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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 6/1/2011, and ending 5/31/2012

Name of foundation CARSON M R ALL SAINTS CHURCH TW		A Employer identification number 23-6433166
Number and street (or P O box number if mail is not delivered to street address) Wells Fargo Bank N A - 101N Independence Mall E MACY1372-062		B Telephone number (see instructions) (888) 730-4933
City or town, state, and ZIP code Philadelphia PA 19106-2112		C If exemption application is pending, check here ☐
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1 Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 1,952,604		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____		

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)	600,000			
	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	41,223	41,223		
	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	45,743			
	b Gross sales price for all assets on line 6a	2,031,549			
	7 Capital gain net income (from Part IV, line 2)		45,743		
	8 Net short-term capital gain			0	
Operating and Administrative Expenses	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	686,966	86,966	0	
	13 Compensation of officers, directors, trustees, etc.	21,170	15,878		5,292
	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)	3,578	0	0	3,578
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	909	587	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)	881	881	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	26,538	17,346	0	8,870
	25 Contributions, gifts, grants paid	28,081			28,081
	26 Total expenses and disbursements. Add lines 24 and 25	54,619	17,346	0	36,951
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	632,347			
	b Net investment income (if negative, enter -0-)		69,620		
	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	43,979	151,080	151,080
	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			
	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
Liabilities	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)	1,210,093	1,745,610	1,801,524
	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)	1,254,072	1,896,690	1,952,604
	17 Accounts payable and accrued expenses	0	0	
	18 Grants payable			
Net Assets or Fund Balances	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	
	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
Net Assets or Fund Balances	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	1,254,072	1,896,690	
	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)	1,254,072	1,896,690	
Net Assets or Fund Balances	31 Total liabilities and net assets/fund balances (see instructions)	1,254,072	1,896,690	

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	1,254,072
2 Enter amount from Part I, line 27a	2	632,347
3 Other increases not included in line 2 (itemize) ☐ <u>Cost Basis Adjustment</u>	3	10,271
4 Add lines 1, 2, and 3	4	1,896,690
5 Decreases not included in line 2 (itemize) ☐	5	0
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	1,896,690

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) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a	0	0	0	
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	45,743
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8			3	0

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	80,809	1,304,154	0.061963
2009	64,598	1,829,900	0.035301
2008	86,584	1,174,662	0.073710
2007			0.000000
2006			0.000000
2 Total of line 1, column (d)			2 0.170974
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 0.056991
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 1,438,482
5 Multiply line 4 by line 3			5 81,981
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 696
7 Add lines 5 and 6			7 82,677
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 36,951

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)		1	1,392
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0
3 Add lines 1 and 2		3	1,392
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	1,392
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	698	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	0	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	698	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	694	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	0	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 0 Refunded ☐	11	0	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

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

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

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

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

If "Yes" to 6b, file Form 8870

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**7b** N/A**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
Wells Fargo Bank, N.A. 101N Independence Mall E MACY1372-062 Phi	Trustee	4 00	21,170	0
		00	0	0
		00	0	0
		00	0	0
		00	0	0

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

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

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

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
		0
		0
		0
		0
		0
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
2	
3	
4	

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

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

	Amount
1 NONE	
2	
All other program-related investments. See instructions.	
3 NONE	0
Total. Add lines 1 through 3	0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	1,253,373
b	Average of monthly cash balances	1b	207,015
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	1,460,388
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	1,460,388
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	21,906
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	1,438,482
6	Minimum investment return. Enter 5% of line 5	6	71,924

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	71,924
2a	Tax on investment income for 2011 from Part VI, line 5	2a	1,392
b	Income tax for 2011 (This does not include the tax from Part VI.)	2b	0
c	Add lines 2a and 2b	2c	1,392
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	70,532
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	70,532
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	70,532

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	36,951
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	36,951
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	36,951

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.

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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				70,532
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	2,911			
d From 2009	NONE			
e From 2010	16,979			
f Total of lines 3a through e	19,890			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 36,951				
a Applied to 2010, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see instructions)		0		
c Treated as distributions out of corpus (Election required—see instructions)	0			
d Applied to 2011 distributable amount				36,951
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))	19,890			19,890
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				13,691
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

►

☐ 4942(j)(3) or ☐ 4942(j)(5)

(4) Gross investment income

Form **990-PF** (2011)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	28,081
b Approved for future payment NONE				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a _____		0		0	0
b _____		0		0	0
c _____		0		0	0
d _____		0		0	0
e _____		0		0	0
f _____		0		0	0
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	41,223	
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	45,743	
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		86,966	0
13 Total. Add line 12, columns (b), (d), and (e)				13	86,966

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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**

CARSON M R ALL SAINTS CHURCH TW

Employer identification number

23-6433166

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 CARSON M R ALL SAINTS CHURCH TW	Employer identification number 23-6433166
--	---

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	From Acct # 1513005765 Carson, Margaret R Resid C/O Wells Fargo Bank N A 101N Independence Mall Philadelphia PA 19106-2112 Foreign State or Province Foreign Country	\$ 600,000	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 CARSON M R ALL SAINTS CHURCH TW	Employer identification number 23-6433166
---	--

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

Name of organization CARSON M R ALL SAINTS CHURCH TW	Employer identification number 23-6433166
---	--

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

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

CARSON M R ALL SAINTS CHURCH TW

23-6433166 Page 1 of 1

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

Recipient(s) paid during the year

Name

ALL SAINTS CHURCH ATTN LINDA MULLEN

Street

9601 FRANKFORD AVENUE

City

PHILADELPHIA

State

PA

Zip Code

19114

Foreign Country

Relationship

NONE

Foundation Status

501 (c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

28,081

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Statement B

CARSON M R ALL SAINTS CHURCH TW

EIN: 23-6433166

Substantial Contributors

	<u>Amount Contributed</u>
1 CARSON, MARGARET R RESID TW (Acct 1513005765)	
C/O Wells Fargo Bank	
101 Independence Mall E Macy1372-062	Cash \$600,000
Philadelphia, PA 19106-2112	

