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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 THE RHOADS FAMILY ENVIROMENTAL FUND		A Employer identification number 36-4613133
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N.A. - P.O BOX 185	Room/suite	B Telephone number (see instructions) (617) 722-7316
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization. ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 12,438,317	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)	43,105			
	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	352,185	353,397		
	5 a Gross rents		0		
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	99,042			
	b Gross sales price for all assets on line 6a	6,232,440			
	7 Capital gain net income (from Part IV, line 2)		99,042		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	0	0	0		
12 Total. Add lines 1 through 11	494,332	452,439	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	51,069	30,641		20,428
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	30,381	18,229	0	12,152
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	28,239	6,889	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	4,940	4,940	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	114,629	60,699	0	32,580
	25 Contributions, gifts, grants paid	598,700			598,700
26 Total expenses and disbursements. Add lines 24 and 25	713,329	60,699	0	631,280	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-218,997				
b Net investment income (if negative, enter -0-)		391,740			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

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Part II Balance Sheets		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		0	0	
	2	Savings and temporary cash investments		360,094	197,864	197,864
	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)		0	0	0
	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)		11,982,558	11,923,490	12,240,453	
14	Land, buildings, and equipment basis ▶	0				
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
15	Other assets (describe ▶)		0	0	0	
16	Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)		12,342,652	12,121,354	12,438,317	
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		12,342,652	12,121,354	
	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)		12,342,652	12,121,354		
31	Total liabilities and net assets/fund balances (see instructions)		12,342,652	12,121,354		

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	12,342,652
2	Enter amount from Part I, line 27a	2	-218,997
3	Other increases not included in line 2 (itemize) ▶ PURCHASE OF ACCRUED INTEREST C/O FROM PY	3	292
4	Add lines 1, 2, and 3	4	12,123,947
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	2,593
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	12,121,354

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	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(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	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	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	99,042	
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	279,423	12,386,983	0.022558
2009	215,313	5,263,892	0.040904
2008		4,350,988	0.000000
2007			0.000000
2006			0.000000
2 Total of line 1, column (d)			2 0.063462
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 0.021154
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 13,253,281
5 Multiply line 4 by line 3			5 280,360
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 3,917
7 Add lines 5 and 6			7 284,277
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 631,280

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

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-)

3 Add lines 1 and 2

4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)

5 **Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-

6 Credits/Payments

a 2011 estimated tax payments and 2010 overpayment credited to 2011

b Exempt foreign organizations—tax withheld at source

c Tax paid with application for extension of time to file (Form 8868)

d Backup withholding erroneously withheld

7 Total credits and payments. Add lines 6a through 6d

8 Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached

9 **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed**

10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid**

11 Enter the amount of line 10 to be **Credited to 2012 estimated tax** **Refunded**

6a	12,775
6b	
6c	0
6d	

1 3,917

2 0

3 3,917

4

5 3,917

7 12,775

8 0

9 0

10 8,858

11 0

Part VII-A Statements Regarding Activities

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?

b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?

If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities

c Did the foundation file **Form 1120-POL** for this year?

d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year

(1) On the foundation **\$** _____ (2) On foundation managers **\$** _____

e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers **\$** _____

2 Has the foundation engaged in any activities that have not previously been reported to the IRS?

If "Yes," attach a detailed description of the activities

3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes

4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?

b If "Yes," has it filed a tax return on **Form 990-T** for this year?

5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?

If "Yes," attach the statement required by General Instruction T

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?

7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV.

8 a Enter the states to which the foundation reports or with which it is registered (see instructions)

b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation

9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV

10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses

	Yes	No
1a		X
1b		X
1c		X
2		X
3		X
4a		X
4b	N/A	
5		X
6	X	
7	X	
8b	X	
9		X
10		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ► N/A				
14	The books are in care of ► BNY MELLON, N.A.	Telephone no ► (617) 722-7316		
Located at ► P.O. BOX 185, PITTSBURGH, PA		ZIP+4 ► 15230-0185		
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
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?	16	Yes	No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►				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		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?		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.)		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.)		N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		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?		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)? ☐ Yes ☒ NoOrganizations 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? ☐ Yes ☒ No

N/A

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
If "Yes" to 6b, file Form 8870**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY MELLON, N.A. P.O. BOX 185 PITTSBURGH PA 15230-0185	TRUSTEE SEE ATTACHMENT	74,552	NONE	NONE
BNY MELLON, N.A. P.O. BOX 185 PITTSBURGH PA 15230-0185	FEE REIMBURSEMENT	-23,483	N/A	N/A
	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
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

1 NONE		
2		
All other program-related investments See instructions		
3 NONE		
Total. Add lines 1 through 3		NONE

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	13,183,129
b	Average of monthly cash balances	1b	271,979
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	13,455,108
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	13,455,108
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	201,827
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	13,253,281
6	Minimum investment return. Enter 5% of line 5	6	662,664

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	662,664
2a	Tax on investment income for 2011 from Part VI, line 5	2a	3,917
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	3,917
3	Distributable amount before adjustments Subtract line 2c from line 1	3	658,747
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	658,747
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	658,747

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	631,280
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	631,280
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	3,917
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	627,363

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				658,747
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			573,193	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	NONE			
d From 2009	NONE			
e From 2010	NONE			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 631,280				
a Applied to 2010, but not more than line 2a			573,193	
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				58,087
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				600,660
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	0			
c Excess from 2009	0			
d Excess from 2010	0			
e Excess from 2011	0			

N/A

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

b 85% of line 2a

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

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

a "Assets" alternative test—enter

(1) Value of all assets

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

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

c "Support" alternative test—enter

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

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

(3) Largest amount of support from an exempt organization

(4) Gross investment income

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	598,700
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) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
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	352,185	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	99,042	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a		0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal. Add columns (b), (d), and (e)		0		451,227	0
13	Total. Add line 12, columns (b), (d), and (e) (See worksheet in line 13 instructions to verify calculations)				13	451,227

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

[illegible]

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
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(1) Cash

(2) Other assets

b Other transactions:

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

(3) Rental of facilities, equipment, or other assets

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

c Sharing of facilities, equipment, mailing lists, other assets, or paid employees

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

5/1/2012

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

2020 CPA

5/1/2012

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

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

OMB No 1545-0047

2011**Name of the organization****Employer identification number**

THE RHOADS FAMILY ENVIROMENTAL FUND

36-4613133

Organization type (check one).**Filers of:****Section:**

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions**General Rule**

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

Special Rules

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

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

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

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

Name of organization THE RHOADS FAMILY ENVIROMENTAL FUND	Employer identification number 36-4613133
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Part I Contributors (see instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	JAY RHOADS JR. - CLUT C/O BNY MELLON N A P O BOX 185 PITTSBURGH PA 15230-0185 Foreign State or Province Foreign Country	\$ 43,105	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
2	 Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
3	 Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
4	 Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
5	 Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
6	 Foreign State or Province Foreign Country	\$ 0	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization THE RHOADS FAMILY ENVIROMENTAL FUND	Employer identification number 36-4613133
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Part II Noncash Property (see instructions). Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-----	----- ----- ----- -----	\$ ----- 0	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-----	----- ----- ----- -----	\$ ----- 0	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
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(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-----	----- ----- ----- -----	\$ ----- 0	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-----	----- ----- ----- -----	\$ ----- 0	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-----	----- ----- ----- -----	\$ ----- 0	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-----	----- ----- ----- -----	\$ ----- 0	-----

Name of organization THE RHOADS FAMILY ENVIROMENTAL FUND	Employer identification number 36-4613133
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Part III Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations total more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry
 For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of \$1,000 or less for the year (Enter this information once. See instructions) ► \$ 0
 Use duplicate copies of Part III if additional space is needed.

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
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	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
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	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	

TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10004713000	RHOADS, JR JAY-	G2554F113	COVIDIEN PLC	1,310.00	58,963.10	61,961.30
10004713000	RHOADS, JR JAY-	H89128104	TYCO INTERNATIONAL LTD	1,460.00	68,196.60	53,406.80
10004713000	RHOADS, JR JAY-	00206RAX0	AT&T INC	5,000.00	5,492.30	4,996.25
10004713000	RHOADS, JR JAY-	00206R102	AT&T INC	2,934.00	88,724.16	81,082.96
10004713000	RHOADS, JR JAY-	018581108	ALLIANCE DATA SYS CORP	728.00	75,595.52	42,063.84
10004713000	RHOADS, JR JAY-	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	1,860.00	35,228.40	31,780.39
10004713000	RHOADS, JR JAY-	02005MAE2	ALLYA 2010-3 A4	30,000.00	30,368.10	29,989.29
10004713000	RHOADS, JR JAY-	023135106	AMAZON.COM INC	290.00	50,199.00	58,296.38
10004713000	RHOADS, JR JAY-	025816109	AMERICAN EXPRESS CO	1,480.00	69,811.60	62,374.33
10004713000	RHOADS, JR JAY-	026874CA3	AMERICAN INTL GROUP	20,000.00	19,422.60	19,557.00
10004713000	RHOADS, JR JAY-	03063PAC6	AMCAR 2010-3 A3	35,000.00	34,907.95	34,994.69
10004713000	RHOADS, JR JAY-	03064PAC5	AMCAR 2011-3 A3	45,000.00	44,940.15	44,994.20
10004713000	RHOADS, JR JAY-	03076C106	AMERIPRISE FINANCIAL INC	1,130.00	56,093.20	50,146.26
10004713000	RHOADS, JR JAY-	032511107	ANADARKO PETROLEUM CORP	530.00	40,454.90	22,544.14
10004713000	RHOADS, JR JAY-	037411105	APACHE CORP	878.00	79,529.24	91,511.31
10004713000	RHOADS, JR JAY-	037833100	APPLE INC	568.00	230,040.00	60,983.76
10004713000	RHOADS, JR JAY-	052800109	AUTOLIV INC	460.00	24,605.40	21,684.40
10004713000	RHOADS, JR JAY-	05569M509	BNY MELLON MID CAP STOCK-M	78,102.96	842,730.98	858,104.24
10004713000	RHOADS, JR JAY-	05569M855	BNY MELLON EMERGING MKTS-M	83,365.77	737,787.11	746,710.08
10004713000	RHOADS, JR JAY-	05569M871	BNY MELLON INTERNATIONAL-M	43,857.58	386,823.93	678,374.59
10004713000	RHOADS, JR JAY-	060505CL6	BANK OF AMERICA CORP	50,000.00	46,436.50	49,989.00
10004713000	RHOADS, JR JAY-	060505104	BANK OF AMERICA CORP	4,250.00	23,630.00	64,838.56
10004713000	RHOADS, JR JAY-	06739FGF2	BARCLAYS BANK PLC	40,000.00	41,426.40	40,159.40
10004713000	RHOADS, JR JAY-	071813109	BAXTER INTERNATIONAL INC	1,570.00	77,683.60	82,779.98
10004713000	RHOADS, JR JAY-	09247XAC5	BLACKROCK INC	30,000.00	34,902.30	33,457.95
10004713000	RHOADS, JR JAY-	10112RAS3	BOSTON PROPERTIES LP	25,000.00	25,157.50	24,598.00
10004713000	RHOADS, JR JAY-	124837202	CBS CORP-CLASS BW/I	1,680.00	45,595.20	45,089.36
10004713000	RHOADS, JR JAY-	125509109	CIGNA CORP	900.00	37,800.00	31,464.00
10004713000	RHOADS, JR JAY-	12626PAE3	CRH AMERICA INC	30,000.00	31,159.20	31,921.50
10004713000	RHOADS, JR JAY-	13063A7D0	CALIFORNIA ST	45,000.00	53,615.25	44,789.40
10004713000	RHOADS, JR JAY-	14040H105	CAPITAL ONE FINANCIAL CORP	680.00	28,757.20	25,330.00
10004713000	RHOADS, JR JAY-	143658300	CARNIVAL CORP	980.00	31,987.20	30,605.20
10004713000	RHOADS, JR JAY-	149123101	CATERPILLAR INC	670.00	60,702.00	43,113.30
10004713000	RHOADS, JR JAY-	167486NN5	CHICAGO ILL	30,000.00	30,819.30	30,000.00
10004713000	RHOADS, JR JAY-	171232101	CHUBB CORP	1,090.00	75,449.80	56,117.00
10004713000	RHOADS, JR JAY-	17275RAC6	CISCO SYSTEMS INC	15,000.00	17,455.95	16,833.45
10004713000	RHOADS, JR JAY-	172967CQ2	CITIGROUP INC	20,000.00	19,794.20	19,622.80
10004713000	RHOADS, JR JAY-	172967EM9	CITIGROUP INC	20,000.00	21,344.60	19,991.60
10004713000	RHOADS, JR JAY-	172967424	CITIGROUP INC	841.00	22,126.71	40,656.35
10004713000	RHOADS, JR JAY-	192446102	COGNIZANT TECHNOLOGY SOLUTIO	670.00	43,087.70	46,402.05
10004713000	RHOADS, JR JAY-	20030NAL5	COMCAST CORP	30,000.00	34,337.70	32,799.90
10004713000	RHOADS, JR JAY-	20825C104	CONOCOPHILLIPS	830.00	60,482.10	41,599.60
10004713000	RHOADS, JR JAY-	21685WCJ4	RABOBANK NEDERLAND	20,000.00	19,605.40	19,685.20
10004713000	RHOADS, JR JAY-	231021106	CUMMINS INC	560.00	49,291.20	28,633.20
10004713000	RHOADS, JR JAY-	235851102	DANAHER CORP	850.00	39,984.00	30,795.50
10004713000	RHOADS, JR JAY-	261980759	DREYFUS HIGH YIELD-I	16,155.08	100,484.65	100,000.00
10004713000	RHOADS, JR JAY-	26203E604	DREYFUS/NEWTON INTERN EQTY-I	13,889.81	201,957.90	222,867.34
10004713000	RHOADS, JR JAY-	263534109	DU PONT (E I) DE NEMOURS	740.00	33,877.20	25,012.00

Untitled

10004713000	RHOADS, JR JAY- 268648102	E M C CORP MASS	3,260.00	70,220.40	67,875.37
10004713000	RHOADS, JR JAY- 26875P101	EOG RES INC	349.00	34,379.99	36,022.04
10004713000	RHOADS, JR JAY- 285512109	ELECTRONIC ARTS INC	2,450.00	50,470.00	48,357.37
10004713000	RHOADS, JR JAY- 29266R108	ENERGIZER HLDGS INC	530.00	41,064.40	37,377.82
10004713000	RHOADS, JR JAY- 29358Q109	ENSCO PLC	1,330.00	62,403.60	76,516.45
10004713000	RHOADS, JR JAY- 30231G102	EXXON MOBIL CORP	1,580.00	133,920.80	123,212.35
10004713000	RHOADS, JR JAY- 3128M1BF5	FHLMC GOLD G11938	4,768.70	5,079.33	5,069.73
10004713000	RHOADS, JR JAY- 3128M6AR9	FHLMC GOLD G04216	8,782.29	9,560.66	9,468.40
10004713000	RHOADS, JR JAY- 3128M6SG4	FHLMC GOLD G04719	12,393.64	13,478.58	13,324.83
10004713000	RHOADS, JR JAY- 3128M7HN9	FHLMC GOLD G05337	15,597.59	17,009.17	16,764.62
10004713000	RHOADS, JR JAY- 3128M74X1	FHLMC GOLD G05938	27,479.50	29,567.12	29,158.33
10004713000	RHOADS, JR JAY- 3128M8G73	FHLMC GOLD G06222	53,982.95	56,700.45	52,759.71
10004713000	RHOADS, JR JAY- 3128P7J79	FHLMC GOLD C91186	7,593.93	8,168.49	8,163.48
10004713000	RHOADS, JR JAY- 312938N18	FHLMC GOLD A90393	139,553.64	151,507.80	145,310.22
10004713000	RHOADS, JR JAY- 312943WV1	FHLMC GOLD A95160	18,309.31	19,231.00	17,894.49
10004713000	RHOADS, JR JAY- 312944PM7	FHLMC GOLD A95828	85,460.30	91,329.71	87,076.03
10004713000	RHOADS, JR JAY- 3132GKXW3	FHLMC POOL Q04584	24,966.78	26,465.04	26,468.69
10004713000	RHOADS, JR JAY- 3133XSAE8	FED HOME LOAN BANK	50,000.00	52,844.00	52,841.45
10004713000	RHOADS, JR JAY- 31359MSL8	FEDERAL NATL MTG AS	50,000.00	53,062.50	53,693.50
10004713000	RHOADS, JR JAY- 31371LTV1	FNMA POOL # 255364	14,282.38	15,871.87	15,681.61
10004713000	RHOADS, JR JAY- 3138AA4S7	FNMA POOL # AH8932	142,867.10	152,150.60	144,541.32
10004713000	RHOADS, JR JAY- 3138AS5U2	FNMA POOL # AJ1758	38,410.45	40,203.07	40,306.97
10004713000	RHOADS, JR JAY- 3138AA44D4	FNMA POOL # AH3519	58,690.95	61,709.43	57,475.44
10004713000	RHOADS, JR JAY- 3138A5AW2	FNMA POOL # AH3620	40,446.72	42,600.10	40,819.57
10004713000	RHOADS, JR JAY- 3138EGGK4	FNMA POOL # AL0201	27,888.14	30,126.16	29,957.96
10004713000	RHOADS, JR JAY- 3138EGG57	FNMA POOL # AL0219	54,622.14	56,964.88	55,509.75
10004713000	RHOADS, JR JAY- 3138GT79	FNMA POOL # AL0573	42,726.41	44,720.45	44,161.75
10004713000	RHOADS, JR JAY- 31385XD95	FNMA POOL # 555328	649.82	724.37	707.09
10004713000	RHOADS, JR JAY- 31393DKA8	FNMA REMIC 2003-64	17,548.88	17,863.71	18,382.44
10004713000	RHOADS, JR JAY- 31398AY2	FED NATL MTGE ASSN	30,000.00	31,978.80	30,534.21
10004713000	RHOADS, JR JAY- 31403DWH8	FNMA POOL # 745948	17,195.31	19,313.08	18,699.89
10004713000	RHOADS, JR JAY- 31410GRK1	FNMA POOL # 831812	7,260.55	8,028.28	7,916.28
10004713000	RHOADS, JR JAY- 31414S6D0	FNMA POOL # 888967	33,711.00	37,862.85	36,228.78
10004713000	RHOADS, JR JAY- 31417VRS4	FNMA POOL # AC8596	18,380.24	20,586.60	20,402.08
10004713000	RHOADS, JR JAY- 31417VRS4	FNMA POOL # MA0708	18,708.84	19,737.26	19,420.17
10004713000	RHOADS, JR JAY- 31417YVE1	FNMA POOL # AD0207	29,444.83	31,947.05	30,420.19
10004713000	RHOADS, JR JAY- 31418MGR7	FNMA POOL # AD2351	57,500.23	63,377.90	61,345.54
10004713000	RHOADS, JR JAY- 31418PTH8	FNMA POOL # AE5895	41,760.68	44,056.26	42,967.85
10004713000	RHOADS, JR JAY- 31419GRR7	FNMA POOL # AE5895	59,272.80	61,798.41	61,569.63
10004713000	RHOADS, JR JAY- 345370860	FORD MOTOR CO	4,300.00	46,268.00	73,201.02
10004713000	RHOADS, JR JAY- 361849RC8	GMACC 2001-C2 B	25,000.00	24,889.75	26,260.74
10004713000	RHOADS, JR JAY- 36828QHV1	GECCM 2004-C3 A3	5,465.95	5,477.16	5,613.70
10004713000	RHOADS, JR JAY- 369604103	GENERAL ELECTRIC COMPANY	6,170.00	110,504.70	105,599.38
10004713000	RHOADS, JR JAY- 36962G3H5	GENERAL ELEC CAP CRP	40,000.00	44,271.20	41,392.80
10004713000	RHOADS, JR JAY- 38141GFD1	GOLDMAN SACHS GRP	30,000.00	27,915.30	29,257.83
10004713000	RHOADS, JR JAY- 38259P508	GOOGLE INC - CL A	45.00	29,065.50	23,928.30
10004713000	RHOADS, JR JAY- 40429CCS9	HSBC FINANCE CORP	60,000.00	60,923.40	62,497.40
10004713000	RHOADS, JR JAY- 42809H107	HESS CORP	860.00	48,848.00	43,165.55
10004713000	RHOADS, JR JAY- 428236BU6	HEWLETT-PACKARD CO	10,000.00	10,211.00	9,979.00
10004713000	RHOADS, JR JAY- 43816106	HONEYWELL INTL INC	1,270.00	69,024.50	49,555.02
10004713000	RHOADS, JR JAY- 448814JB0	HYDRO-QUEBEC	20,000.00	20,416.80	19,996.20
10004713000	RHOADS, JR JAY- 4521518V8	ILLINOIS ST	20,000.00	20,804.40	20,025.80
10004713000	RHOADS, JR JAY- 45666Q102	INFORMATICA CORP	870.00	32,129.10	26,439.03
10004713000	RHOADS, JR JAY- 45865V100	INTERNATIONALEXCHANGE INC	310.00	37,370.50	38,419.86
10004713000	RHOADS, JR JAY- 459200101	INTERNATIONAL BUSINESS MACHI	417.00	76,677.96	52,237.59
10004713000	RHOADS, JR JAY- 461202103	INTUIT	800.00	42,072.00	41,430.74
10004713000	RHOADS, JR JAY- 46625HBV1	JP MORGAN CHASE & C	25,000.00	26,357.50	26,944.75
10004713000	RHOADS, JR JAY- 46625H100	JP MORGAN CHASE & CO	2,610.00	86,782.50	93,668.50

