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

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning , and ending

Name of foundation MCKENNA PHILIP M FDN		A Employer identification number 25-6082635
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (412) 234-1634
BNY Mellon, N.A. - P O Box 185		C If exemption application is pending, check here ☐
City or town, state, and ZIP code Pittsburgh PA 15230-0185		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 13,196,151	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	356,658	357,807		
	5 a Gross rents	1,448	1,448		
	b Net rental income or (loss)	1,448			
	6 a Net gain or (loss) from sale of assets not on line 10	502,960			
	b Gross sales price for all assets on line 6a	7,477,402			
	7 Capital gain net income (from Part IV, line 2)		502,960		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	-8,700	-8,722	0		
12 Total. Add lines 1 through 11	852,366	853,493	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	134,598	48,855		85,743
	14 Other employee salaries and wages	25,929			25,929
	15 Pension plans, employee benefits	26,171			26,171
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	2,346	2,346	0	0
	c Other professional fees (attach schedule)	1,001	1,001	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	32,071	5,695	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy	18,576			18,576
	21 Travel, conferences, and meetings	6,687			6,687
	22 Printing and publications				
	23 Other expenses (attach schedule)	5,754	0	0	5,754
	24 Total operating and administrative expenses. Add lines 13 through 23	253,133	57,897	0	168,860
	25 Contributions, gifts, grants paid	514,416			514,416
26 Total expenses and disbursements. Add lines 24 and 25	767,549	57,897	0	683,276	
27 Subtract line 26 from line 12	84,817				
a Excess of revenue over expenses and disbursements					
b Net investment income (if negative, enter -0-)		795,596			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

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Form 990-PF (2011) MCKENNA PHILIP M FDN

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash—non-interest-bearing		11,617	28,037	28,037
	2	Savings and temporary cash investments		235,538	344,417	344,417
	3	Accounts receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	4	Pledges receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0	
	7	Other notes and loans receivable (attach schedule) ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	8	Inventories for sale or use	0	0		
	9	Prepaid expenses and deferred charges		0		
	10 a	Investments—U S and state government obligations (attach schedule)	0	0	0	
	b	Investments—corporate stock (attach schedule)	11,843,873	11,825,477	12,417,651	
	c	Investments—corporate bonds (attach schedule)	0	0	0	
	11	Investments—land, buildings, and equipment basis ▶	0			
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
12	Investments—mortgage loans					
13	Investments—other (attach schedule)	0	0	0		
14	Land, buildings, and equipment basis ▶	0				
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
15	Other assets (describe ▶ PARTNERSHIP INVESTMENTS)	379,741	379,741	406,046		
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	12,470,769	12,577,672	13,196,151		
Liabilities	17	Accounts payable and accrued expenses	0	0		
	18	Grants payable				
	19	Deferred revenue	0	0		
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0		
	21	Mortgages and other notes payable (attach schedule)	0	0		
	22	Other liabilities (describe ▶)	0	0		
	23	Total liabilities (add lines 17 through 22)	0	0		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒					
	27	Capital stock, trust principal, or current funds	12,470,769	12,577,672		
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
	30	Total net assets or fund balances (see instructions)	12,470,769	12,577,672		
31	Total liabilities and net assets/fund balances (see instructions)	12,470,769	12,577,672			

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	12,470,769
2	Enter amount from Part I, line 27a	2	84,817
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	27,627
4	Add lines 1, 2, and 3	4	12,583,213
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	5,541
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	12,577,672

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a 0	0	0	0	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a 0	0	0	0	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	502,960
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8			3	0

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	646,637	13,132,831	0.049238
2009	631,020	11,767,854	0.053622
2008	781,401	14,112,824	0.055368
2007	975,486	16,565,984	0.058885
2006	958,337	15,638,750	0.061280
2 Total of line 1, column (d)			2 0.278393
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.055679
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 13,881,222
5 Multiply line 4 by line 3			5 772,893
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 7,956
7 Add lines 5 and 6			7 780,849
8 Enter qualifying distributions from Part XII, line 4			8 683,276

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)

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	15,912	
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	15,912	
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4		
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	15,912	
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a 7,525			
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c 11,000			
d Backup withholding erroneously withheld	6d			
7 Total credits and payments Add lines 6a through 6d		7	18,525	
8 Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	2,613	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax 2,613 Refunded		11	0	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A	13	X	
14	The books are in care of BNY MELLON, N A Telephone no (412) 234-1634 Located at P.O. BOX 185, PITTSBURGH, PA ZIP+4 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year 15 N/A			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years 20 , 20 , 20 , 20		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?**5b** N/A

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**6b****b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**7b****b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Attached Statement	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0

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

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

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

☒ NONE

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
		0
		0
		0
		0
		0

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

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
2	
3	
4	

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

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

	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	0

Total. Add lines 1 through 3 ► NONE

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	13,277,454
b	Average of monthly cash balances	1b	815,157
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	14,092,611
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	14,092,611
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	211,389
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	13,881,222
6	Minimum investment return. Enter 5% of line 5	6	694,061

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	694,061
2a	Tax on investment income for 2011 from Part VI, line 5	2a	15,912
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	15,912
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	678,149
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	678,149
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	678,149

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	683,276
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	683,276
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	683,276

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				678,149
2 Undistributed income, if any, as of the end of 2011			0	
a Enter amount for 2010 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	200,740			
b From 2007	191,383			
c From 2008	82,396			
d From 2009	48,177			
e From 2010	NONE			
f Total of lines 3a through e	522,696			
4 Qualifying distributions for 2011 from Part XII, line 4: ▶ \$ 683,276				
a Applied to 2010, 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 2011 distributable amount				678,149
e Remaining amount distributed out of corpus	5,127			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	527,823			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	200,740			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	327,083			
10 Analysis of line 9				
a Excess from 2007	191,383			
b Excess from 2008	82,396			
c Excess from 2009	48,177			
d Excess from 2010	0			
e Excess from 2011	5,127			

N/A

- ☐ 4942(1)(3) or ☐ 4942(1)(5)

- (4) Gross investment income**

[illegible]Form **990-PF** (2011)

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 <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	514,416
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1	Program service revenue					
a			0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
f			0		0	0
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	356,658	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property			16	1,448	
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	502,960	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a <u>FEDERAL TAX REFUND</u>		0	41	22	0
b	<u>TIMBERVEST PARTNERSHIP LOSS</u>		0	14	-8,722	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal Add columns (b), (d), and (e)		0		852,366	0
13	Total. Add line 12, columns (b), (d), and (e)				13	852,366

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

[illegible]

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

- | | | | |
|---|--|-----|----|
| 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | Yes | No |
| a Transfers from the reporting foundation to a noncharitable exempt organization of | | | |
| (1) Cash | | | X |
| (2) Other assets | | | X |
| b Other transactions | | | |
| (1) Sales of assets to a noncharitable exempt organization | | | X |
| (2) Purchases of assets from a noncharitable exempt organization | | | X |
| (3) Rental of facilities, equipment, or other assets | | | X |
| (4) Reimbursement arrangements | | | X |
| (5) Loans or loan guarantees | | | X |
| (6) Performance of services or membership or fundraising solicitations | | | X |
| c Sharing of facilities, equipment, mailing lists, other assets, or paid employees | | | X |
| d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | | | |

[illegible]

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

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

**Sign
Here**

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

ang

6/25/2012

VICE PRESIDENT

Signature of officer or trustee

Date _____

Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date _____

PTIN

Shawn P Hanlon

[Signature] CPA

6/25/2012

Check ☒ if
self-employed

P00965923

Firm's name ► PRICEWATERHOUSECOOPERS LLP

Firm's EIN ▶ 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Phone no (412) 355-6000

Untitled
TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265400903	MCKENNA PHILIP		CASH	0.00	9,897.40	9,897.40
10265400903	MCKENNA PHILIP	GL151C101	ACCENTURE PLC-CL A	580.00	30,873.40	25,623.80
10265400903	MCKENNA PHILIP	G2554F113	COVIDIEN PLC	560.00	25,205.60	22,833.90
10265400903	MCKENNA PHILIP	G491BT108	INVESTCO LTD	1,430.00	28,728.70	31,394.04
10265400903	MCKENNA PHILIP	N6596X109	NXP SEMICONDUCTORS N V	1,370.00	21,056.90	41,405.56
10265400903	MCKENNA PHILIP	00206R102	AT&T INC	940.00	28,425.60	22,824.28
10265400903	MCKENNA PHILIP	007565310	DREYFUS OPP MIDCAP VALUE-I	20,294.69	541,868.30	491,451.86
10265400903	MCKENNA PHILIP	00846U101	AGILENT TECHNOLOGIES INC	550.00	19,211.50	21,304.10
10265400903	MCKENNA PHILIP	009158106	AIR PRODS & CHEMS INC	370.00	31,520.30	28,540.74
10265400903	MCKENNA PHILIP	023135106	AMAZON.COM INC	157.00	27,176.70	30,767.55
10265400903	MCKENNA PHILIP	037389103	A O N CORP	560.00	26,208.00	26,805.41
10265400903	MCKENNA PHILIP	037833100	APPLE INC	271.00	109,755.00	47,198.37
10265400903	MCKENNA PHILIP	054937107	B B & T CORPORATION	1,630.00	41,027.10	42,067.31
10265400903	MCKENNA PHILIP	05569M616	BNY MELLON MONEY MARKET FUND	344,416.73	344,416.73	344,416.73
10265400903	MCKENNA PHILIP	05569M830	BNY MELLON BOND FUND-M	122,213.11	1,627,878.71	1,628,426.94
10265400903	MCKENNA PHILIP	05569M855	BNY MELLON EMERGING MKTS-M	34,228.23	302,919.90	279,363.42
10265400903	MCKENNA PHILIP	056752108	BAIDU, INC.	138.00	16,072.86	18,280.00
10265400903	MCKENNA PHILIP	133428105	CAMERON INTERNATIONAL CORP	440.00	21,643.60	21,918.47
10265400903	MCKENNA PHILIP	143658300	CARNIVAL CORP	810.00	26,438.40	32,076.24
10265400903	MCKENNA PHILIP	149123101	CATERPILLAR INC	372.00	33,703.20	19,127.65
10265400903	MCKENNA PHILIP	150870103	CELANESE CORP -SER A	630.00	27,890.10	22,317.25
10265400903	MCKENNA PHILIP	15189T107	CENTERPOINT ENERGY INC	1,130.00	22,701.70	22,879.06
10265400903	MCKENNA PHILIP	166764100	CHEVRON CORPORATION	330.00	35,112.00	24,307.92
10265400903	MCKENNA PHILIP	172967424	CITIGROUP INC	1,255.00	33,019.05	51,121.78
10265400903	MCKENNA PHILIP	191216100	COCA - COLA CO	680.00	47,579.60	41,394.86
10265400903	MCKENNA PHILIP	22160K105	COSTCO WHSL CORP NEW	330.00	27,495.60	19,942.47
10265400903	MCKENNA PHILIP	244199105	DEERE & CO	350.00	27,072.50	20,667.77
10265400903	MCKENNA PHILIP	254687106	WALT DISNEY CO/THE	1,070.00	40,125.00	31,347.61
10265400903	MCKENNA PHILIP	260003108	DOVER CORP	510.00	29,605.50	31,646.52
10265400903	MCKENNA PHILIP	261967830	DREYFUS INFILTN ADJ SEC-INST	16,143.68	223,590.06	218,178.63
10265400903	MCKENNA PHILIP	261980494	DREYFUS EMG MKT DEBT LOC C-I	7,163.53	94,272.09	109,051.22
10265400903	MCKENNA PHILIP	261980668	DREYFUS INTERNATNL BOND FD-I	12,722.38	208,265.51	218,402.86
10265400903	MCKENNA PHILIP	26200C403	DREYFUS OPPORTUNISTIC S/C	11,532.01	262,007.27	297,880.10
10265400903	MCKENNA PHILIP	26200Q204	DREYFUS SMALL CAP STOCK IDX	14,679.07	289,765.00	207,308.10
10265400903	MCKENNA PHILIP	26203E109	DREYFUS/STANDISH MELLON FIXE	76,825.28	1,653,280.05	1,625,000.00
10265400903	MCKENNA PHILIP	26441C105	DUKE ENERGY CORP	1,040.00	22,880.00	20,913.05
10265400903	MCKENNA PHILIP	268648102	E M C CORP MASS	1,680.00	36,187.20	44,993.77
10265400903	MCKENNA PHILIP	278058102	EATON CORP	532.00	24,028.56	16,872.53
10265400903	MCKENNA PHILIP	302182100	EXPRESS SCRIPTS INC	660.00	29,495.40	30,787.22
10265400903	MCKENNA PHILIP	30231G102	EXXON MOBIL CORP	775.00	65,689.00	27,725.36
10265400903	MCKENNA PHILIP	35671D857	FREEMPORT MCMORAN COPPER & GO	470.00	17,291.30	16,897.63
10265400903	MCKENNA PHILIP	369604103	GENERAL ELECTRIC COMPANY	1,350.00	24,178.50	30,052.86
10265400903	MCKENNA PHILIP	375558103	GILEAD SCIENCES INC	570.00	23,330.10	33,198.37
10265400903	MCKENNA PHILIP	406216101	HALLIBURTON CO	800.00	27,608.00	25,792.09
10265400903	MCKENNA PHILIP	437076102	HOME DEPOT INC	780.00	32,791.20	15,969.73
10265400903	MCKENNA PHILIP	438516106	HONEYWELL INTL INC	585.00	31,794.75	25,500.68
10265400903	MCKENNA PHILIP	459200101	INTERNATIONAL BUSINESS MACHI	353.00	64,909.64	40,936.17
10265400903	MCKENNA PHILIP	464287234	ISHARES MSCI EMERGING MKTS I	8,175.00	310,159.50	381,727.54
10265400903	MCKENNA PHILIP	464287622	ISHARES RUSSELL 1000 INDEX F	32,770.00	2,273,254.90	2,010,359.24
10265400903	MCKENNA PHILIP	464287655	ISHARES RUSSELL 2000 INDEX F	3,845.00	283,568.75	187,927.45
10265400903	MCKENNA PHILIP	46625H100	J P MORGAN CHASE & CO	959.00	31,886.75	28,736.42

Untitled

10265400903	MCKENNA PHILIP	JOHNSON & JOHNSON	530.00	34,757.40	33,898.54
10265400903	MCKENNA PHILIP	JOHNSON CONTROLS INC	1,070.00	33,448.20	28,528.28
10265400903	MCKENNA PHILIP	KRAFT FOODS INC CL A	1,100.00	41,096.00	29,957.50
10265400903	MCKENNA PHILIP	LAS VEGAS SANDS CORP	630.00	26,919.90	27,765.80
10265400903	MCKENNA PHILIP	MARATHON OIL CORP	620.00	18,147.40	17,530.61
10265400903	MCKENNA PHILIP	MEAD JOHNSON NUTRITION	310.00	21,306.30	21,858.53
10265400903	MCKENNA PHILIP	MERCK & CO INC	820.00	30,914.00	29,603.48
10265400903	MCKENNA PHILIP	METLIFE INC	750.00	23,385.00	25,428.38
10265400903	MCKENNA PHILIP	PNC FINANCIAL SERVICES GROUP	720.00	41,522.40	37,194.25
10265400903	MCKENNA PHILIP	DREYFUS MIDCAP INDEX FUND	29,781.68	771,941.22	670,153.23
10265400903	MCKENNA PHILIP	PEPSICO INC	385.00	25,544.75	15,376.35
10265400903	MCKENNA PHILIP	PFIZER INC	2,390.00	51,719.60	37,441.21
10265400903	MCKENNA PHILIP	PHILIP MORRIS INTERNAT-W/I	390.00	30,607.20	19,918.79
10265400903	MCKENNA PHILIP	PLAINS EXPLORATION & PR-W/I	590.00	21,664.80	15,790.80
10265400903	MCKENNA PHILIP	T ROWE PRICE HIGH YIELD FD I	31,492.88	204,388.80	216,250.00
10265400903	MCKENNA PHILIP	PROCTER & GAMBLE CO	780.00	52,033.80	48,400.84
10265400903	MCKENNA PHILIP	QEP RESOURCES INC	620.00	18,166.00	17,894.27
10265400903	MCKENNA PHILIP	QUALCOMM INC	510.00	27,897.00	27,937.38
10265400903	MCKENNA PHILIP	ROVI CORP	610.00	14,993.80	30,715.14
10265400903	MCKENNA PHILIP	SALESFORCE COM INC	268.00	27,191.28	25,912.45
10265400903	MCKENNA PHILIP	SCHLUMBERGER LTD	420.00	28,690.20	26,877.67
10265400903	MCKENNA PHILIP	SEMPRA ENERGY	530.00	29,150.00	31,966.70
10265400903	MCKENNA PHILIP	SHIRE PLC	230.00	23,897.00	19,940.41
10265400903	MCKENNA PHILIP	STATE STREET CORP	870.00	35,069.70	35,266.02
10265400903	MCKENNA PHILIP	DREYFUS PRE STRAT INTER ST-I	33,165.99	403,961.82	328,001.45
10265400903	MCKENNA PHILIP	TCW EMERGING MARKETS INCOME	12,030.77	99,133.55	108,250.00
10265400903	MCKENNA PHILIP	TERADATA CORPORATION	780.00	37,837.80	27,655.19
10265400903	MCKENNA PHILIP	TEXAS INSTRUMENTS INC	710.00	20,668.10	22,654.68
10265400903	MCKENNA PHILIP	US BANCORP	1,070.00	28,943.50	23,926.55
10265400903	MCKENNA PHILIP	UNION PAC CORP	243.00	25,743.42	14,717.17
10265400903	MCKENNA PHILIP	UNITED TECHNOLOGIES CORP	450.00	32,890.50	29,047.86
10265400903	MCKENNA PHILIP	VALERO ENERGY CORP NEW	1,380.00	29,049.00	28,754.60
10265400903	MCKENNA PHILIP	VANGUARD MSCI EAFE ETF	13,115.00	401,712.45	534,313.25
10265400903	MCKENNA PHILIP	VANGUARD MSCI EMERGING MARKE	8,015.00	306,253.15	421,986.49
10265400903	MCKENNA PHILIP	VERIZON COMMUNICATIONS INC	610.00	24,473.20	19,026.55
10265400903	MCKENNA PHILIP	WATSON PHARMACEUTICALS INC	370.00	22,325.80	17,531.82
10265400903	MCKENNA PHILIP	WELLS FARGO & COMPANY	1,200.00	33,072.00	32,944.65
10265400903	MCKENNA PHILIP	YUM! BRANDS INC	620.00	36,586.20	24,813.44
10265400903	MCKENNA PHILIP	TIMBERVEST PRTRNS II COM \$40	1.00	406,045.81	379,741.32