Account Name CARSON M R ALL SAINTS CHURCH TW
EIN 23-6433166

TAX YEAR MAY 31, 2012

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Bonds	1513888990	23-6433166	3135G0JA2	FED NATL MTG ASSN 1 125% 4/27/17	\$ 15,097.80	15000 00	\$ 14,999.25
Invest - Corp Bonds	1513888990	23-6433166	912810EV6	US TREASURY BOND 6 875% 8/15/25	\$ 15,807.80	10000 00	\$ 15,152.11
Invest - Corp Bonds	1513888990	23-6433166	912810FF0	US TREASURY BOND 5 250% 11/15/28	\$ 25,728.84	18000 00	\$ 20,476.00
Invest - Corp Bonds	1513888990	23-6433166	912810QH4	US TREASURY BOND 4 375% 5/15/40	\$ 16,275.00	12000 00	\$ 13,043.33
Invest - Corp Bonds	1513888990	23-6433166	912828LY4	US TREASURY NOTE 3 375% 11/15/19	\$ 16,304.54	14000 00	\$ 15,870.78
Invest - Corp Bonds	1513888990	23-6433166	912828MZ0	US TREASURY NOTE 2 500% 4/30/15	\$ 3,184.23	3000 00	\$ 3,183.06
Invest - Corp Bonds	1513888990	23-6433166	912828RR3	US TREASURY NOTE 2 000% 11/15/21	\$ 64,659.18	62000 00	\$ 63,263.76
Invest - Corp Bonds	65583600	23-6433166	3135G0LN1	FED NATL MTG ASSN 0 500% 7/02/15	\$ 6,983.13	7000 00	\$ 6,976.97
Invest - Corp Bonds	65583600	23-6433166	912828JW1	US TREASURY NOTE 1 500% 12/31/13	\$ 19,369.55	19000 00	\$ 19,389.55
Invest - Corp Bonds	65583600	23-6433166	912828KJ8	US TREASURY NOTE 1 750% 3/31/14	\$ 7,188.65	7000 00	\$ 7,229.16
Invest - Corp Bonds	65583600	23-6433166	912828MB3	US TREASURY NOTE 1 125% 12/15/12	\$ 7,036.33	7000 00	\$ 7,050.23
Invest - Corp Bonds	65583600	23-6433166	912828MT4	US TREASURY NOTE 1 375% 3/15/13	\$ 19,177.46	19000 00	\$ 19,262.80
Invest - Corp Bonds	65583600	23-6433166	912828MZ0	US TREASURY NOTE 2 500% 4/30/15	\$ 7,429.87	7000 00	\$ 7,399.24
Invest - Corp Bonds	65583600	23-6433166	912828NS5	US TREASURY NOTE 0 625% 6/30/12	\$ 1,000.39	1000 00	\$ 1,002.31
Invest - Corp Bonds	65583600	23-6433166	912828PB0	US TREASURY NOTE 0 500% 10/15/13	\$ 36,125.28	36000 00	\$ 36,099.77
Invest - Corp Bonds	65583600	23-6433166	912828PL8	US TREASURY NOTE 0 750% 12/15/13	\$ 24,180.00	24000 00	\$ 24,231.56
Invest - Corp Bonds	65583600	23-6433166	912828QS2	US TREASURY NOTE 0 750% 6/15/14	\$ 11,103.18	11000 00	\$ 11,123.36
Invest - Corp Bonds	65583600	23-6433166	912828SS0	US TREASURY NOTE 0 875% 4/30/17	\$ 13,138.19	13000 00	\$ 13,101.57
Invest - Corp Stock	1513889007	23-6433166	018581108	ALLIANCE DATA SYS CORP	\$ 10,962.00	87 00	\$ 8,957.54
Invest - Corp Stock	1513889007	23-6433166	031162100	AMGEN INC	\$ 8,759.52	126 00	\$ 7,178.16
Invest - Corp Stock	1513889007	23-6433166	037833100	APPLE INC	\$ 12,710.06	22 00	\$ 5,738.63
Invest - Corp Stock	1513889007	23-6433166	110122108	BRISTOL MYERS SQUIBB CO	\$ 10,802.16	324 00	\$ 8,161.53
Invest - Corp Stock	1513889007	23-6433166	124857202	CBS CORP NEW	\$ 13,821.36	433 00	\$ 10,670.67
Invest - Corp Stock	1513889007	23-6433166	126650100	CVS/CAREMARK CORPORATION	\$ 13,077.54	291 00	\$ 8,167.61
Invest - Corp Stock	1513889007	23-6433166	14149Y108	CARDINAL HEALTH INC COM	\$ 10,096.72	244 00	\$ 8,680.34
Invest - Corp Stock	1513889007	23-6433166	151020104	CELGENE CORP COM	\$ 9,623.25	141 00	\$ 9,013.53
Invest - Corp Stock	1513889007	23-6433166	166764100	CHEVRON CORP	\$ 8,356.35	85 00	\$ 6,788.94
Invest - Corp Stock	1513889007	23-6433166	17275R102	CISCO SYSTEMS INC	\$ 6,629.98	406 00	\$ 10,023.73
Invest - Corp Stock	1513889007	23-6433166	20030N101	COMCAST CORP CLASS A	\$ 12,518.03	433 00	\$ 10,376.63
Invest - Corp Stock	1513889007	23-6433166	20825C104	CONOCOPHILLIPS	\$ 10,014.72	192 00	\$ 8,532.73
Invest - Corp Stock	1513889007	23-6433166	247916208	DENBURY RESOURCES	\$ 8,028.72	531 00	\$ 10,357.58
Invest - Corp Stock	1513889007	23-6433166	26441C105	DUKE ENERGY HOLDING CORP COM	\$ 9,803.08	446 00	\$ 8,647.80
Invest - Corp Stock	1513889007	23-6433166	268648102	E M C CORP MASS	\$ 9,229.95	387 00	\$ 8,741.71
Invest - Corp Stock	1513889007	23-6433166	30231G102	EXXON MOBIL CORPORATION	\$ 7,627.11	97 00	\$ 6,773.51
Invest - Corp Stock	1513889007	23-6433166	31428X106	FEDEX CORPORATION	\$ 10,607.66	119 00	\$ 10,505.43
Invest - Corp Stock	1513889007	23-6433166	316773100	FIFTH THIRD BANCORP	\$ 9,959.10	746 00	\$ 9,113.05
Invest - Corp Stock	1513889007	23-6433166	344849104	FOOT LOCKER INC	\$ 12,664.26	399 00	\$ 8,657.22
Invest - Corp Stock	1513889007	23-6433166	36191G107	GNC HOLDINGS INC	\$ 12,059.89	313 00	\$ 10,284.84
Invest - Corp Stock	1513889007	23-6433166	369604103	GENERAL ELECTRIC CO	\$ 9,640.45	505 00	\$ 7,823.71
Invest - Corp Stock	1513889007	23-6433166	38388F108	W R GRACE & CO COM	\$ 9,135.00	174 00	\$ 10,016.66
Invest - Corp Stock	1513889007	23-6433166	406216101	HALLIBURTON CO	\$ 6,372.72	212 00	\$ 6,961.04
Invest - Corp Stock	1513889007	23-6433166	437076102	HOME DEPOT INC	\$ 13,371.14	271 00	\$ 7,861.68
Invest - Corp Stock	1513889007	23-6433166	44919P508	IAC/INTERACTIVECORP	\$ 9,882.40	220 00	\$ 5,440.10

Account Name: CARSON M R ALL SAINTS CHURCH TW
 EIN 23-6433166

TAX YEAR MAY 31, 2012

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	1513889007	23-6433166	458140100	INTEL CORP	\$ 11,214 56	434 00	\$ 9,060 92
Invest - Corp Stock	1513889007	23-6433166	459200101	INTERNATIONAL BUSINESS MACHS CORP	\$ 11,959 80	62 00	\$ 8,136 25
Invest - Corp Stock	1513889007	23-6433166	46625H100	JPMORGAN CHASE & CO	\$ 7,790 25	235 00	\$ 10,281 23
Invest - Corp Stock	1513889007	23-6433166	478160104	JOHNSON & JOHNSON	\$ 7,928 61	127 00	\$ 8,155 93
Invest - Corp Stock	1513889007	23-6433166	58155Q103	MCKESSON CORP	\$ 9,862 64	113 00	\$ 7,029 72
Invest - Corp Stock	1513889007	23-6433166	59156R108	METLIFE INC	\$ 6,484 62	222 00	\$ 9,720 36
Invest - Corp Stock	1513889007	23-6433166	594918104	MICROSOFT CORP	\$ 10,158 12	348 00	\$ 10,794 58
Invest - Corp Stock	1513889007	23-6433166	637071101	NATIONAL OILWELL INC COM	\$ 8,544 00	128 00	\$ 10,171 19
Invest - Corp Stock	1513889007	23-6433166	674599105	OCCIDENTAL PETE CORP	\$ 8,323 35	105 00	\$ 8,677 20
Invest - Corp Stock	1513889007	23-6433166	68389X105	ORACLE CORPORATION	\$ 8,179 23	309 00	\$ 7,211 32
Invest - Corp Stock	1513889007	23-6433166	747525103	QUALCOMM INC	\$ 8,940 36	156 00	\$ 10,308 99
Invest - Corp Stock	1513889007	23-6433166	74835Y101	QUESTCOR PHARMACEUTICALS INC	\$ 8,901 00	215 00	\$ 9,128 58
Invest - Corp Stock	1513889007	23-6433166	754730109	RAYMOND JAMES FINL INC	\$ 9,296 96	272 00	\$ 10,564 69
Invest - Corp Stock	1513889007	23-6433166	774415103	ROCKWOOD HLDGS INC	\$ 10,551 20	218 00	\$ 10,659 22
Invest - Corp Stock	1513889007	23-6433166	778296103	ROSS STORES INC	\$ 14,416 44	228 00	\$ 4,987 27
Invest - Corp Stock	1513889007	23-6433166	871503108	SYMANTEC CORP	\$ 7,420 00	500 00	\$ 9,708 54
Invest - Corp Stock	1513889007	23-6433166	902973304	US BANCORP DEL NEW	\$ 10,452 96	336 00	\$ 9,464 79
Invest - Corp Stock	1513889007	23-6433166	913071109	UNITED TECHNOLOGIES CORP	\$ 9,337 86	126 00	\$ 8,876 65
Invest - Corp Stock	1513889007	23-6433166	91324P102	UNITEDHEALTH GROUP INC	\$ 10,205 91	183 00	\$ 9,576 82
Invest - Corp Stock	1513889007	23-6433166	92343V104	VERIZON COMMUNICATIONS	\$ 11,617 56	279 00	\$ 9,313 38
Invest - Corp Stock	1513889007	23-6433166	92927K102	WABCO HOLDINGS INC	\$ 8,540 40	165 00	\$ 10,136 15
Invest - Corp Stock	1513889007	23-6433166	931142103	WAL MART STORES INC	\$ 11,452 68	174 00	\$ 8,857 85
Invest - Corp Stock	1513889007	23-6433166	G4412G101	HERBALIFE LTD	\$ 6,763 29	151 00	\$ 8,640 96
Invest - Corp Stock	1513889007	23-6433166	H0023R105	ACE LIMITED	\$ 9,113 58	126 00	\$ 6,055 55
Invest - Corp Stock	1513889007	23-6433166	H89128104	TYCO INTERNATIONAL LTD NEW	\$ 10,844 64	204 00	\$ 7,372 54
Invest - Corp Stock	65583601	23-6433166	009363102	AIRGAS INC COM	\$ 2,343 87	27 00	\$ 2,189 97
Invest - Corp Stock	65583601	23-6433166	053332102	AUTOZONE INC	\$ 2,281 56	6 00	\$ 2,071 74
Invest - Corp Stock	65583601	23-6433166	067383109	BARD C R INC	\$ 2,915 70	30 00	\$ 2,627 71
Invest - Corp Stock	65583601	23-6433166	073730103	BEAM INC	\$ 2,664 64	44 00	\$ 2,274 36
Invest - Corp Stock	65583601	23-6433166	075887109	BECTON DICKINSON & CO	\$ 2,852 07	39 00	\$ 2,963 72
Invest - Corp Stock	65583601	23-6433166	112585104	BROOKFIELD ASSET MANAGE-CL A	\$ 7,216 18	226 00	\$ 6,783 18
Invest - Corp Stock	65583601	23-6433166	115236101	BROWN & BROWN INC	\$ 3,097 60	121 00	\$ 2,753 95
Invest - Corp Stock	65583601	23-6433166	12504L109	CBRE GROUP INC	\$ 1,447 60	88 00	\$ 1,669 03
Invest - Corp Stock	65583601	23-6433166	125581801	CIT GROUP INC	\$ 2,906 15	85 00	\$ 3,112 70
Invest - Corp Stock	65583601	23-6433166	12572Q105	CME GROUP INC	\$ 1,545 42	6 00	\$ 1,374 18
Invest - Corp Stock	65583601	23-6433166	131347304	CALPINE CORP/NEW	\$ 2,352 00	140 00	\$ 2,211 99
Invest - Corp Stock	65583601	23-6433166	143130102	CARMAX INC	\$ 1,269 45	45 00	\$ 1,399 16
Invest - Corp Stock	65583601	23-6433166	171798101	CIMAREX ENERGY CO	\$ 1,598 10	30 00	\$ 1,821 00
Invest - Corp Stock	65583601	23-6433166	189054109	CLOROX CO	\$ 1,444 80	21 00	\$ 1,445 22
Invest - Corp Stock	65583601	23-6433166	217204106	COPART INC COM	\$ 2,494 12	92 00	\$ 2,211 22
Invest - Corp Stock	65583601	23-6433166	22282E102	COVANTA HLDG CORP	\$ 2,768 28	177 00	\$ 2,453 20
Invest - Corp Stock	65583601	23-6433166	222862104	COVENTRY HEALTH CARE INC COM	\$ 1,945 60	64 00	\$ 1,937 28
Invest - Corp Stock	65583601	23-6433166	228227104	CROWN CASTLE INTL CORP	\$ 4,531 80	83 00	\$ 4,151 87