Untitled

10004713000	RHOADS, JR JAY- 472319AA0	JEFFERIES GROUP INC	25,000.00	25,375.00	24,843.75
10004713000	RHOADS, JR JAY- 478366A8	JOHNSON CONTROLS INC	25,000.00	27,972.50	27,043.00
10004713000	RHOADS, JR JAY- 48121A670	HIGHBRIDGE DYNAMIC COMM STRA	5,342.59	91,518.67	100,548.84
10004713000	RHOADS, JR JAY- 50075NBA1	KRAFT FOODS INC	30,000.00	34,615.50	33,122.40
10004713000	RHOADS, JR JAY- 532716107	LIMITED BRANDS INC	1,070.00	43,174.50	21,550.13
10004713000	RHOADS, JR JAY- 534187109	LINCOLN NATL CORP IND	2,080.00	40,393.60	46,805.62
10004713000	RHOADS, JR JAY- 539473AHL	LLOYDS TSB BANK PLC	30,000.00	30,064.20	29,931.45
10004713000	RHOADS, JR JAY- 544147101	LORILLARD INC	390.00	44,460.00	42,447.60
10004713000	RHOADS, JR JAY- 54438CPA4	LOS ANGELES CALIF CMN	25,000.00	32,716.25	31,353.05
10004713000	RHOADS, JR JAY- 57582PMK2	MASSACHUSETTS ST	15,000.00	16,615.65	15,026.55
10004713000	RHOADS, JR JAY- 58155Q103	MCKESSON CORPORATION	1,140.00	88,817.40	68,636.10
10004713000	RHOADS, JR JAY- 58933Y105	MERCK & CO INC	2,000.00	75,400.00	65,062.19
10004713000	RHOADS, JR JAY- 59156RAT5	MET LIFE GLOB FNDG	30,000.00	37,618.50	35,306.40
10004713000	RHOADS, JR JAY- 61748AAE6	MORGAN STANLEY GLOB	35,000.00	34,478.15	35,524.30
10004713000	RHOADS, JR JAY- 629491AA9	NYSE EURONEXT	30,000.00	31,564.50	32,330.70
10004713000	RHOADS, JR JAY- 637071101	NATIONAL OILWELL VARCO INC.	1,310.00	89,066.90	92,241.39
10004713000	RHOADS, JR JAY- 64110D104	NETAPP INC	1,229.00	44,575.83	45,441.61
10004713000	RHOADS, JR JAY- 646139X83	NEW JERSEY ST TPK AU	25,000.00	34,349.50	25,000.00
10004713000	RHOADS, JR JAY- 64972FY26	NEW YORK N Y CITY MU	15,000.00	17,023.50	15,000.00
10004713000	RHOADS, JR JAY- 65248E203	NEWS CORP INC	4,130.00	75,083.40	50,510.21
10004713000	RHOADS, JR JAY- 65248ZBN9	NEWS AMERICA INC	15,000.00	16,396.65	15,302.10
10004713000	RHOADS, JR JAY- 65339F101	NEXTERA ENERGY INC	1,760.00	107,148.80	97,588.69
10004713000	RHOADS, JR JAY- 655844108	NORFOLK SOUTHERN CORP	1,000.00	72,860.00	48,620.00
10004713000	RHOADS, JR JAY- 674599105	OCCIDENTAL PETROLEUM CORP	1,890.00	83,393.00	72,904.96
10004713000	RHOADS, JR JAY- 681919106	OMNICO GROUP INC	1,680.00	74,894.40	56,152.81
10004713000	RHOADS, JR JAY- 68389XAC9	ORACLE CORP	35,000.00	42,471.80	38,045.35
10004713000	RHOADS, JR JAY- 68389X105	ORACLE CORP	4,070.00	104,395.50	99,673.54
10004713000	RHOADS, JR JAY- 69351T106	PPL CORP	1,670.00	49,131.40	43,156.60
10004713000	RHOADS, JR JAY- 69351T106	P V H CORP	630.00	44,408.70	46,704.16
10004713000	RHOADS, JR JAY- 713448BN7	PEPSICO INC	30,000.00	33,983.70	30,487.20
10004713000	RHOADS, JR JAY- 713448108	PEPSICO INC	1,840.00	122,084.00	110,210.83
10004713000	RHOADS, JR JAY- 71645WAR2	PETROBRAS INTL FIN C	25,000.00	26,265.00	25,063.20
10004713000	RHOADS, JR JAY- 717081103	PFIZER INC	5,601.00	121,205.64	90,589.52
10004713000	RHOADS, JR JAY- 718172109	PHILIP MORRIS INTERNAT-W/I	1,370.00	107,517.60	67,472.45
10004713000	RHOADS, JR JAY- 74005P104	PRAXAIR INC	514.00	54,946.60	29,091.11
10004713000	RHOADS, JR JAY- 742718109	PROCTER & GAMBLE CO	1,040.00	69,378.40	65,452.40
10004713000	RHOADS, JR JAY- 74432QB3	PRUDENTIAL FINL INC	30,000.00	31,676.70	31,106.40
10004713000	RHOADS, JR JAY- 74517FEW1	PUERTO RICO COMWLTH	25,000.00	25,489.00	25,000.00
10004713000	RHOADS, JR JAY- 747525103	QUALCOMM INC	1,810.00	99,007.00	61,406.34
10004713000	RHOADS, JR JAY- 770323103	ROBERT HALF INTL INC	1,220.00	34,721.20	33,251.23
10004713000	RHOADS, JR JAY- 77531QAD0	ROGERS WIRELESS INC	30,000.00	33,078.90	33,253.50
10004713000	RHOADS, JR JAY- 78010XAC5	ROYAL BANK OF SCOTLA	25,000.00	23,904.50	24,981.10
10004713000	RHOADS, JR JAY- 78356A160	RYDEX MANAGED FUTURES STRATE	4,152.82	99,958.47	100,000.00
10004713000	RHOADS, JR JAY- 78387GAK9	SBC COMMUNICATIONS	25,000.00	25,808.25	27,320.50
10004713000	RHOADS, JR JAY- 790849103	ST JUDE MEDICAL INC	1,460.00	50,078.00	75,972.52
10004713000	RHOADS, JR JAY- 828807CD7	SIMON PROPERTY GROUP	30,000.00	34,381.80	29,747.10
10004713000	RHOADS, JR JAY- 86271F578	DREYFUS SELECT MGR S/C GR-I	9,439.52	156,790.56	160,000.00
10004713000	RHOADS, JR JAY- 86271F677	DREYFUS SELECT MGR S/C VL-I	12,658.98	219,886.52	238,760.21
10004713000	RHOADS, JR JAY- 86271F768	DREYFUS PRE STRAT INTER ST-I	32,238.06	392,903.23	410,000.00
10004713000	RHOADS, JR JAY- 87234N765	TD AMERITRADE HLDG CO	12,048.19	99,277.10	100,000.00
10004713000	RHOADS, JR JAY- 87236YAB4	TARGET CORP	30,000.00	31,706.70	30,301.80
10004713000	RHOADS, JR JAY- 87612E106	TELEFONICA EMISIONES	880.00	45,073.60	46,712.05
10004713000	RHOADS, JR JAY- 87938WAJ2	TERADATA CORPORATION	30,000.00	29,842.20	31,794.20
10004713000	RHOADS, JR JAY- 88076W103	THERMO FISHER SCIENTI	940.00	45,599.40	46,138.53
10004713000	RHOADS, JR JAY- 883556BA9	THERMO FISHER SCIENTI	20,000.00	20,389.40	20,109.90
10004713000	RHOADS, JR JAY- 887317AJ4	TIME WARNER INC	15,000.00	15,601.80	15,010.65
10004713000	RHOADS, JR JAY- 88732JAX6	TIME WARNER CABLE IN	35,000.00	35,941.50	34,779.15

10004713000	RHOADS, JR JAY- 89353D107	TRANSNADADA CORP	Untitled	1,040.00	45,416.80	44,446.80
10004713000	RHOADS, JR JAY- 902118BN7	TYCO INTL FIN	3.375%	35,000.00	36,628.55	34,886.60
10004713000	RHOADS, JR JAY- 904767704	UNILEVER PLC ADR		3,280.00	109,945.60	97,782.37
10004713000	RHOADS, JR JAY- 912810PS1	US TREAS-CPI INFLAT	2.375%	44,913.60	58,005.02	47,721.71
10004713000	RHOADS, JR JAY- 912828BH2	U.S. TREASURY NOTE	4.25%	105,000.00	111,784.05	113,429.06
10004713000	RHOADS, JR JAY- 912828BR0	U.S. TREASURY NOTE	4.25%	25,000.00	26,849.50	26,936.60
10004713000	RHOADS, JR JAY- 912828FF2	U.S. TREASURY NOTE	5.125%	45,000.00	53,546.40	51,198.23
10004713000	RHOADS, JR JAY- 912828GD6	U S INFL IX BD	2.375%	44,913.60	52,134.81	49,062.03
10004713000	RHOADS, JR JAY- 912828JE1	U S TREASURY INFL IN	1.375%	42,002.80	47,555.15	42,794.20
10004713000	RHOADS, JR JAY- 912828JR2	U.S. TREASURY NOTE	3.75%	10,000.00	11,633.60	10,618.40
10004713000	RHOADS, JR JAY- 912828MP2	U.S. TREASURY NOTE	3.625%	20,000.00	23,195.40	19,580.15
10004713000	RHOADS, JR JAY- 912828NC0	U.S. TREASURY NOTE	1.375% 5/	5,000.00	5,079.30	5,042.40
10004713000	RHOADS, JR JAY- 912828NP1	U.S. TREASURY NOTE	1.75%	60,000.00	62,625.00	60,450.07
10004713000	RHOADS, JR JAY- 912828NY2	U.S. TREASURY NOTE	0.75% 9/1	20,000.00	20,171.00	20,023.85
10004713000	RHOADS, JR JAY- 912828PB0	U.S. TREASURY NOTE	0.5% 10/1	30,000.00	30,130.20	29,947.00
10004713000	RHOADS, JR JAY- 912828PC8	U.S. TREASURY NOTE	2.625%	70,000.00	75,359.20	66,304.58
10004713000	RHOADS, JR JAY- 912828PD7	U.S. TREASURY NOTE	1.0%	15,000.00	15,221.55	15,013.18
10004713000	RHOADS, JR JAY- 912828PE3	U.S. TREASURY NOTE	2.0%	10,000.00	10,550.00	9,984.02
10004713000	RHOADS, JR JAY- 912828PZ7	U S TREASURY NOTE	1.25%	25,000.00	25,529.25	25,094.23
10004713000	RHOADS, JR JAY- 912828QC7	UNITED STATES T-NOTE	1.25%	40,000.00	40,865.60	40,137.50
10004713000	RHOADS, JR JAY- 912828QH6	UNITED STATES T-NOTE	1.25%	15,000.00	15,308.25	14,930.32
10004713000	RHOADS, JR JAY- 912828QJ2	UNITED STATES T-NOTE	2.125%	5,000.00	5,304.70	4,986.54
10004713000	RHOADS, JR JAY- 912828QL7	UNITED STATES T-NOTE	0.75%	20,000.00	20,139.00	19,997.14
10004713000	RHOADS, JR JAY- 912828QM5	UNITED STATES T-NOTE	1.0%	25,000.00	25,414.00	25,083.87
10004713000	RHOADS, JR JAY- 912828QR4	UNITED STATES T-NOTE	1.5%	5,000.00	5,170.70	4,999.63
10004713000	RHOADS, JR JAY- 912828QS2	UNITED STATES TREAS	0.75%	20,000.00	20,217.20	20,045.33
10004713000	RHOADS, JR JAY- 912828QV5	UNITED STATES TIPS	0.625%	60,000.00	60,463.80	60,264.84
10004713000	RHOADS, JR JAY- 912828QX1	UNITED STATES T-NOTE	1.5%	75,350.25	80,607.44	78,363.11
10004713000	RHOADS, JR JAY- 912828QY9	UNITED STATES T-NOTE	2.25%	65,000.00	77,537.25	76,790.47
10004713000	RHOADS, JR JAY- 912828RC6	UNITED STATES T-NOTE	2.125%	50,000.00	69,133.35	67,854.17
10004713000	RHOADS, JR JAY- 912828RR3	US TREASURY NOTE	2.0%	20,000.00	20,228.20	19,418.17
10004713000	RHOADS, JR JAY- 912828RU6	US TREASURY NOTE	0.875%	20,000.00	20,061.00	20,060.24
10004713000	RHOADS, JR JAY- 91912E105	VALE SA-SP ADR		1,980.00	42,471.00	54,351.00
10004713000	RHOADS, JR JAY- 92343VAL8	VERIZON COMMUNICATIONS	5.5%	40,000.00	46,632.40	41,819.20
10004713000	RHOADS, JR JAY- 928563402	VMWARE INC-CLASS A		610.00	50,745.90	54,664.11
10004713000	RHOADS, JR JAY- 949746101	WELLS FARGO & COMPANY		4,410.00	121,539.60	119,115.17
10004713000	RHOADS, JR JAY- 98158KAC3	WOART 2011-A A3	1.11%	20,000.00	20,059.80	19,999.41
10004713000	RHOADS, JR JAY- 98956P102	ZIMMER HOLDINGS INC		780.00	41,667.60	53,825.42
10004713000	RHOADS, JR JAY- 991061052	CRA (BNY MELLON, N.A., MEMBE		6,208.20	6,208.20	6,208.20
10004713000	RHOADS, JR JAY- 991061052	CRA (BNY MELLON, N.A., MEMBE		191,655.54	191,655.54	191,655.54

TOTAL FOR ACCT#10004713000 12,438,317.37 12,121,354.06

**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.

THE RHOADS FAMILY ENVIROMENTAL FUND

36-4613133 Page 1 of 2

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

Recipient(s) paid during the year

Name

LOON ECHO LAND TRUST

Street

1 CHASE COMMON

City

BRIDGTON

State

ME

Zip Code

04009-1279

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

102,200

Name

TIN MOUNTAIN CONSERVATION CENTER

Street

1245 BALD HILL ROAD

City

ALBANY

State

NH

Zip Code

03818

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

17,500

Name

LAKES ENVIROMENTAL ASSOCIATION

Street

230 MAIN STREET

City

BRIDGTON

State

ME

Zip Code

04009-1245

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

78,500

Name

GREATER LOVELL LAND TRUST, INC

Street

BOX 181

City

CENTER LOVELL

State

ME

Zip Code

04016

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

120,500

Name

UPPER SACO VALLEY LAND TRUST

Street

P O. BOX 424

City

NORTH CONWAY

State

NH

Zip Code

03860

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

90,000

Name

HARRIS CENTER FOR CONSERVATION EDUCATION

Street

83 KINGS HIGHWAY

City

HANCOCK

State

NH

Zip Code

03071

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

60,000

THE RHOADS FAMILY ENVIROMENTAL FUND

36-4613133 Page 2 of 2

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

Recipient(s) paid during the year

Name

MONADNOCK CONSERVANCY

Street

P O. BOX 337

City

KEENE

State

NH

Zip Code

03431-0337

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

130,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

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Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										67,455	0
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals			Net Gain or Loss
								Gross Sales	Cost, Other Basis and Expenses	Depreciation	
Securities											
Other sales											
1	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		11/15/2011	202	217	-15
2	X	EXXON MOBIL CORP	30231G102			11/29/2008		12/2/2011	5,604	5,459	-145
3	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		2/15/2011	226	240	-14
4	X	FHLMC GOLD G04719 5.5%	3128M6SG4			1/1/2011		12/15/2011	187	0	187
5	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		1/15/2012	162	173	-11
6	X	FHLMC GOLD G04719 5.5%	3128M6SG4			11/16/2011		1/15/2012	121	131	-10
7	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		2/15/2011	1,375	1,459	-84
8	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		3/15/2011	1,474	1,564	-90
9	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		4/15/2011	796	845	-49
10	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		5/15/2011	971	1,030	-59
11	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		6/15/2011	854	907	-53
12	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		7/15/2011	776	824	-48
13	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		8/15/2011	1,213	1,287	-74
14	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		9/15/2011	1,030	1,093	-63
15	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		10/15/2011	855	907	-52
16	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		11/15/2011	1,147	1,218	-71
17	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		12/15/2011	1,054	1,118	-64
18	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		1/15/2012	868	920	-52
19	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		2/15/2011	230	246	-16
20	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		3/15/2011	122	130	-8
21	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		4/15/2011	60	64	-4
22	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		5/15/2011	104	110	-6
23	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		6/15/2011	152	162	-10
24	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		7/15/2011	105	112	-7
25	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		8/15/2011	63	67	-4
26	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		9/15/2011	141	150	-9
27	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		10/15/2011	182	194	-12
28	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		11/15/2011	103	109	-6
29	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		12/15/2011	233	248	-15
30	X	FHLMC GOLD G05337 5.5%	3128M7HN9			11/15/2011		12/15/2011	310	335	-25
31	X	FHLMC GOLD G05337 5.5%	3128M7HN9			12/22/2010		1/15/2012	292	311	-19
32	X	FHLMC GOLD G05337 5.5%	3128M7HN9			11/15/2011		1/15/2012	389	420	-31
33	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		2/15/2011	763	826	-63
34	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		3/15/2011	714	773	-59
35	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		4/15/2011	747	809	-62
36	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		5/15/2011	549	594	-45
37	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		6/15/2011	658	712	-54
38	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		7/15/2011	601	651	-50
39	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		8/15/2011	506	548	-42
40	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		9/15/2011	548	593	-45
41	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/29/2010		9/21/2011	20,701	20,413	288
42	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		5/15/2011	102	99	3
43	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		6/15/2011	152	148	4
44	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		7/15/2011	315	308	7
45	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		8/15/2011	98	95	3
46	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		9/15/2011	431	421	10
47	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		10/15/2011	1,142	1,115	27
48	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		11/15/2011	1,761	1,720	41
49	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		12/15/2011	1,663	1,625	38
50	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		1/15/2012	623	609	14
51	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		2/15/2011	582	617	-35

