016 DRTD 11/14/2005	115 05	10,000 00	11,505 10	10,261 80	1,243 30
CISCO SYSTEMS NOTES 5 1/2% FEB 22 2016 DTD 2/22/2006	115 30	10,000 00	11,529 70	9,749 40	1,780 30
HOME DEPOT INC SR NOTES 5 40% MAR 1 2016 DTD 3/24/2006	113 15	5,000 00	5,657 40	4,876 30	781 10

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE BONDS****STATEMENT F****DETAIL OF ASSETS AS OF 09/30/11**

	Price	Quantity	Value	Adjusted Tax Cost OriginalCost	Unrealized Gain/Loss
TOTAL CAPITAL SA 2 3% MAR 15 2016 DTD 09/15/2010	102 65	10,000 00	10,265 30	10,107 90	157 40
CAPITAL ONE FINANCIAL CO SUB NOTES 6 15% SEP 1 2016 DTD 8/29/2006	105 93	5,000 00	5,296 60	4,999 60	297 00
CRH AMERICA INC 6% SEP 30 2016 DTD 09/14/2006	107 10	5,000 00	5,355 10	5,379 35	(24 25)
COMCAST CORP 6 1/2% JAN 15 2017 DTD 7/14/2006	117 45	5,000 00	5,872 60	5,400 50	472 10
INTUIT INC 5 3/4% MAR 15 2017 DTD 3/12/2007	112 39	5,000 00	5,619 55	5,670 90	(51 35)
NORFOLK SOUTHERN CORP NOTES 7 70% MAY 15 2017 DTD 5/19/97	125 70	5,000 00	6,285 10	5,581 75	703 35
ERP OPERATING LP 5 3/4% JUN 15 2017 DTD 06/04/2007	111 70	5,000 00	5,584 85	4,957 95	626.90
NATIONAL SEMICONDUCTOR CORP SR N 2017 DTD 6/18/2007 6 60% DUE 6/15/2017	119 30	5,000 00	5,964 95	5,950 05	14 90
SUNTRUST BANKS SR NOTES 6% SEP 11 2017 DTD 09/10/2007	110 48	10,000 00	11,047 90	9,999 20	1,048 70
GENERAL ELEC CAP CORP MEDIUM TERM NOTES 5 5/8% SEP 12 2017 DTD 09/24/2007	109 69	25,000 00	27,423 50	24,234 75	3,188 75
DIAGO CAPITAL PLC NOTES 45 3/4% OCT 23 2017 DTD 10/26/2007	116 81	5,000 00	5,840 40	5,156 20	684 20

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE BONDS****STATEMENT F****DETAIL OF ASSETS AS OF 09/30/11**

			Adjusted Tax Cost		Unrealized
	Price	Quantity	Value	OriginalCost	Gain/Loss
HEWLETT-PACKARD CO NOTES 5 1/2% MAR 01 2018 DTD 03/03/2008	111 58	5,000 00	5,578 95	5,019 05	559 90
ACE INA HOLDINGS 5 8% MAR 15 2018 DTD 02/14/2008	114 17	10,000 00	11,416 80	9,814 50	1,602 30
BURLINGTON NORTH SANTA FE 5 3/4% MAR 15 2018 DTD 03/14/2008	117 81	10,000 00	11,781 20	10,085 70	1,695 50
MIDAMERICAN ENERGY CO 5 3% MAR 15 2018 DTD 03/25/2008	115 74	20,000 00	23,148 80	19,943 60	3,205 20
JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE 5 35% APR 03 2018 DTD 04/03/2008	118 18	5,000 00	5,909 15	4,928 30	980 85
ORACLE CORP 5/ 3 4% APR 15 2018 DTD 04/09/2008	119 14	5,000 00	5,957 15	4,997 65	959 50
DOW CHEMICAL COMPANY 5 7% MAY 15 2018 DTD 05/06/2008	111 27	10,000.00	11,127 10	11,038 80	88 30
EATON CORP NOTES 5 6% MAY 15 2018 DTD 5/20/2008	118 80	10,000 00	11,880 20	9,723 20	2,157 00
GLAXOSMITHKLINE CAP INC 5 65% MAY 15 2018 DTD 05/13/2008	120 93	5,000 00	6,046 25	4,984 70	1,061 55
TRAVELERS COS INC SR NOTES 5 8% MAY 2018 DTD 05/13/2008	115 20	410,000 00	11,519 80	8,801 20	2,718 60
ARROW ELECTRONICS INC 6 7/8% JUN 01 2018 DTD 06/03/1998	111 05	10,000 00	11,104 50	10,816 40	288 10

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE BONDS****STATEMENT F****DETAIL OF ASSETS AS OF 09/30/11**