Account Name CARSON M R ALL SAINTS CHURCH TW
EIN 23-6433166

TAX YEAR MAY 31, 2012

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	65583601	23-6433166	249030107	DENTSPLY INTL INC COM	\$ 2,257 00	61.00	\$ 2,227 72
Invest - Corp Stock	65583601	23-6433166	25470F302	DISCOVERY COMMUNICATIONS-C	\$ 5,218 08	112.00	\$ 4,478 88
Invest - Corp Stock	65583601	23-6433166	256677105	DOLLAR GENERAL CORP	\$ 2,543 32	52.00	\$ 2,142 92
Invest - Corp Stock	65583601	23-6433166	26875P101	EOG RESOURCES, INC	\$ 3,475 50	35.00	\$ 3,670 80
Invest - Corp Stock	65583601	23-6433166	26884L109	EQT CORPORATION	\$ 3,432 12	74.00	\$ 3,587 52
Invest - Corp Stock	65583601	23-6433166	278768106	ECHOSTAR CORPORATION	\$ 1,846 02	66.00	\$ 1,541 18
Invest - Corp Stock	65583601	23-6433166	302130109	EXPEDITORS INTL WASH INC	\$ 1,262 25	33.00	\$ 1,413 70
Invest - Corp Stock	65583601	23-6433166	311900104	FASTENAL CO	\$ 1,238 44	28.00	\$ 1,219 94
Invest - Corp Stock	65583601	23-6433166	31620M106	FIDELITY NATL INFORMATION SVCS INC	\$ 2,884 64	88.00	\$ 2,402 40
Invest - Corp Stock	65583601	23-6433166	351858105	FRANCO NEV CORP NPV	\$ 4,529 52	108.00	\$ 4,298 38
Invest - Corp Stock	65583601	23-6433166	371901109	GENTEX CORP	\$ 3,411 90	153.00	\$ 4,498 05
Invest - Corp Stock	65583601	23-6433166	384802104	GRAINGER W W INC	\$ 1,936 50	10.00	\$ 1,990 57
Invest - Corp Stock	65583601	23-6433166	459902102	INTERNATIONAL GAME TECHNOLOGY	\$ 1,430 00	100.00	\$ 1,694 99
Invest - Corp Stock	65583601	23-6433166	461202103	INTUIT COM	\$ 3,092 65	55.00	\$ 3,075 05
Invest - Corp Stock	65583601	23-6433166	462846106	IRON MOUNTAIN INC	\$ 2,069 55	73.00	\$ 2,320 67
Invest - Corp Stock	65583601	23-6433166	50213H100	LPL INVESTMENT HOLDINGS INC	\$ 2,493 26	77.00	\$ 2,656 42
Invest - Corp Stock	65583601	23-6433166	50540R409	LABORATORY CRP OF AMER HLDGS	\$ 5,413 20	65.00	\$ 5,758 03
Invest - Corp Stock	65583601	23-6433166	512815101	LAMAR ADVERTISING CO CL A	\$ 1,993 41	81.00	\$ 2,379 80
Invest - Corp Stock	65583601	23-6433166	527288104	LEUCADIA NATL CORP COM	\$ 3,190 24	157.00	\$ 4,059 13
Invest - Corp Stock	65583601	23-6433166	530322106	LIBERTY MEDIA CORP - LIBERTY C	\$ 8,646 54	102.00	\$ 8,630 54
Invest - Corp Stock	65583601	23-6433166	530555101	LIBERTY GLOBAL INC-A	\$ 4,296 60	93.00	\$ 4,089 21
Invest - Corp Stock	65583601	23-6433166	53071M104	LIBERTY INTERACTIVE CORP-A	\$ 3,754 24	224.00	\$ 3,887 62
Invest - Corp Stock	65583601	23-6433166	540424108	LOEWS CORP	\$ 6,611 30	170.00	\$ 6,480 38
Invest - Corp Stock	65583601	23-6433166	55261F104	M & T BANK CORPORATION COM	\$ 2,602 24	32.00	\$ 2,584 64
Invest - Corp Stock	65583601	23-6433166	56585A102	MARATHON PETROLEUM CORP	\$ 1,514 94	42.00	\$ 1,769 85
Invest - Corp Stock	65583601	23-6433166	570535104	MARKEL HOLDINGS	\$ 6,577 35	15.00	\$ 6,045 15
Invest - Corp Stock	65583601	23-6433166	571748102	MARSH & MCLENNAN COS INC	\$ 2,782 26	87.00	\$ 2,736 15
Invest - Corp Stock	65583601	23-6433166	573284106	MARTIN MARIETTA MATLS INC COM	\$ 1,281 93	19.00	\$ 1,494 08
Invest - Corp Stock	65583601	23-6433166	582839106	MEAD JOHNSON NUTRITION CO	\$ 1,937 76	24.00	\$ 1,743 12
Invest - Corp Stock	65583601	23-6433166	595017104	MICROCHIP TECHNOLOGY INC COM	\$ 3,102 00	100.00	\$ 3,761 77
Invest - Corp Stock	65583601	23-6433166	608190104	MOHAWK INDS INC COM	\$ 1,770 60	26.00	\$ 1,692 36
Invest - Corp Stock	65583601	23-6433166	60871R209	MOLSON COORS BREWING CO	\$ 2,191 65	57.00	\$ 2,481 21
Invest - Corp Stock	65583601	23-6433166	615369105	MOODYS CORP	\$ 3,878 54	106.00	\$ 4,083 15
Invest - Corp Stock	65583601	23-6433166	620076307	MOTOROLA SOLUTIONS, INC	\$ 3,317 52	69.00	\$ 3,288 38
Invest - Corp Stock	65583601	23-6433166	636180101	NATIONAL FUEL GAS CO N J	\$ 1,296 90	30.00	\$ 1,472 10
Invest - Corp Stock	65583601	23-6433166	67103H107	O'REILLY AUTOMOTIVE INC	\$ 7,375 83	77.00	\$ 6,389 46
Invest - Corp Stock	65583601	23-6433166	708160106	PENNEY J C INC	\$ 1,468 88	56.00	\$ 1,888 88
Invest - Corp Stock	65583601	23-6433166	743315103	PROGRESSIVE CORP OHIO	\$ 2,933 55	135.00	\$ 2,694 59
Invest - Corp Stock	65583601	23-6433166	74834L100	QUEST DIAGNOSTICS INC	\$ 2,276 00	40.00	\$ 2,289 60
Invest - Corp Stock	65583601	23-6433166	803111103	SARA LEE CORP	\$ 2,675 20	128.00	\$ 2,484 52
Invest - Corp Stock	65583601	23-6433166	808513105	SCHWAB CHARLES CORP NEW	\$ 2,940 56	236.00	\$ 2,857 26
Invest - Corp Stock	65583601	23-6433166	872540109	TJX COS INC NEW	\$ 7,218 20	170.00	\$ 5,647 40
Invest - Corp Stock	65583601	23-6433166	91911K102	VALEANT PHARMACEUTICALS	\$ 1,800 42	37.00	\$ 1,889 59