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method			
													Expense of Sale and Cost of Improvements	Depreciation
Long Term CG Distributions		Amount		6,232,440		6,133,398		99,042						
Short Term CG Distributions		0		67,455		0		0		0				
								Other sales		0				
52	X	FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		3/15/2011	437	463	-26			
53	X	FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		4/15/2011	513	544	-31			
54	X	FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		4/18/2011	13,636	13,576	60			
55	X	FHLMC GOLD G12633	5 0%	3128MBEE3		4/14/2010		5/15/2011	356	378	-22			
56	X	FHLMC GOLD C91186	5 0%	3128P7J79		7/28/2011		8/15/2011	195	209	-14			
57	X	FHLMC GOLD C91186	5 0%	3128P7J79		7/28/2011		9/15/2011	314	338	-24			
58	X	FHLMC GOLD C91186	5 0%	3128P7J79		7/28/2011		10/15/2011	353	380	-27			
59	X	FHLMC GOLD C91186	5 0%	3128P7J79		7/28/2011		11/15/2011	543	583	-40			
60	X	FHLMC GOLD C91186	5 0%	3128P7J79		7/28/2011		12/15/2011	395	425	-30			
61	X	FHLMC GOLD C91186	5 0%	3128P7J79		7/28/2011		1/15/2012	380	408	-28			
62	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		7/15/2011	373	364	9			
63	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		8/2/2011	39,431	37,606	1,825			
64	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		8/15/2011	409	399	10			
65	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		9/15/2011	119	116	3			
66	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		10/15/2011	263	257	6			
67	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		11/15/2011	236	231	5			
68	X	FHLMC GOLD POOL A90393	5 0%	312938NJ8		3/8/2010		2/15/2011	4,195	4,368	-173			
69	X	FHLMC GOLD POOL A90393	5 0%	312938NJ8		3/8/2010		3/15/2011	237	246	-9			
70	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		4/15/2011	214	223	-9			
71	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		5/15/2011	233	242	-9			
72	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		6/15/2011	210	219	-9			
73	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		7/15/2011	219	228	-9			
74	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		8/15/2011	218	227	-9			
75	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		9/15/2011	5,250	5,467	-217			
76	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		10/15/2011	212	220	-8			
77	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		11/15/2011	1,677	1,746	-69			
78	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		12/15/2011	217	226	-9			
79	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		1/15/2012	215	224	-9			
80	X	FHLMC GOLD A92988	5 0%	312941J99		3/8/2010		2/15/2011	623	653	-30			
81	X	FHLMC GOLD A92988	5 0%	312941J99		12/23/2010		3/4/2011	23,164	23,241	-77			
82	X	FHLMC GOLD A92988	5 0%	312941J99		2/18/2011		3/4/2011	8,456	8,427	29			
83	X	FHLMC GOLD A92988	5 0%	312941J99		12/9/2010		3/15/2011	775	809	-34			
84	X	FHLMC GOLD A93010	4 5%	312941KX4		7/19/2010		2/15/2011	180	187	-7			
85	X	FHLMC GOLD A93010	4 5%	312941KX4		7/19/2010		2/16/2011	8,965	9,232	-267			
86	X	FHLMC GOLD A95160	4 0%	312943WV1		7/19/2010		3/15/2011	25	26	-1			
87	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		5/15/2011	255	248	7			
88	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		6/15/2011	360	351	9			
89	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		12/15/2011	348	340	8			
90	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		1/15/2012	338	330	8			
91	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		2/15/2011	313	319	-6			
92	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		3/15/2011	321	327	-6			
93	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		4/15/2011	192	195	-3			
94	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		5/15/2011	425	433	-8			
95	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		6/15/2011	245	250	-5			
96	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		7/15/2011	594	605	-11			
97	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		8/15/2011	552	562	-10			
98	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		9/15/2011	425	433	-8			
99	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		10/15/2011	317	323	-6			
100	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		11/15/2011	710	724	-14			
101	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		12/15/2011	266	271	-5			
102	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		1/15/2012	307	313	-6			

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										6,232,440		6,133,398		99,042	
Short Term CG Distributions										0		0		0	
Amount										67,455		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
103	X	FHLMC POOL Q04584 4.5%	3132GKXM3			11/7/2011		1/15/2012	32	34				-2	
104	X	FNMA POOL # 255364 6.0%	31371LTV1			1/1/2011		2/25/2011	340	0				-340	
105	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		3/25/2011	255	280				-25	
106	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		3/25/2011	36	40				-4	
107	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		4/25/2011	407	447				-40	
108	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		4/25/2011	58	63				-5	
109	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		5/25/2011	345	379				-34	
110	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		5/25/2011	49	54				-5	
111	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		6/25/2011	387	425				-38	
112	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		6/25/2011	55	60				-5	
113	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		7/25/2011	478	526				-48	
114	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		7/25/2011	68	74				-6	
115	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		8/25/2011	202	222				-20	
116	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		8/25/2011	29	31				-2	
117	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		9/25/2011	249	274				-25	
118	X	LIMITED BRANDS INC	532716107			2/3/2010		1/6/2011	11,629	8,056				3,573	
119	X	LIMITED BRANDS INC	532716107			2/3/2010		1/6/2011	11,873	8,258				3,615	
120	X	LIMITED BRANDS INC	532716107			2/3/2010		5/13/2011	10,039	4,834				5,205	
121	X	LIMITED BRANDS INC	532716107			2/3/2010		5/16/2011	17,054	8,258				8,796	
122	X	LIMITED BRANDS INC	532716107			2/3/2010		12/2/2011	1,728	806				922	
123	X	LINCOLN NATL CORP IND	534187109			8/12/2011		12/2/2011	1,856	2,025				-169	
124	X	LORILLARD INC	544147101			8/22/2011		12/2/2011	2,255	2,177				78	
125	X	MCKESSON CORPORATION	58155Q103			2/3/2010		12/2/2011	3,274	2,408				866	
126	X	MEDTRONIC INC	585055106			2/3/2010		3/22/2011	39,150	45,652				-6,502	
127	X	MERCK & CO INC	58933Y105			2/3/2010		12/2/2011	2,862	3,128				-266	
128	X	MLMT 2005-CK11 A2F 0.4001%	59022HMT6			10/20/2010		1/12/2011	3,048	3,025				23	
129	X	MLMT 2005-CK11 A2F 0.3992%	59022HMT6			10/20/2010		2/12/2011	8,561	8,497				64	
130	X	MLMT 2005-CK11 A2F 0.36321%	59022HMT6			10/20/2010		3/12/2011	10	10				0	
131	X	MLMT 2005-CK11 A2F 0.39309%	59022HMT6			10/20/2010		4/12/2011	11,857	11,768				89	
132	X	MICROSOFT CORPORATION	594918104			11/29/2008		3/2/2011	26,662	20,095				6,567	
133	X	MICROSOFT CORPORATION	594918104			11/29/2008		3/2/2011	19,306	14,613				4,693	
134	X	MICROSOFT CORPORATION	594918104			11/29/2008		5/2/2011	56,692	43,780				12,912	
135	X	MICROSOFT CORP 5.3%	594918AM6			2/3/2011		5/17/2011	10,518	9,915				603	
136	X	MICROSOFT CORP 5.3%	594918AM6			2/3/2011		10/17/2011	18,364	14,873				3,491	
137	X	MORGAN STANLEY	617446448			2/3/2010		8/12/2011	31,527	49,234				-17,707	
138	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/15/2010		1/15/2011	2,464	2,523				-59	
139	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			11/8/2010		2/15/2011	322	330				-8	
140	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			11/8/2010		3/15/2011	9,125	9,341				-216	
141	X	MOTOROLA INC	620076307			8/12/2010		2/7/2011	28	23				5	
142	X	FNMA POOL # 555528 6.0%	31385XD95			2/18/2011		6/25/2011	17	19				-2	
143	X	FNMA POOL # 555528 6.0%	31385XD95			2/18/2011		7/25/2011	16	17				-1	
144	X	FNMA POOL # 555528 6.0%	31385XD95			2/18/2011		5/25/2011	18	20				-2	
145	X	FNMA POOL # 555528 6.0%	31385XD95			2/18/2011		8/25/2011	15	16				-1	
146	X	FNMA POOL # 555528 6.0%	31385XD95			2/18/2011		9/25/2011	18	20				-2	
147	X	MOTOROLA INC	620076307			8/12/2010		4/26/2011	6,437	4,812				1,625	
148	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	2,842	2,101				741	
149	X	FNMA POOL # 555528 6.0%	31385XD95			2/18/2011		10/25/2011	15	17				-2	
150	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	1,668	1,213				455	
151	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	618	452				166	
152	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	2,595	1,932				663	
153	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	9,880	7,427				2,453	

[illegible]

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										67,455	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	Expense of Sale and Cost of Improvements	
205	X	NEWS CORP INC	65248E203			2/3/2010		8/23/2011	10,539	10,325		214
206	X	NEWS CORP INC	65248E203			2/3/2010		12/2/2011	3,259	2,820		- 439
207	X	NEXTERA ENERGY INC	65339F101			4/6/2011		12/2/2011	4,478	4,520		-42
208	X	NORDSTROM INC	655664100			7/7/2010		11/2/2011	2,542	1,659		883
209	X	NORDSTROM INC	655664100			8/9/2010		11/2/2011	26,306	18,191		8,115
210	X	NORDSTROM INC	655664100			7/7/2010		11/2/2011	2,884	1,891		993
211	X	NORDSTROM INC	655664100			7/7/2010		11/3/2011	1,598	1,062		536
212	X	NORDSTROM INC	655664100			7/7/2010		11/3/2011	30,838	20,600		10,238
213	X	NORFOLK SOUTHERN CORP	655844108			2/3/2010		12/2/2011	3,778	2,431		1,347
214	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		8/17/2011	48,279	46,444		1,835
215	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		12/2/2011	3,876	3,378		498
216	X	OMNICOM GROUP INC	681919106			1/7/2011		12/2/2011	2,422	2,609		-187
217	X	OMNICOM GROUP INC	681919106			1/8/2011		12/2/2011	1,101	1,184		-83
218	X	ORACLE CORP	68389X105			9/30/2010		12/2/2011	5,416	4,599		817
219	X	PPL CORP	69351T106			4/4/2011		12/2/2011	2,088	1,810		278
220	X	P V H CORP	693656100			11/2/2011		12/2/2011	724	724		0
221	X	PEPSICO INC	713448108			5/13/2011		12/2/2011	4,518	4,939		-421
222	X	PFIZER INC	717081103			2/3/2010		5/9/2011	3,288	3,003		285
223	X	PFIZER INC	717081103			10/15/2009		5/9/2011	15,415	13,136		2,279
224	X	PFIZER INC	717081103			10/15/2009		5/10/2011	16,142	13,662		2,480
225	X	PFIZER INC	717081103			10/15/2009		12/2/2011	4,622	4,028		594
226	X	PHILIP MORRIS INTERNAT-W	718172109			2/3/2010		5/13/2011	39,693	27,382		12,311
227	X	PHILIP MORRIS INTERNAT-W	718172109			10/31/2011		12/2/2011	4,559	4,266		293
228	X	PRAXAIR INC	74005P104			11/29/2008		12/2/2011	1,621	906		715
229	X	PROCTER & GAMBLE CO	742718109			11/29/2008		12/2/2011	2,586	2,517		69
230	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		1/10/2011	3,302	3,430		-128
231	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		2/10/2011	2,248	2,334		-86
232	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2011	497	501		-4
233	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2011	423	427		-4
234	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		8/25/2011	561	566		-5
235	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		9/25/2011	295	297		-2
236	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		10/25/2011	523	527		-4
237	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		11/25/2011	609	615		-6
238	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		12/25/2011	521	526		-5
239	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		1/25/2012	596	602		-6
240	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2011	219	221		-2
241	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2011	218	221		-3
242	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		6/25/2011	198	201		-3
243	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		7/25/2011	1,909	1,931		-22
244	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		8/25/2011	207	209		-2
245	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		9/25/2011	206	209		-3
246	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		10/25/2011	205	208		-3
247	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		11/25/2011	2,658	2,689		-31
248	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		12/25/2011	1,313	1,328		-15
249	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		1/25/2012	1,265	1,280		-15
250	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		10/25/2011	409	430		-21
251	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		11/25/2011	734	770		-36
252	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		12/25/2011	446	468		-22
253	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		1/25/2012	579	608		-29
254	X	FNMA POOL # AL0219 3 324%	3138EGG57			10/20/2011		11/25/2011	4,850	4,929		-79
255	X	FNMA POOL # AL0219 3 31301	3138EGG57			10/20/2011		12/25/2011	1,439	1,462		-23
									6,232,440	6,133,398		99,042
									0	0		0
Securities												
Other sales												

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

										Amount		Totals							
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										Short Term CG Distributions		Securities		Valuation Method		Expense of Sale and Cost of Improvements		Depreciation	
										0		Other sales		0		0		0	
										67,455				6,232,440		6,133,398		99,042	
										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	Totals				Net Gain or Loss
								Gross Sales		Cost, Other Basis and Expenses		
								Securities		Other sales		
								Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions			Amount									99,042
Short Term CG Distributions			67,455									6,133,398
			0									0
307	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		11/25/2011	602	622		-20
308	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		12/25/2011	537	555		-18
309	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		1/25/2012	808	835		-27
310	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		1/25/2011	1,453	1,522		-69
311	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		2/25/2011	1,950	2,043		-93
312	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		3/25/2011	973	1,020		-47
313	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		4/25/2011	933	977		-44
314	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		5/25/2011	1,213	1,271		-58
315	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		10/25/2011	411	447		-36
316	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		11/25/2011	473	515		-42
317	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		12/20/2011	18,784	18,346		438
318	X	UNITED STATES TREAS 3.75	912810Q30			10/5/2011		11/7/2011	5,668	5,880		-212
319	X	U S TREASURY BOND 3.0%	912810QT8			11/10/2011		11/22/2011	20,691	19,809		882
320	X	U S TREASURY NOTE 4.0%	912828AP5			2/5/2010		10/20/2011	15,606	16,179		-573
321	X	U S TREASURY NOTE 4.0%	912828AP5			4/6/2010		10/20/2011	10,404	10,644		-240
322	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		6/25/2011	938	982		-44
323	X	FNMA REMIC 2003-64 5.50348	31393DKA8			5/20/2010		7/25/2011	911	954		-43
324	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		8/25/2011	1,093	1,145		-52
325	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		9/25/2011	1,287	1,349		-62
326	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		10/25/2011	899	942		-43
327	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		11/25/2011	1,276	1,336		-60
328	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		12/25/2011	1,308	1,371		-63
329	X	FED NATL MTGE ASSN 3.0%	31398AYY2			3/30/2010		6/23/2011	21,298	20,356		942
330	X	FNMA POOL # 745418 5.5%	31403DDX4			2/25/2010		2/25/2011	3,311	3,496		-185
331	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		2/25/2011	2,112	2,246		-134
332	X	FNMA POOL # 745418 5.5%	31403DDX4			2/25/2010		3/25/2011	2,514	2,654		-140
333	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		3/25/2011	1,604	1,705		-101
334	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		4/20/2011	74,441	73,662		779
335	X	FNMA POOL # 745418 5.5%	31403DDX4			2/25/2010		4/20/2011	112,722	110,756		1,966
336	X	FNMA POOL # 745418 5.5%	31403DDX4			2/25/2010		4/25/2011	2,940	3,105		-165
337	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		4/25/2011	1,876	1,995		-119
338	X	FNMA POOL # 745418 5.5%	31403DDX4			2/25/2010		5/25/2011	3,693	3,899		-206
339	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		2/25/2011	552	600		-48
340	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		3/25/2011	493	536		-43
341	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		4/25/2011	570	620		-50
342	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		5/25/2011	500	544		-44
343	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		6/25/2011	587	638		-51
344	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		7/25/2011	494	537		-43
345	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		8/25/2011	424	461		-37
346	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		9/25/2011	473	514		-41
347	X	U S TREASURY NOTE 4.0%	912828AP5			4/6/2010		11/10/2011	20,770	21,288		-518
348	X	U S TREASURY NOTE 4.0%	912828AP5			4/6/2010		11/15/2011	20,769	21,288		-519
349	X	U S TREASURY NOTE 4.0%	912828AP5			4/6/2010		11/16/2011	5,190	5,322		-132
350	X	U S TREASURY NOTE 4.0%	912828AP5			4/6/2010		12/2/2011	88,094	90,475		-2,381
351	X	U S TREASURY NOTE 4.0%	912828AP5			4/6/2010		12/7/2011	10,357	10,644		-287
352	X	U S TREASURY NOTE 4.25%	912828BH2			8/10/2011		12/2/2011	5,340	5,406		-66
353	X	U S TREASURY NOTE 4.25%	912828BH2			3/30/2010		12/2/2011	48,058	48,612		-554
354	X	U S TREASURY NOTE 4.25%	912828BR0			4/6/2010		11/9/2011	26,996	26,937		59
355	X	U S TREASURY NOTE 4.5%	912828EN6			12/2/2010		4/13/2011	11,100	11,364		-264
356	X	U S TREASURY NOTE 4.5%	912828EN6			3/30/2010		12/2/2011	115,074	108,965		6,109
357	X	U S TREASURY NOTE 4.5%	912828EN6			7/15/2010		12/2/2011	11,507	11,361		146