TOTAL FOR ACCT#10265400903

13,178,010.53 12,559,531.68

Outside Cheeking Account

18140.29 18140.29

Total

13,196,151 12,577,672

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

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

MCKENNA PHILIP M FDN

25-6082635 Page 1 of 6

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

ACTON INSTITUTE FOR THE STUDY OF RELIGION AND LIBERTY

Street

161 OTTAWA AVE NW, SUITE 301

City

GRAND RAPIDS

State

MI

Zip Code

49503

Foreign Country**Relationship**

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING

Amount

1,000

Name

ALLEGHENY INSTITUTE FOR PUBLIC POLICY

Street

305 MT LEBANON BLVD, SUITE 208

City

PITTSBURGH

State

PA

Zip Code

15234

Foreign Country**Relationship**

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

15,000

Name

AMERICAN ENTERPRISE INSTITUTE FOR PUBLIC POLICY RESEARCH

Street

1150 17TH ST, NW #1100

City

WASHINGTON

State

DC

Zip Code

20036

Foreign Country**Relationship**

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ROAD TO FREEDOM PROJECT

Amount

10,000

Name

AMERICANS FOR PROSPERITY FOUNDATION

Street

2111 WILSON BLVD, SUITE 350

City

ARLINGTON

State

VA

Zip Code

22201

Foreign Country**Relationship**

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ECONOMIC FREEDOM INITIATIVE

Amount

10,000

Name

ASHLAND UNIVERSITY, JOHN M. ASHBROOK CENTER FOR PUBLIC AFFAIRS

Street**City**

GRAND RAPIDS

State

MI

Zip Code**Foreign Country****Relationship**

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

SCHOLARSHIPS FOR MASTERS IN AM HIST. & GOVT

Amount

4,000

Name

CAPITAL RESEARCH CENTER

Street

1513 16TH STREET NORTHWEST

City

WASHINGTON

State

DC

Zip Code

20036

Foreign Country**Relationship**

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

10,000

MCKENNA PHILIP M FDN

25-6082635 Page 2 of 6

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

Recipient(s) paid during the year

Name

CARNEGIE INSTITUE/CARNEGIE SCIENCE CENTER

Street

1 ALLEGHENY AVENUE

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ELEMENTARY SCHOOL PROGRAMMING

Amount

10,000

Name

CLAREMONT INST FOR STUDY OF STATESMANSHIP & POL PHIL

Street

937 WEST FOOTHILL BOULEVARD, SUITE E

City

CLAREMONT

State

CA

Zip Code

91711

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

70,000

Name

COMMONWEALTH FOUNDATION FOR PUBLIC POLICY ALTERNATIVES

Street

225 STATE STREET, SUITE 302

City

HARRISBURG

State

PA

Zip Code

17101

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

80,000

Name

ECONOMIC GROWTH CONNECTION OF WESTMORELAND

Street

FIFTH FLOOR, SUITE 510, 40 N PENNSYLVANIA AVE

City

GREENSBURG

State

PA

Zip Code

15601

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

1,000

Name

ETHICS AND PUBLIC POLICY CENTER

Street

1730 M STREET N W , SUITE 910

City

WASHINGTON

State

DC

Zip Code

20036

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CONSTITUTION, COURTS & CULTURE

Amount

7,000

Name

FEDERALIST SOCIETY FOR LAW AND PUBLIC POLICY STUDIES

Street

1015 18TH STREET, NW - SUITE 425

City

WASHINGTON

State

DC

Zip Code

20036

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL SUPPORT, FACULTY DIVISION, PA CHAPTERS

Amount

10,000

MCKENNA PHILIP M FDN

25-6082635 Page 3 of 6

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

Name

FOUNDATION FOR FREE ENTERPRISE EDUCATION

Street

3076 WEST 12TH STREET

City

ERIE

State

PA

Zip Code

16505

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

SCHOLARSHIPS

Amount

16,750

Name

FOUNDATION FOR INDIVIDUAL RIGHTS IN EDUCATION

Street

601 WALNUT STREET, SUITE 510

City

PHILADELPHIA

State

PA

Zip Code

19106

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

1,000

Name

FREEDOM WORKS FOUNDATION

Street

400 NORTH CAPITOL STREET, NW, SUITE 765

City

WASHINGTON

State

DC

Zip Code

20001

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

15,000

Name

GROVE CITY COLLEGE

Street

100 CAMPUS DRIVE

City

GROVE CITY

State

PA

Zip Code

16127

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CENTER FOR VISION & VALUES

Amount

10,000

Name

HERITAGE FOUNDATION

Street

214 MASSACHUSETTS AVE NE

City

WASHINGTON

State

DC

Zip Code

20002

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FIRST PRINCIPLES INITIATIVE

Amount

20,000

Name

HILLSDALE COLLEGE

Street

33 EAST COLLEGE ST

City

HILLSDALE

State

MI

Zip Code

49242

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FIRST PRINCIPLES ON FIRST FRIDAYS PROGRAM

Amount

5,000

MCKENNA PHILIP M FDN

25-6082635 Page 4 of 6

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

Recipient(s) paid during the year

Name

INTERCOLLEGIATE STUDIES INSTITUTE, INC

Street

3901 CENTERVILLE RD

City

WILMINGTON

State

DE

Zip Code

19807

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

80,000

Name

JUNIOR ACHIEVEMENT OF SOUTHWESTERN PA, INC

Street

120 MARSHALL DRIVE

City

WARRENDALE

State

PA

Zip Code

15086

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ECONOMIC EDUCATION PROGRAMS IN WESTMORELAND COUNTY SCHOOLS

Amount

1,500

Name

LATROBE, CITY OF

Street

P O BOX 829

City

LATROBE

State

PA

Zip Code

15650

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

K-9 UNIT

Amount

1,000

Name

LATROBE-UNITY PARKS & RECREATION

Street

901 JEFFERSON STREET

City

LATROBE

State

PA

Zip Code

15650

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CARDINAL PARK DEVELOPMENT & GUARDRAIL FOR LEGION KEENER PARK

Amount

6,666

Name

LINCOLN INSTITUTE OF PUBLIC OPINION RESEARCH INC

Street

453 SPRINGLAKE ROAD

City

HARRISBURG

State

PA

Zip Code

17112

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

10,000

Name

LOYALHANNA WATERSHED ASSOCIATION

Street

110 ANDI LN

City

LIGONIER

State

PA

Zip Code

15658

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

1,000

MCKENNA PHILIP M FDN

25-6082635 Page 5 of 6

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

Name

NATIONAL ASSOCIATION OF SCHOLARS

Street

1 AIRPORT PLACE, SUITE 7

City

PRINCETON

State

NJ

Zip Code

08540

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

5,000

Name

NATIONAL TAXPAYERS UNION FOUNDATION

Street

108 NORTH ALFRED ST

City

ALEXANDRIA

State

VA

Zip Code

22314

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

5,000

Name

PACIFIC RESEARCH INST FOR PUBLIC POLICY

Street

1 EMBARCADERO CENTER, SUITE 350

City

SAN FRANCISCO

State

CA

Zip Code

94111

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

40,000

Name

PENNSYLVANIA BUSINESS COUNCIL EDUCATION FOUNDATION

Street

116 PINE STREET, SUITE 201

City

HARRISBURG

State

PA

Zip Code

17101

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

EDUCATION PROGRAMS

Amount

20,000

Name

PHILANTHROPY ROUNDTABLE

Street

1730 M STREET NW, SUITE 601

City

WASHINGTON

State

DC

Zip Code

20036

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

500

Name

ST VINCENT COLLEGE

Street

300 FRASER PURCHASE ROAD

City

LATROBE

State

PA

Zip Code

15650

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ALEX G MCKENNA ECONOMIC EDUCATION SERIES

Amount

20,000

MCKENNA PHILIP M FDN

25-6082635 Page 6 of 6

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

Recipient(s) paid during the year

Name

ST VINCENT COLLEGE

Street

300 FRASER PURCHASE ROAD

City

LATROBE

State

PA

Zip Code

15650

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GEORGE WASHINGTON FELLOWSHIP PROGRAM

Amount

10,000

Name

ST VINCENT COLLEGE

Street

300 FRASER PURCHASE ROAD

City

LATROBE

State

PA

Zip Code

15650

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

10,000

Name

SERVICE CORPS OF RETIRED EXECUTIVES ASSOCIATION

Street

300 FRASER PURCHASE ROAD

City

LATROBE

State

PA

Zip Code

15650

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS AND MARKETING

Amount

2,000

Name

TAX FOUNDATION

Street

529 14TH STREET, NW, SUITE 420

City

WASHINGTON

State

DC

Zip Code

20045

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONS

Amount

5,000

Name

UNITED WAY OF WESTMORELAND COUNTY

Street

1011 OLD SALEM ROAD, SUITE 101

City

GREENSBURG

State

PA

Zip Code

15601

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ANNUAL CAMPAIGN

Amount

1,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									7,477,402	6,974,442		502,960	
Short Term CG Distributions									0	0		0	
1	X	NYSE EURONEXT 4.8%	629491AA9			5/21/2008		7/26/2011	16,007	14,964	1,043		
2	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/21/2011	5,176	10,050	-4,874		
3	X	NEWFIELD EXPL CO	651290108			6/21/2011		12/22/2011	11,213	19,684	-8,471		
4	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/22/2011	748	1,436	-688		
5	X	NEWS AMERICA INC 5.3%	652482BG4			8/19/2008		2/22/2011	11,066	9,916	1,150		
6	X	NEWS AMERICA INC 5.3%	652482BG4			8/19/2008		7/22/2011	22,029	19,833	2,196		
7	X	NORTH TEX TWY AUTH 2.44	66285WPH2			4/15/2011		7/27/2011	30,639	30,000	639		
8	X	NOVA SCOTIA PROVINCE 5.1	669827FT9			2/13/2008		2/23/2011	11,139	10,635	504		
9	X	NOVA SCOTIA PROVINCE 5.1	669827FT9			2/13/2008		7/22/2011	17,252	15,952	1,300		
10	X	NOVA SCOTIA PROVINCE 5.1	669827FT9			6/29/2011		7/22/2011	5,751	5,721	30		
11	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		2/22/2011	3,675	1,999	1,676		
12	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		3/24/2011	5,302	2,943	2,359		
13	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		6/21/2011	12,447	6,719	5,728		
14	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		6/21/2011	5,144	2,774	2,370		
15	X	OCCIDENTAL PETROLEUM CO	674599105			5/4/2011		6/21/2011	1,955	2,072	-117		
16	X	OCCIDENTAL PETROLEUM CO	674599105			5/12/2009		7/22/2011	16,438	14,894	1,544		
17	X	ONTARIO (PROVINCE OF) 4.0	6832348D3			9/29/2009		7/26/2011	26,548	24,957	1,591		
18	X	ORACLE CORP 575% 4	68389XAC9			4/2/2008		7/26/2011	35,011	29,986	5,025		
19	X	PNC FINANCIAL SERVICES G	693475105			9/24/2009		2/22/2011	3,101	2,238	863		
20	X	PEPSICO INC	713448108			6/21/1999		2/22/2011	5,063	2,920	2,143		
21	X	PEPSICO INC	713448108			6/21/1999		3/1/2011	8,895	5,110	3,785		
22	X	PETROBRAS INTL FIN 3.875%	71645WAT8			1/20/2011		7/26/2011	10,301	9,966	335		
23	X	PETROBRAS INTL FIN 3.875%	71645WAT8			4/4/2011		7/26/2011	5,150	5,028	122		
24	X	PFIZER INC 6.2% 3/15/	717081103			10/22/2010		2/22/2011	6,581	6,160	421		
25	X	PFIZER INC 6.2% 3/15/	717081DB6			3/17/2009		7/22/2011	23,793	19,978	3,815		
26	X	PHILIP MORRIS INTERNAT-W	718172109			2/9/2007		2/22/2011	4,927	3,574	1,353		
27	X	PHILIP MORRIS INTERNAT-W	718172109			5/4/2011		5/13/2011	3,444	3,463	-19		
28	X	PHILIP MORRIS INTERNAT-W	718172109			2/9/2007		5/13/2011	15,154	9,829	5,325		
29	X	PLAINS EXPLORATION & PR-	726505100			9/24/2009		2/11/2011	6,329	4,380	1,949		
30	X	PLAINS EXPLORATION & PR-	726505100			9/24/2009		2/22/2011	3,489	2,319	1,170		
31	X	PRIVATE EXPORT FNDG 4.37	742651DG4			2/20/2009		2/22/2011	15,751	15,082	669		
32	X	PRIVATE EXPORT FNDG 4.37	742651DG4			2/20/2009		7/22/2011	55,026	49,738	5,288		
33	X	PRIVATE EXPORT FNDG 4.37	742651DG4			2/20/2009		7/22/2011	5,503	5,027	476		
34	X	PROCTER & GAMBLE CO	742718109			9/2/2005		2/22/2011	3,197	2,817	380		
35	X	PROGRESS ENERGY INC 6.8	743263AJ4			10/4/2007		7/22/2011	5,205	5,286	-81		
36	X	PROGRESS ENERGY INC 6.8	743263AJ4			10/4/2007		7/22/2011	15,614	15,850	-236		
37	X	PRUDENTIAL FINL INC 4.75%	74432QBJ3			9/10/2009		7/26/2011	10,832	9,977	855		
38	X	PRUDENTIAL FINL INC 4.75%	74432QBJ3			1/26/2010		7/26/2011	10,832	10,450	382		
39	X	PUERTO RICO COMWLT 3.1	745177EW1			5/12/2011		7/27/2011	20,350	20,000	350		
40	X	QEP RESOURCES INC	74733V100			7/2/2010		2/22/2011	3,516	2,667	849		
41	X	QUESTAR CORP	748356102			7/2/2010		1/24/2011	8,195	7,023	1,172		
42	X	QUESTAR CORP	748356102			7/2/2010		12/5/2011	9,467	8,245	1,222		
43	X	QUESTAR CORP	748356102			7/2/2010		1/26/2011	175	153	22		
44	X	QUESTAR CORP	748356102			2/9/2010		1/26/2011	1,574	1,198	376		
45	X	QUESTAR CORP	748356102			2/9/2010		1/27/2011	1,572	1,198	374		
46	X	QUESTAR CORP	748356102			2/9/2010		1/28/2011	839	639	200		
47	X	QUESTAR CORP	748356102			2/9/2010		1/31/2011	5,610	4,286	1,324		
48	X	RIVERBED TECHNOLOGY INC	768573107			2/7/2011		2/22/2011	3,992	3,845	147		
49	X	RIVERBED TECHNOLOGY INC	768573107			2/7/2011		8/11/2011	14,149	22,300	-8,151		
50	X	RIVERBED TECHNOLOGY INC	768573107			5/4/2011		8/11/2011	1,707	2,344	-637		
51	X	ROGERS WIRELESS INC 6.37	77531QAD0			5/20/2009		7/26/2011	22,511	21,090	1,421		
Securities									7,477,402	6,974,442	502,960		
Other sales									0	0	0		