Account Name CARSON M R ALL SAINTS CHURCH TW
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Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	65583601	23-6433166	92343E102	VERISIGN INC COM	\$ 4,664 06	122 00	\$ 4,417 90
Invest - Corp Stock	65583601	23-6433166	969457100	WILLIAMS COS INC	\$ 5,709 11	187 00	\$ 5,356 65
Invest - Corp Stock	65583601	23-6433166	983134107	WYNN RESORTS LTD	\$ 1,339 52	13 00	\$ 1,487 96
Invest - Corp Stock	65583601	23-6433166	988498101	YUM BRANDS INC	\$ 1,618 28	23 00	\$ 1,433 82
Invest - Corp Stock	65583601	23-6433166	G0408V102	AON PLC	\$ 3,766 50	81 00	\$ 3,975 48
Invest - Corp Stock	65583601	23-6433166	G0450A105	ARCH CAPITAL GROUP LTD	\$ 2,217 34	58 00	\$ 2,138 08
Invest - Corp Stock	65583601	23-6433166	G6359F103	NABORS INDUSTRIES LTD	\$ 1,355 00	100 00	\$ 1,654 99
Invest - Corp Stock	65583601	23-6433166	G9618E107	WHITE MTNS INS GROUP	\$ 3,090 12	6 00	\$ 2,644 98
Invest - Corp Stock	65583601	23-6433166	G96666105	WILLIS GROUP HOLDINGS PLC	\$ 1,692 96	48 00	\$ 1,849 44
Invest - Corp Stock	65583601	23-6433166	H89128104	TYCO INTERNATIONAL LTD NEW	\$ 3,242 76	61 00	\$ 2,968 87
Invest - Corp Stock	65583601	23-6433166	N7902X106	SENSATA TECHNOLOGIES HOLDING	\$ 1,904 02	62 00	\$ 1,863 29
Invest - Corp Stock	65583602	23-6433166	002567105	ABAXIS INC	\$ 5,107 44	156 00	\$ 4,343 02
Invest - Corp Stock	65583602	23-6433166	00762W107	ADVISORY BRD CO	\$ 1,840 53	19 00	\$ 1,460 15
Invest - Corp Stock	65583602	23-6433166	03662Q105	ANSYS INC	\$ 7,548 75	122 00	\$ 7,152 85
Invest - Corp Stock	65583602	23-6433166	038336103	APTARGROUP INC COM	\$ 4,154 94	82 00	\$ 4,291 76
Invest - Corp Stock	65583602	23-6433166	09227Q100	BLACKBAUD INC	\$ 2,378 20	92 00	\$ 2,759 07
Invest - Corp Stock	65583602	23-6433166	115236101	BROWN & BROWN INC	\$ 5,555 20	217 00	\$ 4,928 05
Invest - Corp Stock	65583602	23-6433166	12709P103	CABOT MICROELECTRONICS CORP	\$ 1,943 08	62 00	\$ 3,111 16
Invest - Corp Stock	65583602	23-6433166	140781105	CARBO CERAMICS INC	\$ 1,057 68	13 00	\$ 1,570 66
Invest - Corp Stock	65583602	23-6433166	19247A100	COHEN & STEERS INC	\$ 7,408 15	229 00	\$ 7,098 98
Invest - Corp Stock	65583602	23-6433166	205306103	COMPUTER PROGRAMS & SYSTEMS INC	\$ 5,276 80	97 00	\$ 5,187 61
Invest - Corp Stock	65583602	23-6433166	217204106	COPART INC COM	\$ 7,861 90	290 00	\$ 6,988 99
Invest - Corp Stock	65583602	23-6433166	30214U102	EXPONENT INC	\$ 5,571 96	118 00	\$ 5,589 65
Invest - Corp Stock	65583602	23-6433166	303075105	FACTSET RESH SYS INC COM	\$ 4,322 63	41 00	\$ 3,634 65
Invest - Corp Stock	65583602	23-6433166	314211103	FEDERATED INVESTORS INC	\$ 5,625 20	280 00	\$ 4,997 97
Invest - Corp Stock	65583602	23-6433166	405024100	HAEMONETICS CORP MASS	\$ 6,134 48	88 00	\$ 5,583 60
Invest - Corp Stock	65583602	23-6433166	426281101	HENRY JACK & ASSOC INC COM	\$ 6,965 11	211 00	\$ 7,079 03
Invest - Corp Stock	65583602	23-6433166	43365Y104	HITTITE MICROWAVE CORP	\$ 6,702 08	136 00	\$ 7,278 71
Invest - Corp Stock	65583602	23-6433166	515098101	LANDSTAR SYS INC COM	\$ 4,690 30	89 00	\$ 4,354 77
Invest - Corp Stock	65583602	23-6433166	533900106	LINCOLN ELECTRIC HOLDINGS COM	\$ 3,949 14	83 00	\$ 3,462 76
Invest - Corp Stock	65583602	23-6433166	690732102	OWENS & MINOR INC COM	\$ 7,032 09	247 00	\$ 7,084 13
Invest - Corp Stock	65583602	23-6433166	73278L105	POOL CORPORATION	\$ 8,022 49	217 00	\$ 7,087 20
Invest - Corp Stock	65583602	23-6433166	749607107	RLI CORP COM	\$ 4,531 52	68 00	\$ 4,957 20
Invest - Corp Stock	65583602	23-6433166	75524B104	RBC BEARINGS INC	\$ 3,572 80	77 00	\$ 3,374 14
Invest - Corp Stock	65583602	23-6433166	775711104	ROLLINS INC	\$ 2,824 92	133 00	\$ 2,948 60
Invest - Corp Stock	65583602	23-6433166	878377100	TECHNE CORP	\$ 6,989 58	103 00	\$ 7,095 66
Invest - Corp Stock	65583602	23-6433166	88023U101	TEMPUR-PEDIC INTL INC	\$ 3,881 64	84 00	\$ 5,008 08
Invest - Corp Stock	65583602	23-6433166	891092108	TORO CO	\$ 3,278 44	44 00	\$ 2,960 77
Invest - Corp Stock	65583602	23-6433166	P8744Y102	STEINER LEISURE LTD COM	\$ 4,399 68	96 00	\$ 4,484 16
Invest - Corp Stock	65583603	23-6433166	000375204	ABB LTD - ADR	\$ 1,818 15	115 00	\$ 2,198 00
Invest - Corp Stock	65583603	23-6433166	02341R302	AMCOR LTD - ADR	\$ 1,539 97	53 00	\$ 1,576 22
Invest - Corp Stock	65583603	23-6433166	04623U102	ASTELLAS PHARMA INC - ADR	\$ 3,715 45	95 00	\$ 3,873 15
Invest - Corp Stock	65583603	23-6433166	055434203	BG GROUP PLC - ADR	\$ 2,794 15	145 00	\$ 3,185 36