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		Cost, Other Basis and Expenses		Net Gain or Loss								
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss							
		Long Term CG Distributions	Amount																		
		Short Term CG Distributions	67,455																		
			0																		
358	X	U S TREASURY NOTE 4 5%	912828EN6			12/2/2010		12/2/2011	5,754	5,682				72							
359	X	U S TREASURY NOTE 5 125	912828FF2			2/5/2010		1/11/2011	5,771	5,689				82							
360	X	U S TREASURY NOTE 5 125	912828FF2			2/5/2010		2/16/2011	16,980	17,066				-86							
361	X	U S TREASURY NOTE 5 125	912828FF2			2/5/2010		3/31/2011	17,123	17,066				57							
362	X	U S TREASURY NOTE 5 125	912828FF2			2/5/2010		12/2/2011	41,683	39,821				1,862							
363	X	U S TREASURY NOTE 4 875	912828GW4			4/6/2010		6/14/2011	15,724	16,181				-457							
364	X	U S TREASURY NOTE 4 875	912828GW4			4/6/2010		8/24/2011	104,050	107,875				-3,825							
365	X	U S TSY INFL IDX BD 0 625%	912828HW3			2/5/2010		8/5/2011	43,851	43,969				-118							
366	X	U S TREASURY NOTE 1 375%	912828LR9			3/30/2010		7/26/2011	10,130	9,997				133							
367	X	U S TREASURY NOTE 1 375%	912828LR9			3/30/2010		9/16/2011	25,328	24,991				337							
368	X	U S TREASURY NOTE 1 375%	912828LR9			3/30/2010		10/5/2011	15,184	14,995				189							
369	X	U S TREASURY NOTE 1 375%	912828LR9			3/30/2010		10/20/2011	35,411	34,988				423							
370	X	U S TREASURY NOTE 1 375%	912828LY4			4/6/2010		12/5/2011	20,441	19,154				1,287							
371	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		12/2/2011	45,450	45,526				-76							
372	X	U S TREASURY NOTE 3 625	912828MP2			3/30/2010		1/18/2011	30,953	29,376				1,577							
373	X	U S TREASURY NOTE 3 625	912828MP2			3/30/2010		1/25/2011	25,958	24,480				1,478							
374	X	U S TREASURY NOTE 3 625	912828MP2			3/30/2010		3/23/2011	15,560	14,688				872							
375	X	U S TREASURY NOTE 3 625	912828MP2			3/30/2010		5/19/2011	5,256	4,896				360							
376	X	U S TREASURY NOTE 1% 3/3	912828MU1			12/0/2011		2/4/2011	10,069	10,075				-6							
377	X	U S TREASURY NOTE 1% 3/3	912828MU1			12/0/2011		6/14/2011	20,129	20,151				-22							
378	X	U S TSY INFL INDEX NT 0 5%	912828MY3			5/24/2010		8/5/2011	27,429	26,194				1,235							
379	X	U S TREASURY NOTE 1 75%	912828NP1			9/8/2010		4/8/2011	9,892	10,147				-255							
380	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		8/24/2011	10,027	9,990				37							
381	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		12/25/2011	354	385				-31							
382	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		1/25/2012	0	0				0							
383	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		1/25/2012	325	354				-29							
384	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		2/25/2011	826	900				-74							
385	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		3/25/2011	224	244				-20							
386	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		4/25/2011	340	370				-30							
387	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		5/25/2011	416	454				-38							
388	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		6/25/2011	1,060	1,156				-96							
389	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		7/25/2011	322	351				-29							
390	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		8/25/2011	210	229				-19							
391	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		9/25/2011	160	174				-14							
392	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		10/25/2011	12	13				-1							
393	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		11/25/2011	184	201				-17							
394	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		12/25/2011	313	341				-28							
395	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		1/25/2012	369	403				-34							
396	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		2/25/2011	512	547				-35							
397	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		3/25/2011	442	472				-30							
398	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		4/18/2011	10,559	10,596				-37							
399	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		4/25/2011	318	340				-22							
400	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		5/25/2011	279	298				-19							
401	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		2/25/2011	2,932	3,152				-220							
402	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		3/25/2011	2,390	2,569				-179							
403	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		4/25/2011	2,884	3,100				-216							
404	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		5/25/2011	2,210	2,375				-165							
405	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		6/25/2011	2,918	3,136				-218							
406	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		7/25/2011	2,200	2,365				-165							
407	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		8/25/2011	2,213	2,378				-165							
408	X	FNMA POOL # 888890 6 5%	31410GRK1			3/8/2010		9/21/2011	55,613	53,692				1,921							

Long Term CG Distributions
Short Term CG Distributions

Amount
67,455
0

Gross Sales
6,232,440
0

Cost, Other Basis and Expenses
6,133,398
0

Net Gain or Loss
99,042
0

Depreciation
0

Expense of Sale and Cost of Improvements
0

Valuation Method
0

Cost or Other Basis
5,682

Gross Sales Price
5,754

Date Acquired
12/2/2010

Acquisition Method
0

Date Sold
12/2/2011

Check "X" if Purchaser is a Business
0

Net Gain or Loss
99,042

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			
									Securities		Other sales	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements
Long Term CG Distributions									6,232,440	6,133,398	99,042	
Short Term CG Distributions									0	0	0	
Amount									67,455	0		
409	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		9/25/2011	2,109	2,267		-158
410	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		10/25/2011	716	769		-53
411	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		11/25/2011	806	866		-60
412	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		12/20/2011	14,675	14,176		499
413	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		12/20/2011	7,635	7,376		259
414	X	U.S. TREASURY NOTE 0.375	912828NX4			9/28/2010		9/16/2011	5,012	4,995		17
415	X	U.S. TREASURY NOTE 0.375	912828NX4			1/18/2011		9/16/2011	5,012	4,991		21
416	X	U.S. TREASURY NOTE 2.625	912828PC8			12/9/2010		1/14/2011	4,707	4,977		-270
417	X	U.S. TREASURY NOTE 2.625	912828PC8			12/8/2010		1/14/2011	18,830	18,967		-137
418	X	U.S. TREASURY NOTE 2.625	912828PC8			12/8/2010		1/20/2011	13,968	14,225		-257
419	X	U.S. TREASURY NOTE 2.625	912828PC8			12/8/2010		1/21/2011	4,664	4,742		-78
420	X	U.S. TREASURY NOTE 2.625	912828PC8			12/8/2010		8/5/2011	76,362	71,366		4,996
421	X	U.S. TREASURY NOTE 0.375	912828PH7			9/24/2010		8/24/2011	95,245	94,889		356
422	X	U.S. TREASURY NOTE 1.0%	912828PQ7			1/25/2011		2/18/2011	9,927	9,959		-32
423	X	U.S. TREASURY NOTE 0.5%	912828PV6			12/17/2010		12/2/2011	10,035	9,987		48
424	X	U.S. TREASURY NOTE 1.25%	912828PZ7			3/23/2011		5/12/2011	15,145	15,064		81
425	X	U.S. TREASURY NOTE 1.25%	912828PZ7			3/23/2011		5/12/2011	10,097	10,038		59
426	X	UNITED STATES T-NOTE 1.25	912828QH6			2/15/2011		3/9/2011	10,018	9,954		64
427	X	UNITED STATES T-NOTE 2.12	912828QJ2			3/4/2011		4/27/2011	25,111	24,933		178
428	X	UNITED STATES T-NOTE 1.5	912828QR4			7/18/2011		8/9/2011	10,232	10,034		198
429	X	UNITED STATES T-NOTE 1.5	912828QR4			7/26/2011		8/10/2011	10,293	9,999		294
430	X	UNITED STATES T-NOTE 0.75	912828QU7			8/5/2011		10/18/2011	10,056	10,044		12
431	X	UNITED STATES T-NOTE 2.12	912828RC6			8/24/2011		8/30/2011	4,974	4,974		0
432	X	UNITED STATES T-NOTE 2.12	912828RC6			9/21/2011		11/7/2011	25,245	25,517		-272
433	X	UNITED STATES T-NOTE 2.12	912828RC6			8/24/2011		12/2/2011	5,039	4,982		57
434	X	UNITED STATES T-NOTE 2.12	912828RC6			8/18/2011		12/2/2011	5,039	4,949		90
435	X	UNITED STATES T-NOTE 2.12	912828RC6			9/21/2011		12/2/2011	25,197	25,517		-320
436	X	UNITED STATES T-NOTE 2.12	912828RC6			8/24/2011		12/2/2011	15,118	14,825		293
437	X	UNIVERSITY CALIF REV 1.988	91412GEV3			12/7/2010		2/9/2011	5,013	5,000		13
438	X	UNIVERSITY CALIF REV 1.988	91412GEV3			12/7/2010		9/8/2011	10,177	10,000		177
439	X	VALE SA-SP ADR	91912E105			2/3/2010		12/2/2011	2,135	2,470		-335
440	X	VMWARE INC-CLASS A	928563402			10/16/2011		12/2/2011	2,914	2,898		16
441	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		1/15/2011	79	81		-2
442	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		2/15/2011	387	393		-6
443	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		3/15/2011	185	188		-3
444	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		4/15/2011	1,154	1,172		-18
445	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		5/15/2011	84	85		-1
446	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		6/15/2011	80	81		-1
447	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		7/15/2011	85	86		-1
448	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		12/25/2011	677	727		-50
449	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		12/25/2011	765	822		-57
450	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		6/25/2011	226	251		-25
451	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		7/25/2011	299	332		-33
452	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		8/25/2011	230	255		-25
453	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		9/25/2011	253	280		-27
454	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		10/25/2011	319	354		-35
455	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		11/25/2011	305	338		-33
456	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		12/25/2011	305	339		-34
457	X	FNMA POOL # 888967 6.0%	31410GTY9			4/27/2011		1/25/2012	252	279		-27
458	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		2/25/2011	182	201		-19
459	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		3/25/2011	161	178		-17

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			Depreciation	Net Gain or Loss
									Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements			
Long Term CG Distributions									6,232,440		6,133,398		99,042		
Short Term CG Distributions									0		0		0		
									0		0		0		
460	X	FNMA POOL # 889072 6.5%	1	31410GW90		7/16/2010		4/25/2011	186	205			-19		
461	X	FNMA POOL # 889072 6.5%	1	31410GW90		7/16/2010		5/25/2011	151	166			-15		
462	X	FNMA POOL # 889072 6.5%	1	31410GW90		7/16/2010		6/25/2011	152	168			-16		
463	X	FNMA POOL # 889072 6.5%	1	31410GW90		7/16/2010		7/25/2011	147	162			-15		
464	X	FNMA POOL # 889072 6.5%	1	31410GW90		7/16/2010		8/25/2011	118	130			-12		
465	X	FNMA POOL # 889072 6.5%	1	31410GW90		7/16/2010		9/21/2011	6,476	6,428			48		
466	X	FNMA POOL # 889072 6.5%	1	31410GW90		7/16/2010		9/25/2011	150	166			-16		
467	X	FNMA POOL # 889572 5.5%	5	31410KJR6		12/22/2010		2/25/2011	147	157			-10		
468	X	FNMA POOL # 889572 5.5%	5	31410KJR6		12/22/2010		3/25/2011	117	126			-9		
469	X	FNMA POOL # 889572 5.5%	5	31410KJR6		12/22/2010		4/20/2011	4,367	4,361			6		
470	X	FNMA POOL # 889572 5.5%	5	31410KJR6		4/13/2011		4/20/2011	8,408	8,396			12		
471	X	FNMA POOL # 889572 5.5%	5	31410KJR6		1/1/2011		4/25/2011	115	0			115		
472	X	FNMA POOL # 889572 5.5%	5	31410KJR6		4/13/2011		5/25/2011	304	326			-22		
473	X	FNMA POOL # 932670 4.5%	5	31412RFK8		3/8/2010		2/16/2011	122,020	122,644			-624		
474	X	FNMA POOL # 932670 4.5%	5	31412RFK8		3/8/2010		2/25/2011	1,511	1,529			-18		
475	X	FNMA POOL # 932670 4.5%	5	31412RFK8		3/8/2010		3/25/2011	2,011	2,036			-25		
476	X	FNMA POOL # 932670 4.5%	5	31412RFK8		4/20/2011		7/25/2011	3,537	3,779			-242		
477	X	FNMA POOL 975268 5.5%	5	31414S6D0		4/20/2011		8/25/2011	3,428	3,662			-234		
478	X	FNMA POOL 975268 5.5%	5	31414S6D0		4/20/2011		9/25/2011	4,523	4,832			-309		
479	X	FNMA POOL 975268 5.5%	5	31414S6D0		4/20/2011		10/25/2011	3,852	4,115			-263		
480	X	FNMA POOL 975268 5.5%	5	31414S6D0		4/20/2011		11/25/2011	6,813	7,278			-465		
481	X	FNMA POOL 975268 5.5%	5	31414S6D0		4/20/2011		12/25/2011	5,394	5,763			-369		
482	X	FNMA POOL 975268 5.5%	5	31414S6D0		4/20/2011		1/25/2012	6,099	6,516			-417		
483	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		2/25/2011	267	288			-21		
484	X	FNMA POOL # 995230 6.5%	6	31416BST6		7/6/2010		2/25/2011	160	175			-15		
485	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		3/25/2011	280	302			-22		
486	X	WBCMT 2003-C3 A1 4 037% 2/	2/	929766CT8		7/20/2010		8/15/2011	79	80			-1		
487	X	WBCMT 2003-C3 A1 4 037% 2/	2/	929766CT8		7/20/2010		9/15/2011	79	81			-2		
488	X	WBCMT 2003-C3 A1 4 037% 2/	2/	929766CT8		7/20/2010		10/17/2011	492	500			-8		
489	X	WASHINGTON ST 3.547%		93974CQV5		5/25/2010		1/12/2011	15,132	15,000			132		
490	X	WELLS FARGO & COMPANY		949746101		3/3/2011		12/2/2011	4,938	6,153			-1,215		
491	X	ZIMMER HOLDINGS INC		98956P102		5/11/2011		12/2/2011	1,540	2,077			-537		
492	X	COVIDIEN PLC		G2554F113		1/4/2011		12/2/2011	2,335	2,379			-44		
493	X	TYCO INTERNATIONAL LTD		H89128104		2/3/2010		12/2/2011	2,865	2,195			670		
494	X	FNMA POOL # 995230 6.5%	6	31416BST6		7/6/2010		3/25/2011	168	184			-16		
495	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		4/25/2011	382	413			-31		
496	X	FNMA POOL # 995230 6.5%	6	31416BST6		7/6/2010		4/25/2011	229	251			-22		
497	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		5/25/2011	272	294			-22		
498	X	FNMA POOL # 995230 6.5%	6	31416BST6		7/6/2010		5/25/2011	163	179			-16		
499	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		6/25/2011	213	230			-17		
500	X	FNMA POOL # 995230 6.5%	6	31416BST6		7/6/2010		6/25/2011	128	140			-12		
501	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		7/25/2011	257	278			-21		
502	X	FNMA POOL # 995230 6.5%	6	31416BST6		7/6/2010		7/25/2011	154	169			-15		
503	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		8/25/2011	203	220			-17		
504	X	FNMA POOL # 995230 6.5%	6	31416BST6		7/6/2010		8/25/2011	122	134			-12		
505	X	FNMA POOL # 995230 6.5%	6	31416BST6		4/26/2010		9/21/2011	9,611	9,362			249		
506	X	AT&T INC 5.8% 2/15/1		00206RAR3		2/9/2010		4/26/2011	16,798	15,893			905		
507	X	ALLIANCE DATA SYS CORP		018581108		2/3/2010		12/2/2011	3,332	1,849			1,483		
508	X	ALLSCRIPTS HEALTHCARE S		01988P108		8/17/2010		12/2/2011	1,355	1,210			145		
509	X	COMMIT TO PUR FNMA SF MT		01F040610		12/9/2010		1/10/2011	74,719	74,742			-23		
510	X	COMMIT TO PUR FNMA SF MT		01F040610		12/9/2010		1/10/2011	44,824	44,859			-35		

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

		Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss				
Long Term CG Distributions		67,455		Securities		6,232,440		6,133,398		99,042				
Short Term CG Distributions		0		Other sales		0		0		0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
511	X	COMMIT TO PUR FNMA SF MT	01F040628			1/10/2011		2/4/2011	43,896	44,712				-816
512	X	COMMIT TO PUR FNMA SF MT	01F040628			1/10/2011		2/4/2011	43,894	44,705				-811
513	X	COMMIT TO PUR FNMA SF MT	01F040628			1/10/2011		2/4/2011	34,140	34,776				-636
514	X	COMMIT TO PUR FNMA SF MT	01F040628			1/25/2011		2/4/2011	43,915	44,634				-719
515	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	44,128	43,770				358
516	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	34,322	34,028				294
517	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	9,800	9,722				78
518	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	34,301	34,027				274
519	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	44,107	43,748				359
520	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	34,139	34,200				-61
521	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	43,893	43,951				-58
522	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	43,896	43,972				-76
523	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	43,903	43,945				-42
524	X	AMAZON.COM INC	023135106			5/2/2011		12/2/2011	2,351	2,412				-61
525	X	AT&T INC	00206R102			11/29/2008		12/2/2011	4,355	4,192				163
526	X	AT&T INC 5.8% 2/15/1	00206RAR3			2/9/2010		3/24/2011	11,168	10,595				573
527	X	AMERICAN EXPRESS CO	025816109			6/21/2010		12/2/2011	3,392	2,974				418
528	X	COMMIT TO PUR FHLMC GOL	02R0304C4			9/21/2011		12/5/2011	46,074	46,060				14
529	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		12/2/2011	1,850	2,405				-555
530	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	4,071	6,582				-2,511
531	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	3,079	5,180				-2,101
532	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	6,045	10,344				-4,299
533	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	2,737	4,724				-1,987
534	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	2,041	3,489				-1,448
535	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	1,266	2,161				-895
536	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	1,939	3,125				-1,186
537	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	5,248	8,696				-3,448
538	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	998	1,636				-638
539	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	2,261	3,750				-1,489
540	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	1,725	2,868				-1,143
541	X	ANADARKO PETROLEUM CORP	032511107			6/18/2010		12/2/2011	1,641	851				790
542	X	APACHE CORP	037411105			2/3/2010		12/2/2011	3,972	4,169				-197
543	X	APPLE INC	037833100			4/23/2010		12/2/2011	9,346	6,495				2,851
544	X	AUTODESK INC	052769106			7/21/2011		8/19/2011	2,249	2,249				0
545	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	2,352	4,385				-2,033
546	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	7,288	10,340				-3,052
547	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	6,332	8,961				-2,629
548	X	AUTODESK INC	052769106			7/20/2011		9/9/2011	12,525	17,703				-5,178
549	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	3,296	4,716				-1,420
550	X	AUTOLIV INC	052800109			2/3/2010		1/31/2011	20,855	12,728				8,127
551	X	AUTOLIV INC	052800109			7/6/2010		12/2/2011	1,089	943				146
552	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		9/21/2011	5,767	5,701				66
553	X	FNMA POOL # 995230 6.5%	31416BST6			7/6/2010		9/25/2011	231	249				-18
554	X	FNMA POOL # 995230 6.5%	31416BST6			1/1/2011		9/25/2011	138	152				-14
555	X	FNMA POOL # AC8596 4.0%	31417VRS4			8/2/2010		2/25/2011	301	0				301
556	X	FNMA POOL # AC8596 4.0%	31417VRS4			8/2/2010		3/25/2011	220	230				-10
557	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/4/2011		3/25/2011	110	112				-2
558	X	FNMA POOL # AC8596 4.0%	31417VRS4			8/2/2010		4/25/2011	219	229				-10
559	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/4/2011		4/25/2011	110	112				-2
560	X	FNMA POOL # AC8596 4.0%	31417VRS4			8/2/2010		5/25/2011	212	222				-10
561	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/4/2011		5/25/2011	106	108				-2

Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
6,232,440		6,133,398		99,042	
0		0		0	
Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
180	188				-8
90	92				-2
259	271				-12
130	132				-2
300	313				-13
150	153				-3
275	288				-13
138	141				-3
514	538				-24
257	263				-6
607	635				-28
304	310				-6
628	657				-29
314	321				-7
528	553				-25
264	270				-6
44	45				-1
45	46				-1
61	63				-2
71	74				-3
71	73				-2
80	83				-3
338	350				-12
2,272	2,424				-152
2,412	2,573				-161
2,204	2,351				-147
2,212	2,360				-148
1,921	2,049				-128
2,012	2,146				-134
1,614	1,722				-108
22,522	21,850				672
2,395	2,555				-160
1,353	1,444				-91
1,482	1,581				-99
1,106	1,180				-74
1,374	1,466				-92
692	712				-20
700	721				-21
773	795				-22
246	253				-7
13,000	16,160				-3,160
94,246	143,831				-49,585
18,663	22,534				-3,871
216	153				63
34	22				12
254,367	220,000				34,367
19,676	19,399				277
324	456				-132
5,220	4,842				378
12,956	17,885				-4,929
1,357	1,118				239