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
										Securities				
										Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions										7,477,402	6,974,442			502,960
Short Term CG Distributions										0	0			0
52	X	ROVI CORP	779376102				10/19/2010		2/22/2011	4,478	3,926		552	
53	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5				3/9/2010		7/26/2011	10,295	10,002		293	
54	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5				3/9/2010		7/26/2011	10,295	9,977		318	
55	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5				5/16/2011		7/26/2011	10,295	10,589		-294	
56	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5				5/25/2011		7/26/2011	5,147	5,241		-94	
57	X	SALESFORCE COM INC	79466L302				6/22/2010		2/22/2011	5,485	3,762		1,723	
58	X	SCHLUMBERGER LTD	806857108				9/24/2009		2/3/2011	5,314	3,553		1,761	
59	X	SCHLUMBERGER LTD	806857108				9/24/2009		2/22/2011	4,593	2,960		1,633	
60	X	SEMPRA ENERGY	816851109				2/27/2007		2/22/2011	4,246	4,939		-693	
61	X	SHIRE PLC	82481R106				5/4/2011		12/15/2011	2,955	2,779		176	
62	X	SHIRE PLC	82481R106				3/14/2011		12/15/2011	3,940	3,484		456	
63	X	SIMON PROPERTY GROUP 4	828807CC9				1/19/2010		7/22/2011	10,686	9,978		708	
64	X	SIMON PROPERTY GROUP 4	828807CC9				1/19/2010		7/22/2011	5,343	5,030		313	
65	X	SIMON PROPERTY GROUP 4	828807CC9				1/20/2010		7/22/2011	5,343	5,054		289	
66	X	SIMON PROPERTY GROUP 4	828807CC9				5/12/2011		7/22/2011	5,343	5,333		10	
67	X	SOUTHWESTERN ENERGY C	845467109				9/24/2009		2/22/2011	3,266	3,759		-493	
68	X	SOUTHWESTERN ENERGY C	845467109				4/21/2010		2/22/2011	1,089	1,223		-134	
69	X	SOUTHWESTERN ENERGY C	845467109				5/4/2011		7/20/2011	3,803	3,397		406	
70	X	SOUTHWESTERN ENERGY C	845467109				4/21/2010		7/20/2011	8,082	6,930		1,152	
71	X	SOUTHWESTERN ENERGY C	845467109				4/21/2010		9/28/2011	5,646	6,522		-876	
72	X	SOUTHWESTERN ENERGY C	845467109				9/22/2010		9/28/2011	12,350	11,272		1,078	
73	X	STATE STREET CORP	857477103				9/30/2009		2/22/2011	2,237	2,652		-415	
74	X	STATE STREET CORP	857477103				5/21/2009		2/22/2011	1,342	1,291		51	
75	X	DREYFUS PRE STRAT INTER	86271F768				12/31/2010		5/4/2011	4,605	4,310		295	
76	X	DREYFUS PRE STRAT INTER	86271F768				5/6/2009		5/4/2011	105,395	70,983		34,412	
77	X	TD AMERITRADE HLDG CO 4	87236YAB4				1/6/2010		7/26/2011	15,976	14,970		1,006	
78	X	TAIWAN SEMICONDUCTOR M	874039100				10/13/2010		2/22/2011	4,223	3,559		664	
79	X	TAIWAN SEMICONDUCTOR M	874039100				5/4/2011		5/5/2011	2,991	2,961		30	
80	X	TAIWAN SEMICONDUCTOR M	874039100				10/13/2010		5/5/2011	4,486	3,454		1,032	
81	X	TAIWAN SEMICONDUCTOR M	874039100				10/13/2010		7/15/2011	8,612	7,431		1,181	
82	X	TAIWAN SEMICONDUCTOR M	874039100				10/13/2010		7/19/2011	12,054	10,362		1,692	
83	X	TARGET CORP	87612E106				6/25/2009		2/22/2011	4,091	3,224		867	
84	X	TARGET CORP	87612E106				6/25/2009		6/1/2011	22,495	18,537		3,958	
85	X	TARGET CORP	87612E106				2/25/2011		6/1/2011	4,890	5,250		-360	
86	X	TELEFONICA EMISIONES 4 94	87938WAJ2				8/26/2010		7/26/2011	10,494	10,826		-332	
87	X	TERADATA CORPORATION	88076W103				7/16/2010		2/22/2011	4,800	3,157		1,643	
88	X	TERADATA CORPORATION	88076W103				4/19/2011		5/2/2011	8,887	8,141		746	
89	X	THERMO FISHER SCIEN 3 2	883556AY8				2/14/2011		7/22/2011	15,673	14,991		682	
90	X	THERMO FISHER SCIEN 3 2	883556AY8				6/7/2011		7/22/2011	10,449	10,360		89	
91	X	TIME WARNER INC 3 15%	887317AJ4				7/7/2010		7/26/2011	10,408	9,988		420	
92	X	TIME WARNER INC 3 15%	887317AJ4				7/8/2010		7/26/2011	5,204	5,031		173	
93	X	TIME WARNER INC 3 15%	887317AJ4				7/8/2010		7/26/2011	5,204	5,023		181	
94	X	TIME WARNER INC 3 15%	887317AJ4				5/16/2011		7/26/2011	5,204	5,150		54	
95	X	TIME WARNER CABLE IN 4 12	88732JAX6				11/9/2010		7/26/2011	24,595	24,842		-247	
96	X	U S TREASURY NOTE 4 25%	912828ES5				7/11/2006		1/15/2011	20,000	20,000		0	
97	X	TIME WARNER CABLE IN 4 12	88732JAX6				5/6/2011		7/26/2011	4,919	4,834		85	
98	X	US BANCORP	902973304				9/24/2009		2/22/2011	4,445	3,522		923	
99	X	UNION PAC CORP	907818108				9/24/2009		2/22/2011	4,766	3,028		1,738	
100	X	TARGET CORP	87612E106				5/4/2011		6/1/2011	3,423	3,435		-12	
101	X	UNION PAC CORP	907818108				5/4/2011		9/28/2011	2,780	3,334		-554	
102	X	UNION PAC CORP	907818108				9/24/2009		9/28/2011	6,486	4,663		1,823	

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

Totals														
Long Term CG Distributions		Amount		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss						
Short Term CG Distributions		153,904		7,477,402		6,974,442		502,960						
		0		0		0		0						
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Price					
103	X	UNITED MEXICAN STS 6.625	91086QAL2			1/4/2005		8/1/2011	10,418	9,639				779
104	X	U S TREASURY NOTE 4.0%	912828AP5			4/14/2009		7/26/2011	5,239	5,464				-225
105	X	TELEFONICA EMISIONES 4.94	87938WAJ2			6/22/2009		7/26/2011	15,741	15,000				741
106	X	U S TREASURY NOTE 4.0%	912828AP5			5/14/2009		7/26/2011	5,239	5,448				-209
107	X	U S TREASURY NOTE 4.0%	912828AP5			6/12/2009		7/26/2011	5,239	5,335				-96
108	X	U S TREASURY NOTE 4.25%	912828ES5			7/20/2006		1/15/2011	10,000	10,000				0
109	X	U S TREASURY NOTE 4.0%	912828AP5			7/14/2009		7/26/2011	26,197	26,965				-768
110	X	U S TREASURY NOTE 4.0%	912828AP5			8/12/2009		7/26/2011	10,479	10,664				-185
111	X	U S TREASURY NOTE 4.0%	912828AP5			10/23/2009		7/26/2011	26,197	26,841				-644
112	X	U S TREASURY NOTE 4.25%	912828ES5			6/19/2007		1/15/2011	30,000	30,000				0
113	X	U S TREASURY NOTE 4.0%	912828AP5			11/16/2009		7/26/2011	10,479	10,820				-341
114	X	U S TREASURY NOTE 4.0%	912828AP5			3/4/2010		7/26/2011	31,437	32,250				-813
115	X	U S TREASURY NOTE 4.25%	912828BH2			6/5/2008		7/26/2011	64,687	62,658				2,029
116	X	U S TREASURY NOTE 5.125	912828FF2			10/21/2009		1/14/2011	11,542	11,354				188
117	X	U S TREASURY NOTE 4.25%	912828BH2			3/5/2010		7/26/2011	10,781	10,888				-107
118	X	U S TREASURY NOTE 4.25%	912828BR0			1/3/2007		7/26/2011	5,431	4,933				498
119	X	U S TREASURY NOTE 4.25%	912828BR0			7/16/2009		7/26/2011	38,015	37,997				18
120	X	U S TREASURY NOTE 5.125	912828FF2			10/23/2009		1/14/2011	5,771	5,650				121
121	X	U S TREASURY NOTE 4.25%	912828BR0			9/24/2009		7/26/2011	48,876	49,078				-202
122	X	U S TREASURY NOTE 4.25%	912828BR0			3/5/2010		7/26/2011	5,431	5,455				-24
123	X	U S TREASURY NOTE 4.5%	912828EN6			7/15/2010		3/8/2011	11,100	11,361				-261
124	X	U S TREASURY NOTE 5.125	912828FF2			10/23/2009		12/1/2011	11,496	11,299				197
125	X	U S TREASURY NOTE 4.5%	912828EN6			11/30/2005		3/8/2011	11,100	10,006				1,094
126	X	U S TREASURY NOTE 4.5%	912828EN6			11/30/2005		7/22/2011	22,776	20,012				2,764
127	X	U S TREASURY NOTE 4.25%	912828ES5			4/26/2006		1/15/2011	20,000	20,000				0
128	X	U S TREASURY NOTE 5.125	912828FF2			6/19/2007		7/25/2011	23,451	19,993				3,458
129	X	U S TREASURY NOTE 4.25%	912828ES5			6/6/2006		1/15/2011	15,000	15,000				0
130	X	U S TREASURY NOTE 5.125	912828FF2			10/23/2009		7/25/2011	11,726	11,299				427
131	X	U S TREASURY NOTE 4.625	912828FS4			3/16/2009		2/2/2011	5,126	5,415				-289
132	X	U S TREASURY NOTE 4.625	912828FS4			3/16/2009		2/23/2011	10,227	10,829				-602
133	X	U S TREASURY NOTE 4.625	912828FS4			3/16/2009		5/31/2011	10,112	10,829				-717
134	X	U S TREASURY NOTE 4.625	912828FS4			5/26/2009		5/31/2011	5,056	5,394				-338
135	X	U S TREASURY NOTE 4.625	912828FS4			6/6/2008		7/1/2011	30,216	31,659				-1,443
136	X	U S TREASURY NOTE 4.625	912828FS4			8/22/2008		7/1/2011	20,144	21,095				-951
137	X	U S TREASURY NOTE 4.625	912828FS4			5/26/2009		7/1/2011	5,036	5,394				-358
138	X	U S TREASURY NOTE 4.625	912828FS4			8/29/2007		7/1/2011	35,251	35,504				-253
139	X	U S TREASURY NOTE 4.625	912828FS4			8/29/2007		7/22/2011	30,137	29,829				308
140	X	U S TREASURY NOTE 4.625	912828FS4			8/29/2007		7/22/2011	15,069	15,216				-147
141	X	U S TREASURY NOTE 4.625	912828FS4			8/31/2007		7/22/2011	5,023	5,064				-41
142	X	U S INFL IX BD 2.375%	912828GDK6			3/17/2008		2/22/2011	6,047	6,039				8
143	X	U S INFL IX BD 2.375%	912828GDK6			5/1/2007		2/22/2011	36,584	33,161				3,423
144	X	U S INFL IX BD 2.375%	912828GDK6			5/1/2007		7/22/2011	58,114	51,167				6,947
145	X	U S TREASURY NOTE 4.625	912828GK0			2/17/2009		7/22/2011	36,526	38,560				-2,034
146	X	U S TREASURY NOTE 4.625	912828GK0			1/25/2008		7/22/2011	41,076	43,017				-1,941
147	X	U S TREASURY NOTE 4.625	912828GK0			3/13/2008		7/22/2011	35,942	38,179				-2,237
148	X	U S TREASURY NOTE 4.625	912828GK0			7/8/2008		7/22/2011	25,673	26,468				-795
149	X	U S TREASURY NOTE 4.625	912828GK0			1/30/2009		7/22/2011	15,404	16,474				-1,070
150	X	U S TREASURY NOTE 4.625	912828GK0			2/9/2009		7/22/2011	10,269	10,943				-674
151	X	U S TREASURY NOTE 4.625	912828GK0			2/17/2009		7/22/2011	107,826	115,681				-7,855
152	X	U S TREASURY NOTE 4.625	912828GK0			4/24/2009		7/22/2011	41,076	43,738				-2,662
153	X	U S TREASURY NOTE 4.625	912828GK0			1/12/2009		7/22/2011	30,807	32,522				-1,715

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Price	Other Basis	Valuation Method	Improvements		
									Sales		Expenses			
Long Term CG Distributions									7,477,402		6,974,442		502,960	
Short Term CG Distributions									0		0		0	
Amount									153,904		0		0	
154	X	U S TSY INFL IDX BD 0.625%	912828HW3			1/6/2009		2/22/2011	10,805	9,887			918	
155	X	U S TSY INFL IDX BD 0.625%	912828HW3			1/6/2009		7/22/2011	11,041	10,204			837	
156	X	U S TREASURY INFL IN 1.375%	912828JE1			8/21/2008		7/22/2011	46,014	41,065			4,949	
157	X	U S TREASURY NOTE 3.125%	912828KQ2			8/20/2010		7/22/2011	31,416	31,745			-329	
158	X	U S TREASURY NOTE 2.375%	912828LQ1			7/29/2010		6/20/2011	5,257	5,203			54	
159	X	U S TREASURY NOTE 1.375%	912828LR9			2/14/2011		7/26/2011	20,263	20,220			43	
160	X	U S TREASURY NOTE 3.375%	912828LY4			7/23/2010		7/22/2011	15,861	15,567			294	
161	X	U S TREASURY NOTE 3.375%	912828LY4			5/10/2011		7/22/2011	15,861	15,509			352	
162	X	U S TREASURY NOTE 1.125%	912828MB3			2/3/2010		7/26/2011	10,111	9,968			143	
163	X	U S TREASURY NOTE 1.125%	912828MB3			11/19/2010		7/26/2011	10,111	10,117			-6	
164	X	U S TREASURY NOTE 1.125%	912828MB3			1/11/2011		7/26/2011	5,055	5,051			4	
165	X	U S TREASURY NOTE 1.125%	912828MB3			5/4/2011		7/26/2011	50,553	50,553			0	
166	X	U S TREASURY NOTE 3.625%	912828MP2			5/10/2010		7/25/2011	21,452	20,145			1,307	
167	X	U S TREASURY NOTE 1% 3/3	912828MU1			12/0/2011		7/25/2011	20,112	20,151			-39	
168	X	U S TSY INFL INDX NT 0.5%	912828MY3			5/24/2010		7/22/2011	38,404	36,648			1,756	
169	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		7/25/2011	65,401	65,693			-292	
170	X	U S TREASURY NOTE 1.375%	912828NC0			2/10/2011		7/26/2011	5,088	5,042			46	
171	X	U S TREASURY NOTE 1.375%	912828NC0			5/9/2011		7/26/2011	20,352	20,324			28	
172	X	U S TREASURY NOTE 3.5%	912828ND8			7/19/2010		7/25/2011	37,085	36,564			521	
173	X	U S TREASURY NOTE 1.75%	912828NP1			7/29/2010		7/22/2011	5,130	5,020			110	
174	X	U S TREASURY NOTE 2.375%	912828NR7			11/1/2010		7/25/2011	15,391	15,506			-115	
175	X	U S TREASURY NOTE 0.75%	912828NU0			9/2/2010		6/20/2011	15,108	15,001			107	
176	X	U S TREASURY NOTE 0.75%	912828NU0			8/12/2010		7/26/2011	5,033	4,990			43	
177	X	U S TREASURY NOTE 0.75%	912828NU0			9/2/2010		7/26/2011	50,326	50,002			324	
178	X	U S TREASURY NOTE 0.375%	912828NX4			9/29/2010		7/26/2011	20,022	19,976			46	
179	X	U S TREASURY NOTE 0.75%	912828NY2			9/22/2010		4/14/2011	29,850	30,066			-216	
180	X	U S TREASURY NOTE 0.75%	912828NY2			9/14/2010		7/25/2011	5,034	4,996			38	
181	X	U S TREASURY NOTE 0.75%	912828NY2			9/21/2010		7/25/2011	40,270	40,045			225	
182	X	U S TREASURY NOTE 0.5% 1	912828PB0			10/12/2010		7/25/2011	5,007	4,990			17	
183	X	U S TREASURY NOTE 2.625%	912828PC8			11/12/2010		1/28/2011	9,414	9,546			-132	
184	X	U S TREASURY NOTE 2.625%	912828PC8			1/18/2011		7/28/2011	51,779	51,648			131	
185	X	U S TREASURY NOTE 2.625%	912828PC8			1/18/2011		7/22/2011	39,133	37,666			1,467	
186	X	U S TREASURY NOTE 2.625%	912828PC8			11/2/2010		7/22/2011	9,783	9,777			6	
187	X	U S TREASURY NOTE 2.625%	912828PC8			2/2/2011		7/22/2011	4,892	4,665			227	
188	X	U S TREASURY NOTE 2.625%	912828PC8			3/24/2011		7/22/2011	9,783	9,414			369	
189	X	U S TREASURY NOTE 2.625%	912828PC8			5/9/2011		7/22/2011	9,783	9,592			191	
190	X	U S TREASURY NOTE 2.125%	912828PM6			5/10/2011		6/7/2011	10,320	10,173			147	
191	X	U S TREASURY NOTE 2.125%	912828PM6			1/6/2011		7/26/2011	25,897	25,024			873	
192	X	U S TREASURY NOTE 2.125%	912828PM6			5/10/2011		7/26/2011	15,538	15,260			278	
193	X	U S TREASURY NOTE 0.625%	912828PR5			1/28/2011		7/26/2011	60,255	60,087			168	
194	X	U S TREASURY NOTE 2.625%	912828PT1			5/6/2011		7/26/2011	25,771	25,178			593	
195	X	U S TREASURY NOTE 0.5%	912828PV6			12/17/2010		7/26/2011	10,025	9,982			43	
196	X	U S TREASURY NOTE 1.25%	912828PZ7			3/11/2011		4/4/2011	5,002	5,018			-16	
197	X	UNITED STATES T-NOTE 1.25%	912828QC7			4/19/2011		7/25/2011	5,091	5,017			74	
198	X	UNITED STATES T-NOTE 1.25%	912828QC7			5/4/2011		7/25/2011	71,274	70,550			724	
199	X	UNITED STATES T-NOTE 1.25%	912828QH6			2/28/2011		5/12/2011	10,103	10,025			78	
200	X	UNITED STATES T-NOTE 1.25%	912828QH6			3/8/2011		7/26/2011	25,444	25,013			431	
201	X	UNITED STATES T-NOTE 0.75%	912828QL7			4/15/2011		7/26/2011	5,031	5,004			27	
202	X	UNITED STATES T-NOTE 3.12%	912828QN3			5/31/2011		7/22/2011	15,200	15,091			109	
203	X	UNITED STATES T-NOTE 1.5%	912828QR4			7/12/2011		7/25/2011	34,992	35,033			-41	
204	X	UNITED STATES T-NOTE 1.5%	912828QR4			7/18/2011		7/25/2011	4,999	5,017			-18	