Account Name CARSON M R ALL SAINTS CHURCH TW
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Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	65583603	23-6433166	055622104	BP PLC - ADR	\$ 3,828.30	105.00	\$ 4,526.54
Invest - Corp Stock	65583603	23-6433166	05964H105	BANCO SANTANDER CEN-SPON - ADR	\$ 1,106.56	208.00	\$ 1,532.48
Invest - Corp Stock	65583603	23-6433166	05964H105	BANCO SANTANDER CEN-SPON - ADR	\$ 26.60	5.00	\$ 32.40
Invest - Corp Stock	65583603	23-6433166	138006309	CANON INC - ADR	\$ 4,552.02	114.00	\$ 5,038.79
Invest - Corp Stock	65583603	23-6433166	144430204	CARREFOUR SA-SP ADR	\$ 2,754.00	810.00	\$ 3,766.50
Invest - Corp Stock	65583603	23-6433166	251566105	DEUTSCHE TELEKOM AG - ADR	\$ 3,178.14	322.00	\$ 3,696.56
Invest - Corp Stock	65583603	23-6433166	26874R108	ENI SPA - ADR	\$ 2,543.64	66.00	\$ 2,915.88
Invest - Corp Stock	65583603	23-6433166	35177Q105	FRANCE TELECOM - ADR	\$ 3,852.15	305.00	\$ 4,531.32
Invest - Corp Stock	65583603	23-6433166	36160B105	GDF SUEZ SPONSORED ADR	\$ 1,312.08	66.00	\$ 1,765.76
Invest - Corp Stock	65583603	23-6433166	37733W105	GLAXOSMITHKLINE PLC - ADR	\$ 5,028.54	114.00	\$ 5,112.89
Invest - Corp Stock	65583603	23-6433166	450737101	IBERDROLA S A ADA ADR	\$ 2,931.84	192.00	\$ 4,301.54
Invest - Corp Stock	65583603	23-6433166	456837103	ING GROEP N V - ADR	\$ 1,548.60	267.00	\$ 2,338.89
Invest - Corp Stock	65583603	23-6433166	485537302	KAO CORP ADR	\$ 4,086.30	159.00	\$ 4,399.53
Invest - Corp Stock	65583603	23-6433166	500467402	KONINKLIJKE AHOLD NV ADR	\$ 3,370.53	287.00	\$ 3,817.10
Invest - Corp Stock	65583603	23-6433166	636274300	NATIONAL GRID PLC ADR	\$ 1,206.96	24.00	\$ 1,159.20
Invest - Corp Stock	65583603	23-6433166	66987V109	NOVARTIS AG - ADR	\$ 5,671.27	109.00	\$ 5,917.60
Invest - Corp Stock	65583603	23-6433166	74728G605	QBE INSURANCE GROUP-SPN ADR	\$ 1,226.04	102.00	\$ 1,259.70
Invest - Corp Stock	65583603	23-6433166	74975E303	RWE AG - ADR	\$ 4,119.98	113.00	\$ 4,322.25
Invest - Corp Stock	65583603	23-6433166	758204200	REED ELSEVIER N V ADR	\$ 2,332.96	112.00	\$ 2,655.51
Invest - Corp Stock	65583603	23-6433166	780259206	ROYAL DUTCH SHELL PLC ADR	\$ 2,611.56	42.00	\$ 2,937.48
Invest - Corp Stock	65583603	23-6433166	80105N105	SANOFI-ADR	\$ 4,219.72	124.00	\$ 4,585.51
Invest - Corp Stock	65583603	23-6433166	81783H105	SEVEN & I HOLDINGS CO , LTD ADR	\$ 4,071.16	68.00	\$ 3,816.16
Invest - Corp Stock	65583603	23-6433166	82929R304	SINGAPORE TELECOMMUNICATIONS LTD ADR	\$ 2,602.80	108.00	\$ 2,637.36
Invest - Corp Stock	65583603	23-6433166	83364L109	SOCIETE GENERALE - ADR	\$ 809.88	204.00	\$ 1,052.64
Invest - Corp Stock	65583603	23-6433166	874039100	TAIWAN SEMICONDUCTOR MANUFACTU - ADR	\$ 3,418.77	249.00	\$ 3,458.58
Invest - Corp Stock	65583603	23-6433166	874060205	TAKEDA PHARMACEUTIC-SP ADR	\$ 4,403.24	212.00	\$ 4,608.88
Invest - Corp Stock	65583603	23-6433166	879382208	TELEFONICA SA - ADR	\$ 2,568.24	232.00	\$ 4,034.46
Invest - Corp Stock	65583603	23-6433166	881575302	TESCO PLC - ADR	\$ 4,236.00	300.00	\$ 4,518.00
Invest - Corp Stock	65583603	23-6433166	881624209	TEVA PHARMACEUTICAL INDUSTRIES - ADR	\$ 2,625.73	67.00	\$ 2,994.23
Invest - Corp Stock	65583603	23-6433166	889094108	TOKIO MARINE HOLDINGS INC ADR	\$ 3,544.20	165.00	\$ 4,138.20
Invest - Corp Stock	65583603	23-6433166	889110102	TOKYO ELECTRON LTD-UNSP ADR	\$ 534.90	6.00	\$ 663.11
Invest - Corp Stock	65583603	23-6433166	89151E109	TOTAL S A - ADR	\$ 4,177.79	97.00	\$ 5,096.38
Invest - Corp Stock	65583603	23-6433166	892331307	TOYOTA MOTOR CORPORATION - ADR	\$ 2,998.71	39.00	\$ 2,849.34
Invest - Corp Stock	65583603	23-6433166	904767704	UNILEVER PLC - ADR	\$ 4,294.88	136.00	\$ 4,415.90
Invest - Corp Stock	65583603	23-6433166	911271302	UNITED OVERSEAS BANK LIMITED - ADR	\$ 2,272.54	83.00	\$ 2,270.05
Invest - Corp Stock	65583603	23-6433166	927320101	VINCI SA ADR	\$ 2,224.44	222.00	\$ 2,556.47
Invest - Corp Stock	65583603	23-6433166	92857W209	VODAFONE GROUP PLC NEW ADR	\$ 3,536.28	132.00	\$ 3,577.19
Invest - Corp Stock	65583603	23-6433166	989825104	ZURICH INSURANCE GROUP-ADR	\$ 2,576.25	125.00	\$ 3,027.50
Invest - Corp Stock	65583604	23-6433166	000375204	ABB LTD - ADR	\$ 1,438.71	91.00	\$ 1,890.07
Invest - Corp Stock	65583604	23-6433166	00687A107	ADIDAS-AG ADR	\$ 2,283.23	61.00	\$ 2,203.32
Invest - Corp Stock	65583604	23-6433166	02263T104	AMADEUS IT HOLDING-UNSP ADR	\$ 1,311.00	69.00	\$ 1,258.43
Invest - Corp Stock	65583604	23-6433166	02364W105	AMERICA MOVIL S A B DE CV SER L ADR	\$ 2,568.04	109.00	\$ 2,593.11
Invest - Corp Stock	65583604	23-6433166	055434203	BG GROUP PLC - ADR	\$ 2,312.40	120.00	\$ 2,709.84

Account Name CARSON M R ALL SAINTS CHURCH TW
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Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	65583604	23-6433166	059460303	BANCO BRADESCO S A ADR	\$	2,488 80	\$ 170.00
Invest - Corp Stock	65583604	23-6433166	088606108	BHP BILLITON LIMITED - ADR	\$	1,968 96	\$ 32.00
Invest - Corp Stock	65583604	23-6433166	105105100	BRAMBLES LTD - ADR	\$	1,562 40	\$ 120.00
Invest - Corp Stock	65583604	23-6433166	110448107	BRITISH AMERICAN TOBACCO PLC - ADR	\$	2,163 84	\$ 23.00
Invest - Corp Stock	65583604	23-6433166	111013108	BRITISH SKY BROADCASTING GROUP - ADR	\$	1,112 54	\$ 26.00
Invest - Corp Stock	65583604	23-6433166	120738406	BUNZL PLC ADR	\$	2,797 55	\$ 35.00
Invest - Corp Stock	65583604	23-6433166	126132109	CNOOC - CHINA NATIONAL OFFSHOR - ADR	\$	2,510 90	\$ 14.00
Invest - Corp Stock	65583604	23-6433166	136375102	CANADIAN NATL RR CO COM	\$	1,474 92	\$ 18.00
Invest - Corp Stock	65583604	23-6433166	138006309	CANON INC - ADR	\$	2,555 52	\$ 64.00
Invest - Corp Stock	65583604	23-6433166	139098107	CAPGEMINI SA ADR	\$	982 80	\$ 60.00
Invest - Corp Stock	65583604	23-6433166	15135U109	CENOVUS ENERGY INC	\$	754 32	\$ 24.00
Invest - Corp Stock	65583604	23-6433166	15639K300	CENTRICA PLC ADR	\$	1,595 76	\$ 83.00
Invest - Corp Stock	65583604	23-6433166	166744201	CHEUNG KONG (HOLDINGS) LIMITED - ADR	\$	1,666 08	\$ 144.00
Invest - Corp Stock	65583604	23-6433166	16941M109	DPS CHINA MOBILE LIMITED ADR	\$	1,217 52	\$ 24.00
Invest - Corp Stock	65583604	23-6433166	171778202	CIELO SA-SPONSORED ADR	\$	1,076 00	\$ 40.00
Invest - Corp Stock	65583604	23-6433166	191085208	COCA-COLA AMATIL LIMITED - ADR	\$	2,126 70	\$ 85.00
Invest - Corp Stock	65583604	23-6433166	1912EP104	COCA-COLA HELLENIC BOTTLING CO ADR	\$	815 52	\$ 48.00
Invest - Corp Stock	65583604	23-6433166	20449X203	COMPASS GROUP PLC - ADR	\$	3,108 60	\$ 314.00
Invest - Corp Stock	65583604	23-6433166	23636T100	DANONE ADR	\$	2,227 20	\$ 174.00
Invest - Corp Stock	65583604	23-6433166	24872B100	DENSO CORPORATION - ADR	\$	1,802 40	\$ 120.00
Invest - Corp Stock	65583604	23-6433166	294821608	ERICSSON (LM) TEL-SP ADR	\$	1,212 64	\$ 143.00
Invest - Corp Stock	65583604	23-6433166	307305102	FANUC CORPORATION ADR	\$	1,367 52	\$ 48.00
Invest - Corp Stock	65583604	23-6433166	344419106	FOMENTO ECONOMICO MEX-SP ADR	\$	1,813 09	\$ 23.00
Invest - Corp Stock	65583604	23-6433166	358029106	FRESENIUS MEDICAL CARE ADR	\$	1,458 60	\$ 22.00
Invest - Corp Stock	65583604	23-6433166	36318L104	GALAXY ENTERTAINMENT GRP-ADR	\$	823 48	\$ 34.00
Invest - Corp Stock	65583604	23-6433166	36828T207	GAZPROM LEVEL 1 ADR	\$	1,062 38	\$ 121.00
Invest - Corp Stock	65583604	23-6433166	37733W105	GLAXOSMITHKLINE PLC - ADR	\$	1,058 64	\$ 24.00
Invest - Corp Stock	65583604	23-6433166	39945C109	GROUPE CGI INC	\$	1,972 85	\$ 85.00
Invest - Corp Stock	65583604	23-6433166	40049J206	GRUPO TELEVIS, SA - ADR	\$	1,955 97	\$ 103.00
Invest - Corp Stock	65583604	23-6433166	448415208	HUTCHISON WHAMPOA LIMITED - ADR	\$	1,383 48	\$ 84.00
Invest - Corp Stock	65583604	23-6433166	453142101	IMPERIAL TOBACCO GROUP PLC - ADR	\$	3,039 54	\$ 42.00
Invest - Corp Stock	65583604	23-6433166	455807107	INDUST AND COMM BK OF CHINA - ADR	\$	2,152 48	\$ 176.00
Invest - Corp Stock	65583604	23-6433166	46018M104	INTERNATIONAL POWER PLC - ADR	\$	1,400 08	\$ 22.00
Invest - Corp Stock	65583604	23-6433166	48137C108	JULIUS BAER GROUP LTD-UN ADR	\$	1,507 20	\$ 240.00
Invest - Corp Stock	65583604	23-6433166	492051305	KEPPEL LTD ADR	\$	1,909 60	\$ 124.00
Invest - Corp Stock	65583604	23-6433166	495724403	KINGFISHER PLC - ADR	\$	1,992 88	\$ 232.00
Invest - Corp Stock	65583604	23-6433166	500458401	KOMATSU LIMITED - ADR	\$	1,435 94	\$ 61.00
Invest - Corp Stock	65583604	23-6433166	500467402	KONINKLIJKE AHOLD NV ADR	\$	845 57	\$ 72.00
Invest - Corp Stock	65583604	23-6433166	502117203	L'OREAL - ADR	\$	1,172 60	\$ 52.00
Invest - Corp Stock	65583604	23-6433166	641069406	NESTLE S A REGISTERED SHARES - ADR	\$	2,217 15	\$ 39.00
Invest - Corp Stock	65583604	23-6433166	654090109	NIDEC - ADR	\$	1,383 80	\$ 68.00
Invest - Corp Stock	65583604	23-6433166	66987V109	NOVARTIS AG - ADR	\$	1,404 81	\$ 27.00
Invest - Corp Stock	65583604	23-6433166	670100205	NOVO NORDISK A/S - ADR	\$	1,605 48	\$ 12.00