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Date Sold	Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss															
								Securities	Other sales		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss														
		Long Term CG Distributions	Amount																											
		Short Term CG Distributions	67,455																											
			0																											
613	X	B M C SOFTWARE INC	055921100			2/11/2011				10/11/2011	7,198	9,960				-2,762														
614	X	CHUBB CORP	171232101			10/18/2011				12/2/2011	2,699	2,547				152														
615	X	B M C SOFTWARE INC	055921100			2/14/2011				10/11/2011	9,033	12,727				-3,694														
616	X	CISCO SYSTEMS INC	17275R102			11/29/2008				2/10/2011	956	798				158														
617	X	B M C SOFTWARE INC	055921100			3/3/2011				10/11/2011	4,319	6,013				-1,694														
618	X	CISCO SYSTEMS INC	17275R102			11/29/2008				2/10/2011	32,533	27,324				5,209														
619	X	B M C SOFTWARE INC	055921100			3/3/2011				10/11/2011	864	1,194				-330														
620	X	B M C SOFTWARE INC	055921100			3/4/2011				10/11/2011	6,334	8,830				-2,496														
621	X	B M C SOFTWARE INC	055921100			2/10/2011				10/11/2011	360	494				-134														
622	X	B M C SOFTWARE INC	055921100			2/10/2011				10/12/2011	7,223	9,884				-2,661														
623	X	BACM 2005-6 A2 5 165% 9	05947UA43			6/29/2010				1/10/2011	107	108				-1														
624	X	BACM 2005-6 A2 5 165% 9	05947UA43			6/29/2010				5/10/2011	65	66				-1														
625	X	BACM 2005-6 A2 5 165% 9	05947UA43			6/29/2010				8/12/2011	877	885				-8														
626	X	BANK OF AMERICA CORP	060505104			5/6/2010				10/13/2011	10,133	22,399				-12,266														
627	X	BANK OF AMERICA CORP	060505104			2/3/2010				8/12/2011	19,532	41,487				-21,955														
628	X	BANK OF AMERICA CORP	060505104			2/3/2010				12/2/2011	1,012	2,807				-1,795														
629	X	BANK OF AMERICA CORP 5 7	060505CL6			6/28/2010				12/15/2011	18,480	20,711				-2,231														
630	X	BARCLAYS BANK PLC 5 0%	06739FGF2			2/10/2010				12/7/2011	31,008	30,446				562														
631	X	BAXTER INTERNATIONAL INC	071813109			11/2/2011				12/2/2011	4,194	4,366				-172														
632	X	CBS CORP-CLASS BWI	124857202			5/5/2011				12/2/2011	1,798	1,798				-81														
633	X	CIGNA CORP	125509109			2/3/2010				12/2/2011	1,756	1,398				358														
634	X	CVS CAREMARK CORP	126650100			2/3/2010				5/9/2011	14,010	12,353				1,657														
635	X	CVS CAREMARK CORP	126650100			2/3/2010				5/10/2011	6,934	6,144				790														
636	X	CAPITAL ONE FINANCIAL CORP	14040H105			7/7/2010				10/18/2011	12,742	12,691				51														
637	X	CAPITAL ONE FINANCIAL CORP	14040H105			9/30/2010				10/18/2011	11,098	10,689				409														
638	X	CAPITAL ONE FINANCIAL CORP	14040H105			2/3/2010				10/19/2011	3,687	3,352				335														
639	X	CISCO SYSTEMS INC	17275R102			11/29/2008				2/10/2011	7,565	6,317				1,248														
640	X	CISCO SYSTEMS INC	17275R102			11/29/2008				2/10/2011	1,963	1,643				320														
641	X	CISCO SYSTEMS INC	17275R102			11/29/2008				2/10/2011	478	399				79														
642	X	CISCO SYSTEMS INC	17275R102			11/29/2008				2/10/2011	191	160				31														
643	X	CISCO SYSTEMS INC	17275R102			11/29/2008				2/10/2011	4,070	3,398				672														
644	X	CISCO SYSTEMS INC 5 5%	17275RAC6			2/10/2010				12/6/2011	11,570	11,222				348														
645	X	CITIGROUP INC	172967424			1/31/2011				12/2/2011	1,089	1,895				-806														
646	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				6/25/2011	251	258				-7														
647	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				7/25/2011	567	584				-17														
648	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				8/25/2011	966	994				-28														
649	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				9/25/2011	1,557	1,602				-45														
650	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				10/25/2011	957	984				-27														
651	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				11/25/2011	1,054	1,084				-30														
652	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				12/25/2011	1,359	1,399				-40														
653	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010				1/25/2012	1,356	1,396				-40														
654	X	FNMA POOL # AD5672 4 5%	31418TJ57			5/5/2010				2/25/2011	294	297				-3														
655	X	FNMA POOL # AD5672 4 5%	31418TJ57			5/5/2010				3/25/2011	216	219				-3														
656	X	FNMA POOL # AD5672 4 5%	31418TJ57			5/5/2010				4/25/2011	121	122				-1														
657	X	FNMA POOL # AD5672 4 5%	31418TJ57			5/5/2010				5/19/2011	25,302	24,771				531														
658	X	FNMA POOL # AD5672 4 5%	31418TJ57			5/5/2010				5/25/2011	84	85				-1														
659	X	FNMA POOL # AD5672 4 5%	31418TJ57			5/5/2010				6/25/2011	144	145				-1														
660	X	FNMA POOL # AE5895 3 326%	31419GRR7			9/21/2011				10/25/2011	5,228	5,431				-203														
661	X	FNMA POOL # AE5895 3 329%	31419GRR7			9/21/2011				11/25/2011	1,284	1,333				-49														
662	X	FNMA POOL # AE5895 3 323%	31419GRR7			9/21/2011				12/25/2011	1,586	1,647				-61														
663	X	FNMA POOL # AE5895 3 323%	31419GRR7			9/21/2011				1/25/2012	1,622	1,685				-63														

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				Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses				
									Price	Cost or Other Basis	Valuation Method	Cost of Improve-ments			
Long Term CG Distributions									6,232,440	0	6,133,398			99,042	
Short Term CG Distributions									0	0	0			0	
664	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		1/14/2011	4,307	4,469				-162	
665	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		1/14/2011	1,723	1,786				-63	
666	X	FORD MOTOR CO	345370860			1/6/2011		12/2/2011	2,050	3,464				-1,414	
667	X	FRANKLIN RES INC	354613101			2/3/2010		1/5/2011	7,400	6,764				636	
668	X	FRANKLIN RES INC	354613101			2/3/2010		1/5/2011	17,669	16,152				1,517	
669	X	FRANKLIN RES INC	354613101			2/3/2010		1/6/2011	13,855	12,720				1,135	
670	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		2/10/2011	2,282	2,344				-62	
671	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		3/10/2011	375	385				-10	
672	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		4/10/2011	21,300	21,876				-576	
673	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		5/10/2011	5,286	5,429				-143	
674	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		6/10/2011	7,208	7,403				-195	
675	X	GEPMC 2004-C3 A3 4 82225%	36828QH1			8/27/2010		7/10/2011	3,411	3,503				-92	
676	X	GEPMC 2004-C3 A3 4 86511%	36828QH1			8/27/2010		8/10/2011	2,033	2,088				-55	
677	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		9/10/2011	1,952	2,005				-53	
678	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		10/10/2011	234	240				-6	
679	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		11/10/2011	217	223				-6	
680	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		12/10/2011	236	242				-6	
681	X	GENERAL ELECTRIC COMPAN	369604103			1/28/2011		12/2/2011	4,186	5,270				-1,084	
682	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			6/15/2010		12/7/2011	27,746	26,141				1,605	
683	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/14/2011	5,178	5,126				52	
684	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/18/2011	5,177	5,126				51	
685	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/28/2011	5,182	5,126				56	
686	X	GOOGLE INC - CL A	38259P508			2/3/2010		5/2/2011	8,096	7,976				120	
687	X	GOOGLE INC - CL A	38259P508			2/3/2010		5/2/2011	18,883	18,611				272	
688	X	GOOGLE INC - CL A	38259P508			2/3/2010		10/11/2011	56,498	55,301				1,197	
689	X	GOOGLE INC - CL A	38259P508			2/3/2010		12/2/2011	1,851	1,595				256	
690	X	HALLIBURTON CO	406216101			11/29/2008		10/18/2011	36,862	17,913				18,949	
691	X	HALLIBURTON CO	406216101			2/3/2010		10/18/2011	8,629	7,685				944	
692	X	HESS CORP	42809H107			11/29/2008		3/23/2011	39,471	24,594				14,877	
693	X	HESS CORP	42809H107			11/29/2008		12/2/2011	2,399	2,008				391	
694	X	HONEYWELL INTL INC	437076102			2/3/2010		5/5/2011	47,174	36,663				10,511	
695	X	HOSPITAL INC	438516106			2/3/2010		12/2/2011	3,276	2,341				935	
696	X	HOSPIRA INC	441060100			2/3/2010		1/3/2011	11,022	10,279				743	
697	X	HOSPIRA INC	441060100			2/3/2010		1/4/2011	14,146	13,157				989	
698	X	CITIGROUP INC	172967424			1/31/2011		12/2/2011	307	534				-227	
699	X	COGNIZANT TECHNOLOGY S	192446102			10/12/2011		12/2/2011	2,038	2,170				-132	
700	X	COMERICA INC	200340107			9/9/2010		12/2/2011	1,775	2,620				-845	
701	X	COMERICA INC	200340107			9/9/2010		12/2/2011	3,615	5,316				-1,701	
702	X	COMERICA INC	200340107			9/9/2010		12/2/2011	1,731	2,503				-772	
703	X	COMERICA INC	200340107			9/9/2010		12/2/2011	6,008	8,693				-2,685	
704	X	COMERICA INC	200340107			9/8/2010		12/2/2011	25	37				-12	
705	X	COMERICA INC	200340107			9/7/2010		12/5/2011	5,119	7,160				-2,041	
706	X	COMERICA INC	200340107			9/7/2010		12/5/2011	1,344	1,884				-540	
707	X	COMERICA INC	200340107			9/7/2010		12/5/2011	724	1,012				-288	
708	X	COMERICA INC	200340107			9/8/2010		12/5/2011	2,430	3,441				-1,011	
709	X	COMERICA INC	200340107			9/8/2010		12/5/2011	12,177	17,265				-5,088	
710	X	CONOCOPHILLIPS	20825C104			2/3/2010		11/11/2011	33,170	23,055				10,115	
711	X	CONOCOPHILLIPS	20825C104			2/3/2010		11/14/2011	3,578	2,506				1,072	
712	X	CONOCOPHILLIPS	20825C104			2/3/2010		12/2/2011	2,165	1,504				661	
713	X	CUMMINS INC	231021106			2/3/2010		8/22/2011	12,997	8,181				4,816	
714	X	CUMMINS INC	231021106			2/3/2010		8/22/2011	9,684	6,136				3,548	

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

		Amount		Totals										Net Gain or Loss	
				Gross Sales		Cost, Other Basis and Expenses		Cost of Sale and Improve-ments		Depreciation		Net Gain or Loss			
Long Term CG Distributions				67,455		6,232,440		6,133,398		99,042					
Short Term CG Distributions				0		0		0		0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Improve-ments	Depreciation	Net Gain or Loss	
715	X	CUMMINS INC	231021106			2/3/2010		12/2/2011	1,949	1,023				926	
716	X	DANAHER CORP	235851102			2/3/2010		12/2/2011	1,445	1,087				358	
717	X	DIAGEO FINANCE BV 5.5%	25244SAD3			2/9/2010		8/10/2011	5,385	5,489				-104	
718	X	DIAGEO FINANCE BV 5.5%	25244SAD3			2/9/2010		8/30/2011	21,468	21,954				-486	
719	X	DREYFUS/NEWTON INTERN E	26203E604			12/15/2010		12/7/2011	6,134	6,853				-719	
720	X	DREYFUS/NEWTON INTERN E	26203E604			2/1/2010		12/7/2011	193,866	200,479				-6,613	
721	X	DU PONT (E I) DE NEMOURS	263534109			2/3/2010		12/2/2011	1,425	1,014				411	
722	X	E M C CORP MASS	268648102			5/2/2011		12/2/2011	3,526	4,259				-733	
723	X	EOG RES INC	26875P101			11/11/2011		12/2/2011	1,543	1,543				0	
724	X	ELECTRONIC ARTS INC	285512109			8/12/2011		12/2/2011	2,806	2,369				437	
725	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		12/2/2011	1,457	1,419				38	
726	X	CARNIVAL CORP	143658300			7/1/2010		12/2/2011	2,018	1,874				144	
727	X	CATERPILLAR INC	149123101			6/16/2010		12/2/2011	1,954	1,287				667	
728	X	ENSCO PLC	29358Q109			3/24/2011		12/2/2011	2,599	2,881				-282	
729	X	EXXON MOBIL CORP	30231G102			11/29/2008		3/23/2011	38,743	36,652				2,091	
730	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		3/15/2011	282	300				-18	
731	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		4/15/2011	224	238				-14	
732	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		5/15/2011	148	158				-10	
733	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		6/15/2011	126	134				-8	
734	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		7/15/2011	146	155				-9	
735	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		8/15/2011	146	155				-9	
736	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		9/15/2011	174	185				-11	
737	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		10/15/2011	206	219				-13	
738	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		11/15/2011	224	238				-14	
739	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		12/15/2011	178	190				-12	
740	X	FHLMC GOLD G11938 4.5%	3128M1BF5			10/6/2010		1/15/2012	213	226				-13	
741	X	FHLMC GOLD G04216 5.5%	3128M6AR9			11/15/2011		12/15/2011	228	245				-17	
742	X	FHLMC GOLD G04216 5.5%	3128M6AR9			11/15/2011		1/15/2012	191	206				-15	
743	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		4/15/2011	248	265				-17	
744	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		5/15/2011	190	204				-14	
745	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		6/15/2011	153	164				-11	
746	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		7/15/2011	167	179				-12	
747	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		8/15/2011	164	175				-11	
748	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		9/15/2011	223	238				-15	
749	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		10/15/2011	181	193				-12	
750	X	HOSPIRA INC	441060100			2/3/2010		1/4/2011	1,054	977				77	
751	X	HOSPIRA INC	441060100			2/3/2010		1/5/2011	13,941	13,106				835	
752	X	HOSPIRA INC	441060100			2/3/2010		1/5/2011	2,301	2,159				142	
753	X	HOSPIRA INC	441060100			2/3/2010		1/6/2011	13,949	13,106				843	
754	X	HOSPIRA INC	441060100			2/3/2010		1/6/2011	1,970	1,850				120	
755	X	HOSPIRA INC	441060100			2/3/2010		1/7/2011	3,132	2,930				202	
756	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		7/20/2011	15,311	19,144				-3,833	
757	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		7/21/2011	929	1,160				-231	
758	X	HUMAN GENOME SCIENCES	444903108			2/3/2010		7/21/2011	10,362	12,399				-2,037	
759	X	HUMAN GENOME SCIENCES	444903108			2/3/2010		7/22/2011	14,503	18,348				-3,845	
760	X	HUMAN GENOME SCIENCES	444903108			2/3/2010		7/22/2011	5,455	6,895				-1,440	
761	X	HUMAN GENOME SCIENCES	444903108			2/3/2010		7/22/2011	600	723				-123	
762	X	INFORMATICA CORP	45666Q102			8/16/2010		12/2/2011	1,370	945				425	
763	X	INTERCONTINENTAL EXCHAN	45865V100			10/18/2011		12/2/2011	1,771	1,740				31	
764	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		10/18/2011	36,719	26,799				9,920	
765	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		10/31/2011	13,931	9,757				4,174	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
766	X	INTERNATIONAL BUSINESS M	459200101			2/3/2010		10/31/2011	16,532	11,149			5,383
767	X	INTERNATIONAL BUSINESS M	459200101			2/3/2010		12/2/2011	3,226	2,130			4,096
768	X	INTUIT	461202103			10/12/2011		12/2/2011	1,602	1,564			38
769	X	INTUIT	461202103			10/12/2011		12/2/2011	534	521			13
770	X	INTUIT INC 5.4% 3/15/	461202AA1			6/17/2010		1/20/2011	31,359	31,886			-527
771	X	JP MORGAN CHASE & CO	46625H100			2/3/2010		12/2/2011	3,757	4,848			-1,091
772	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		1/15/2011	3,854	3,974			-120
773	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		2/15/2011	3,528	3,638			-110
774	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		3/15/2011	6,823	7,036			-213
775	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		4/15/2011	3,653	3,767			-114
776	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		5/15/2011	3,765	3,882			-117
777	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		6/15/2011	7,617	7,854			-237
778	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		7/15/2011	973	1,003			-30
779	X	JPMCC 2001-CIB2 A3 6.429%	46625MCU1			6/29/2010		8/15/2011	818	843			-25
780	X	LBUBS 2000-C5 A2 6.51% 1	52108HCB8			2/10/2010		1/15/2011	445	456			-11
Long Term CG Distributions									6,232,440		6,133,398		99,042
Short Term CG Distributions									0		0		0
Amount									67,455		0		0

Line 16c (990-PF) - Other Fees

		30,381	18,229	0	12,152
	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	ROPES & GRAY, LLP	30,381	18,229		12,152
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		28,239	6,889	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	6,889	6,889		
2	PY EXCISE TAX DUE	8,575			
3	ESTIMATED TAX PAYMENTS	12,775			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		4,940	4,940	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	114	114		
2	INVESTMENT INTEREST EXPENSE	4,826	4,826		
3					
4					
5					
6					
7					
8					
9					

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

	Item or Category	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1	OTHER ASSETS		11,982,558	11,923,490	12,240,453
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	PURCHASE OF ACCRUED INTEREST C/O FROM PY	1	292
2	Total	2	292

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

1	GAIN ON SALES NOT SETTLED AT YEAR END	1	9
2	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	2	1,000
3	WASH SALE	3	16
4	TAX COST ADJUSTMENT	4	1,568
5	Total	5	2,593