Long Term CG Distributions	153,904
Short Term CG Distributions	0

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
										Gross Sales		Cost, Other Basis and Expenses			
										Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
Long Term CG Distributions										7,477,402		6,974,442		502,960	
Short Term CG Distributions										0		0		0	
										Securities		Other sales			
256	X		AT & T INC	00206R102			8/6/2010		2/22/2011	3,933	3,708			225	
257	X		AT&T INC	00206RAR3			1/30/2009		3/24/2011	11,168	10,054			1,114	
258	X		AT&T INC	00206RAR3			1/30/2009		4/26/2011	11,199	10,054			1,145	
259	X		AT&T INC	00206RAX0			4/26/2011		7/26/2011	10,411	9,992			419	
260	X		AT&T INC	00206RAX0			5/16/2011		7/26/2011	5,206	5,094			112	
261	X		ACME PACKET INC	004764106			6/10/2011		9/27/2011	6,249	8,769			-2,520	
262	X		ACME PACKET INC	004764106			6/10/2011		11/30/2011	5,286	10,792			-5,506	
263	X		ACME PACKET INC	004764106			6/23/2011		11/30/2011	3,634	7,178			-3,544	
264	X		AFLAC INC	001055102			9/30/2009		2/11/2011	1,135	867			268	
265	X		AFLAC INC	001055102			9/24/2009		2/11/2011	9,084	6,626			2,458	
266	X		ACME PACKET INC	004764106			8/11/2011		11/30/2011	3,634	5,779			-2,145	
267	X		AGILENT TECHNOLOGIES INC	00846U101			12/9/2010		2/22/2011	3,849	3,414			435	
268	X		AGILENT TECHNOLOGIES INC	00846U101			12/9/2010		3/11/2011	3,966	3,414			552	
269	X		AGILENT TECHNOLOGIES INC	00846U101			12/8/2010		3/11/2011	2,644	2,258			386	
270	X		AIR PRODS & CHEMS INC	009158106			9/24/2009		2/22/2011	5,520	4,644			876	
271	X		ALLSTATE CORP	020002101			2/3/2011		2/22/2011	3,825	3,754			71	
272	X		ALLSTATE CORP	020002101			5/4/2011		8/12/2011	2,795	3,732			-937	
273	X		ALLSTATE CORP	020002101			2/3/2011		8/12/2011	2,541	3,128			-587	
274	X		ALLSTATE CORP	020002101			1/11/2011		11/8/2011	21,150	24,999			-3,849	
275	X		ALLSTATE CORP	020002101			2/3/2011		11/8/2011	3,701	4,379			-678	
276	X		AMERICAN EXPRESS CO	025816109			9/24/2009		2/22/2011	4,445	3,339			1,106	
277	X		AMERICAN EXPRESS CO	025816109			9/24/2009		8/12/2011	28,064	20,700			7,364	
278	X		AMERICAN EXPRESS CO	025816109			5/4/2011		8/12/2011	2,716	2,981			-265	
279	X		AMERICAN EXPRESS 2 75	0258M0DA4			9/8/2010		7/22/2011	15,162	14,912			250	
280	X		AMGEN INC	031162100			8/12/2010		2/22/2011	3,110	3,283			-173	
281	X		BAXTER INTERNATIONAL INC	071813109			7/23/2010		2/22/2011	4,714	3,970			744	
282	X		BAXTER INTERNATIONAL INC	071813109			5/4/2011		10/28/2011	3,317	3,485			-168	
283	X		BAXTER INTERNATIONAL INC	071813109			7/23/2010		10/28/2011	3,317	2,646			671	
284	X		AMGEN INC	031162100			8/12/2010		3/11/2011	17,720	18,057			-337	
285	X		AMGEN INC 5 7% 201	031162AZ3			1/13/2009		7/22/2011	17,191	14,967			2,224	
286	X		APPLE INC	037833100			7/8/2008		2/22/2011	14,619	7,609			7,010	
287	X		APPLE INC	037833100			5/4/2011		8/19/2011	6,190	5,949			241	
288	X		ASTRAZENECA PLC 5 9%	046353AB4			11/7/2008		2/22/2011	11,391	9,572			1,819	
289	X		ASTRAZENECA PLC 5 9%	046353AB4			11/7/2008		7/22/2011	23,659	19,174			4,485	
290	X		ASTRAZENECA PLC 5 9%	046353AB4			6/7/2011		7/22/2011	5,915	5,889			26	
291	X		AVON PRODUCTS INC	054303102			9/24/2009		1/11/2011	2,908	3,285			-377	
292	X		AVON PRODUCTS INC	054303102			9/24/2009		2/22/2011	3,097	3,614			-517	
293	X		AVON PRODUCTS INC	054303102			9/24/2009		3/23/2011	8,561	10,513			-1,952	
294	X		AVON PRODUCTS INC	054303102			9/24/2009		8/9/2011	8,371	13,142			-4,771	
295	X		AVON PRODUCTS INC	054303102			5/4/2011		8/9/2011	837	1,250			-413	
296	X		BBVA US SENIOR SA UNI 3 25	055299AJ0			6/17/2011		7/26/2011	19,556	19,897			-341	
297	X		BP CAPITAL MARKETS PLC 3	05565QBQ0			3/8/2011		7/26/2011	20,826	19,982			844	
298	X		BP CAPITAL MARKETS PLC 3	05565QBQ0			5/6/2011		7/26/2011	5,206	5,055			151	
299	X		BAIDU, INC	056752108			7/15/2011		10/27/2011	8,387	8,790			-403	
300	X		BAIDU, INC	056752108			6/27/2011		10/27/2011	2,750	2,649			101	
301	X		BANK OF AMERICA CORP 5 7	060505CL6			11/28/2006		7/26/2011	21,165	20,615			550	
302	X		BANK OF AMERICA CORP 5 7	060505CL6			1/5/2007		7/26/2011	21,165	20,524			641	
303	X		BANK OF AMERICA CORP 5 4	060505DA9			4/20/2011		7/22/2011	30,391	31,073			-682	
304	X		BANK OF AMERICA CORP 5 4	060505DA9			5/6/2011		7/22/2011	5,065	5,231			-166	
305	X		BANK OF AMERICA CORP 3	06051GED7			8/17/2010		4/20/2011	30,425	29,963			462	
306	X		BARCLAYS BANK PLC 5 0%	06739FGF2			9/17/2009		7/26/2011	37,435	34,955			2,480	

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss				
										Securities								
										Gross Sales	Cost, Other Basis and Expenses	Expense of Sale and Cost of Improvements	Depreciation					
307	X		BAXTER INTERNATIONAL INC	071813109			7/23/2010		12/15/2011	22,795	20,730			2,065				
308	X		CRH AMERICA INC 5 3%	12626PAE3			9/13/2006		2/28/2011	10,614	9,848			766				
309	X		CRH AMERICA INC 5 3%	12626PAE3			9/13/2006		7/25/2011	21,284	19,696			1,588				
310	X		CALIFORNIA ST 5 45%	13063A5C4			4/22/2009		7/27/2011	21,972	20,124			1,848				
311	X		CALIFORNIA ST 5 95%	13063A5D2			4/22/2009		7/27/2011	16,762	15,076			1,686				
312	X		CAMERON INTERNATIONAL C	13342B105			2/1/2011		2/22/2011	4,045	3,790			255				
313	X		CAMERON INTERNATIONAL C	13342B105			1/27/2011		9/28/2011	4,586	5,385			-799				
314	X		CAMERON INTERNATIONAL C	13342B105			1/28/2011		9/28/2011	1,529	1,781			-252				
315	X		CAMERON INTERNATIONAL C	13342B105			1/31/2011		9/28/2011	2,158	2,540			-382				
316	X		CAMERON INTERNATIONAL C	13342B105			2/1/2011		9/28/2011	135	162			-27				
317	X		CAMERON INTERNATIONAL C	13342B105			1/24/2011		9/28/2011	5,980	6,816			-836				
318	X		CARDINAL HEALTH INC	14149Y108			9/24/2009		2/22/2011	4,530	2,969			1,561				
319	X		CARDINAL HEALTH INC	14149Y108			5/4/2011		10/20/2011	2,961	3,116			-155				
320	X		CARDINAL HEALTH INC	14149Y108			9/24/2009		10/20/2011	3,384	2,159			1,225				
321	X		CARDINAL HEALTH INC	14149Y108			9/24/2009		10/28/2011	24,517	14,576			9,941				
322	X		CARNIVAL CORP	143658300			4/5/2010		2/22/2011	5,076	4,760			316				
323	X		CATERPILLAR INC	149123101			9/24/2009		2/22/2011	6,366	3,188			3,178				
324	X		CATERPILLAR INC	149123101			5/4/2011		9/29/2011	3,302	4,885			-1,583				
325	X		CATERPILLAR INC	149123101			9/24/2009		9/29/2011	1,951	1,337			614				
326	X		CATERPILLAR FINANCIA 6 12	14912L4F5			4/14/2009		7/22/2011	22,532	19,842			2,690				
327	X		CATERPILLAR FINANCIA 6 12	14912L4F5			4/14/2009		7/22/2011	5,633	4,955			678				
328	X		CELANESE CORP -SER A	150870103			4/14/2010		2/22/2011	3,741	3,074			667				
329	X		CHEVRON CORPORATION	166764100			9/24/2009		2/22/2011	4,020	2,822			1,198				
330	X		CISCO SYSTEMS INC 5 5%	17275RAC6			1/4/2008		2/23/2011	11,289	10,375			914				
331	X		CISCO SYSTEMS INC 5 5%	17275RAC6			5/6/2011		7/26/2011	22,957	20,750			2,207				
332	X		CISCO SYSTEMS INC 5 5%	17275RAC6			5/6/2011		7/26/2011	11,479	11,414			65				
333	X		CITIGROUP INC 5 0% 9/	172967CQ2			5/4/2011		7/26/2011	10,501	10,618			-117				
334	X		CITIGROUP INC 5 0% 9/	172967CQ2			5/19/2011		7/26/2011	5,250	5,304			-54				
335	X		CITIGROUP INC 6 125% 1	172967EM9			11/14/2007		2/22/2011	11,003	9,957			1,046				
336	X		CITIGROUP INC 6 125% 1	172967EM9			11/14/2007		7/26/2011	16,736	14,936			1,800				
337	X		COCA - COLA CO	191216100			10/26/2010		2/22/2011	5,089	4,906			183				
338	X		COMCAST CORP 5 9%	20030NAL5			3/30/2006		7/26/2011	28,673	24,506			4,167				
339	X		CITIGROUP INC	172967101			11/19/2009		2/22/2011	6,914	6,364			550				
340	X		CITIGROUP INC 5 0% 9/	172967CQ2			7/11/2006		7/26/2011	15,751	14,514			1,237				
341	X		RABOBANK NEDERLAND 2 1	21685WBL0			10/5/2010		7/26/2011	19,971	19,951			20				
342	X		RABOBANK NEDERLAND 2 1	21685WBL0			6/20/2011		7/26/2011	4,993	4,995			-2				
343	X		COSTCO WHSL CORP NEW	22160K105			11/10/2009		2/22/2011	3,713	2,999			714				
344	X		DAIMLERCHRYSLER NORTH	233835AW7			10/19/2007		2/22/2011	11,251	10,558			693				
345	X		DAIMLERCHRYSLER NORTH	233835AW7			10/19/2007		7/22/2011	16,682	15,837			845				
346	X		DAIMLERCHRYSLER NORTH	233835AW7			6/20/2011		7/22/2011	5,561	5,578			-17				
347	X		DEERE & CO	244199105			2/24/2010		2/22/2011	4,584	2,792			1,792				
348	X		DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		2/14/2011	10,684	10,680			4				
349	X		DEERE JOHN CAP CORP NT 7	244217BG9			8/27/2007		2/14/2011	5,342	5,294			48				
350	X		DEERE JOHN CAP CORP NT 7	244217BG9			8/27/2007		7/22/2011	10,410	10,588			-178				
351	X		DIAGEO FINANCE BV 5 5%	25244SAD3			3/27/2006		7/26/2011	16,180	14,980			1,200				
352	X		DIAGEO FINANCE BV 5 5%	25244SAD3			9/13/2007		7/26/2011	5,393	5,004			389				
353	X		WALT DISNEY CO/THE	254687106			9/24/2009		2/22/2011	6,816	4,443			2,373				
354	X		DREYFUS OPPORTUNISTIC S	26200C403			12/14/2010		5/4/2011	6,709	6,255			454				
355	X		DREYFUS OPPORTUNISTIC S	26200C403			5/14/2010		5/4/2011	81,291	67,742			13,549				
356	X		DREYFUS SMALL CAP STOCK	26200Q204			10/30/2008		5/4/2011	81,000	55,704			25,296				
357	X		EATON CORP	278058102			9/24/2009		2/22/2011	4,212	2,214			1,998				
										Gross Sales		7,477,402	Cost, Other Basis and Expenses		6,974,442	Net Gain or Loss		502,960
										Securities		0			0			0
										Other sales		0			0			0

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

Totals														
Securities														
Other sales														
Gross Sales														
7,477,402														
0														
6,974,442														
502,960														
0														
Net Gain or Loss														
1,899														
6,136														
-332														
3,974														
-178														
1,193														
336														
8,933														
52														
-23														
505														
328														
600														
240														
558														
-85														
3,484														
698														
1,638														
-30														
702														
351														
702														
-488														
-18														
-56														
-362														
464														
83														
53														
1,676														
50														
1,320														
1,675														
-430														
-2,234														
-373														
2														
5,389														
1,663														
317														
-25														
64														
2,032														
1,278														
1,552														
-359														
319														
1,590														
-290														
-68														

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									Securities	7,477,402	6,974,442	502,960	
Short Term CG Distributions									Other sales	0	0	0	
409	X	HALLIBURTON CO	406216101			2/9/2010		2/3/2011	5,988	3,827		2,161	
410	X	HALLIBURTON CO	406216101			2/9/2010		2/22/2011	3,709	2,355		1,354	
411	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		1/15/2011	452	452		0	
412	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		2/15/2011	439	438		1	
413	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		3/15/2011	449	449		0	
414	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		4/15/2011	514	514		0	
415	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		5/15/2011	444	444		0	
416	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		6/15/2011	455	455		0	
417	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		7/15/2011	437	437		0	
418	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		7/27/2011	2,102	2,115		-13	
419	X	HEWLETT PACKARD CO	428236103			8/21/2009		2/22/2011	4,807	4,439		368	
420	X	HEWLETT PACKARD CO	428236103			8/21/2009		4/7/2011	7,411	7,989		-578	
421	X	HEWLETT PACKARD CO	428236103			9/3/2009		4/7/2011	1,235	1,331		-96	
422	X	HEWLETT PACKARD CO	428236103			9/3/2009		4/19/2011	6,744	7,540		-796	
423	X	HEWLETT PACKARD CO	428236103			11/11/2010		4/19/2011	10,314	11,148		-834	
424	X	HOME DEPOT INC	437076102			9/11/2009		2/22/2011	1,896	1,365		531	
425	X	HOME DEPOT INC	437076102			9/11/2009		2/22/2011	3,034	2,176		858	
426	X	HOME DEPOT INC	437076102			5/4/2011		7/5/2011	3,292	3,348		-56	
427	X	HOME DEPOT INC	437076102			9/11/2009		7/5/2011	1,829	1,356		473	
428	X	HONEYWELL INTL INC	438516106			10/3/2006		2/22/2011	4,508	3,333		1,175	
429	X	HOSPIRA INC	441060100			2/15/2011		2/22/2011	3,718	3,845		-127	
430	X	HOSPIRA INC	441060100			2/15/2011		10/20/2011	11,686	22,519		-10,833	
431	X	HOSPIRA INC	441060100			5/4/2011		10/20/2011	1,140	2,234		-1,094	
432	X	HOSPIRA INC	441060100			5/20/2011		10/20/2011	3,705	7,174		-3,469	
433	X	HOUSEHOLD FINANCE CO 6 1	441812KA1			8/3/2007		7/22/2011	5,333	5,107		226	
434	X	HOUSEHOLD FINANCE CO 6 1	441812KA1			8/7/2007		7/22/2011	10,666	10,204		462	
435	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		1/17/2011	434	434		0	
436	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		2/17/2011	431	431		0	
437	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		3/17/2011	441	441		0	
438	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		4/18/2011	6,437	6,435		2	
439	X	HYDRO-QUEBEC 2 0%	448814JB0			6/23/2011		7/26/2011	15,031	14,997		34	
440	X	ILLINOIS ST 4 421% 10/1	4521518V8			1/8/2010		7/27/2011	20,640	20,000		640	
441	X	INTEL CORP	458140100			10/29/2010		2/7/2011	3,478	3,282		196	
442	X	INTEL CORP	458140100			9/24/2009		2/7/2011	3,043	2,734		309	
443	X	INTEL CORP	458140100			9/24/2009		2/22/2011	4,362	3,906		456	
444	X	INTEL CORP	458140100			5/4/2011		11/4/2011	3,080	3,058		22	
445	X	INTEL CORP	458140100			8/11/2011		11/4/2011	5,923	5,194		729	
446	X	INTEL CORP	458140100			9/24/2009		11/4/2011	12,783	10,545		2,248	
447	X	INTEL CORP	458140100			9/24/2009		11/22/2011	15,106	12,693		2,413	
448	X	INTERNATIONAL BUSINESS M	459200101			9/10/2010		2/22/2011	8,932	7,050		1,882	
449	X	INTERNATIONAL BUSINESS M	459200101			5/4/2011		5/12/2011	6,123	6,124		-1	
450	X	INTERNATIONAL BUSINESS M	459200101			9/10/2010		5/12/2011	1,361	1,025		336	
451	X	INTERNATIONAL BUSINESS M	459902102			10/21/2009		2/22/2011	3,282	4,351		-1,069	
452	X	INTERNATIONAL GAME TECH	459902102			10/21/2009		7/5/2011	11,138	13,707		-2,569	
453	X	INTERNATIONAL GAME TECH	459902102			10/21/2009		7/6/2011	532	653		-121	
454	X	INTERNATIONAL GAME TECH	459902102			12/18/2009		7/6/2011	8,691	9,498		-807	
455	X	INTERNATIONAL GAME TECH	459902102			5/4/2011		7/6/2011	2,306	2,286		20	
456	X	INTUIT INC 5 4% 3/15/	461202AA1			3/7/2007		1/20/2011	5,227	5,000		227	
457	X	INTUIT INC 5 4% 3/15/	461202AA1			8/13/2007		1/20/2011	5,227	4,960		267	
458	X	INTUIT INC 5 4% 3/15/	461202AA1			9/27/2007		1/20/2011	10,453	9,904		549	
459	X	ISHARES MSCI EMERGING M	464287234			11/11/2010		5/4/2011	87,693	85,217		2,476	