Account Name CARSON M R ALL SAINTS CHURCH TW
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Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Corp Stock	65583604	23-6433166	705015105	PEARSON PLC - ADR	\$ 1,027 18	58 00	\$ 1,050 59
Invest - Corp Stock	65583604	23-6433166	737551107	POTASH CORP SASK	\$ 1,344 02	34 00	\$ 1,448 04
Invest - Corp Stock	65583604	23-6433166	74463M106	PUBLICIS GROUPE S A - ADR	\$ 1,821 30	78 00	\$ 2,011 40
Invest - Corp Stock	65583604	23-6433166	758205207	REED ELSEVIER P L C ADR	\$ 2,366 40	80 00	\$ 2,667 63
Invest - Corp Stock	65583604	23-6433166	771195104	ROCHE HOLDINGS LTD - ADR	\$ 1,880 16	48 00	\$ 2,050 08
Invest - Corp Stock	65583604	23-6433166	780259107	ROYAL DUTCH SHELL PLC ADR	\$ 2,059 20	32 00	\$ 2,342 08
Invest - Corp Stock	65583604	23-6433166	803054204	SAP AG - ADR	\$ 2,751 36	48 00	\$ 2,893 44
Invest - Corp Stock	65583604	23-6433166	80687P106	SCHNEIDER ELECTRIC SA - ADR	\$ 1,162 08	108 00	\$ 1,295 17
Invest - Corp Stock	65583604	23-6433166	82481R106	SHIRE PLC ADR	\$ 1,181 74	14 00	\$ 1,390 76
Invest - Corp Stock	65583604	23-6433166	83175M205	SMITH & NEPHEW PLC - ADR	\$ 1,213 16	26 00	\$ 1,264 12
Invest - Corp Stock	65583604	23-6433166	867224107	SUNCOR ENERGY INC NEW F	\$ 1,862 31	69 00	\$ 2,286 80
Invest - Corp Stock	65583604	23-6433166	870195104	SWEDBANK AB ADR	\$ 1,578 50	110 00	\$ 1,590 42
Invest - Corp Stock	65583604	23-6433166	87160A100	SYNGENTA AG - ADR	\$ 2,379 47	37 00	\$ 2,243 68
Invest - Corp Stock	65583604	23-6433166	874039100	TAIWAN SEMICONDUCTOR MANUFACTU - ADR	\$ 2,498 86	182 00	\$ 2,562 54
Invest - Corp Stock	65583604	23-6433166	881575302	TESCO PLC - ADR	\$ 522 44	37 00	\$ 565 73
Invest - Corp Stock	65583604	23-6433166	881624209	TEVA PHARMACEUTICAL INDUSTRIES - ADR	\$ 2,939 25	75 00	\$ 3,383 25
Invest - Corp Stock	65583604	23-6433166	89151E109	TOTAL S A - ADR	\$ 1,033 68	24 00	\$ 1,268 64
Invest - Corp Stock	65583604	23-6433166	892331307	TOYOTA MOTOR CORPORATION - ADR	\$ 1,153 35	15 00	\$ 1,099 95
Invest - Corp Stock	65583604	23-6433166	89353D107	TRANSCANADA CORP	\$ 2,250 60	55 00	\$ 2,252 25
Invest - Corp Stock	65583604	23-6433166	904784709	UNILEVER N V - ADR	\$ 2,069 76	66 00	\$ 2,195 16
Invest - Corp Stock	65583604	23-6433166	92719A106	VIMPEL COM LTD-SPON ADR	\$ 515 90	70 00	\$ 744 80
Invest - Corp Stock	65583604	23-6433166	928662402	VOLKSWAGEN AG-SPONS PFD ADR	\$ 1,705 01	53 00	\$ 1,900 66
Invest - Corp Stock	65583604	23-6433166	928856400	VOLVO AB - ADR	\$ 730 34	65 00	\$ 839 80
Invest - Corp Stock	65583604	23-6433166	92933H101	WPP GRP PLC AMER DEPOSITARY SH - ADR	\$ 2,034 22	34 00	\$ 1,995 46
Invest - Corp Stock	65583604	23-6433166	98161Q101	WORLEYPARSONS LTD-UNSPON ADR	\$ 1,948 44	78 00	\$ 2,265 90
Invest - Other	1513888990	23-6433166	3128M4GD9	FHLMC POOL #G02596 6 000% 1/01/37	\$ 17,731 13	16068 23	\$ 17,642 41
Invest - Other	1513888990	23-6433166	3128M5WA4	FHLMC POOL #G03941 6 000% 2/01/38	\$ 23,826 08	21622 14	\$ 23,584 57
Invest - Other	1513888990	23-6433166	3128M6NJ3	FHLMC POOL #G04593 5 500% 1/01/37	\$ 9,524 28	8709 98	\$ 9,465 30
Invest - Other	1513888990	23-6433166	3128M8CW2	FHLMC POOL #G06085 6 500% 9/01/38	\$ 13,035 69	11528 87	\$ 12,798 87
Invest - Other	1513888990	23-6433166	3128MJEV8	FHLMC POOL #G08147 6 500% 8/01/36	\$ 2,954 55	2623 19	\$ 2,843 69
Invest - Other	1513888990	23-6433166	3128MJRJ1	FHLMC POOL #G08488 3 500% 4/01/42	\$ 7,324 71	6985 49	\$ 7,235 44
Invest - Other	1513888990	23-6433166	3128MMPQ0	FHLMC POOL #G18430 3 000% 4/01/27	\$ 13,561 37	12954 08	\$ 13,547 76
Invest - Other	1513888990	23-6433166	31292LHQ1	FHLMC POOL #C03839 3 500% 4/01/42	\$ 15,660 37	14935 12	\$ 15,457 85
Invest - Other	1513888990	23-6433166	3138ANX7	FNMA POOL #A18505 3 500% 8/01/26	\$ 8,037 74	7608 97	\$ 7,972 77
Invest - Other	1513888990	23-6433166	3138AXXV8	FNMA POOL #AJ6091 4 000% 12/01/41	\$ 24,383 37	22877 78	\$ 24,021 68
Invest - Other	1513888990	23-6433166	3138E1M53	FNMA POOL #AJ8479 4 000% 12/01/41	\$ 37,202 35	34905 24	\$ 36,841 39
Invest - Other	1513888990	23-6433166	3138ED4D0	FNMA POOL #AK8919 3 500% 4/01/42	\$ 8,392 84	7987 32	\$ 8,270 62
Invest - Other	1513888990	23-6433166	3138EDDR9	FNMA POOL #AK8211 3 500% 4/01/42	\$ 4,175 62	3973 87	\$ 4,074 46
Invest - Other	1513888990	23-6433166	3138EG5D2	FNMA POOL #AL0843 3 500% 10/01/26	\$ 5,408 84	5120 31	\$ 5,422 73
Invest - Other	1513888990	23-6433166	3138EGC93	FNMA POOL #AL0095 6 000% 7/01/38	\$ 16,716 46	15144 19	\$ 16,535 57
Invest - Other	1513888990	23-6433166	3138EHD76	FNMA POOL #AL1013 5 500% 1/01/37	\$ 11,828 41	10763 08	\$ 11,740 16
Invest - Other	1513888990	23-6433166	3138EHH21	FNMA POOL #AL1148 3 500% 12/01/26	\$ 8,534 82	8079 54	\$ 8,497 41
Invest - Other	1513888990	23-6433166	31402RBG3	FNMA POOL #735439 6 000% 9/01/19	\$ 9,270 18	8583 82	\$ 9,419 40