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										67,455	0				
	Kind(s) of Property Sold			CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1	FHLMC GOLD G04719	5 5%	1/01/38	3128M6SG4		3/9/2011	11/15/2011	202	0	217	-15			0	-15
2	EXXON MOBIL CORP			30231G102		11/29/2008	12/2/2011	5,604	0	5,459	145			0	145
3	FHLMC GOLD G11938	4 5%	3/01/21	3128M1BF5		10/6/2010	2/15/2011	226	0	240	-14			0	-14
4	FHLMC GOLD G04719	5 5%	1/01/38	3128M6SG4		1/1/2011	12/15/2011	187	0	0	187			0	187
5	FHLMC GOLD G04719	5 5%	1/01/38	3128M6SG4		3/9/2011	1/15/2012	162	0	173	-11			0	-11
6	FHLMC GOLD G04719	5 5%	1/01/38	3128M6SG4		11/16/2011	1/15/2012	121	0	131	-10			0	-10
7	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	2/15/2011	1,375	0	1,459	-84			0	-84
8	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	3/15/2011	1,474	0	1,564	-90			0	-90
9	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	4/15/2011	796	0	845	-49			0	-49
10	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	5/15/2011	971	0	1,030	-59			0	-59
11	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	6/15/2011	854	0	907	-53			0	-53
12	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	7/15/2011	776	0	824	-48			0	-48
13	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	8/15/2011	1,213	0	1,287	-74			0	-74
14	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	9/15/2011	1,030	0	1,093	-63			0	-63
15	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	10/15/2011	855	0	907	-52			0	-52
16	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	11/15/2011	1,147	0	1,218	-71			0	-71
17	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	12/15/2011	1,054	0	1,118	-64			0	-64
18	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1		7/19/2010	1/15/2012	868	0	920	-52			0	-52
19	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	2/15/2011	230	0	246	-16			0	-16
20	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	3/15/2011	122	0	130	-8			0	-8
21	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	4/15/2011	60	0	64	-4			0	-4
22	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	5/15/2011	104	0	110	-6			0	-6
23	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	6/15/2011	152	0	162	-10			0	-10
24	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	7/15/2011	105	0	112	-7			0	-7
25	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	8/15/2011	63	0	67	-4			0	-4
26	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	9/15/2011	141	0	150	-9			0	-9
27	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	10/15/2011	182	0	194	-12			0	-12
28	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	11/15/2011	103	0	109	-6			0	-6
29	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	12/15/2011	233	0	248	-15			0	-15
30	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		11/15/2011	12/15/2011	310	0	335	-25			0	-25
31	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		12/22/2010	1/15/2012	292	0	311	-19			0	-19
32	FHLMC GOLD G05337	5 5%	12/01/38	3128M7HN9		11/15/2011	1/15/2012	389	0	420	-31			0	-31
33	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	2/15/2011	763	0	826	-63			0	-63
34	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	3/15/2011	714	0	773	-59			0	-59
35	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	4/15/2011	747	0	809	-62			0	-62
36	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	5/15/2011	549	0	594	-45			0	-45
37	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	6/15/2011	658	0	712	-54			0	-54
38	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	7/15/2011	601	0	651	-50			0	-50
39	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	8/15/2011	506	0	548	-42			0	-42
40	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	9/15/2011	548	0	593	-45			0	-45
41	FHLMC GOLD G05509	6 0%	6/01/39	3128M7N28		12/29/2010	9/21/2011	20,701	0	20,413	288			0	288
42	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	5/15/2011	102	0	99	3			0	3
43	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	6/15/2011	152	0	148	4			0	4
44	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	7/15/2011	315	0	308	7			0	7
45	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	8/15/2011	98	0	95	3			0	3
46	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	9/15/2011	431	0	421	10			0	10
47	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	10/15/2011	1,142	0	1,115	27			0	27
48	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	11/15/2011	1,761	0	1,720	41			0	41
49	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	12/15/2011	1,663	0	1,625	38			0	38
50	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73		4/8/2011	1/15/2012	623	0	609	14			0	14
51	FHLMC GOLD G12633	5 0%	4/01/22	3128MBEE3		4/14/2010	2/15/2011	582	0	617	-35			0	-35
52	FHLMC GOLD G12633	5 0%	4/01/22	3128MBEE3		4/14/2010	3/15/2011	437	0	463	-26			0	-26
53	FHLMC GOLD G12633	5 0%	4/01/22	3128MBEE3		4/14/2010	4/15/2011	513	0	544	-31			0	-31
54	FHLMC GOLD G12633	5 0%	4/01/22	3128MBEE3		4/14/2010	4/18/2011	13,636	0	13,576	60			0	60
55	FHLMC GOLD G12633	5 0%	4/01/22	3128MBEE3		4/14/2010	5/15/2011	356	0	378	-22			0	-22
56	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79		7/28/2011	8/15/2011	195	0	209	-14			0	-14
57	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79		7/28/2011	9/15/2011	314	0	338	-24			0	-24
58	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79		7/28/2011	10/15/2011	353	0	380	-27			0	-27

	31,587
Minus Excess Over Adjusted Basis or Losses	-40
	-30
	-28
	9
	1,825
	• 10
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	340
	-25
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	-40
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	-34
	-5
	-38
	-5
	-48
	-6
	-20
	-2

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		67,455	0									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
175 FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/18/2011	11/25/2011	17	0	18	-1			0	31,587
176 FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/18/2011	12/25/2011	17	0	18	-1			0	-1
177 FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/18/2011	1/25/2012	16	0	17	-1			0	-1
178 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	5/25/2011	108	0	105	3			0	3
179 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	6/25/2011	273	0	266	7			0	7
180 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	7/25/2011	271	0	265	6			0	6
181 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	8/25/2011	84	0	82	2			0	2
182 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	9/25/2011	124	0	121	3			0	3
183 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	10/25/2011	86	0	84	2			0	2
184 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	11/25/2011	88	0	86	2			0	2
185 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	12/25/2011	87	0	85	2			0	2
186 FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	1/25/2012	411	0	402	9			0	9
187 FNMA POOL # AH3620 3.5% 1/01/26	3138A5AW2		1/18/2011	2/25/2011	254	0	256	-2			0	-2
188 FNMA POOL # AH3620 3.5% 1/01/26	3138A5AW2		1/18/2011	3/25/2011	297	0	300	-3			0	-3
189 FNMA POOL # AH3620 3.5% 1/01/26	3138A5AW2		1/18/2011	4/25/2011	289	0	292	-3			0	-3
190 FNMA POOL # AH3620 3.5% 1/01/26	3138A5AW2		1/18/2011	5/25/2011	285	0	288	-3			0	-3
191 NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011	4,629	0	5,000	-371			0	-371
192 NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011	4,627	0	5,000	-373			0	-373
193 NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/11/2011	4,678	0	5,000	-322			0	-322
194 NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/23/2011	4,780	0	5,000	-210			0	-210
195 NEWELL RUBBERMAID INC	651229106		12/7/2011	8/10/2011	5,933	0	5,000	-933			0	-933
196 NEWELL RUBBERMAID INC	651229106		12/7/2011	8/10/2011	11,400	0	18,803	-7,403			0	-7,403
197 NEWELL RUBBERMAID INC	651229106		9/20/2010	8/10/2011	4,770	0	7,193	-2,423			0	-2,423
198 NEWELL RUBBERMAID INC	651229106		9/20/2010	11/18/2011	3,185	0	3,684	-499			0	-499
199 NEWELL RUBBERMAID INC	651229106		9/20/2010	11/21/2011	1,919	0	2,281	-362			0	-362
200 NEWELL RUBBERMAID INC	651229106		9/20/2010	11/21/2011	7,643	0	9,105	-1,462			0	-1,462
201 NEWELL RUBBERMAID INC	651229106		9/20/2010	11/22/2011	9,534	0	11,386	-1,852			0	-1,852
202 NEWELL RUBBERMAID INC	651229106		9/20/2010	11/23/2011	417	0	495	-78			0	-78
203 NEWELL RUBBERMAID INC	651229106		9/20/2010	11/23/2011	8,812	0	10,755	-1,943			0	-1,943
204 NEWS CORP INC	65248E203		2/3/2010	8/22/2011	11,801	0	11,767	34			0	34
205 NEWS CORP INC	65248E203		2/3/2010	8/23/2011	10,539	0	10,325	214			0	214
206 NEWS CORP INC	65248E203		2/3/2010	12/2/2011	3,259	0	2,820	439			0	439
207 NEXTERA ENERGY INC	65339F101		4/6/2011	12/2/2011	4,478	0	4,520	-42			0	-42
208 NORDSTROM INC	655664100		7/7/2010	11/2/2011	2,542	0	1,659	883			0	883
209 NORDSTROM INC	655664100		8/9/2010	11/2/2011	26,306	0	18,191	8,115			0	8,115
210 NORDSTROM INC	655664100		7/7/2010	11/2/2011	2,884	0	1,891	993			0	993
211 NORDSTROM INC	655664100		7/7/2010	11/3/2011	1,598	0	1,062	536			0	536
212 NORDSTROM INC	655664100		7/7/2010	11/3/2011	30,838	0	20,600	10,238			0	10,238
213 NORFOLK SOUTHERN CORP	655844108		2/3/2010	12/2/2011	3,778	0	2,431	1,347			0	1,347
214 OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	8/17/2011	48,279	0	46,444	1,835			0	1,835
215 OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	12/2/2011	3,876	0	3,378	498			0	498
216 OMNICOM GROUP INC	681919106		1/7/2011	12/2/2011	2,422	0	2,609	-187			0	-187
217 OMNICOM GROUP INC	681919106		1/6/2011	12/2/2011	1,101	0	1,184	-83			0	-83
218 ORACLE CORP	68389X105		9/30/2010	12/2/2011	5,416	0	4,599	817			0	817
219 PPL CORP	69351T106		4/4/2011	12/2/2011	2,088	0	1,810	278			0	278
220 P V H CORP	693656100		11/2/2011	12/2/2011	724	0	724	0			0	0
221 PEPSICO INC	713448108		5/13/2011	12/2/2011	4,518	0	4,939	-421			0	-421
222 PEIZER INC	717081103		2/3/2010	5/9/2011	3,288	0	3,003	285			0	285
223 PEIZER INC	717081103		10/15/2009	5/9/2011	15,415	0	13,136	2,279			0	2,279
224 PFIZER INC	717081103		10/15/2009	5/10/2011	16,142	0	13,662	2,480			0	2,480
225 PFIZER INC	717081103		10/15/2009	12/2/2011	4,622	0	4,028	594			0	594
226 PHILIP MORRIS INTERNAT-WII	718172109		2/3/2010	5/13/2011	39,693	0	27,382	12,311			0	12,311
227 PHILIP MORRIS INTERNAT-WII	718172109		10/31/2011	12/2/2011	4,559	0	4,266	293			0	293
228 PRAXAIR INC	74005P104		11/29/2008	12/2/2011	1,621	0	906	715			0	715
229 PROCTER & GAMBLE CO	742718109		11/29/2008	12/2/2011	2,586	0	2,517	69			0	69
230 PMCF 2001-ROCK A2 6.605% 5/10/34	74439WAB2		2/24/2010	1/10/2011	3,302	0	3,430	-128			0	-128
231 PMCF 2001-ROCK A2 6.605% 5/10/34	74439WAB2		2/24/2010	2/10/2011	2,248	0	2,334	-86			0	-86
232 FNMA POOL # AH3620 3.5% 1/01/26	3138A5AW2		1/18/2011	6/25/2011	497	0	501	-4			0	-4

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		67,455	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
233	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	7/25/2011	423	0	427	-4		0	31,587
234	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	8/25/2011	561	0	566	-5		0	-5
235	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	9/25/2011	295	0	297	-2		0	-2
236	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	10/25/2011	523	0	527	-4		0	-4
237	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	11/25/2011	609	0	615	-6		0	-6
238	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	12/25/2011	521	0	526	-5		0	-5
239	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	1/25/2012	596	0	602	-6		0	-6
240	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	4/25/2011	219	0	221	-2		0	-2
241	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	5/25/2011	218	0	221	-3		0	-3
242	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	6/25/2011	198	0	201	-3		0	-3
243	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	7/25/2011	1,909	0	1,931	-22		0	-22
244	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	8/25/2011	207	0	209	-2		0	-2
245	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	9/25/2011	208	0	209	-3		0	-3
246	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	10/25/2011	205	0	208	-3		0	-3
247	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	11/25/2011	2,658	0	2,689	-31		0	-31
248	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	12/25/2011	1,313	0	1,328	-15		0	-15
249	FNMA POOL # AH8932 4 5% 4/01/41	3138AAAS7		2/16/2011	1/25/2012	1,265	0	1,280	-15		0	-15
250	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2		9/14/2011	10/25/2011	409	0	430	-21		0	-21
251	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2		9/14/2011	11/25/2011	734	0	770	-36		0	-36
252	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2		9/14/2011	12/25/2011	446	0	468	-22		0	-22
253	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2		9/14/2011	1/25/2012	579	0	608	-29		0	-29
254	FNMA POOL # AL0219 3 324% 4/01/41	3138EGG57		10/20/2011	11/25/2011	4,850	0	4,929	-79		0	-79
255	FNMA POOL # AL0219 3 324% 4/01/41	3138EGG57		10/20/2011	12/25/2011	1,439	0	1,462	-23		0	-23
256	FNMA POOL # AL0219 3 313% 4/1/41	3138EGG57		10/20/2011	1/25/2012	1,699	0	1,727	-28		0	-28
257	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	6/25/2011	918	0	986	-68		0	-68
258	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2011	741	0	796	-55		0	-55
259	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2011	997	0	1,071	-74		0	-74
260	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2011	948	0	1,018	-70		0	-70
261	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2011	854	0	918	-64		0	-64
262	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	11/25/2011	903	0	970	-67		0	-67
263	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/25/2011	814	0	874	-60		0	-60
264	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	1/25/2012	934	0	1,003	-69		0	-69
265	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	3/10/2011	1,204	0	1,251	-47		0	-47
266	PUBLIC SVC ENTERPRISE GROUP INC	744573106		2/24/2010	4/10/2011	3,990	0	4,144	-154		0	-154
267	PUBLIC SVC ENTERPRISE GROUP INC	744573106		5/20/2010	4/4/2011	31,785	0	31,779	6		0	6
268	PUBLIC SVC ENTERPRISE GROUP INC	744573106		5/20/2010	4/4/2011	7,112	0	7,090	22		0	22
269	PUBLIC SVC ENTERPRISE GROUP INC	744573106		5/20/2010	4/4/2011	4,909	0	4,901	8		0	8
270	PUBLIC SVC ENTERPRISE GROUP INC	744573106		2/3/2010	4/5/2011	1,760	0	1,753	7		0	7
271	PUBLIC SVC ENTERPRISE GROUP INC	744573106		2/3/2010	4/5/2011	12,573	0	12,516	57		0	57
272	PUBLIC SVC ENTERPRISE GROUP INC	744573106		2/3/2010	4/5/2011	25,986	0	25,892	94		0	94
273	PUBLIC SVC ENTERPRISE GROUP INC	744573106		2/3/2010	4/6/2011	13,489	0	13,346	143		0	143
274	QUALCOMM INC	747525103		8/11/2010	12/2/2011	3,834	0	2,754	1,080		0	1,080
275	RAYTHEON CO	755111507		2/3/2010	1/28/2011	15,106	0	16,735	-1,629		0	-1,629
276	RAYTHEON CO	755111507		2/3/2010	1/28/2011	15,109	0	16,735	-1,626		0	-1,626
277	ST JUDE MEDICAL INC	790849103		4/27/2011	12/2/2011	1,554	0	2,116	-562		0	-562
278	SCHWAB CHARLES CORP NEW	808513105		2/3/2010	8/12/2011	18,491	0	28,274	-9,783		0	-9,783
279	SCHWAB CHARLES CORP NEW	808513105		1/5/2011	8/12/2011	15,489	0	23,132	-7,643		0	-7,643
280	DREYFUS PREM STRAT GBL ST-I	86271F818		2/1/2010	12/7/2011	234,355	0	210,000	24,355		0	24,355
281	DREYFUS PREM STRAT GBL ST-I	86271F818		12/31/2010	12/7/2011	687	0	686	1		0	1
282	TARGET CORP	87612E106		2/3/2010	1/6/2011	36,194	0	33,409	2,785		0	2,785
283	TARGET CORP	87612E106		2/3/2010	1/27/2011	6,045	0	5,568	477		0	477
284	TARGET CORP	87612E106		2/3/2010	1/27/2011	20,861	0	19,236	1,625		0	1,625
285	TARGET CORP	87612E106		2/3/2010	1/31/2011	21,252	0	19,742	1,510		0	1,510
286	TARGET CORP	87612E106		11/18/2011	12/2/2011	1,584	0	1,584	0		0	0
287	TERADATA CORPORATION	88076W103		3/3/2011	12/2/2011	2,722	0	2,500	222		0	222
288	TEXTRON INC	883203101		2/3/2010	11/2/2011	42,110	0	47,570	-5,460		0	-5,460
289	THERMO FISHER SCIENTIFIC INC	883556102		2/3/2010	12/2/2011	2,832	0	2,854	-122		0	-122
290	THERMO FISHER SCIENTIFIC INC	883556102		2/3/2010	12/8/2011	12,651	0	13,686	-1,035		0	-1,035

[illegible]

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

	Amount		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions														
	67,455	0						6,164,985	0	6,133,398	31,587	0	0	0	0	31,587
349	U S TREASURY NOTE	4.0% 11/15/12	912828AP5			4/6/2010	11/16/2011		5,190	0	5,322	-132			0	-132
350	U S TREASURY NOTE	4.0% 11/15/12	912828AP5			4/6/2010	12/2/2011		88,094	0	90,475	-2,381			0	-2,381
351	U S TREASURY NOTE	4.0% 11/15/12	912828AP5			4/6/2010	12/2/2011		10,357	0	10,644	-287			0	-287
352	U S TREASURY NOTE	4.25% 8/15/13	912828BH2			8/10/2011	12/2/2011		5,340	0	5,406	-66			0	-66
353	U S TREASURY NOTE	4.25% 8/15/13	912828BH2			3/30/2010	12/2/2011		48,058	0	48,612	-554			0	-554
354	U S TREASURY NOTE	4.25% 11/15/13	912828BR0			4/6/2010	11/9/2011		26,896	0	26,937	-59			0	-59
355	U S TREASURY NOTE	4.5% 11/15/15	912828EN6			12/2/2010	4/13/2011		11,100	0	11,364	-264			0	-264
356	U S TREASURY NOTE	4.5% 11/15/15	912828EN6			3/30/2010	12/2/2011		115,074	0	108,965	6,109			0	6,109
357	U S TREASURY NOTE	4.5% 11/15/15	912828EN6			7/15/2010	12/2/2011		11,507	0	11,361	146			0	146
358	U S TREASURY NOTE	4.5% 11/15/15	912828EN6			12/2/2010	12/2/2011		5,754	0	5,682	72			0	72
359	U S TREASURY NOTE	5.125% 5/15/16	912828FF2			2/5/2010	1/11/2011		5,771	0	5,689	82			0	82
360	U S TREASURY NOTE	5.125% 5/15/16	912828FF2			2/5/2010	2/16/2011		16,980	0	17,066	-86			0	-86
361	U S TREASURY NOTE	5.125% 5/15/16	912828FF2			2/5/2010	3/31/2011		17,123	0	17,066	57			0	57
362	U S TREASURY NOTE	5.125% 5/15/16	912828FF2			2/5/2010	12/2/2011		41,683	0	39,821	1,862			0	1,862
363	U S TREASURY NOTE	4.875% 6/30/12	912828GW4			4/6/2010	6/14/2011		15,724	0	16,181	-457			0	-457
364	U S TREASURY NOTE	4.875% 6/30/12	912828GW4			4/6/2010	8/24/2011		104,050	0	107,875	-3,825			0	-3,825
365	U S TSY INFL IDX BD	0.625% 4/15/13	912828HW3			2/5/2010	8/5/2011		43,851	0	43,969	-118			0	-118
366	U S TREASURY NOTE	1.375% 10/15/12	912828LR9			3/30/2010	7/28/2011		10,130	0	9,997	133			0	133
367	U S TREASURY NOTE	1.375% 10/15/12	912828LR9			3/30/2010	9/16/2011		25,328	0	24,991	337			0	337
368	U S TREASURY NOTE	1.375% 10/15/12	912828LR9			3/30/2010	10/5/2011		15,184	0	14,995	189			0	189
369	U S TREASURY NOTE	1.375% 10/15/12	912828LR9			3/30/2010	10/20/2011		35,411	0	34,988	423			0	423
370	U S TREASURY NOTE	1.375% 10/15/12	912828LR9			4/6/2010	1/25/2011		20,441	0	19,154	1,287			0	1,287
371	U S TREASURY NOTE	3.375% 11/15/16	912828MB3			11/19/2010	12/2/2011		45,450	0	45,526	-76			0	-76
372	U S TREASURY NOTE	3.625% 2/15/20	912828MP2			3/30/2010	1/18/2011		30,953	0	29,376	1,577			0	1,577
373	U S TREASURY NOTE	3.625% 2/15/20	912828MP2			3/30/2010	1/25/2011		25,958	0	24,480	1,478			0	1,478
374	U S TREASURY NOTE	3.625% 2/15/20	912828MP2			3/30/2010	3/23/2011		15,560	0	14,688	872			0	872
375	U S TREASURY NOTE	3.625% 2/15/20	912828MP2			3/30/2010	5/19/2011		5,256	0	4,896	360			0	360
376	U S TREASURY NOTE	1% 3/31/12	912828MU1			12/20/2011	2/4/2011		10,069	0	10,075	-6			0	-6
377	U S TREASURY NOTE	1% 3/31/12	912828MU1			12/20/2011	6/14/2011		20,129	0	20,151	-22			0	-22
378	U S TSY INFL IDX NT	0.5% 4/15/15	912828MY3			5/24/2010	8/5/2011		27,429	0	26,194	1,235			0	1,235
379	U S TREASURY NOTE	1.75% 7/31/15	912828NP1			9/8/2010	4/8/2011		9,892	0	10,147	-255			0	-255
380	U S TREASURY NOTE	0.375% 9/30/12	912828NX4			9/28/2010	8/24/2011		10,027	0	9,990	37			0	37
381	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8			4/12/2010	12/25/2011		354	0	385	-31			0	-31
382	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8			4/12/2010	1/25/2012		0	0	0	0			0	0
383	FNMA POOL # 745948	6.5% 10/01/36	31403DWH8			4/12/2010	1/25/2012		325	0	354	-29			0	-29
384	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	2/25/2011		826	0	900	-74			0	-74
385	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	3/25/2011		224	0	244	-20			0	-20
386	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	4/25/2011		340	0	370	-30			0	-30
387	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	5/25/2011		416	0	454	-38			0	-38
388	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	6/25/2011		1,060	0	1,156	-96			0	-96
389	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	7/25/2011		322	0	351	-29			0	-29
390	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	8/25/2011		210	0	229	-19			0	-19
391	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	9/25/2011		160	0	174	-14			0	-14
392	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	10/25/2011		12	0	13	-1			0	-1
393	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	11/25/2011		184	0	201	-17			0	-17
394	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	12/25/2011		313	0	341	-28			0	-28
395	FNMA POOL # 831812	6.0% 9/01/36	31407JDR0			12/29/2010	1/25/2012		369	0	403	-34			0	-34
396	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1			8/2/2010	2/25/2011		512	0	547	-35			0	-35
397	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1			8/2/2010	3/25/2011		442	0	472	-30			0	-30
398	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1			8/2/2010	4/18/2011		10,559	0	10,596	-37			0	-37
399	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1			8/2/2010	4/25/2011		318	0	340	-22			0	-22
400	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1			8/2/2010	5/25/2011		279	0	298	-19			0	-19
401	FNMA POOL # 888890	6.5% 10/01/37	31410GRK1			3/8/2010	2/25/2011		2,932	0	3,152	-220			0	-220
402	FNMA POOL # 888890	6.5% 10/01/37	31410GRK1			3/8/2010	3/25/2011		2,390	0	2,569	-179			0	-179
403	FNMA POOL # 888890	6.5% 10/01/37	31410GRK1			3/8/2010	4/25/2011		2,884	0	3,100	-216			0	-216
404	FNMA POOL # 888890	6.5% 10/01/37	31410GRK1			3/8/2010	5/25/2011		2,210	0	2,375	-165			0	-165
405	FNMA POOL # 888890	6.5% 10/01/37	31410GRK1			3/8/2010	6/25/2011		2,918	0	3,136	-218			0	-218
406	FNMA POOL # 888890	6.5% 10/01/37	31410GRK1			3/8/2010	7/25/2011		2,200	0	2,365	-165			0	-165