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															153,904	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss			
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation		
460	X	ISHARES RUSSELL 1000 INDE	464287622			3/22/2005		2/22/2011	384,757	330,330			54,427			
461	X	ISHARES RUSSELL 2000 INDE	464287655			4/29/2009		5/4/2011	89,608	52,786			36,822			
462	X	JPMORGAN CHASE & CO	46625H100			2/9/2007		2/22/2011	1,338	1,338			0			
463	X	JPMORGAN CHASE & CO	46625H100			2/11/2011		2/22/2011	8,348	8,455			-107			
464	X	JP MORGAN CHASE & CO	46625H100			4/6/2010		1/8/2011	3,763	5,039			-1,276			
465	X	JP MORGAN CHASE & CO	46625H100			2/11/2011		1/8/2011	5,132	7,007			-1,875			
466	X	JP MORGAN CHASE & CO	46625H100			1/29/2007		1/8/2011	992	1,481			-489			
467	X	JP MORGAN CHASE & CO	46625H100			5/4/2011		1/8/2011	5,132	6,828			-1,696			
468	X	JP MORGAN CHASE & CO	46625H100			11/13/2007		1/8/2011	1,061	1,380			-319			
469	X	JP MORGAN CHASE & CO 5 1	46625HBV1			9/22/2010		2/22/2011	10,792	11,016			-224			
470	X	JP MORGAN CHASE & C 5 12	46625HBV1			9/22/2010		7/26/2011	16,192	16,524			-332			
471	X	JP MORGAN CHASE & C 5 12	46625HBV1			5/6/2011		7/26/2011	5,397	5,423			-26			
472	X	JP MORGAN CHASE & C 5 12	46625HBV1			5/25/2011		7/26/2011	5,397	5,415			-18			
473	X	JOHNSON CTLS INC	478366107			9/24/2009		2/22/2011	6,661	4,048			2,613			
474	X	JOHNSON CONTROLS INC 5	478366AR8			3/4/2010		2/22/2011	11,087	10,817			270			
475	X	JOHNSON CONTROLS INC 5	478366AR8			3/4/2010		7/26/2011	22,587	21,634			953			
476	X	JUNIPER NETWORKS INC	48203R104			5/25/2010		2/7/2011	12,810	8,300			4,510			
477	X	JUNIPER NETWORKS INC	48203R104			5/25/2010		2/22/2011	3,826	2,334			1,492			
478	X	JUNIPER NETWORKS INC	48203R104			5/25/2010		6/10/2011	18,310	15,302			3,008			
479	X	JUNIPER NETWORKS INC	48203R104			5/4/2011		6/10/2011	1,862	2,244			-382			
480	X	KRAFT FOODS INC CL A	50075N104			8/27/2010		2/22/2011	2,202	2,082			120			
481	X	KRAFT FOODS INC CL A	50075N104			9/24/2009		2/22/2011	3,145	2,650			495			
482	X	KRAFT FOODS INC 4 125%	50075NBB9			2/4/2010		7/22/2011	26,970	24,914			2,056			
483	X	LLOYDS TSB BANK PLC 4 87%	539473AG3			1/14/2011		7/22/2011	5,137	5,001			136			
484	X	LLOYDS TSB BANK PLC 4 87%	539473AG3			1/13/2011		7/22/2011	15,410	14,988			422			
485	X	LLOYDS TSB BANK PLC 4 87%	539473AG3			5/16/2011		7/22/2011	10,274	10,508			-234			
486	X	MASSACHUSETTS ST 4 2%	57582PWK2			11/23/2010		7/27/2011	46,728	45,875			853			
487	X	MASSACHUSETTS ST 4 2%	57582PWK2			1/12/2011		7/27/2011	15,576	15,027			549			
488	X	MCDONALD'S CORP 5 8%	58013MEB6			10/19/2007		2/22/2011	11,495	10,140			1,355			
489	X	MCDONALD'S CORP 5 8%	58013MEB6			10/19/2007		7/22/2011	17,856	15,211			2,645			
490	X	MERCK & CO INC	58933Y105			2/9/2007		2/15/2011	20,536	15,552			4,984			
491	X	METLIFE INC 6 75% 6/0	59156RAU2			5/26/2009		7/22/2011	17,660	14,964			2,696			
492	X	METLIFE INC 6 75% 6/0	59156RAU2			5/27/2009		7/22/2011	5,887	5,024			863			
493	X	MICROSOFT CORPORATION	594918104			6/13/2006		2/22/2011	2,934	2,416			518			
494	X	MICROSOFT CORPORATION	594918104			6/13/2006		4/1/2011	17,795	15,372			2,423			
495	X	MORGAN STANLEY	617446448			4/6/2010		2/22/2011	4,746	4,694			52			
496	X	MORGAN STANLEY	617446448			5/7/2009		6/20/2011	8,064	9,697			-1,633			
497	X	MORGAN STANLEY	617446448			5/7/2009		6/20/2011	6,048	7,239			-1,191			
498	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	1,344	1,502			-158			
499	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	426	480			-54			
500	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	2,487	2,921			-434			
501	X	MORGAN STANLEY	617446448			4/6/2010		6/20/2011	3,584	4,694			-1,110			
502	X	MORGAN STANLEY	617446448			5/4/2011		6/20/2011	2,464	2,795			-331			
503	X	MORGAN STANLEY GLOB 4	61748AAE6			9/23/2009		7/26/2011	26,048	24,964			1,084			
504	X	NYSE EURONEXT 4 8%	629491AA9			5/21/2008		1/14/2011	5,388	4,988			400			
505	X	TIMBERVEST SEC 1231 GAIN				1/1/2011		12/31/2011	950				950			

Line 11 (990-PF) - Other Income

			-8,700	-8,722	0
		Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FEDERAL TAX REFUND		22	0	
2	TIMBERLAND PARTNERSHIP ORDINARY		-8,722	-8,722	
3				0	
4				0	
5				0	
6				0	
7				0	
8				0	
9				0	
10				0	

Line 16b (990-PF) - Accounting Fees

		2,346	2,346	0	0
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	ACCOUNTING FEES	2,346	2,346		
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16c (990-PF) - Other Fees

		1,001	1,001	1,001	0	0
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)	
1	BANK CHARGE	1	1			
2	CONSULTANT FEES	1,000	1,000			
3						
4						
5						
6						
7						
8						
9						
10						

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	5,695	5,695		
2	PY EXCISE TAX DUE	6,775			
3	ESTIMATED EXCISE PAYMENTS	6,413			
4	EXCISE TAXES	13,188			
5					
6					
7					
8					
9					
10					
		32,071	5,695	0	0

Line 23 (990-PF) - Other Expenses

		5,754	0	0	5,754
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	CLEANING SERVICE	520			520
2	EQUIPMENT/REPAIRS	180			180
3	INSURANCE-OFFICE	977			977
4	MAINTENANCE CONTRACTS	417			417
5	MISCELLANEOUS	685			685
6	POSTAGE	385			385
7	SUBSCRIPTIONS/DUES	453			453
8	SUPPLIES	383			383
9	TELEPHONE & INTERNET	1,754			1,754

Part II, Line 10b (990-PF) - Investments - Corporate Stock

		11,843,873	11,825,477	13,563,874	12,417,651
		Book Value	Book Value	FMV	FMV
	Description	Beg. of Year	End of Year	Beg. of Year	End of Year
1	OTHER INVESTMENTS	11,843,873	11,825,477	13,563,874	12,417,651
2					
3					
4					
5					
6					
7					
8					
9					
10					

Part II, Line 15 (990-PF) - Other Assets

	Description	Beginning Balance	Ending Balance	Fair Market Value
1	PARTNERSHIP INVESTMENTS	379,741	379,741	406,046
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

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

1	BOND ACCRETION	1	7,233
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	569
3	TIMBERVEST PARTNERS II LP ADJUSTMENT	3	4,991
4	CAPITAL CONTRIBUTED BY TIMBERVEST	4	4,000
5	COST BASIS ADJUSTMENT	5	10,834
6	Total	6	27,627

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

1	OID ADJUSTMENT	1	5,107
2	TSY INFL IX N/B & U S TREAS INFL IDX N/B DELIVERED OFF	2	434
3	Total	3	5,541

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

	Long Term CG Distributions Short Term CG Distributions	Amount		How Acquired	Date Acquired	Date Sold	Totals	7,323,498	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		153,904	0														
1	NYSE EURONEXT	4 8%	6/28/13	629491AA9	5/21/2008	7/26/2011		16,007	0	14,964	1,043			0			349,056
2	NEWFIELD EXPL CO			651290108	7/20/2011	12/21/2011		5,176	0	10,050	-4,874			0			1,043
3	NEWFIELD EXPL CO			651290108	6/21/2011	12/22/2011		11,213	0	19,684	-8,471			0			-4,874
4	NEWFIELD EXPL CO			651290108	7/20/2011	12/22/2011		748	0	1,436	-688			0			-8,471
5	NEWS AMERICA INC	5 3%	12/15/14	652482BG4	8/19/2008	2/22/2011		11,066	0	9,916	1,150			0			-688
6	NEWS AMERICA INC	5 3%	12/15/14	652482BG4	8/19/2008	7/22/2011		22,029	0	19,833	2,196			0			1,150
7	NORTH TEX TWY AUTH	2 441%	9/01/11	66285WHF2	4/15/2011	7/27/2011		30,639	0	30,000	639			0			2,196
8	NOVA SCOTIA PROVINCE	5 125%	1/26/	669827FT9	2/13/2008	7/22/2011		11,139	0	10,635	504			0			639
9	NOVA SCOTIA PROVINCE	5 125%	1/26/	669827FT9	2/13/2008	7/22/2011		17,252	0	15,952	1,300			0			504
10	NOVA SCOTIA PROVINCE	5 125%	1/26/	669827FT9	6/29/2011	7/22/2011		5,751	0	5,721	30			0			1,300
11	OCCIDENTAL PETROLEUM CORP			674599105	4/23/2009	2/22/2011		3,675	0	1,999	1,676			0			30
12	OCCIDENTAL PETROLEUM CORP			674599105	4/23/2009	3/24/2011		5,302	0	2,943	2,359			0			1,676
13	OCCIDENTAL PETROLEUM CORP			674599105	4/23/2009	6/21/2011		12,447	0	6,719	5,728			0			2,359
14	OCCIDENTAL PETROLEUM CORP			674599105	4/23/2009	6/21/2011		5,144	0	2,774	2,370			0			5,728
15	OCCIDENTAL PETROLEUM CORP			674599105	5/12/2009	7/22/2011		16,438	0	14,894	1,544			0			2,370
16	OCCIDENTAL PETROLEUM	4 125%	6/10/11	674599BX2	4/27/2008	7/26/2011		35,011	0	29,986	5,025			0			-117
17	ONTARIO (PROVINCE OF)	4 0%	10/07/11	6832348D3	9/29/2009	7/26/2011		26,548	0	24,957	1,591			0			1,544
18	ORACLE CORP	5 75%	4/15/18	68399XAC9	9/24/2009	2/22/2011		3,101	0	2,238	863			0			1,591
19	PNC FINANCIAL SERVICES GROUP			693475105	6/21/1999	2/22/2011		5,063	0	2,920	2,143			0			863
20	PEPSICO INC			713448108	6/21/1999	3/1/2011		8,895	0	5,110	3,785			0			2,143
21	PEPSICO INC			713448108	12/01/2011	7/26/2011		10,301	0	9,966	335			0			3,785
22	PETROBRAS INTL FIN	3 875%	12/7/16	71645WAT8	4/4/2011	7/26/2011		5,150	0	5,028	122			0			335
23	PETROBRAS INTL FIN	3 875%	12/7/16	71645WAT8	10/22/2010	2/22/2011		6,581	0	6,160	421			0			122
24	PFIZER INC			717081103	3/17/2009	7/22/2011		23,793	0	19,978	3,815			0			421
25	PFIZER INC	6 2%	3/15/19	717081DB6	2/9/2007	2/22/2011		4,927	0	3,574	1,353			0			3,815
26	PHILIP MORRIS INTERNAT-WI			718172109	5/4/2011	5/13/2011		3,444	0	3,463	-19			0			1,353
27	PHILIP MORRIS INTERNAT-WI			718172109	2/9/2007	5/13/2011		15,154	0	9,829	5,325			0			-19
28	PHILIP MORRIS INTERNAT-WI			718172109	9/24/2009	2/22/2011		3,489	0	4,380	1,949			0			5,325
29	PLAINS EXPLORATION & PR-WI			726505100	9/24/2009	2/22/2011		6,329	0	2,319	1,170			0			1,949
30	PLAINS EXPLORATION & PR-WI			726505100	2/20/2009	2/22/2011		15,751	0	15,082	669			0			1,170
31	PRIVATE EXPORT FNDG	4 375%	3/15/11	742651DG4	2/20/2009	7/22/2011		55,026	0	49,738	5,288			0			669
32	PRIVATE EXPORT FNDG	4 375%	3/15/11	742651DG4	2/20/2009	7/22/2011		5,503	0	5,027	476			0			5,288
33	PRIVATE EXPORT FNDG	4 375%	3/15/11	742651DG4	9/2/2005	2/22/2011		3,197	0	2,817	380			0			476
34	PROCTER & GAMBLE CO			742718109	10/4/2007	7/22/2011		5,205	0	5,286	-81			0			380
35	PROGRESS ENERGY INC	6 85%	4/15/17	743263AJ4	10/4/2007	7/22/2011		15,614	0	15,850	-236			0			-81
36	PROGRESS ENERGY INC	6 85%	4/15/17	743263AJ4	9/10/2009	7/26/2011		10,832	0	9,977	855			0			-236
37	PRUDENTIAL FINL INC	4 75%	9/17/15	74432QB3	1/26/2010	7/26/2011		10,832	0	10,450	382			0			855
38	PRUDENTIAL FINL INC	4 75%	9/17/15	74432QB3	5/12/2011	7/27/2011		20,350	0	20,000	350			0			382
39	PUERTO RICO COMWLTH	3 67%	5/01/17	745177EW1	7/22/2010	2/22/2011		3,516	0	2,667	849			0			350
40	QEP RESOURCES INC			74733V100	7/22/2010	2/22/2011		8,195	0	7,023	1,172			0			849
41	QUESTAR CORP			748356102	7/22/2010	12/5/2011		9,467	0	8,245	1,222			0			1,172
42	QUESTAR CORP			748356102	7/22/2010	12/5/2011		175	0	153	22			0			1,222
43	QUESTAR CORP			748356102	2/9/2010	12/6/2011		1,574	0	1,198	376			0			22
44	QUESTAR CORP			748356102	2/9/2010	12/6/2011		1,572	0	1,198	376			0			376
45	QUESTAR CORP			748356102	2/9/2010	12/6/2011		839	0	639	200			0			374
46	QUESTAR CORP			748356102	2/9/2010	12/6/2011		5,610	0	4,286	1,324			0			200
47	QUESTAR CORP			748356102	2/9/2010	13/1/2011		3,992	0	3,845	147			0			1,324
48	RIVERBED TECHNOLOGY INC			768573107	2/7/2011	2/22/2011		14,149	0	22,300	-8,151			0			147
49	RIVERBED TECHNOLOGY INC			768573107	5/4/2011	8/11/2011		1,707	0	2,344	-637			0			-8,151
50	RIVERBED TECHNOLOGY INC			768573107	5/4/2011	8/11/2011		22,511	0	21,090	1,421			0			-637
51	ROGERS WIRELESS INC	6 375%	3/01/17	77531QAD0	10/20/2009	7/26/2011		4,478	0	3,926	552			0			1,421
52	ROVI CORP			779376102	3/9/2010	7/26/2011		10,295	0	10,002	293			0			552
53	ROYAL BANK OF SCOTLA	4 875%	3/16/	78010XAC5	3/9/2010	7/26/2011		10,295	0	9,977	318			0			293
54	ROYAL BANK OF SCOTLA	4 875%	3/16/	78010XAC5	5/16/2011	7/26/2011		10,295	0	10,589	-294			0			318
55	ROYAL BANK OF SCOTLA	4 875%	3/16/	78010XAC5	5/25/2011	7/26/2011		5,147	0	5,241	-94			0			-294
56	ROYAL BANK OF SCOTLA	4 875%	3/16/	78010XAC5	6/22/2010	2/22/2011		5,485	0	3,762	1,723			0			-94
57	SALESFORCE COM INC			79466L302	9/24/2009	2/3/2011		5,314	0	3,553	1,761			0			1,723
58	SCHLUMBERGER LTD			806857108					0					0			1,761