Account Name CARSON M R ALL SAINTS CHURCH TW
EIN. 23-6433166

TAX YEAR: MAY 31, 2012

Security Category	Account #	EIN	CUSIP	Asset Name	FMV	Units	Fed Cost
Invest - Other	1513888990	23-6433166	31402RST7	FNMA POOL #735930 5 500% 12/01/18	\$ 12,940.56	11894 88	\$ 12,978.43
Invest - Other	1513888990	23-6433166	31403C4X6	FNMA POOL #745238 6 000% 12/01/20	\$ 8,887.26	8251 48	\$ 9,054.70
Invest - Other	1513888990	23-6433166	31403DVZ9	FNMA POOL #745932 6 500% 11/01/36	\$ 3,159.53	2798 62	\$ 3,158.95
Invest - Other	1513888990	23-6433166	31410LCN0	FNMA POOL #890277 6 000% 9/01/39	\$ 2,992.39	2710 94	\$ 2,947.51
Invest - Other	1513888990	23-6433166	31416BN53	FNMA POOL #995112 5 500% 7/01/36	\$ 10,719.89	9765 51	\$ 10,670.34
Invest - Other	1513888990	23-6433166	31416VSW5	FNMA POOL #AB0532 5 500% 12/01/38	\$ 17,807.49	16240 60	\$ 17,707.32
Invest - Other	1513888990	23-6433166	31417AJM2	FNMA POOL #AB3867 3 500% 11/01/41	\$ 14,396.18	13670 03	\$ 14,003.24
Invest - Other	1513888990	23-6433166	31417AKN8	FNMA POOL #AB3900 3 000% 11/01/26	\$ 21,924.76	20908 80	\$ 21,493.60
Invest - Other	1513888990	23-6433166	31417ARZ4	FNMA POOL #AB4103 3 500% 12/01/41	\$ 18,494.96	17603 85	\$ 18,173.91
Invest - Other	1513888990	23-6433166	31419AP50	FNMA POOL #AE0443 6 500% 10/01/39	\$ 12,251.32	10851 86	\$ 12,240.56
Invest - Other	65583600	23-6433166	31403C4X6	FNMA POOL #745238 6 000% 12/01/20	\$ 4,879.27	4530 22	\$ 4,892.64
Invest - Other	65583600	23-6433166	31410FYE9	FNMA POOL #888209 5 500% 5/01/36	\$ 11,914.65	10866 27	\$ 11,879.88
Invest - Other	65583600	23-6433166	31418MRS3	FNMA POOL #AD0496 6 000% 10/01/39	\$ 11,959.83	10834 95	\$ 11,933.69
Invest - Other	65583600	23-6433166	31419AP50	FNMA POOL #AE0443 6 500% 10/01/39	\$ 1,289.61	1142 30	\$ 1,288.48
Invest - Other	65583601	23-6433166	34550107	FOREST CITY ENTERPRISES INC CL A	\$ 2,195.96	164 00	\$ 1,954.66
Invest - Other	65583601	23-6433166	370023103	GENERAL GROWTH PROPERTIE-WI	\$ 3,031.75	181 00	\$ 2,772.90
Asset Total					\$ 1,801,524.32		\$ 1,745,610.24

Savings & Temp Inv	1513847464	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 86,582.96	86582 96	\$ 86,582.96
Savings & Temp Inv	1513847464	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 228.94	228 94	\$ 228.94
Savings & Temp Inv	1513888990	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 19,182.56	19182 56	\$ 19,182.56
Savings & Temp Inv	1513888990	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 3,771.66	3771 66	\$ 3,771.66
Savings & Temp Inv	1513889007	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 14,832.13	14832 13	\$ 14,832.13
Savings & Temp Inv	1513889007	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 824.47	824 47	\$ 824.47
Savings & Temp Inv	65583600	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 5,586.16	5586 16	\$ 5,586.16
Savings & Temp Inv	65583600	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 283.11	283 11	\$ 283.11
Savings & Temp Inv	65583601	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 1,600.04	1600 04	\$ 1,600.04
Savings & Temp Inv	65583601	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 392.28	392 28	\$ 392.28
Savings & Temp Inv	65583602	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 4,951.66	4951 66	\$ 4,951.66
Savings & Temp Inv	65583602	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 215.70	215 70	\$ 215.70
Savings & Temp Inv	65583603	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 2,661.02	2661 02	\$ 2,661.02
Savings & Temp Inv	65583603	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 1,369.36	1369 36	\$ 1,369.36
Savings & Temp Inv	65583604	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 7,728.90	7728 90	\$ 7,728.90
Savings & Temp Inv	65583604	23-6433166	99999Y944	SECURED MARKET DEPOSIT ACCOUNT	\$ 869.24	869 24	\$ 869.24
Savings & Temp Total					\$ 151,080.19		\$ 151,080.19

Grand Total

\$ 1,952,604.51

\$ 1,896,690.43

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

Index	Check "X" if 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		Net Gain or Loss
									Price	Other Basis			
Long Term CG Distributions									2,031,549	1,985,806		45,743	
Short Term CG Distributions									0	0		0	
1	X	WPX ENERGY INC	98212B103			1/18/2012		1/20/2012	830	874	-44		
2	X	COVIDIEN PLC	G2554F113			9/15/2011		1/9/2012	13,184	13,976	-792		
3	X	HERBALIFE LTD	G4412G101			9/15/2011		1/20/2012	5,356	5,379	-23		
4	X	HERBALIFE LTD	G4412G101			9/15/2011		4/10/2012	273	229	44		
5	X	WILLIS GROUP HOLDINGS PL	G96666105			1/18/2012		1/20/2012	193	193	0		
6	X	ACE LIMITED	H0023R105			1/6/2010		11/7/2011	4,176	2,787	1,389		
7	X	ACE LIMITED	H0023R105			1/6/2010		1/20/2012	5,654	3,749	1,905		
8	X	ACE LIMITED	H0023R105			1/6/2010		4/10/2012	286	192	94		
9	X	TYCO INTERNATIONAL LTD N	H89128104			1/6/2010		1/20/2012	6,286	4,554	1,732		
10	X	TYCO INTERNATIONAL LTD N	H89128104			1/6/2010		4/10/2012	319	217	102		
11	X	AMERIPRISE FINL INC	03076C106			2/9/2010		2/21/2012	9,843	6,625	3,218		
12	X	AMGEN INC	031162100			1/6/2010		1/20/2012	5,413	4,444	969		
13	X	AMGEN INC	031162100			1/6/2010		4/10/2012	265	228	37		
14	X	AON CORPORATION COMMO	037389103			1/18/2012		4/2/2012	3,975	3,773	202		
15	X	APPLE INC	037833100			7/12/2010		1/9/2012	5,506	3,391	2,115		
16	X	APPLE INC	037833100			7/12/2010		1/20/2012	5,894	3,652	2,242		
17	X	APPLE INC	037833100			7/12/2010		4/10/2012	629	261	368		
18	X	ATMEL CORP	049513104			5/27/2011		11/7/2011	11,395	16,386	-4,991		
19	X	BNP PARIBAS - ADR	05565A202			1/31/2012		5/17/2012	867	1,151	-284		
20	X	BANCO SANTANDER CEN-SP	05964H105			5/9/2012		5/24/2012	3	3	0		
21	X	BANK NEW YORK MELLON CO	064058100			8/25/2011		1/9/2012	14,084	13,856	228		
22	X	BLACKBAUD INC	09227Q100			1/18/2012		2/15/2012	2,760	2,639	121		
23	X	BLACKROCK INC	09247X101			1/18/2012		1/20/2012	552	561	-9		
24	X	BLACKROCK INC	09247X101			1/18/2012		3/30/2012	815	748	67		
25	X	BLACKROCK INC	09247X101			1/18/2012		5/2/2012	2,070	2,057	13		
26	X	BRISTOL MYERS SQUIBB CO	110122108			1/6/2010		1/20/2012	6,585	5,088	1,497		
27	X	BRISTOL MYERS SQUIBB CO	110122108			1/6/2010		4/10/2012	325	252	73		
28	X	BROADRIDGE FINANCIAL SO	11133T103			1/18/2012		4/26/2012	1,369	1,382	-13		
29	X	BROWN & BROWN INC	115236101			1/18/2012		1/20/2012	69	68	1		
30	X	CBS CORP NEW	124857202			4/20/2011		1/20/2012	7,513	6,629	884		
31	X	CBS CORP NEW	124857202			4/20/2011		4/10/2012	408	320	88		
32	X	CVS/CAREMARK CORPORATI	126650100			8/26/2010		1/20/2012	7,700	5,080	2,620		
33	X	CVS/CAREMARK CORPORATI	126650100			8/26/2010		4/10/2012	393	253	140		
34	X	CARDINAL HEALTH INC COM	14149Y108			3/18/2010		1/20/2012	6,488	5,372	1,116		
35	X	CARDINAL HEALTH INC COM	14149Y108			3/18/2010		4/10/2012	288	249	39		
36	X	CELGENE CORP COM	151020104			11/7/2011		1/20/2012	6,485	5,625	860		
37	X	CELGENE CORP COM	151020104			11/7/2011		4/10/2012	315	256	59		
38	X	CHEVRON CORP	166764100			1/6/2010		11/9/2011	2,423	1,837	586		
39	X	CHEVRON CORP	166764100			1/6/2010		1/20/2012	5,642	4,233	1,409		
40	X	CHEVRON CORP	166764100			1/6/2010		4/10/2012	203	160	43		
41	X	CIELO SA-SPONSORED ADR	171778202			1/31/2012		5/3/2012	24	20	4		
42	X	CISCO SYSTEMS INC	17275R102			1/6/2010		1/20/2012	4,992	6,222	-1,230		
43	X	CISCO SYSTEMS INC	17275R102			1/6/2010		4/10/2012	235	296	-61		
44	X	CINTAS CORP	172908105			1/18/2012		4/26/2012	1,791	1,736	55		
45	X	CINTAS CORP	172908105			1/20/2012		4/26/2012	117	114	3		
46	X	CLOROX CO	189054109			1/18/2012		1/20/2012	278	275	3		
47	X	CLOROX CO	189054109			1/18/2012		4/26/2012	489	482	7		
48	X	CLOROX CO	189054109			1/18/2012		5/10/2012	687	688	-1		
49	X	COMCAST CORP CLASS A	20030N101			2/11/2011		1/20/2012	6,959	6,446	513		
50	X	COMCAST CORP CLASS A	20030N101			2/11/2011		4/10/2012	372	312	60		
51	X	CONOCOPHILLIPS	20825C104			1/6/2010		1/20/2012	5,735	4,258	1,477		