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

		Amount		Totals		6,164,985		0		6,133,398		31,587		0		0		31,587	
		Long Term CG Distributions		Short Term CG Distributions		67,455		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					
407	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	8/25/2011	2,213	0	2,378	-165			0	-165					
408	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	9/21/2011	55,613	0	53,692	1,921			0	1,921					
409	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	9/25/2011	2,109	0	2,267	-158			0	-158					
410	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	10/25/2011	716	0	769	-53			0	-53					
411	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	11/25/2011	806	0	866	-60			0	-60					
412	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	12/20/2011	14,675	0	14,176	499			0	499					
413	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	12/20/2011	7,635	0	7,376	259			0	259					
414	U S TREASURY NOTE	0 375% 9/30/12	912828NX4		9/28/2010	9/16/2011	5,012	0	4,995	17			0	17					
415	U S TREASURY NOTE	0 375% 9/30/12	912828NX4		1/18/2011	9/16/2011	5,012	0	4,991	21			0	21					
416	U S TREASURY NOTE	2 625% 11/15/20	912828PC8		12/9/2010	1/14/2011	4,707	0	4,977	-270			0	-270					
417	U S TREASURY NOTE	2 625% 11/15/20	912828PC8		12/9/2010	1/14/2011	18,830	0	18,967	-137			0	-137					
418	U S TREASURY NOTE	2 625% 11/15/20	912828PC8		12/8/2010	1/20/2011	13,968	0	14,225	-257			0	-257					
419	U S TREASURY NOTE	2 625% 11/15/20	912828PC8		12/8/2010	1/21/2011	4,664	0	4,742	-78			0	-78					
420	U S TREASURY NOTE	2 625% 11/15/20	912828PC8		12/8/2010	8/5/2011	76,362	0	71,366	4,996			0	4,996					
421	U S TREASURY NOTE	0 375% 8/31/12	912828PH7		9/24/2010	8/24/2011	95,245	0	94,889	356			0	356					
422	U S TREASURY NOTE	1 0% 1/15/14	912828PQ7		1/25/2011	2/18/2011	9,927	0	9,959	-32			0	-32					
423	U S TREASURY NOTE	0 5% 11/30/12	912828PV6		12/17/2010	12/2/2011	10,035	0	9,987	48			0	48					
424	U S TREASURY NOTE	1 25% 3/15/14	912828PZ7		3/23/2011	5/12/2011	15,145	0	15,064	81			0	81					
425	U S TREASURY NOTE	1 25% 3/15/14	912828PZ7		3/23/2011	5/12/2011	10,097	0	10,038	59			0	59					
426	UNITED STATES T-NOTE	1 25% 2/15/14	912828QH6		2/15/2011	3/9/2011	10,018	0	9,954	64			0	64					
427	UNITED STATES T-NOTE	2 125% 2/29/11	912828QJ2		3/4/2011	4/27/2011	25,111	0	24,933	178			0	178					
428	UNITED STATES T-NOTE	1 5% 6/30/16	912828QR4		7/18/2011	8/9/2011	10,232	0	10,034	198			0	198					
429	UNITED STATES T-NOTE	1 5% 6/30/16	912828QR4		7/26/2011	8/10/2011	10,293	0	9,999	294			0	294					
430	UNITED STATES T-NOTE	0 75% 7/15/14	912828QU7		8/5/2011	10/18/2011	10,056	0	10,044	12			0	12					
431	UNITED STATES T-NOTE	2 125% 8/15/2	912828RC6		8/24/2011	8/30/2011	4,974	0	4,974	0			0	0					
432	UNITED STATES T-NOTE	2 125% 8/15/2	912828RC6		9/21/2011	11/7/2011	25,245	0	25,517	-272			0	-272					
433	UNITED STATES T-NOTE	2 125% 8/15/2	912828RC6		8/24/2011	12/2/2011	5,039	0	4,982	57			0	57					
434	UNITED STATES T-NOTE	2 125% 8/15/2	912828RC6		8/18/2011	12/2/2011	5,039	0	4,949	90			0	90					
435	UNITED STATES T-NOTE	2 125% 8/15/2	912828RC6		9/21/2011	12/2/2011	25,197	0	25,517	-320			0	-320					
436	UNITED STATES T-NOTE	2 125% 8/15/2	912828RC6		8/24/2011	12/2/2011	15,118	0	14,825	293			0	293					
437	UNIVERSITY CALIF REV 1	988% 5/15/50	91412GEV3		12/7/2010	2/9/2011	5,013	0	5,000	13			0	13					
438	UNIVERSITY CALIF REV 1	988% 5/15/50	91412GEV3		12/7/2010	9/8/2011	10,177	0	10,000	177			0	177					
439	VALE SA-SP ADR		91912E105		2/3/2010	12/2/2011	2,135	0	2,470	-335			0	-335					
440	VMWARE INC-CLASS A		928563402		10/18/2011	12/2/2011	2,914	0	2,898	16			0	16					
441	WBCMT 2003-C3 A1 4	0 37% 2/15/35	929766CT8		7/20/2010	1/15/2011	79	0	81	-2			0	-2					
442	WBCMT 2003-C3 A1 4	0 37% 2/15/35	929766CT8		7/20/2010	2/15/2011	387	0	393	-6			0	-6					
443	WBCMT 2003-C3 A1 4	0 37% 2/15/35	929766CT8		7/20/2010	3/15/2011	185	0	188	-3			0	-3					
444	WBCMT 2003-C3 A1 4	0 37% 2/15/35	929766CT8		7/20/2010	4/15/2011	1,154	0	1,172	-18			0	-18					
445	WBCMT 2003-C3 A1 4	0 37% 2/15/35	929766CT8		7/20/2010	5/15/2011	84	0	85	-1			0	-1					
446	WBCMT 2003-C3 A1 4	0 37% 2/15/35	929766CT8		7/20/2010	6/15/2011	80	0	81	-1			0	-1					
447	WBCMT 2003-C3 A1 4	0 37% 2/15/35	929766CT8		7/20/2010	7/15/2011	85	0	86	-1			0	-1					
448	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	12/25/2011	677	0	727	-50			0	-50					
449	FNMA POOL 888890	6 5% 10/01/37	31410GRK1		3/8/2010	1/25/2012	765	0	822	-57			0	-57					
450	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		4/27/2011	6/25/2011	226	0	251	-25			0	-25					
451	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		4/27/2011	7/25/2011	299	0	332	-33			0	-33					
452	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		4/27/2011	8/25/2011	230	0	255	-25			0	-25					
453	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		4/27/2011	9/25/2011	253	0	280	-27			0	-27					
454	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		4/27/2011	10/25/2011	319	0	354	-35			0	-35					
455	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		4/27/2011	11/25/2011	305	0	338	-33			0	-33					
456	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		4/27/2011	12/25/2011	305	0	339	-34			0	-34					
457	FNMA POOL # 888967	6 0% 12/01/37	31410GT9		7/16/2010	1/25/2012	252	0	279	-27			0	-27					
458	FNMA POOL # 889072	6 5% 12/12/37	31410GW90		7/16/2010	2/25/2011	182	0	201	-19			0	-19					
459	FNMA POOL # 889072	6 5% 12/12/37	31410GW90		7/16/2010	3/25/2011	161	0	178	-17			0	-17					
460	FNMA POOL # 889072	6 5% 12/12/37	31410GW90		7/16/2010	4/25/2011	186	0	205	-19			0	-19					
461	FNMA POOL # 889072	6 5% 12/12/37	31410GW90		7/16/2010	5/25/2011	151	0	166	-15			0	-15					
462	FNMA POOL # 889072	6 5% 12/12/37	31410GW90		7/16/2010	6/25/2011	152	0	168	-16			0	-16					
463	FNMA POOL # 889072	6 5% 12/12/37	31410GW90		7/16/2010	7/25/2011	147	0	162	-15			0	-15					
464	FNMA POOL # 889072	6 5% 12/12/37	31410GW90		7/16/2010	8/25/2011	118	0	130	-12			0	-12					

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		67,455	0					6,164,985	0	6,133,398	31,587	0	0	0	31,587
465	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90			7/16/2010	9/21/2011		6,476	0	6,428	48			0	48
466	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90			7/16/2010	9/25/2011		150		166	-16			0	-16
467	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6			12/22/2010	2/25/2011		147		157	-10			0	-10
468	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6			12/22/2010	3/25/2011		117		126	-9			0	-9
469	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6			12/22/2010	4/20/2011		4,367		4,361	6			0	6
470	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6			4/13/2011	4/20/2011		8,408		8,396	12			0	12
471	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6			1/1/2011	4/25/2011		115		0	115			0	115
472	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6			4/13/2011	5/25/2011		304		326	-22			0	-22
473	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8			3/8/2010	2/16/2011		122,020		122,644	-624			0	-624
474	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8			3/8/2010	2/25/2011		1,511		1,529	-18			0	-18
475	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8			3/8/2010	3/25/2011		2,011		2,036	-25			0	-25
476	FNMA POOL # 975268 5 5% 5/01/38	31414S8D0			4/20/2011	7/25/2011		3,537		3,779	-242			0	-242
477	FNMA POOL # 975268 5 5% 5/01/38	31414S8D0			4/20/2011	8/25/2011		3,428		3,662	-234			0	-234
478	FNMA POOL # 975268 5 5% 5/01/38	31414S8D0			4/20/2011	9/25/2011		4,523		4,832	-309			0	-309
479	FNMA POOL # 975268 5 5% 5/01/38	31414S8D0			4/20/2011	10/25/2011		3,852		4,115	-263			0	-263
480	FNMA POOL # 975268 5 5% 5/01/38	31414S8D0			4/20/2011	11/25/2011		6,813		7,278	-465			0	-465
481	FNMA POOL # 975268 5 5% 5/01/38	31414S8D0			4/20/2011	12/25/2011		5,394		5,763	-369			0	-369
482	FNMA POOL # 975268 5 5% 5/01/38	31414S8D0			4/20/2011	1/25/2012		6,099		6,516	-417			0	-417
483	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	2/25/2011		267		288	-21			0	-21
484	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			7/6/2010	2/25/2011		160		175	-15			0	-15
485	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	3/25/2011		280		302	-22			0	-22
486	WBGMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	8/15/2011		79		80	-1			0	-1
487	WBGMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	9/15/2011		79		81	-2			0	-2
488	WBGMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	10/17/2011		492		500	-8			0	-8
489	WASHINGTON ST 3 547% 8/01/17	93974CQV5			5/25/2010	1/12/2011		15,132		15,000	132			0	132
490	WELLS FARGO & COMPANY	949746101			3/3/2011	12/2/2011		4,938		6,153	-1,215			0	-1,215
491	ZIMMER HOLDINGS INC	98956P102			5/11/2011	12/2/2011		1,540		2,077	-537			0	-537
492	COVIDIEN PLC	G2554F113			1/4/2011	12/2/2011		2,335		2,379	-44			0	-44
493	TYCO INTERNATIONAL LTD	H89128104			2/3/2010	12/2/2011		2,865		2,195	670			0	670
494	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			7/6/2010	3/25/2011		168		184	-16			0	-16
495	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	4/25/2011		382		413	-31			0	-31
496	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			7/6/2010	4/25/2011		229		251	-22			0	-22
497	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	5/25/2011		272		294	-22			0	-22
498	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			7/6/2010	5/25/2011		163		179	-16			0	-16
499	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	6/25/2011		213		230	-17			0	-17
500	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			7/6/2010	6/25/2011		128		140	-12			0	-12
501	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	7/25/2011		257		278	-21			0	-21
502	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			7/6/2010	7/25/2011		154		169	-15			0	-15
503	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	8/25/2011		203		220	-17			0	-17
504	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			7/6/2010	8/25/2011		122		134	-12			0	-12
505	FNMA POOL # 95230 6 5% 1/01/39	31416BSB6			4/26/2010	9/21/2011		9,611		9,362	249			0	249
506	AT&T INC 5 8% 2/15/19	00206RAR3			2/9/2010	4/26/2011		16,798		15,893	905			0	905
507	ALLIANCE DATA SYS CORP	018581108			2/3/2010	12/2/2011		3,332		1,849	1,483			0	1,483
508	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/17/2010	12/2/2011		1,355		1,210	145			0	145
509	COMMIT TO PUR FNMA SF MTG 10/14/01F040610	101401F040610			12/9/2010	1/10/2011		74,719		74,742	-23			0	-23
510	COMMIT TO PUR FNMA SF MTG 10/14/01F040610	101401F040610			12/9/2010	1/10/2011		44,824		44,859	-35			0	-35
511	COMMIT TO PUR FNMA SF MTG 2014/01F040628	201401F040628			1/10/2011	2/4/2011		43,896		44,712	-816			0	-816
512	COMMIT TO PUR FNMA SF MTG 2014/01F040628	201401F040628			1/10/2011	2/4/2011		43,894		44,705	-811			0	-811
513	COMMIT TO PUR FNMA SF MTG 2014/01F040628	201401F040628			1/10/2011	2/4/2011		34,140		34,776	-636			0	-636
514	COMMIT TO PUR FNMA SF MTG 2014/01F040628	201401F040628			1/25/2011	2/4/2011		43,915		44,634	-719			0	-719
515	COMMIT TO PUR FNMA SF MTG 3014/01F040636	301401F040636			2/4/2011	3/8/2011		44,128		43,770	358			0	358
516	COMMIT TO PUR FNMA SF MTG 3014/01F040636	301401F040636			2/4/2011	3/8/2011		34,322		34,028	294			0	294
517	COMMIT TO PUR FNMA SF MTG 3014/01F040636	301401F040636			2/4/2011	3/8/2011		9,800		9,722	78			0	78
518	COMMIT TO PUR FNMA SF MTG 3014/01F040636	301401F040636			2/4/2011	3/8/2011		34,301		34,027	274			0	274
519	COMMIT TO PUR FNMA SF MTG 3014/01F040636	301401F040636			2/4/2011	3/8/2011		44,107		43,748	359			0	359
520	COMMIT TO PUR FNMA SF 4/01/141 01F040644	40141 01F040644			3/8/2011	4/8/2011		34,139		34,200	-61			0	-61
521	COMMIT TO PUR FNMA SF 4/01/141 01F040644	40141 01F040644			3/8/2011	4/8/2011		43,893		43,951	-58			0	-58
522	COMMIT TO PUR FNMA SF 4/01/141 01F040644	40141 01F040644			3/8/2011	4/8/2011		43,896		43,972	-76			0	-76