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

Amount													
Long Term CG Distributions 153,904													
Short Term CG Distributions 0													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
59	SCHLUMBERGER LTD	806857108		9/24/2009	2/22/2011	4,593	0	2,960	1,633			0	1,633
60	SEMPRA ENERGY	816851109		2/27/2007	2/22/2011	4,246	0	4,939	-693			0	-693
61	SHIRE PLC	82481R106		5/4/2011	12/15/2011	2,955	0	2,779	176			0	176
62	SHIRE PLC	82481R106		3/14/2011	12/15/2011	3,940	0	3,484	456			0	456
63	SIMON PROPERTY GROUP 4 2% 201/828807CC9			1/19/2010	7/22/2011	10,686	0	9,978	708			0	708
64	SIMON PROPERTY GROUP 4 2% 201/828807CC9			1/19/2010	7/22/2011	5,343	0	5,030	313			0	313
65	SIMON PROPERTY GROUP 4 2% 201/828807CC9			1/20/2010	7/22/2011	5,343	0	5,054	289			0	289
66	SIMON PROPERTY GROUP 4 2% 201/828807CC9			5/12/2011	7/22/2011	5,343	0	5,333	10			0	10
67	SOUTHWESTERN ENERGY CO	845467109		9/24/2009	2/22/2011	3,266	0	3,759	-493			0	-493
68	SOUTHWESTERN ENERGY CO	845467109		4/21/2010	2/22/2011	1,089	0	1,223	-134			0	-134
69	SOUTHWESTERN ENERGY CO	845467109		5/4/2011	7/20/2011	3,803	0	3,397	406			0	406
70	SOUTHWESTERN ENERGY CO	845467109		4/21/2010	7/20/2011	8,082	0	6,930	1,152			0	1,152
71	SOUTHWESTERN ENERGY CO	845467109		4/21/2010	9/28/2011	5,646	0	6,522	-876			0	-876
72	SOUTHWESTERN ENERGY CO	845467109		9/22/2010	9/28/2011	12,350	0	11,272	1,078			0	1,078
73	STATE STREET CORP	857477103		9/30/2009	2/22/2011	2,237	0	2,652	-415			0	-415
74	STATE STREET CORP	857477103		5/21/2009	2/22/2011	1,342	0	1,291	51			0	51
75	DREYFUS PRE STRAT INTER ST-I	86271F768		12/31/2010	5/4/2011	4,605	0	4,310	295			0	295
76	DREYFUS PRE STRAT INTER ST-I	86271F768		5/6/2009	5/4/2011	105,395	0	70,983	34,412			0	34,412
77	TD AMERITRADE HLDG CO 4 15% 1201/87236YAB4			1/6/2010	7/26/2011	15,976	0	14,970	1,006			0	1,006
78	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		10/13/2010	2/22/2011	4,223	0	3,559	664			0	664
79	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		5/4/2011	5/5/2011	2,991	0	2,961	30			0	30
80	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		10/13/2010	5/5/2011	4,486	0	3,454	1,032			0	1,032
81	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		10/13/2010	7/15/2011	8,612	0	7,431	1,181			0	1,181
82	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		10/13/2010	7/19/2011	12,054	0	10,362	1,692			0	1,692
83	TARGET CORP	87612E106		6/25/2009	2/22/2011	4,091	0	3,224	867			0	867
84	TARGET CORP	87612E106		6/25/2009	6/1/2011	22,495	0	18,537	3,958			0	3,958
85	TARGET CORP	87612E106		2/25/2011	6/1/2011	4,890	0	5,250	-360			0	-360
86	TELEFONICA EMISIONES 4 949% 1/15/87938WAJ2			8/26/2010	7/26/2011	10,494	0	10,826	-332			0	-332
87	TERADATA CORPORATION	88076W103		7/16/2010	2/22/2011	4,800	0	3,157	1,643			0	1,643
88	TERADATA CORPORATION	88076W103		4/19/2011	5/2/2011	8,887	0	8,141	746			0	746
89	THERMO FISHER SCIEN 3 2% 3/01/16/883556AY8			2/14/2011	7/22/2011	15,673	0	14,991	682			0	682
90	THERMO FISHER SCIEN 3 2% 3/01/16/883556AY8			6/7/2011	7/22/2011	10,449	0	10,360	89			0	89
91	TIME WARNER INC 3 15% 7/15/15/887317AJ4			7/7/2010	7/26/2011	10,408	0	9,988	420			0	420
92	TIME WARNER INC 3 15% 7/15/15/887317AJ4			7/8/2010	7/26/2011	5,204	0	5,031	173			0	173
93	TIME WARNER INC 3 15% 7/15/15/887317AJ4			7/8/2010	7/26/2011	5,204	0	5,023	181			0	181
94	TIME WARNER INC 3 15% 7/15/15/887317AJ4			5/16/2011	7/26/2011	5,204	0	5,150	54			0	54
95	TIME WARNER CABLE IN 4 125% 2/15/2/88732JAX6			1/19/2010	7/26/2011	24,595	0	24,842	-247			0	-247
96	U S TREASURY NOTE 4 25% 1/15/11/912828ES5			7/1/2006	1/15/2011	20,000	0	20,000	0			0	0
97	TIME WARNER CABLE IN 4 125% 2/15/2/88732JAX6			5/6/2011	7/26/2011	4,919	0	4,834	85			0	85
98	US BANCORP	902973304		9/24/2009	2/22/2011	4,445	0	3,522	923			0	923
99	UNION PAC CORP	907818108		9/24/2009	2/22/2011	4,766	0	3,028	1,738			0	1,738
100	TARGET CORP	87612E106		5/4/2011	6/1/2011	3,423	0	3,435	-12			0	-12
101	UNION PAC CORP	907818108		5/4/2011	9/28/2011	2,780	0	3,334	-554			0	-554
102	UNION PAC CORP	907818108		9/24/2009	9/28/2011	6,486	0	4,663	1,823			0	1,823
103	UNITED MEXICAN STS 6 625% 3/03/15/91086QAL2			1/4/2005	8/1/2011	10,418	0	9,639	779			0	779
104	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			4/14/2009	7/26/2011	5,239	0	5,464	-225			0	-225
105	TELEFONICA EMISIONES 4 949% 1/15/87938WAJ2			6/22/2009	7/26/2011	15,741	0	15,000	741			0	741
106	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			5/14/2009	7/26/2011	5,239	0	5,448	-209			0	-209
107	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			6/12/2009	7/26/2011	5,239	0	5,335	-96			0	-96
108	U S TREASURY NOTE 4 25% 1/15/11/912828ES5			7/20/2006	1/15/2011	10,000	0	10,000	0			0	0
109	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			7/14/2009	7/26/2011	26,197	0	26,965	-768			0	-768
110	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			8/12/2009	7/26/2011	10,479	0	10,664	-185			0	-185
111	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			10/23/2009	7/26/2011	26,197	0	26,841	-644			0	-644
112	U S TREASURY NOTE 4 25% 1/15/11/912828ES5			6/19/2007	1/15/2011	30,000	0	30,000	0			0	0
113	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			1/16/2009	7/26/2011	10,479	0	10,820	-341			0	-341
114	U S TREASURY NOTE 4 0% 1/15/12/912828AP5			3/4/2010	7/26/2011	31,437	0	32,250	-813			0	-813
115	U S TREASURY NOTE 4 25% 8/15/13/912828BH2			6/5/2008	7/26/2011	64,687	0	62,658	2,029			0	2,029
116	U S TREASURY NOTE 5 125% 5/15/16/912828FF2			10/21/2009	1/4/2011	11,542	0	11,354	188			0	188

Long Term CG Distributions	153,904
Short Term CG Distributions	0

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

Long Term CG Distributions										Short Term CG Distributions										Amount											
Kind(s) of Property Sold										CUSIP #		How Acquired		Date Acquired		Date Sold		Totals		7,323,498		0		6,974,442		349,056		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
175	U S	TREASURY NOTE 0.75% 8/15/13								912828NU0				9/2/2010		6/20/2011				15,108		0		15,001		107				107	
176	U S	TREASURY NOTE 0.75% 8/15/13								912828NU0				8/12/2010		7/26/2011				5,033		0		4,990		43				43	
177	U S	TREASURY NOTE 0.75% 8/15/13								912828NU0				9/2/2010		7/26/2011				50,326		0		50,002		324				324	
178	U S	TREASURY NOTE 0.375% 9/30/12								912828NX4				9/29/2010		7/26/2011				20,022		0		19,976		46				46	
179	U S	TREASURY NOTE 0.75% 9/15/13								912828NY2				9/22/2010		4/14/2011				29,850		0		30,066		-216				-216	
180	U S	TREASURY NOTE 0.75% 9/15/13								912828NY2				9/14/2010		7/25/2011				5,034		0		4,996		38				38	
181	U S	TREASURY NOTE 0.75% 9/15/13								912828NY2				9/2/2010		7/25/2011				40,270		0		40,045		225				225	
182	U S	TREASURY NOTE 0.5% 10/15/13								912828PB0				10/12/2010		7/25/2011				5,007		0		4,990		17				17	
183	U S	TREASURY NOTE 2.625% 11/15/20								912828PC8				11/12/2010		1/28/2011				9,414		0		9,546		-132				-132	
184	U S	TREASURY NOTE 2.625% 11/15/20								912828PC8				1/18/2011		1/28/2011				51,779		0		51,648		131				131	
185	U S	TREASURY NOTE 2.625% 11/15/20								912828PC8				1/18/2011		7/22/2011				39,133		0		37,666		1,467				1,467	
186	U S	TREASURY NOTE 2.625% 11/15/20								912828PC8				2/2/2011		7/22/2011				4,892		0		4,665		227				227	
187	U S	TREASURY NOTE 2.625% 11/15/20								912828PC8				3/24/2011		7/22/2011				9,763		0		9,414		369				369	
188	U S	TREASURY NOTE 2.625% 11/15/20								912828PC8				5/9/2011		7/22/2011				9,763		0		9,592		191				191	
189	U S	TREASURY NOTE 2.625% 11/15/20								912828PC8				5/10/2011		6/7/2011				10,320		0		10,173		147				147	
190	U S	TREASURY NOTE 2.125% 12/31/15								912828PM6				1/6/2011		7/26/2011				25,897		0		25,024		873				873	
191	U S	TREASURY NOTE 2.125% 12/31/15								912828PM6				5/10/2011		7/26/2011				15,538		0		15,260		278				278	
192	U S	TREASURY NOTE 0.625% 1/31/13								912828PR5				1/28/2011		7/26/2011				60,255		0		60,087		168				168	
193	U S	TREASURY NOTE 2.625% 1/31/13								912828PR5				5/6/2011		7/26/2011				25,771		0		25,178		593				593	
194	U S	TREASURY NOTE 0.5% 11/30/12								912828PV6				12/17/2010		7/26/2011				10,025		0		9,982		43				43	
195	U S	TREASURY NOTE 1.25% 3/15/14								912828PZ7				3/11/2011		4/4/2011				5,002		0		5,018		-16				-16	
196	U S	TREASURY NOTE 1.25% 4/15/14								912828QC7				4/19/2011		7/25/2011				5,091		0		5,017		74				74	
197	UNITED STATES T-NOTE	1.25% 4/15/14								912828QC7				5/4/2011		7/25/2011				71,274		0		70,550		724				724	
198	UNITED STATES T-NOTE	1.25% 2/15/14								912828QH6				2/28/2011		5/12/2011				10,103		0		10,025		78				78	
199	UNITED STATES T-NOTE	1.25% 2/15/14								912828QH6				3/8/2011		7/26/2011				25,444		0		25,013		431				431	
200	UNITED STATES T-NOTE	0.75% 3/31/13								912828QL7				4/15/2011		7/26/2011				5,031		0		5,004		27				27	
201	UNITED STATES T-NOTE	3.125% 5/15/10								912828QN3				5/3/2011		7/22/2011				15,200		0		15,091		109				109	
202	UNITED STATES T-NOTE	1.5% 6/30/16								912828QR4				7/12/2011		7/25/2011				34,992		0		35,033		-41				-41	
203	UNITED STATES T-NOTE	1.5% 6/30/16								912828QR4				7/18/2011		7/25/2011				4,999		0		5,017		-18				-18	
204	UNITED STATES T-NOTE	0.75% 6/15/14								912828QS2				9/24/2009		2/22/2011				90,320		0		89,768		552				552	
205	UNITED STATES TREAS	0.75% 6/15/14								912828QS2				12/15/2008		7/22/2011				5,014		0		3,728		1,286				1,286	
206	UNITED TECHNOLOGIES CORP									913017109				9/24/2009		2/22/2011				11,911		0		9,984		1,927				1,927	
207	UNITED TECHNOLOGIES	6.125% 2/01/19								9130178Q1				12/17/2010		2/9/2011				5,013		0		5,000		13				13	
208	UNIVERSITY CALIF REV	1.988% 5/15/50								91412GEV3				12/17/2010		7/27/2011				10,015		0		10,000		15				15	
209	UNIVERSITY CALIF REV	1.988% 5/15/50								91412GEV3				12/21/2010		2/22/2011				5,969		0		4,676		1,293				1,293	
210	VALERO ENERGY CORP NEW									91913Y100				11/13/2007		5/4/2011				53,864		0		69,414		-15,550				-15,550	
211	VANGUARD MSCI EAFE ETF									921943858				9/24/2009		7/22/2011				290,809		0		328,988		-38,179				-38,179	
212	VANGUARD MSCI EMERGING MARKETS									922042858				9/24/2009		7/22/2011				2,513		0		1,975		538				538	
213	VERIZON COMMUNICATIONS INC									92343V104				12/11/2008		7/22/2011				33,170		0		26,606		6,564				6,564	
214	VERIZON COMMUNICATION	8.75% 11/0/92								92343VAQ7				2/8/2010		7/22/2011				25,656		0		26,878		-1,222				-1,222	
215	VODAFONE GROUP PLC	5.35% 2/27/19								92857WAR1				12/3/2008		1/11/2011				5,223		0		5,204		19				19	
216	VULCAN MATERIALS	5.6% 11/30/12								929160AE9				12/6/2007		2/14/2011				15,649		0		14,973		676				676	
217	VULCAN MATERIALS	5.6% 11/30/12								929160AE9				12/3/2008		2/14/2011				5,216		0		5,204		12				12	
218	VULCAN MATERIALS	5.6% 11/30/12								929160AE9				10/27/2010		7/22/2011				26,973		0		27,078		-105				-105	
219	WACHOVIA CORPORATION	5.25% 8/0/92								929903AJ1				3/8/2011		5/12/2011				10,103		0		10,005		98				98	
220	UNITED STATES T-NOTE	1.25% 2/15/14								912828QH6				2/15/2011		7/26/2011				5,089		0		4,977		112				112	
221	UNITED STATES T-NOTE	1.25% 2/15/14								912828QH6				9/24/2009		1/11/2011				18,391		0		17,154		1,237				1,237	
222	WAL MART STORES INC									931142103				2/27/2007		2/22/2011				10,751		0		9,892		859				859	
223	WAL-MART STORES	4.55% 5/01/13								931142BT9				2/27/2007		4/12/2011				16,076		0		14,837		1,239				1,239	
224	WAL-MART STORES	4.55% 5/01/13								931142BT9				4/11/2011		7/22/2011				15,601		0		14,945		656				656	
225	WAL-MART STORES INC	2.8% 4/15/16								931142DC4				5/6/2011		7/22/2011				15,601		0		15,291		310				310	
226	WAL-MART STORES INC	2.8% 4/15/16								931142DC4				1/11/2011		2/22/2011				3,366		0		3,317		49				49	
227	WALGREEN CO									931422109				1/11/2011		10/28/2011				17,231		0		21,147		-3,916				-3,916	
228	WALGREEN CO									931422109				3/23/2011		10/28/2011				7,433		0		8,664		-1,231				-1,231	
229	WALGREEN CO									931422109				5/4/2011		10/28/2011				2,703		0		3,420		-717				-717	
230	WASHINGTON ST	3.547% 8/01/17								93974CQV5				5/25/2010		1/12/2011				15,132		0		15,000		132				132	
231	WASHINGTON ST	3.547% 8/01/17								93974CQV5				11/11/2010		2/22/2011				4,409		0		4,002		407				407	
232	WATSON PHARMACEUTICALS INC									942683103																					