			Adjusted Tax Cost		Unrealized
	Price	Quantity	Value	OriginalCost	Gain/Loss
RIO TINTO FIN USA LTD NOTES 6 1/2% JUL 15 2018 DTD 06/27/2008	119 99	10,000 00	11,999 00	11,783 10	215 90
NATIONAL RURAL UTIL CORP 10 3/8% NOV 01 2018 DTD 10/30/2008	143 69	5,000 00	7,184 30	6,690 00	494 30
TRANS-CANADA PIPELINES 7 1/8% JAN 15 2019 DTD 01/09/2009	126 95	10,000 00	12,694 90	11,006 30	1,688 60
TYCO INTERNATIONAL FINANCIAL 8 1/2% JAN 15 2019 DTD 01/09/2009	130 54	5,000 00	6,526 75	6,396 70	130 05
AMGEN INC SR NOTES 5 7% FEB 01 2019 DTD 01/16/2009	119 53	10,000 00	11,952 80	10,364 90	1,587 90
CONOCOPHILLIPS NOTES 5 3/4% FEB 01 2019 DTD 02/03/2009	119 56	10,000 00	11,956 40	10,378 00	1,578 40
NOVARTIS SECS INVEST LTD 5 1/8% FEB 10 2019 DTD 02/10/2009	118 05	10,000 00	11,804 50	9,825 70	1,978 80
SEMPRA ENERGY 9 8% FEB 15 2019 DTD 11/20/2008	139 95	5,000 00	6,997 25	4,977 60	2,019 65
ATOMS ENERGY CORP 8 1/2% MAR 15 2019 DTD 3/26/2009	135 03	5,000 00	6,751 60	4,990 65	1,760 95
SIMON PROPERTY GROUP LP SR NOTES 10 35% APR 01 2019 DTD 03/25/2009	133 76	5,000 00	6,688 05	6,972 30	(284 25)
AFLAC INC SR NOTES 8 1/2% MAY 15 2019 SDTD 05/21/2009	121 73	5,000 00	6,086 25	6,361 95	(275 70)

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE BONDS****STATEMENT F****DETAIL OF ASSETS AS OF 09/30/11**

				Adjusted Tax Cost	Unrealized
	Price	Quantity	Value	OriginalCost	Gain/Loss
BANK OF AMERICA CORP SR NOTES 7 5/8% JUN 01 2019 DTD 06/02/2009	105 04	20,000 00	21,008 40	23,413 20	(2,404 80)
BUNGE LIMITED FINANCE CO 8 1/2% JUNE 15 2019 DTD 06/09/2009	124 60	10,000 00	12,459 50	10,253 62	2,205 88
JEFFRIES GROUP INC 8 1/2% JUL 15 2019 DTD 06/30/2009	111 22	10,000 00	11,121 80	11,098 20	23 60
WESTPAC BANKING CORP NOTES 4 7/8% NOV 19 2019 DTD 11/19/2009	104 75	5,000 00	5,237 70	4,996 45	241 25
BLACKROCK INC 5% DEC 10 2019 DTD 12/10/2009	109 63	10,000 00	10,963 10	9,949 46	1,013 64
BANK OF NEW YORKKL MELLON NOTES 4 6% JAN 15 2020 DTD 11/16/2009	109 66	5,000 00	5,483 20	4,990 25	492 95
CNA FINANCIAL CORP 5 7/8% AUG 15 2020 DTD 08/10/2010	113 72	2,000 00	2,055 00	1,993 70	61 30
EBAY INC 3 1/4 OCT 15 2020 DTD 10/28/2010	99 40	10,000 00	9,939 50	9,410 80	528 70
DORECTV J,DG FOM OMC 5% MAR 01 2021 DTD 03/10/2011	105 78	10,000 00	10,577.70	10,013 20	564 50
BP CAPITAL MARKETS PLC 4 7/42% MAR 11 2011 DTD 03/11/2011	109 75	10,000 00	10,975 10	10,000 00	975 10
TOYOTA MOTOR CREDIT CORP MTN 3 4% SEP 15 2021 DTD 09/15/2011	100 86	10,000 00	10,085 70	9,974 78	110 92

JOE AND JESSIE CRUMP FUND**75-6045044****FORM 990-PF PART II****CORPORATE BONDS****STATEMENT F****DETAIL OF ASSETS AS OF 09/30/11**

			Adjusted Tax Cost		Unrealized
	Price	Quantity	Value	OriginalCost	Gain/Loss
LB UBS COML MTG TR 2002-C4 MTG PASSTHRU CTF CL A-5 4 853% DUE 09/15/2031	102 11	30,000 00	30,632 67	29,313 28	1,319 39
MORGAN STANLEY DEAN WITTER CAPIT. SER 2003-TOP9 CL A2 4 74% NOV 13 20036 DTD 2/1/2003	102 60	44,106 53	45,252.37	42,652 38	2,599 99
WELLPOINT HEALTH NETWORK NOTES 6 3/8% JAN 15 2012 DTD 1/16/2002	101 58	10,000 00	10,157 90	10,254 60	(96 70)
UNION PACIFIC CORP NOTES 6 1/2% APR 15 2012 DTD 4/18/2002	102 85	2,000 00	2,056 94	2,070 58	(13 64)
JPM TREAS & AGENCY FD - SEL	9 87	183,061 95	1,806,821 47	1,790,345 89	16,475 58
			4,623,645 92	4,617,652 87	5,993 05