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

	Amount		Long Term CG Distributions	Short Term CG Distributions	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	67,455	0											
	Kind(s) of Property Sold	CUSIP #	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	
523	COMMIT TO PUR FNMA SF	4/01/41	3/8/2011	4/8/2011	43,903	0	43,945	-42			0	31,587	
524	AMAZON COM INC	01F040644	5/2/2011	12/2/2011	2,351	0	2,412	-61			0	-42	
525	AT&T INC	00206R102	11/29/2008	12/2/2011	4,355	0	4,192	163			0	-61	
526	AT&T INC	00206R102	2/9/2010	3/24/2011	11,168	0	10,595	573			0	163	
527	AMERICAN EXPRESS CO	025816109	9/2/2011	12/2/2011	46,074	0	2,974	418			0	573	
528	COMMIT TO PUR FHLMC GOLD	12/01/12	6/18/2010	3/3/2011	1,850	0	2,405	-555			0	418	
529	AMERIPRISE FINANCIAL INC	03076C108	5/6/2010	3/3/2011	4,071	0	6,582	-2,511			0	14	
530	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	3,079	0	5,180	-2,101			0	-555	
531	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	6,045	0	10,344	-4,299			0	-2,511	
532	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	2,737	0	4,724	-1,987			0	-2,101	
533	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	2,041	0	3,489	-1,448			0	-4,299	
534	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	1,266	0	2,161	-895			0	-1,987	
535	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	1,939	0	3,125	-1,186			0	-1,448	
536	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	5,248	0	8,696	-3,448			0	-895	
537	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	998	0	1,636	-638			0	-1,186	
538	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	2,261	0	3,750	-1,489			0	-3,448	
539	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	1,725	0	2,868	-1,143			0	-638	
540	AMYLIN PHARMACEUTICALS INC	032346108	6/18/2010	3/3/2011	1,641	0	851	790			0	-1,489	
541	ANADARKO PETROLEUM CORP	032511107	6/18/2010	12/2/2011	3,972	0	4,169	-197			0	-1,143	
542	APACHE CORP	037411105	4/23/2010	12/2/2011	9,346	0	6,495	2,851			0	790	
543	APPLE INC	037833100	7/21/2011	8/19/2011	2,249	0	2,249	0			0	-197	
544	AUTODESK INC	052769106	7/21/2011	9/9/2011	2,352	0	4,385	-2,033			0	2,851	
545	AUTODESK INC	052769106	7/21/2011	9/9/2011	7,288	0	10,340	-3,052			0	-2,033	
546	AUTODESK INC	052769106	7/21/2011	9/9/2011	6,332	0	8,961	-2,629			0	-3,052	
547	AUTODESK INC	052769106	7/21/2011	9/9/2011	12,525	0	17,703	-5,178			0	-2,629	
548	AUTODESK INC	052769106	7/21/2011	9/9/2011	3,296	0	4,716	-1,420			0	-5,178	
549	AUTODESK INC	052769106	7/21/2011	9/9/2011	20,855	0	12,728	8,127			0	-1,420	
550	AUTOLIV INC	052800109	2/3/2010	1/31/2011	1,089	0	943	146			0	8,127	
551	AUTOLIV INC	052800109	2/3/2010	12/2/2011	5,767	0	5,701	66			0	146	
552	FNMA POOL # 995230	6 5% 10/1/39	7/6/2010	9/21/2011	231	0	249	-18			0	66	
553	FNMA POOL # 995230	6 5% 10/1/39	7/6/2010	9/21/2011	138	0	152	-14			0	-18	
554	FNMA POOL # 995230	6 5% 10/1/39	7/6/2010	9/21/2011	301	0	0	301			0	-14	
555	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	220	0	230	-10			0	301	
556	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	110	0	112	-2			0	-10	
557	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	219	0	229	-10			0	-2	
558	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	110	0	112	-2			0	-10	
559	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	212	0	222	-10			0	-2	
560	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	106	0	108	-2			0	-10	
561	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	180	0	188	-8			0	-2	
562	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	90	0	92	-2			0	-8	
563	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	259	0	271	-12			0	-2	
564	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	130	0	132	-2			0	-12	
565	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	300	0	313	-13			0	-2	
566	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	150	0	153	-3			0	-13	
567	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	275	0	288	-13			0	-3	
568	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	138	0	141	-3			0	-3	
569	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	514	0	538	-24			0	-24	
570	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	257	0	263	-6			0	-24	
571	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	607	0	635	-28			0	-6	
572	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	304	0	310	-6			0	-28	
573	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	628	0	657	-29			0	-6	
574	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	314	0	321	-7			0	-29	
575	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	528	0	553	-25			0	-7	
576	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	264	0	270	-6			0	-25	
577	FNMA POOL # AC8596	4 0% 10/1/25	8/2/2010	3/25/2011	44	0	45	-1			0	-6	
578	FNMA POOL # MA0708	4 5% 3/01/41	5/19/2011	7/25/2011	45	0	46	-1			0	-1	
579	FNMA POOL # MA0708	4 5% 3/01/41	5/19/2011	7/25/2011	61	0	63	-2			0	-1	
580	FNMA POOL # MA0708	4 5% 3/01/41	5/19/2011	7/25/2011		0					0	-2	

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

		Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions				6,164,985	0								
			67,455	0													
581	FNMA POOL # MA0708	4 5% 3/01/41	31417YYE1			5/19/2011	10/25/2011	71	0	74	0	74	-3			0	31,587
582	FNMA POOL # MA0708	4 5% 3/01/41	31417YYE1			5/19/2011	11/25/2011	71	0	73	0	73	-2			0	-3
583	FNMA POOL # MA0708	4 5% 3/01/41	31417YYE1			5/19/2011	12/25/2011	80	0	83	0	83	-3			0	-3
584	FNMA POOL # MA0708	4 5% 3/01/41	31417YYE1			5/19/2011	1/25/2012	338	0	350	0	350	-12			0	-12
585	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	2/25/2011	2,272	0	2,424	0	2,424	-152			0	-152
586	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	3/25/2011	2,412	0	2,573	0	2,573	-161			0	-161
587	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	4/25/2011	2,204	0	2,351	0	2,351	-147			0	-147
588	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	5/25/2011	2,212	0	2,360	0	2,360	-148			0	-148
589	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	6/25/2011	1,921	0	2,049	0	2,049	-128			0	-128
590	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	7/25/2011	2,012	0	2,146	0	2,146	-134			0	-134
591	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	8/25/2011	1,614	0	1,722	0	1,722	-108			0	-108
592	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	9/21/2011	22,522	0	21,850	0	21,850	672			0	672
593	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	9/25/2011	2,395	0	2,555	0	2,555	-160			0	-160
594	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	10/25/2011	1,353	0	1,444	0	1,444	-91			0	-91
595	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	11/25/2011	1,482	0	1,581	0	1,581	-99			0	-99
596	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	12/25/2011	1,106	0	1,180	0	1,180	-74			0	-74
597	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	1/25/2012	1,374	0	1,466	0	1,466	-92			0	-92
598	FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8			12/13/2010	2/25/2011	692	0	712	0	712	-20			0	-20
599	FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8			12/13/2010	3/25/2011	700	0	721	0	721	-21			0	-21
600	FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8			12/13/2010	4/25/2011	773	0	795	0	795	-22			0	-22
601	FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8			12/13/2010	5/25/2011	246	0	253	0	253	-7			0	-7
602	BNY MELLON SMALL CAP STK-M		05569M806			10/12/2007	5/2/2011	13,000	0	16,160	0	16,160	-3,160			0	-3,160
603	BNY MELLON SMALL CAP STK-M		05569M806			10/12/2007	12/7/2011	94,246	0	143,831	0	143,831	-49,585			0	-49,585
604	BNY MELLON SMALL CAP STK-M		05569M806			12/5/2007	12/7/2011	18,663	0	22,534	0	22,534	-3,871			0	-3,871
605	BNY MELLON SMALL CAP STK-M		05569M806			12/3/2008	12/7/2011	216	0	153	0	153	63			0	63
606	BNY MELLON SMALL CAP STK-M		05569M806			3/27/2009	12/7/2011	34	0	22	0	22	12			0	12
607	BNY MELLON SMALL CAP STK-M		05569M806			2/1/2010	12/7/2011	254,367	0	220,000	0	220,000	34,367			0	34,367
608	CAPITAL ONE FINANCIAL CORP		14040H105			9/30/2010	10/19/2011	19,678	0	19,399	0	19,399	277			0	277
609	B M C SOFTWARE INC		055921100			2/14/2011	10/11/2011	324	0	456	0	456	-132			0	-132
610	CAPITAL ONE FINANCIAL CORP		14040H105			2/3/2010	10/19/2011	5,220	0	4,842	0	4,842	378			0	378
611	B M C SOFTWARE INC		055921100			2/1/2011	10/11/2011	12,956	0	17,885	0	17,885	-4,929			0	-4,929
612	CAPITAL ONE FINANCIAL CORP		14040H105			2/3/2010	12/2/2011	1,357	0	1,118	0	1,118	239			0	239
613	B M C SOFTWARE INC		055921100			2/11/2011	10/11/2011	7,198	0	9,960	0	9,960	-2,762			0	-2,762
614	CHUBB CORP		171232101			10/18/2011	12/2/2011	2,699	0	2,547	0	2,547	152			0	152
615	B M C SOFTWARE INC		055921100			2/14/2011	10/11/2011	9,033	0	12,727	0	12,727	-3,694			0	-3,694
616	CISCO SYSTEMS INC		17275R102			11/29/2008	2/10/2011	958	0	798	0	798	158			0	158
617	B M C SOFTWARE INC		055921100			3/3/2011	10/11/2011	4,319	0	6,013	0	6,013	-1,694			0	-1,694
618	CISCO SYSTEMS INC		17275R102			11/29/2008	2/10/2011	32,533	0	27,324	0	27,324	5,209			0	5,209
619	B M C SOFTWARE INC		055921100			3/3/2011	10/11/2011	864	0	1,194	0	1,194	-330			0	-330
620	B M C SOFTWARE INC		055921100			3/4/2011	10/11/2011	6,334	0	8,830	0	8,830	-2,496			0	-2,496
621	B M C SOFTWARE INC		055921100			2/10/2011	10/11/2011	360	0	494	0	494	-134			0	-134
622	B M C SOFTWARE INC		055921100			2/10/2011	10/12/2011	7,223	0	9,884	0	9,884	-2,661			0	-2,661
623	BACM 2005-6 A2 5 165% 9/10/47		05947U4A3			6/29/2010	1/10/2011	107	0	108	0	108	-1			0	-1
624	BACM 2005-6 A2 5 165% 9/10/47		05947U4A3			6/29/2010	5/10/2011	65	0	66	0	66	-1			0	-1
625	BACM 2005-6 A2 5 165% 9/10/47		05947U4A3			6/29/2010	6/10/2011	877	0	885	0	885	-8			0	-8
626	BANK OF AMERICA CORP		060505104			5/6/2010	8/12/2011	10,133	0	22,399	0	22,399	-12,266			0	-12,266
627	BANK OF AMERICA CORP		060505104			2/3/2010	8/12/2011	19,532	0	41,487	0	41,487	-21,955			0	-21,955
628	BANK OF AMERICA CORP		060505104			2/3/2010	12/2/2011	1,012	0	2,807	0	2,807	-1,795			0	-1,795
629	BANK OF AMERICA CORP		060505104			6/28/2010	12/15/2011	18,480	0	20,711	0	20,711	-2,231			0	-2,231
630	BARCLAYS BANK PLC 5.75% 8/15/16		06739FGF2			2/10/2010	12/7/2011	31,008	0	30,446	0	30,446	562			0	562
631	BAXTER INTERNATIONAL INC		071813109			11/2/2011	12/2/2011	1,794	0	4,366	0	4,366	-172			0	-172
632	CBS CORP-CLASS BWI		124857202			5/5/2011	12/2/2011	1,988	0	1,879	0	1,879	-81			0	-81
633	CIGNA CORP		125509109			2/3/2010	12/2/2011	1,756	0	1,398	0	1,398	358			0	358
634	CVS CAREMARK CORP		126650100			2/3/2010	5/9/2011	14,010	0	12,353	0	12,353	1,657			0	1,657
635	CVS CAREMARK CORP		126650100			2/3/2010	5/10/2011	6,934	0	6,144	0	6,144	790			0	790
636	CAPITAL ONE FINANCIAL CORP		14040H105			7/7/2010	10/18/2011	12,742	0	12,691	0	12,691	51			0	51
637	CAPITAL ONE FINANCIAL CORP		14040H105			9/30/2010	10/18/2011	11,098	0	10,889	0	10,889	409			0	409
638	CAPITAL ONE FINANCIAL CORP		14040H105			2/3/2010	10/19/2011	3,687	0	3,352	0	3,352	335			0	335

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

		Amount		Totals		6,164,985		0		6,133,398		31,587		0		0		31,587		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses		31,587	
		Long Term CG Distributions		Short Term CG Distributions		67,455		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													
639	CISCO SYSTEMS INC	17275R102		11/29/2008	2/10/2011	7,565		6,317	1,248				0											1,248	
640	CISCO SYSTEMS INC	17275R102		11/29/2008	2/10/2011	1,963		1,643	320				0											320	
641	CISCO SYSTEMS INC	17275R102		11/29/2008	2/10/2011	478		399	79				0											79	
642	CISCO SYSTEMS INC	17275R102		11/29/2008	2/10/2011	191		160	31				0											31	
643	CISCO SYSTEMS INC	17275R102		11/29/2008	2/10/2011	4,070		3,398	672				0											672	
644	CISCO SYSTEMS INC	17275RAC6		2/10/2010	12/6/2011	11,570		11,222	348				0											348	
645	CITIGROUP INC	172967424		1/31/2011	12/2/2011	1,089		1,895	-806				0											-806	
646	FNMA POOL # AD2351	31418PTH8		12/13/2010	6/25/2011	251		258	-7				0											-7	
647	FNMA POOL # AD2351	31418PTH8		12/13/2010	7/25/2011	567		584	-17				0											-17	
648	FNMA POOL # AD2351	31418PTH8		12/13/2010	8/25/2011	966		994	-28				0											-28	
649	FNMA POOL # AD2351	31418PTH8		12/13/2010	9/25/2011	1,557		1,602	-45				0											-45	
650	FNMA POOL # AD2351	31418PTH8		12/13/2010	10/25/2011	957		984	-27				0											-27	
651	FNMA POOL # AD2351	31418PTH8		12/13/2010	11/25/2011	1,054		1,084	-30				0											-30	
652	FNMA POOL # AD2351	31418PTH8		12/13/2010	12/25/2011	1,359		1,399	-40				0											-40	
653	FNMA POOL # AD2351	31418PTH8		12/13/2010	1/25/2012	1,356		1,396	-40				0											-40	
654	FNMA POOL # AD5672	31418TJS7		5/5/2010	2/25/2011	294		297	-3				0											-3	
655	FNMA POOL # AD5672	31418TJS7		5/5/2010	3/25/2011	216		218	-3				0											-3	
656	FNMA POOL # AD5672	31418TJS7		5/5/2010	4/25/2011	121		122	-1				0											-1	
657	FNMA POOL # AD5672	31418TJS7		5/5/2010	5/19/2011	25,302		24,771	531				0											531	
658	FNMA POOL # AD5672	31418TJS7		5/5/2010	5/25/2011	84		85	-1				0											-1	
659	FNMA POOL # AD5672	31418TJS7		5/5/2010	6/25/2011	144		145	-1				0											-1	
660	FNMA POOL # AE5895	31419GRR7		9/21/2011	10/25/2011	5,228		5,431	-203				0											-203	
661	FNMA POOL # AE5895	31419GRR7		9/21/2011	11/25/2011	1,284		1,333	-49				0											-49	
662	FNMA POOL # AE5895	31419GRR7		9/21/2011	12/25/2011	1,586		1,647	-61				0											-61	
663	FNMA POOL # AE5895	31419GRR7		9/21/2011	1/25/2012	1,622		1,685	-63				0											-63	
664	FUNBC 2001-C2 A2 6 663%	33736XBZ1		2/9/2010	1/14/2011	4,307		4,469	-162				0											-162	
665	FUNBC 2001-C2 A2 6 663%	33736XBZ1		2/24/2010	1/14/2011	1,723		1,786	-63				0											-63	
666	FORD MOTOR CO	345370860		1/6/2011	12/2/2011	2,050		3,464	-1,414				0											-1,414	
667	FRANKLIN RES INC	354613101		2/3/2010	1/5/2011	7,400		6,764	636				0											636	
668	FRANKLIN RES INC	354613101		2/3/2010	1/5/2011	17,669		16,152	1,517				0											1,517	
669	FRANKLIN RES INC	354613101		2/3/2010	1/6/2011	13,855		12,720	1,135				0											1,135	
670	GECMC 2004-C3 A3	36828QHV1		8/27/2010	2/10/2011	2,282		2,344	-62				0											-62	
671	GECMC 2004-C3 A3	36828QHV1		8/27/2010	3/10/2011	375		385	-10				0											-10	
672	GECMC 2004-C3 A3	36828QHV1		8/27/2010	4/10/2011	21,300		21,876	-576				0											-576	
673	GECMC 2004-C3 A3	36828QHV1		8/27/2010	5/10/2011	5,286		5,429	-143				0											-143	
674	GECMC 2004-C3 A3	36828QHV1		8/27/2010	6/10/2011	7,208		7,403	-195				0											-195	
675	GECMC 2004-C3 A3	36828QHV1		8/27/2010	7/10/2011	3,411		3,503	-92				0											-92	
676	GECMC 2004-C3 A3	36828QHV1		8/27/2010	8/10/2011	2,033		2,088	-55				0											-55	
677	GECMC 2004-C3 A3	36828QHV1		8/27/2010	9/10/2011	1,952		2,005	-53				0											-53	
678	GECMC 2004-C3 A3	36828QHV1		8/27/2010	10/10/2011	234		240	-6				0											-6	
679	GECMC 2004-C3 A3	36828QHV1		8/27/2010	11/10/2011	217		223	-6				0											-6	
680	GECMC 2004-C3 A3	36828QHV1		8/27/2010	12/10/2011	236		242	-6				0											-6	
681	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	12/2/2011	4,186		5,270	-1,084				0											-1,084	
682	GENERAL ELEC CAP CRP 5 625%	36962G3H5		6/15/2010	12/7/2011	27,746		26,141	1,605				0											1,605	
683	GOLDMAN SACHS GROUP 3 625%	80138141EA41		4/19/2010	1/14/2011	5,178		5,126	52				0											52	
684	GOLDMAN SACHS GROUP 3 625%	80138141EA41		4/19/2010	1/18/2011	5,177		5,126	51				0											51	
685	GOLDMAN SACHS GROUP 3 625%	80138141EA41		4/19/2010	1/28/2011	5,182		5,126	56				0											56	
686	GOOGLE INC - CL A	38259P508		2/3/2010	5/2/2011	8,096		7,976	120				0											120	
687	GOOGLE INC - CL A	38259P508		2/3/2010	5/2/2011	18,883		18,611	272				0											272	
688	GOOGLE INC - CL A	38259P508		2/3/2010	10/1/2011	56,498		55,301	1,197				0											1,197	
689	GOOGLE INC - CL A	38259P508		2/3/2010	12/2/2011	1,851		1,595	256				0											256	
690	HALLIBURTON CO	406216101		11/29/2008	10/18/2011	36,862		17,913	18,949				0											18,949	
691	HALLIBURTON CO	406216101		2/3/2010	10/18/2011	8,629		7,885	944				0											944	
692	HESS CORP	42809H107		11/29/2008	3/23/2011	39,471		24,594	14,877				0											14,877	
693	HESS CORP	42809H107		11/29/2008	12/2/2011	2,399		2,008	391				0											391	
694	HOME DEPOT INC	437076102		2/3/2010	5/5/2011	47,174		36,663	10,511				0											10,511	
695	HONEYWELL INTL INC	438516106		2/3/2010	12/2/2011	3,276		2,341	935				0											935	
696	HOSPIRA INC	441060100		2/3/2010	1/3/2011	11,022		10,279	743				0											743	

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31,587	989	835
Excess	-227	142
Adjusted	-132	843
Losses	-845	120
	-1,701	
	-772	
	-2,685	
	-12	
	-2,041	
	-540	
	-288	
	-1,011	
	-5,088	
	10,115	
	1,072	
	661	
	4,816	
	3,548	
	926	
	358	
	-104	
	-486	
	-719	
	-6,613	
	411	
	-733	
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	437	
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	144	
	667	
	-282	
	2,091	
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	843	
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Amount														
Long Term CG Distributions														
Short Term CG Distributions														
Totals														
6,194,985														
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6,133,398														
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Part

	0	0	0
	Benefits	Expense Account	Explanation
1	NONE	NONE	
2	N/A	N/A	
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 0
2 First quarter estimated tax payment		2
3 Second quarter estimated tax payment	6/9/2011	3 4,260
4 Third quarter estimated tax payment	9/12/2011	4 4,260
5 Fourth quarter estimated tax payment	12/9/2011	5 4,255
6 Other payments		6
7 Total		7 12,775

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

1	Distributable amounts for 2010 that remained undistributed at the beginning of the 2011 tax year	1	573,193
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	573,193