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions							
							153,904	0							
233	WATSON PHARMACEUTICALS INC	942683103		11/11/2010	5/20/2011					1,501	365			0	349,056
234	WATSON PHARMACEUTICALS INC	942683103		5/4/2011	5/20/2011					3,732	-34			0	-34
235	WATSON PHARMACEUTICALS INC	942683103		10/18/2010	5/20/2011					1,422	444			0	444
236	WATSON PHARMACEUTICALS INC	942683103		10/18/2010	9/30/2011					3,317	1,590			0	1,590
237	WELLS FARGO & COMPANY	949746101		2/26/2010	2/22/2011					4,913	746			0	746
238	YUM! BRANDS INC	988498101		9/24/2009	2/22/2011					2,960	1,521			0	1,521
239	YUM! BRANDS INC	988498101		9/24/2009	2/25/2011					3,618	1,864			0	1,864
240	ZIMMER HOLDINGS INC	98956P102		7/17/2010	2/22/2011					3,890	468			0	468
241	ZIMMER HOLDINGS INC	98956P102		7/17/2010	9/30/2011					13,893	-328			0	-328
242	ZIMMER HOLDINGS INC	98956P102		10/26/2010	9/30/2011					11,399	538			0	538
243	ZIMMER HOLDINGS INC	98956P102		5/4/2011	9/30/2011					3,307	-594			0	-594
244	ACCENTURE PLC-CL A	G1151C101		2/27/2008	2/7/2011					4,405	1,915			0	1,915
245	ACCENTURE PLC-CL A	G1151C101		2/27/2008	2/22/2011					2,570	1,107			0	1,107
246	ACCENTURE PLC-CL A	G1151C101		5/4/2011	6/28/2011					2,800	195			0	195
247	ACCENTURE PLC-CL A	G1151C101		2/27/2008	6/28/2011					2,570	1,623			0	1,623
248	COVIDIEN PLC	G2554F105		10/26/2010	2/15/2011					1,212	302			0	302
249	COVIDIEN PLC	G2554F105		7/21/2010	2/15/2011					3,150	887			0	887
250	COVIDIEN PLC	G2554F105		7/21/2010	2/22/2011					3,150	916			0	916
251	INVERSCO LTD	G4918T108		9/24/2009	2/22/2011					4,767	1,017			0	1,017
252	ACE LTD	H0023R105		9/24/2009	1/11/2011					20,982	4,564			0	4,564
253	AFLAC INC	001055102		9/24/2009	2/22/2011					2,899	1,160			0	1,160
254	AFLAC INC	001055102		9/24/2009	4/26/2011					17,393	5,229			0	5,229
255	AT & T INC	00206R102		8/6/2010	1/11/2011					2,384	131			0	131
256	AT & T INC	00206R102		8/6/2010	2/22/2011					3,708	225			0	225
257	AT&T INC 5.8% 2/15/19	00206R102		1/30/2009	3/24/2011					10,054	1,114			0	1,114
258	AT&T INC 5.8% 2/15/19	00206R102		1/30/2009	4/26/2011					10,054	1,145			0	1,145
259	AT&T INC 4.45% 5/15/21	00206R102		4/26/2011	7/26/2011					9,992	419			0	419
260	AT&T INC 4.45% 5/15/21	00206R102		5/16/2011	7/26/2011					5,094	112			0	112
261	ACME PACKET INC	004764106		6/10/2011	11/30/2011					10,792	-5,506			0	-5,506
262	ACME PACKET INC	004764106		6/23/2011	11/30/2011					7,178	-3,544			0	-3,544
263	ACME PACKET INC	001055102		9/30/2009	2/11/2011					867	268			0	268
264	AFLAC INC	001055102		9/24/2009	2/11/2011					6,826	2,458			0	2,458
265	AFLAC INC	001055102		8/11/2011	11/30/2011					5,779	-2,145			0	-2,145
266	AGILENT TECHNOLOGIES INC	00846U101		12/9/2010	2/22/2011					3,414	435			0	435
267	AGILENT TECHNOLOGIES INC	00846U101		12/9/2010	3/11/2011					3,414	552			0	552
268	AGILENT TECHNOLOGIES INC	00846U101		12/8/2010	3/11/2011					2,644	386			0	386
270	AIR PRODS & CHEMS INC	009158106		9/24/2009	2/22/2011					4,644	876			0	876
271	ALLSTATE CORP	020002101		2/3/2011	2/22/2011					3,754	71			0	71
272	ALLSTATE CORP	020002101		5/4/2011	8/12/2011					3,732	-937			0	-937
273	ALLSTATE CORP	020002101		2/3/2011	8/12/2011					3,128	-587			0	-587
274	ALLSTATE CORP	020002101		1/11/2011	11/8/2011					24,999	-3,849			0	-3,849
275	ALLSTATE CORP	020002101		2/3/2011	11/8/2011					4,379	-678			0	-678
276	AMERICAN EXPRESS CO	025816109		9/24/2009	2/22/2011					3,339	1,106			0	1,106
277	AMERICAN EXPRESS CO	025816109		9/24/2009	8/12/2011					20,700	7,364			0	7,364
278	AMERICAN EXPRESS CO	025816109		5/4/2011	8/12/2011					2,981	-265			0	-265
279	AMERICAN EXPRESS CO	0258M0DA4		9/8/2010	7/22/2011					14,912	250			0	250
280	AMGEN INC	031162100		8/12/2010	2/22/2011					3,283	-173			0	-173
281	BAXTER INTERNATIONAL INC	071813109		7/23/2010	2/22/2011					3,970	744			0	744
282	BAXTER INTERNATIONAL INC	071813109		5/4/2011	10/28/2011					3,485	-168			0	-168
283	BAXTER INTERNATIONAL INC	071813109		7/23/2010	10/28/2011					2,646	671			0	671
284	AMGEN INC	031162100		8/12/2010	3/11/2011					18,057	-337			0	-337
285	AMGEN INC 5.7% 2/01/19	031162A23		1/13/2009	7/22/2011					14,967	2,224			0	2,224
286	APPLE INC	037833100		7/8/2008	2/22/2011					7,609	7,010			0	7,010
287	APPLE INC	037833100		5/4/2011	8/19/2011					5,949	241			0	241
288	ASTRAZENECA PLC 5.9% 9/15/17	046353AB4		11/7/2008	2/22/2011					9,572	1,819			0	1,819
289	ASTRAZENECA PLC 5.9% 9/15/17	046353AB4		11/7/2008	7/22/2011					19,174	4,485			0	4,485
290	ASTRAZENECA PLC 5.9% 9/15/17	046353AB4		6/7/2011	7/22/2011					5,889	26			0	26

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	Kind(s) of Property Sold	Long Term CG Distributions	Short Term CG Distributions	Amount	How Acquired	Date Acquired	Date Sold	Totals				F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
								Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss				
291	AVON PRODUCTS INC			054303102		9/24/2009	2/11/2011	2,908	0	3,285	-377	0	0	0	349,056
292	AVON PRODUCTS INC			054303102		9/24/2009	2/22/2011	3,097	0	3,614	-517	0	0	0	-377
293	AVON PRODUCTS INC			054303102		9/24/2009	3/23/2011	8,561	0	10,513	-1,952	0	0	0	-517
294	AVON PRODUCTS INC			054303102		9/24/2009	8/9/2011	8,371	0	13,142	-4,771	0	0	0	-1,952
295	AVON PRODUCTS INC			054303102		5/4/2011	8/9/2011	837	0	1,250	-413	0	0	0	-4,771
296	BBVA US SENIOR SA UNI 3 25% 5/16/14			055299AJO		6/17/2011	7/26/2011	19,556	0	19,897	-341	0	0	0	-413
297	BP CAPITAL MARKETS PLC 3 2% 3/1/11			05585QBQO		3/8/2011	7/26/2011	20,828	0	19,982	844	0	0	0	-341
298	BP CAPITAL MARKETS PLC 3 2% 3/1/11			05585QBQO		5/6/2011	7/26/2011	5,206	0	5,055	151	0	0	0	844
299	BAIDU, INC			056752108		7/15/2011	10/27/2011	8,387	0	8,790	-403	0	0	0	151
300	BAIDU, INC			056752108		6/27/2011	10/27/2011	2,750	0	2,649	101	0	0	0	-403
301	BANK OF AMERICA CORP 5 75% 8/15/11			060505CL6		11/28/2006	7/26/2011	21,165	0	20,615	550	0	0	0	101
302	BANK OF AMERICA CORP 5 75% 8/15/11			060505CL6		1/5/2007	7/26/2011	21,165	0	20,524	641	0	0	0	550
303	BANK OF AMERICA CORP 5 42% 3/15/11			060505DA9		4/20/2011	7/22/2011	30,391	0	31,073	-682	0	0	0	641
304	BANK OF AMERICA CORP 5 42% 3/15/11			060505DA9		5/6/2011	7/22/2011	5,065	0	5,231	-166	0	0	0	-682
305	BANK OF AMERICA CORP 3 7% 9/1/15			06051GED7		8/17/2010	4/20/2011	30,425	0	29,963	462	0	0	0	-166
306	BARCLAYS BANK PLC 5 0% 9/22/16			06739FGF2		9/17/2009	7/26/2011	37,435	0	34,955	2,480	0	0	0	462
307	BAXTER INTERNATIONAL INC			071813109		7/23/2010	12/15/2011	22,795	0	20,730	2,065	0	0	0	2,480
308	CRH AMERICA INC 5 3% 10/15/13			12626PAE3		9/13/2006	2/28/2011	10,614	0	9,848	766	0	0	0	2,065
309	CRH AMERICA INC 5 3% 10/15/13			12626PAE3		9/13/2006	7/25/2011	21,284	0	19,696	1,588	0	0	0	766
310	CALIFORNIA ST 5 45% 4/01/15			13063A5C4		4/22/2009	7/27/2011	21,972	0	20,124	1,848	0	0	0	1,588
311	CALIFORNIA ST 5 95% 4/01/16			13063A5D2		4/22/2009	7/27/2011	16,762	0	15,076	1,686	0	0	0	1,848
312	CAMERON INTERNATIONAL CORP			13342B105		2/1/2011	2/22/2011	4,045	0	3,790	255	0	0	0	1,686
313	CAMERON INTERNATIONAL CORP			13342B105		1/27/2011	9/28/2011	4,566	0	5,385	-799	0	0	0	255
314	CAMERON INTERNATIONAL CORP			13342B105		1/28/2011	9/28/2011	1,529	0	1,781	-252	0	0	0	-799
315	CAMERON INTERNATIONAL CORP			13342B105		1/31/2011	9/28/2011	2,158	0	2,540	-382	0	0	0	-252
316	CAMERON INTERNATIONAL CORP			13342B105		2/1/2011	9/28/2011	135	0	162	-27	0	0	0	-382
317	CAMERON INTERNATIONAL CORP			13342B105		1/24/2011	9/28/2011	5,980	0	6,816	-836	0	0	0	-27
318	CARDINAL HEALTH INC			14149Y108		9/24/2009	2/22/2011	4,530	0	2,969	1,561	0	0	0	-836
319	CARDINAL HEALTH INC			14149Y108		5/4/2011	10/20/2011	2,961	0	3,116	-155	0	0	0	1,561
320	CARDINAL HEALTH INC			14149Y108		9/24/2009	10/20/2011	3,384	0	2,159	1,225	0	0	0	-155
321	CARDINAL HEALTH INC			14149Y108		9/24/2009	10/28/2011	24,517	0	14,576	9,941	0	0	0	1,225
322	CARNIVAL CORP			143658300		4/5/2010	2/22/2011	5,076	0	4,760	316	0	0	0	9,941
323	CATERPILLAR INC			149123101		9/24/2009	2/22/2011	6,366	0	3,188	3,178	0	0	0	316
324	CATERPILLAR INC			149123101		5/4/2011	9/29/2011	3,302	0	4,885	-1,583	0	0	0	3,178
325	CATERPILLAR INC			149123101		9/24/2009	9/29/2011	1,951	0	1,337	614	0	0	0	-1,583
326	CATERPILLAR FINANCIA 6 125% 2/17/11			14912L4F5		4/14/2009	7/22/2011	22,532	0	19,842	2,690	0	0	0	614
327	CATERPILLAR FINANCIA 6 125% 2/17/11			14912L4F5		4/14/2009	7/22/2011	5,633	0	4,955	678	0	0	0	2,690
328	CELANESE CORP -SER A			150870103		4/14/2010	2/22/2011	3,741	0	3,074	667	0	0	0	678
329	CHEVRON CORPORATION			166764100		9/24/2009	2/22/2011	4,020	0	2,822	1,198	0	0	0	667
330	CISCO SYSTEMS INC 5 5% 2/22/16			17275RAC6		1/4/2008	2/23/2011	11,289	0	10,375	914	0	0	0	1,198
331	CISCO SYSTEMS INC 5 5% 2/22/16			17275RAC6		1/4/2008	7/26/2011	22,957	0	20,750	2,207	0	0	0	914
332	CISCO SYSTEMS INC 5 5% 2/22/16			17275RAC6		5/6/2011	7/26/2011	11,479	0	11,414	65	0	0	0	2,207
333	CITIGROUP INC 5 0% 9/15/14			172967CQ2		5/19/2011	7/26/2011	10,501	0	10,618	-117	0	0	0	65
334	CITIGROUP INC 5 0% 9/15/14			172967CQ2		11/14/2007	2/22/2011	11,003	0	9,957	1,046	0	0	0	-117
335	CITIGROUP INC 6 125% 11/21/17			172967EM9		11/14/2007	7/26/2011	16,736	0	14,936	1,800	0	0	0	1,046
336	CITIGROUP INC 6 125% 11/21/17			172967EM9		10/26/2010	2/22/2011	5,089	0	4,906	183	0	0	0	1,800
337	COCA - COLA CO			191216100		3/30/2006	7/26/2011	28,673	0	24,506	4,167	0	0	0	183
338	COMCAST CORP 5 9% 3/15/16			20030NAL5		1/18/2009	2/22/2011	6,914	0	6,364	550	0	0	0	4,167
339	CITIGROUP INC			172967CQ2		7/11/2006	7/26/2011	15,751	0	14,514	1,237	0	0	0	550
340	CITIGROUP INC 5 0% 9/15/14			172967CQ2		10/5/2010	7/26/2011	19,971	0	19,951	20	0	0	0	1,237
341	RABOBANK NEDERLAND 2 125% 10/13/12			21685WBL0		6/20/2011	7/26/2011	4,993	0	4,995	-2	0	0	0	20
342	RABOBANK NEDERLAND 2 125% 10/13/12			21685WBL0		11/10/2009	2/22/2011	3,713	0	2,989	714	0	0	0	-2
343	COSTCO WHSL CORP NEW			22160K105		11/10/2007	2/22/2011	11,251	0	10,558	693	0	0	0	714
344	DAIMLERCHRYSLER NORTH 6 5% 11/1/11			1233835AW7		10/19/2007	7/22/2011	16,682	0	15,837	845	0	0	0	693
345	DAIMLERCHRYSLER NORTH 6 5% 11/1/11			1233835AW7		6/20/2011	7/22/2011	5,561	0	5,578	-17	0	0	0	845
346	DAIMLERCHRYSLER NORTH 6 5% 11/1/11			1233835AW7		2/24/2010	2/22/2011	4,584	0	2,792	1,792	0	0	0	-17
347	DEERE & CO			244199105		4/12/2006	2/14/2011	10,684	0	10,680	4	0	0	0	1,792
348	DEERE JOHN CAP CORP NT 7 0% 3/15/11			244217B69					0			0	0	0	4

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Long Term CG Distributions															Amount										
Short Term CG Distributions															153,904										
															0										
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Totals		7,323,498		0		6,974,442		349,056		0		0		Excess of FMV Over Adj. Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses		
349	DEERE JOHN CAP CORP NT 7 0%	315/244217BG9		8/27/2007	2/14/2011	5,342																		48	
350	DEERE JOHN CAP CORP NT 7 0%	315/244217BG9		8/27/2007	7/22/2011	10,410																			-178
351	DIAGEO FINANCE BV 5 5%	401/13 25244SAD3		3/27/2006	7/26/2011	16,180																			1,200
352	DIAGEO FINANCE BV 5 5%	401/13 25244SAD3		9/13/2007	7/26/2011	5,393																			389
353	WALT DISNEY CO/THE	254687106		9/24/2009	7/26/2011	6,816																			2,373
354	DREYFUS OPPORTUNISTIC S/C	26200C403		12/14/2010	5/4/2011	6,709																			454
355	DREYFUS OPPORTUNISTIC S/C	26200C403		5/14/2010	5/4/2011	81,291																			13,549
356	DREYFUS SMALL CAP STOCK IDX	26200Q204		10/30/2008	5/4/2011	81,000																			25,296
357	EATON CORP	278058102		9/24/2009	2/22/2011	4,212																			1,998
358	EMERSON ELECTRIC CO	291011104		9/24/2009	2/22/2011	5,445																			1,899
359	EMERSON ELECTRIC CO	291011104		9/24/2009	7/27/2011	28,199																			6,136
360	EMERSON ELECTRIC CO	291011104		5/4/2011	7/27/2011	3,021																			-332
361	EXXON MOBIL CORP	30231G102		6/18/2010	2/22/2011	15,354																			3,974
362	EXXON MOBIL CORP	30231G102		5/4/2011	5/9/2011	9,141																			-178
363	EXXON MOBIL CORP	30231G102		6/18/2010	5/9/2011	4,966																			1,193
364	EXXON MOBIL CORP	30231G102		10/26/2011	10/26/2011	1,600																			336
365	EXXON MOBIL CORP	30231G102		9/20/2001	10/26/2011	16,800																			8,933
366	FED HOME LOAN MTG CORP 2 0%	427/3128XBS6		4/24/2009	4/27/2011	35,000																			52
367	FED HOME LOAN MTG CO 1 875%	308/3128XBS6		3/10/2010	3/8/2011	35,000																			-23
368	FED AGRI MTGE CORP 2 1%	810/12 31315PMD8		7/29/2009	1/6/2011	25,505																			505
369	FED FARM CREDIT BANK 2 25%	424/131331GNQ8		2/19/2009	2/22/2011	15,328																			328
370	FED FARM CREDIT BANK 2 25%	424/131331GNQ8		2/19/2009	7/25/2011	40,599																			600
371	FEDERAL FARM CREDIT 2 125%	618/131331GYP8		6/12/2009	2/23/2011	10,216																			240
372	FEDERAL FARM CREDIT 2 125%	618/131331GYP8		6/12/2009	7/26/2011	30,486																			558
373	FEDERAL FARM CREDIT 2 125%	618/131331GYP8		5/6/2011	7/26/2011	20,324																			-85
374	FEDERAL FARM CR BK 3 4%	207/13 31331YST8		6/19/2008	7/26/2011	57,468																			3,484
375	FEDERAL HOME LOAN BAN 4 25%	614/3133XRF9		7/11/2008	2/22/2011	10,717																			698
376	FEDERAL HOME LOAN BAN 4 25%	614/3133XRF9		7/11/2008	7/28/2011	26,686																			1,638
377	FEDERAL HOME LOAN BAN 4 25%	614/3133XRF9		5/16/2011	7/28/2011	5,337																			-30
378	FED HOME LOAN BANK 3 625%	1018/13133XSAE8		9/11/2008	7/25/2011	10,673																			702
379	FED HOME LOAN BANK 3 625%	1018/13133XSAE8		9/11/2008	7/25/2011	5,337																			351
380	FED HOME LOAN BANK 3 625%	1018/13133XSAE8		9/11/2008	7/25/2011	10,673																			702
381	FED HOME LOAN BANK 2 05%	810/12 3133XUD91		3/9/2010	8/10/2011	35,000																			-488
382	FEDERAL HOME LN MTG CO 1 5%	712/3134G1KL7		6/28/2010	7/12/2011	35,000																			-18
383	FEDERAL NATL MTG AS 4 375%	717/131359MSL8		9/30/2009	2/22/2011	10,768																			0
384	FEDERAL NATL MTG AS 4 375%	717/131359MSL8		9/30/2009	7/27/2011	42,936																			-362
385	FED NATL MTGE ASSN 3 0%	916/14 31398AYY2		8/13/2009	2/22/2011	10,437																			464
386	FED NATL MTGE ASSN 3 0%	916/14 31398AYY2		5/16/2011	6/23/2011	10,649																			83
387	FED NATL MTGE ASSN 3 0%	916/14 31398AYY2		5/4/2011	6/23/2011	5,325																			53
388	FED NATL MTGE ASSN 3 0%	916/14 31398AYY2		8/13/2009	7/25/2011	26,608																			1,676
389	FED NATL MTGE ASSN 3 0%	916/14 31398AYY2		5/4/2011	7/25/2011	5,322																			50
390	FREEMONT MCMORAN COPPER & GOLD	35671D857		9/24/2009	2/22/2011	4,049																			1,320
391	GENERAL DYNAMICS CORP 5 25%	201369550AN8		12/9/2008	7/22/2011	16,604																			1,675
392	GENERAL ELECTRIC COMPANY	369604103		2/17/2003	2/22/2011	5,208																			-430
393	GENERAL ELECTRIC COMPANY	369604103		2/17/2003	9/29/2011	5,208																			-2,234
394	GENERAL ELEC CAP CORP 5 25%	101936962G3K8		1/17/2011	7/22/2011	26,346																			-373
395	GENERAL ELEC CAP CORP 5 25%	101936962G3K8		2/26/2008	1/7/2011	26,371																			2
396	GLAXOSMITHKLINE CAP 5 65%	515/131377372AD9		11/13/2008	7/22/2011	28,977																			5,389
397	GOLDMAN SACHS 4 75%	715/13 38141GDK7		6/19/2007	7/26/2011	21,133																			1,663
398	GOLDMAN SACHS 4 75%	715/13 38141GDK7		5/5/2011	7/26/2011	10,567																			317
399	GOLDMAN SACHS 4 75%	715/13 38141GDK7		5/25/2011	7/26/2011	5,283																			-25
400	GOOGLE INC - CL A	38259P508		10/29/2009	2/22/2011	612																			64
401	GOOGLE INC - CL A	38259P508		6/5/2009	2/22/2011	7,342																			2,032
402	GOOGLE INC - CL A	38259P508		6/5/2009	3/24/2011	5,261																			1,278
403	GOOGLE INC - CL A	38259P508		6/5/2009	5/2/2011	9,175																			1,652
404	GOOGLE INC - CL A	38259P508		5/4/2011	6/23/2011	2,868																			-359
405	GOOGLE INC - CL A	38259P508		6/5/2009	6/23/2011	4,302																			319
406	GOOGLE INC - CL A	38259P508		6/5/2009	6/27/2011	20,619																			1,590