JOE AND JESSIE CRUMP FUND

75-6045044

FORM 990-PF GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

	Relationship	Foundation Status	Amount
<u>Cultural Research</u>			
Episcopal Theological Seminary of the Southwest P O Box 2247 Austin, TX 78768-2247	None	Educational Institution	92,407
			<u>92,407</u>
<u>Medical Research</u>			
Southwestern University 1001 E University Ave Georgetown, TX 78626	None	Public Charity	15,000
American Cancer Society 3301 W Freeway Fort Worth, TX 76107	None	Public Charity	50,000
Kelsey Research Foundation 5615 Kirby, Suite 660 Houston, TX 77005	None	Public Charity	175,000
Southwest Foundation for Biomedical Research P O Box 760549 San Antonio, TX 78245-0549	None	Public Charity	25,000
			<u>265,000</u>
<u>Crippled Children</u>			
Midland Children's Rehabilitation Center 802 Ventura Midland, TX 79705	None	Public Charity	30,000
Cook Children's Medical Center 801 Seventh Ave Fort Worth, TX 76104	None	Public Charity	30,000
Texas Scottish Rite Hospital 2222 Welborn Street Dallas, TX 75219	None	Public Charity	150,000
Camp John Marc 2824 Swiss Avenue Dallas, Texas 75204	None	Public Charity	20,000
Reata Rehabilitation 9204 T N Skiles Road Ponder, TX 76259	None	Public Charity	10,000
Spinthorse Therapeutic Riding Center 1960 Post Oak Drive Connth, TX 76210	None	Public Charity	10,000
			<u>250,000</u>
<u>Scholarships</u>			
Episcopal Theological Seminary of the Southwest P O Box 2247 Austin, TX 78768-2247	None	Educational	500,800
			<u>500,800</u>
Total Grants and Contributions			<u>1,108,207</u>

Form **8868**

(Rev. January 2011)

Department of the Treasury
Internal Revenue Service**Application for Extension of Time To File an
Exempt Organization Return****COPY**

OMB No. 1545-1709

▶ **File a separate application for each return.**

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

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

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

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed)A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete Part I only ☐

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

Type or print File by the due date for filing your return. See instructions	Name of exempt organization	R76953000	Employer identification number
	JOE AND JESSIE CRUMP FUND		75-6045044
	Number, street, and room or suite no. If a P.O. box, see instructions		
	JPMORGAN CHASE BANK, NA; PO BOX 3038		
City, town or post office, state, and ZIP code. For a foreign address, see instructions			
MILWAUKEE, WI 53201			

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

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

- The books are in the care of ▶ JPMORGAN CHASE BANK, NA; PO BOX 3038, MILWAUKEE WI 53201

Telephone No ▶ (414) 977-1210

FAX No ▶ (414) 977-1221

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until MAY 15, 2012, to file the exempt organization return for the organization named above. The extension is for the organization's return for
- ▶ ☐ calendar year 20____ or
- ▶ ☒ tax year beginning OCTOBER 1, 2010, and ending SEPTEMBER 30, 2011

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a \$	82,706.00
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b \$	66,180.00
c Balance Due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c \$	16,526.00

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

For Paperwork Reduction Act Notice, see Instructions

Form **8868** (Rev. 1-2011)

• If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box ☒ X

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

• If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1)

Part II Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed).

Type or print File by the due date for filing your return. See instructions	Name of exempt organization or other filer, see instructions		Enter filer's identifying number, see instructions	
	JOE AND JESSIE CRUMP FUND R76953000		Employer identification number (EIN) or	
	Number, street, and room or suite no. If a P O box, see instructions		75-6045044	
	JPMORGAN CHASE BANK, NA; PO BOX 3038		Social security number (SSN)	
City, town or post office, state, and ZIP code For a foreign address, see instructions		MILWAUKEE, WI 53201		

Enter the Return code for the return that this application is for (file a separate application for each return) 0 4

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

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

- The books are in the care of ☒ JPMORGAN CHASE BANK, NA; PO BOX 3038; MILWAUKEE WI 53201
Telephone No ☒ (414) 977-1210 FAX No ☒ (414) 977-1221
- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) If this is for the whole group, check this box ☐ . If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- I request an additional 3-month extension of time until AUGUST 15, 20 12
- For calendar year 2011, or other tax year beginning OCTOBER 1, 20 10, and ending SEPTEMBER 30, 20 11
- If the tax year entered in line 5 is for less than 12 months, check reason ☐ Initial return ☐ Final return
☐ Change in accounting period
- State in detail why you need the extension ADDITIONAL TIME IS NEEDED TO PREPARE A COMPLETE AND ACCURATE TAX RETURN.

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	8a \$ 82,706.00
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b \$ 82,706.00
c Balance Due. Subtract line 8b from line 8a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c \$ 0.00

Signature and Verification must be completed for Part II only.

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ☒ Jessie Crump Title ☒ CPA Date ☒ 5/7/12
Form 8868 (Rev 1-2012)