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

Long Term CG Distributions				Amount									
Short Term CG Distributions				153,904	0								
	Kind(s) of Property Sold	CUSIP #	How Acquired	Totals	7,323,498	0	6,974,442	349,056	0	0	0	0	349,056
				Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
407	HSBC FINANCE CORP 5 0% 6/30/15	40429CCS9		9/30/2010	7/26/2011	21,541	0	21,831	-290			0	-290
408	HSBC FINANCE CORP 5 0% 6/30/15	40429CCS9		6/20/2011	7/26/2011	5,385	0	5,453	-68			0	-68
409	HALLIBURTON CO	406216101		2/9/2010	2/3/2011	5,988	0	3,827	2,161			0	2,161
410	HALLIBURTON CO	406216101		2/9/2010	2/22/2011	3,709	0	2,355	1,354			0	1,354
411	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	1/15/2011	452	0	452	0			0	0
412	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	2/15/2011	439	0	438	1			0	1
413	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	3/15/2011	449	0	449	0			0	0
414	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	4/15/2011	514	0	514	0			0	0
415	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	5/15/2011	444	0	444	0			0	0
416	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	6/15/2011	455	0	455	0			0	0
417	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	7/15/2011	437	0	437	0			0	0
418	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	7/27/2011	2,102	0	2,115	-13			0	-13
419	HEWLETT PACKARD CO	428236103		8/21/2009	2/22/2011	4,807	0	4,439	368			0	368
420	HEWLETT PACKARD CO	428236103		8/21/2009	4/7/2011	7,411	0	7,989	-578			0	-578
421	HEWLETT PACKARD CO	428236103		9/3/2009	4/7/2011	1,235	0	1,331	-96			0	-96
422	HEWLETT PACKARD CO	428236103		9/3/2009	4/19/2011	6,744	0	7,540	-796			0	-796
423	HEWLETT PACKARD CO	428236103		11/11/2010	4/19/2011	10,314	0	11,148	-834			0	-834
424	HOME DEPOT INC	437076102		9/11/2009	2/22/2011	1,896	0	1,365	531			0	531
425	HOME DEPOT INC	437076102		9/11/2009	2/22/2011	3,034	0	2,176	858			0	858
426	HOME DEPOT INC	437076102		5/4/2011	7/5/2011	3,292	0	3,348	-56			0	-56
427	HOME DEPOT INC	437076102		9/11/2009	7/5/2011	1,829	0	1,356	473			0	473
428	HONEYWELL INTL INC	438516106		10/3/2006	2/22/2011	4,508	0	3,333	1,175			0	1,175
429	HOSPIRA INC	441060100		2/15/2011	2/22/2011	3,718	0	3,845	-127			0	-127
430	HOSPIRA INC	441060100		2/15/2011	10/20/2011	11,686	0	22,519	-10,833			0	-10,833
431	HOSPIRA INC	441060100		5/4/2011	10/20/2011	1,140	0	2,234	-1,094			0	-1,094
432	HOSPIRA INC	441060100		5/20/2011	10/20/2011	3,705	0	7,174	-3,469			0	-3,469
433	HOUSEHOLD FINANCE CO 6 375% 11/21	441812KA1		8/3/2007	7/22/2011	5,333	0	5,107	226			0	226
434	HOUSEHOLD FINANCE CO 6 375% 11/21	441812KA1		8/7/2007	7/22/2011	10,666	0	10,204	462			0	462
435	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	1/17/2011	434	0	434	0			0	0
436	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	2/17/2011	431	0	431	0			0	0
437	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	3/17/2011	441	0	441	0			0	0
438	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	4/18/2011	6,437	0	6,435	2			0	2
439	HYDRO-QUEBEC 2 0% 6/30/16	448814JB0		6/23/2011	7/26/2011	15,031	0	14,997	34			0	34
440	ILLINOIS ST 4 421% 10/1/15	4521518V8		1/8/2010	7/27/2011	20,640	0	20,000	640			0	640
441	INTEL CORP	458140100		10/29/2010	2/7/2011	3,478	0	3,282	196			0	196
442	INTEL CORP	458140100		9/24/2009	2/7/2011	3,043	0	2,734	309			0	309
443	INTEL CORP	458140100		9/24/2009	2/22/2011	4,362	0	3,906	456			0	456
444	INTEL CORP	458140100		5/4/2011	11/4/2011	3,080	0	3,058	22			0	22
445	INTEL CORP	458140100		8/11/2011	11/4/2011	5,923	0	5,194	729			0	729
446	INTEL CORP	458140100		9/24/2009	11/4/2011	12,793	0	10,545	2,248			0	2,248
447	INTEL CORP	458140100		9/24/2009	11/22/2011	15,106	0	12,693	2,413			0	2,413
448	INTERNATIONAL BUSINESS MACHINES	459200101		9/10/2010	2/22/2011	8,932	0	7,050	1,882			0	1,882
449	INTERNATIONAL BUSINESS MACHINES	459200101		9/10/2010	5/12/2011	6,123	0	6,124	-1			0	-1
450	INTERNATIONAL BUSINESS MACHINES	459200101		9/10/2010	5/12/2011	1,361	0	1,025	336			0	336
451	INTERNATIONAL GAME TECHNOLOGY	459902102		10/21/2009	2/22/2011	3,282	0	4,351	-1,069			0	-1,069
452	INTERNATIONAL GAME TECHNOLOGY	459902102		10/21/2009	7/5/2011	11,136	0	13,707	-2,569			0	-2,569
453	INTERNATIONAL GAME TECHNOLOGY	459902102		10/21/2009	7/6/2011	532	0	653	-121			0	-121
454	INTERNATIONAL GAME TECHNOLOGY	459902102		12/18/2009	7/6/2011	8,691	0	9,498	-807			0	-807
455	INTERNATIONAL GAME TECHNOLOGY	459902102		5/4/2011	7/6/2011	2,306	0	2,286	20			0	20
456	INTUIT INC 5 4% 3/15/12	461202AA1		3/7/2007	12/02/2011	5,227	0	5,000	227			0	227
457	INTUIT INC 5 4% 3/15/12	461202AA1		8/13/2007	1/20/2011	5,227	0	4,960	267			0	267
458	INTUIT INC 5 4% 3/15/12	461202AA1		9/27/2007	1/20/2011	10,453	0	9,904	549			0	549
459	ISHARES MSCI EMERGING MKTS INDEX	464287234		11/1/2010	5/4/2011	87,693	0	85,217	2,476			0	2,476
460	ISHARES RUSSELL 1000 INDEX FD	464287622		3/22/2005	2/22/2011	384,757	0	330,330	54,427			0	54,427
461	ISHARES RUSSELL 2000 INDEX FD	464287655		4/29/2009	5/4/2011	89,608	0	52,786	36,822			0	36,822
462	JPMORGAN CHASE & CO	46625H100		2/9/2007	2/22/2011	1,338	0	1,338	0			0	0
463	JPMORGAN CHASE & CO	46625H100		2/11/2011	2/22/2011	8,348	0	8,455	-107			0	-107
464	JPMORGAN CHASE & CO	46625H100		4/6/2010	11/8/2011	3,763	0	5,039	-1,276			0	-1,276

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	Short Term CG Distributions											
	Long Term CG Distributions	153,904																
	Short Term CG Distributions	0																
465	JP MORGAN CHASE & CO	46625H100		2/1/2011	1/8/2011			5,132	0	7,007	-1,875			0				349,056
466	JP MORGAN CHASE & CO	46625H100		1/29/2007	1/8/2011			992	0	1,481	-489			0				-1,875
467	JP MORGAN CHASE & CO	46625H100		5/4/2011	1/8/2011			5,132	0	6,828	-1,696			0				-1,696
468	JP MORGAN CHASE & CO	46625H100		1/1/2007	1/8/2011			10,792	0	1,061	-319			0				-319
469	JP MORGAN CHASE & CO 5 125% 9/15/1	46625HBV1		9/22/2010	2/22/2011			16,192	0	11,016	-224			0				-224
470	JP MORGAN CHASE & C 5 125% 9/15/1	46625HBV1		9/22/2010	7/26/2011			5,397	0	16,524	-332			0				-332
471	JP MORGAN CHASE & C 5 125% 9/15/1	46625HBV1		5/6/2011	7/26/2011			5,397	0	5,423	-26			0				-26
472	JP MORGAN CHASE & C 5 125% 9/15/1	46625HBV1		5/25/2011	7/26/2011			6,661	0	5,415	-18			0				-18
473	JOHNSON CTLS INC	478366107		9/24/2009	2/22/2011			11,087	0	4,048	2,613			0				2,613
474	JOHNSON CONTROLS INC 5 5% 1/15/1	478366AR8		3/4/2010	2/22/2011			22,587	0	10,817	270			0				270
475	JOHNSON CONTROLS INC 5 5% 1/15/1	478366AR8		3/4/2010	7/26/2011			12,810	0	21,634	953			0				953
476	JUNIPER NETWORKS INC	48203R104		5/25/2010	2/7/2011			3,826	0	8,300	4,510			0				4,510
477	JUNIPER NETWORKS INC	48203R104		5/25/2010	2/22/2011			18,310	0	2,334	1,492			0				1,492
478	JUNIPER NETWORKS INC	48203R104		5/25/2010	6/10/2011			1,862	0	15,302	3,008			0				3,008
479	JUNIPER NETWORKS INC	48203R104		5/4/2011	6/10/2011			2,202	0	2,244	-382			0				-382
480	KRAFT FOODS INC CL A	50075N104		8/27/2010	2/22/2011			3,145	0	2,082	120			0				120
481	KRAFT FOODS INC CL A	50075N104		9/24/2009	2/22/2011			26,970	0	2,650	495			0				495
482	KRAFT FOODS INC 4 125% 2/09/16	50075N8B9		2/4/2010	7/22/2011			5,137	0	24,914	2,056			0				2,056
483	LLOYDS TSB BANK PLC 4 875% 1/21/16	539473AG3		1/14/2011	7/22/2011			15,410	0	5,001	136			0				136
484	LLOYDS TSB BANK PLC 4 875% 1/21/16	539473AG3		1/13/2011	7/22/2011			46,728	0	14,988	422			0				422
485	LLOYDS TSB BANK PLC 4 875% 1/21/16	539473AG3		5/16/2011	7/22/2011			11,495	0	10,508	-234			0				-234
486	MASSACHUSETTS ST 4 2% 12/01/21	57582PWK2		1/12/2011	7/27/2011			17,856	0	45,875	853			0				853
487	MASSACHUSETTS ST 4 2% 12/01/21	57582PWK2		10/19/2007	7/27/2011			15,576	0	15,027	549			0				549
488	MCDONALD'S CORP 5 8% 10/15/17	58013MEB6		10/19/2007	7/22/2011			20,536	0	10,140	1,355			0				1,355
489	MCDONALD'S CORP 5 8% 10/15/17	58013MEB6		2/9/2007	7/22/2011			17,856	0	15,211	2,645			0				2,645
490	MERCK & CO INC	59933Y105		5/26/2009	7/22/2011			17,660	0	15,552	4,984			0				4,984
491	METLIFE INC 6 75% 6/01/16	59156RAU2		5/27/2009	7/22/2011			5,887	0	14,964	2,696			0				2,696
492	METLIFE INC 6 75% 6/01/16	59156RAU2		6/13/2006	7/22/2011			2,934	0	5,024	863			0				863
493	MICROSOFT CORPORATION	594918104		4/6/2010	2/22/2011			17,795	0	2,416	518			0				518
494	MICROSOFT CORPORATION	594918104		5/7/2009	6/20/2011			4,746	0	15,372	2,423			0				2,423
495	MORGAN STANLEY	617446448		5/7/2009	6/20/2011			8,064	0	4,694	52			0				52
496	MORGAN STANLEY	617446448		5/8/2009	6/20/2011			6,048	0	9,697	-1,633			0				-1,633
497	MORGAN STANLEY	617446448		5/8/2009	6/20/2011			1,344	0	7,239	-1,191			0				-1,191
498	MORGAN STANLEY	617446448		5/8/2009	6/20/2011			426	0	1,502	-158			0				-158
499	MORGAN STANLEY	617446448		5/8/2009	6/20/2011			2,487	0	480	-54			0				-54
500	MORGAN STANLEY	617446448		4/6/2010	6/20/2011			3,584	0	2,921	-434			0				-434
501	MORGAN STANLEY	617446448		5/4/2011	6/20/2011			2,464	0	4,594	-1,110			0				-1,110
502	MORGAN STANLEY	617446448		9/23/2009	7/26/2011			26,048	0	2,795	-331			0				-331
503	MORGAN STANLEY GLOB 4 75% 4/01/1	61748AAE6		5/21/2008	7/26/2011			5,388	0	24,964	1,084			0				1,084
504	NYSE EURONEXT 4 8% 6/28/13	629491AA9		1/1/2011	12/31/2011			950	0	4,988	400			0				400
505	TIMBERVEST SEC 1231 GAIN			1/1/2011	12/31/2011			950	0	0	950			0				950

[illegible]

Part

17,923			0
	Benefits	Expense Account	Explanation
1	NONE	NONE	
2	17,923		
3			
4			
5			
6			
7			
8			
9			
10			

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

	Date	Amount
1 Credit from prior year return		1 1,112
2 First quarter estimated tax payment	5/10/2011	2 2,653
3 Second quarter estimated tax payment	6/9/2011	3 1,880
4 Third quarter estimated tax payment	9/12/2011	4 1,880
5 Fourth quarter estimated tax payment		5
6 Other payments		6 0
7 Total		7 7,525

Form **8868**
(Rev. January 2012)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

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

Enter filer's identifying number, see instructions	
Type or print	Name of exempt organization or other filer, see instructions MCKENNA PHILIP M FDN
File by the due date for filing your return. See instructions	Employer identification number (EIN) or ☒ 25-6082635
	Number, street, and room or suite no. If a P O box, see instructions BNY Mellon, N A - P O Box 185
	Social security number (SSN) ☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions Pittsburgh PA 15230-0185

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

04

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	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

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

Telephone No. ▶ 412-234-8833

FAX No. ▶

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2012 to file the exempt organization return for the organization named above. The extension is for the organization's return for:
- ▶ ☒ calendar year 2011 or

▶ ☐ tax year beginning _____, and ending _____

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	18,525
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	\$	7,525
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	\$	11,000

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

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

Form **8868** (Rev. 1-2012)

(HTA)