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

Long Term CG Distributions										Amount		Totals			
Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss		
											Valuation Method	Expense of Sale and Cost of Improvements		Depreciation	
Short Term CG Distributions									0	0	1,985,806			45,743	
Other sales									0	0	0			0	
52	X	CONOCOPHILLIPS	20825C104			1/6/2010		4/10/2012	295	210			85		
53	X	FNMA POOL #745932 6.500%	31403DVZ9			5/10/2011		5/25/2012	93	105			-12		
54	X	FNMA POOL #888209 5.500%	31410FYE9			2/8/2012		3/25/2012	342	374			-32		
55	X	FNMA POOL #888209 5.500%	31410FYE9			2/8/2012		4/25/2012	366	400			-34		
56	X	FNMA POOL #888209 5.500%	31410FYE9			2/8/2012		5/25/2012	346	378			-32		
57	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		6/25/2011	767	834			-67		
58	X	FNMA POOL #890277 6.000%	31410LCN0			4/19/2011		6/25/2011	748	818			-70		
59	X	FNMA POOL #890277 6.000%	31410LCN0			5/6/2011		6/25/2011	384	421			-37		
60	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		7/25/2011	837	910			-73		
61	X	FNMA POOL #890277 6.000%	31410LCN0			4/19/2011		7/25/2011	816	893			-77		
62	X	FNMA POOL #890277 6.000%	31410LCN0			5/6/2011		7/25/2011	418	459			-41		
63	X	FNMA POOL #890277 6.000%	31410LCN0			5/6/2011		8/22/2011	1,501	1,485			16		
64	X	FNMA POOL #890277 6.000%	31410LCN0			4/19/2011		8/22/2011	17,083	16,864			219		
65	X	FNMA POOL #890277 6.000%	31410LCN0			4/19/2011		8/23/2011	18,542	18,345			197		
66	X	FNMA POOL #890277 6.000%	31410LCN0			4/19/2011		8/25/2011	3,318	3,310			8		
67	X	FNMA POOL #890277 6.000%	31410LCN0			5/6/2011		8/25/2011	17,629	17,620			9		
68	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		8/25/2011	4,223	4,185			38		
69	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		8/25/2011	1,506	1,637			-131		
70	X	FNMA POOL #890277 6.000%	31410LCN0			4/19/2011		8/25/2011	131	144			-13		
71	X	FNMA POOL #890277 6.000%	31410LCN0			5/6/2011		8/25/2011	697	764			-67		
72	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		9/22/2011	29,405	29,056			349		
73	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		9/25/2011	712	774			-62		
74	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		10/25/2011	95	104			-9		
75	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		11/25/2011	92	100			-8		
76	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		12/25/2011	81	88			-7		
77	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		1/25/2012	81	88			-7		
78	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		2/25/2012	106	115			-9		
79	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		3/25/2012	97	105			-8		
80	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		4/25/2012	84	91			-7		
81	X	FNMA POOL #890277 6.000%	31410LCN0			3/29/2011		5/25/2012	101	110			-9		
82	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		8/25/2011	1,035	1,124			-89		
83	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		9/25/2011	1,134	1,232			-98		
84	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		9/27/2011	25,942	26,003			-61		
85	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		10/25/2011	630	685			-55		
86	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		11/25/2011	566	615			-49		
87	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		12/25/2011	712	773			-61		
88	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		1/9/2012	12,143	12,123			20		
89	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		1/10/2012	12,164	12,123			41		
90	X	FNMA POOL #890326 5.500%	31410LD74			7/13/2011		1/25/2012	668	725			-57		
91	X	PHILLIPS 66	718546104			1/6/2010		5/22/2012	16	12			4		
92	X	T ROWE PRICE GROUP INC	74144T108			2/11/2011		8/25/2011	12,538	17,235			-4,697		
93	X	QUESTAR CORP	748356102			1/18/2012		1/20/2012	136	136			0		
94	X	QUESTAR CORP	748356102			1/18/2012		5/10/2012	1,599	1,571			28		
95	X	QUESTCOR PHARMACEUTICA	74835Y101			1/9/2012		1/20/2012	4,930	5,689			-759		
96	X	QUESTCOR PHARMACEUTICA	74835Y101			1/9/2012		4/10/2012	236	255			-19		
97	X	RAYMOND JAMES FINL INC	754730109			3/8/2011		1/20/2012	5,817	6,564			-747		
98	X	RAYMOND JAMES FINL INC	754730109			3/8/2011		4/10/2012	279	311			-32		
99	X	ROCKWOOD HLDGS INC	774415103			4/20/2011		1/20/2012	6,123	6,601			-478		
100	X	ROCKWOOD HLDGS INC	774415103			4/20/2011		4/10/2012	338	342			-4		
101	X	ROSS STORES INC	778296103			1/6/2010		9/15/2011	4,644	2,581			2,063		
102	X	ROSS STORES INC	778296103			1/6/2010		1/20/2012	7,223	3,084			4,139		

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

Totals														
Securities														
Other sales														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales			Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	
103	X	ROSS STORES INC	778296103			1/6/2010		4/10/2012	402	153				249
104	X	ROYAL DUTCH SHELL PLC AD	780259206			1/30/2012		2/1/2012	722	699				23
105	X	ROYAL DUTCH SHELL PLC AD	780259206			1/30/2012		4/26/2012	850	839				11
106	X	SAIC INC	78390X101			1/18/2012		1/20/2012	78	79				-1
107	X	SAIC INC	78390X101			1/18/2012		2/29/2012	1,863	1,981				-118
108	X	SARA LEE CORP	803111103			1/18/2012		1/20/2012	58	57				1
109	X	SEVEN & I HOLDINGS CO. LT	81783H105			1/30/2012		4/27/2012	778	730				48
110	X	SYMANTEC CORP	871503108			5/27/2011		1/20/2012	5,209	6,039				-830
111	X	SYMANTEC CORP	871503108			5/27/2011		4/10/2012	264	291				-27
112	X	SYSCO CORP	871829107			1/18/2012		1/20/2012	120	119				1
113	X	SYSCO CORP	871829107			1/18/2012		2/29/2012	1,175	1,194				-19
114	X	TAIWAN SEMICONDUCTOR M	874039100			1/30/2012		5/2/2012	679	597				82
115	X	TELEPHONE AND DATA SYST	879433829			1/18/2012		5/10/2012	1,366	1,607				-241
116	X	TELSTRA CORPORATION LIM	87969N204			1/30/2012		3/15/2012	606	629				-23
117	X	TELSTRA CORPORATION LIM	87969N204			1/30/2012		4/3/2012	758	769				-11
118	X	TELSTRA CORP-ADR	87969N204			1/30/2012		4/13/2012	1,023	1,031				-8
119	X	TESCO PLC - ADR	881575302			1/31/2012		2/16/2012	597	596				1
120	X	TEXAS INSTRUMENTS INC	882508104			1/6/2010		9/15/2011	13,711	12,847				864
121	X	3M CO	88579Y101			1/6/2010		1/9/2012	15,648	15,805				-157
122	X	TIBCO SOFTWARE INC	88632Q103			1/9/2012		1/20/2012	6,291	5,648				643
123	X	TIBCO SOFTWARE INC	88632Q103			1/9/2012		4/10/2012	384	279				105
124	X	TIBCO SOFTWARE INC	88632Q103			1/9/2012		4/16/2012	12,816	9,088				3,728
125	X	TYSON FOODS INC CL A DEL	902494103			7/12/2010		9/15/2011	14,080	14,254				-174
126	X	US BANCORP DEL NEW	902973304			1/9/2012		1/20/2012	5,975	5,887				88
127	X	US BANCORP DEL NEW	902973304			1/9/2012		4/10/2012	304	282				22
128	X	UNILEVER PLC - ADR	904767704			1/30/2012		4/26/2012	796	747				49
129	X	UNION PACIFIC CORP	907818108			11/10/2010		1/20/2012	7,223	5,796				1,427
130	X	UNION PACIFIC CORP	907818108			11/10/2010		4/10/2012	315	272				43
131	X	UNION PACIFIC CORP	907818108			11/10/2010		4/16/2012	11,243	9,418				1,825
132	X	CORNING INC	219350105			7/13/2010		7/13/2011	9,277	9,566				-289
133	X	COVANTA HLDG CORP	22282E102			1/18/2012		1/20/2012	242	249				-7
134	X	COVANTA HLDG CORP	22282E102			1/18/2012		3/30/2012	827	707				120
135	X	COVANTA HLDG CORP	22282E102			1/18/2012		5/31/2012	829	735				94
136	X	COVENTRY HEALTH CARE IN	222862104			1/18/2012		1/20/2012	151	151				0
137	X	DANAHER CORP	235851102			11/4/2010		1/20/2012	6,196	5,414				782
138	X	DANAHER CORP	235851102			11/4/2010		4/10/2012	316	268				48
139	X	DANAHER CORP	235851102			11/4/2010		5/14/2012	10,361	8,680				1,681
140	X	DENBURY RESOURCES	247916208			3/14/2012		4/10/2012	284	312				-28
141	X	DOLLAR GENERAL CORP	256677105			1/18/2012		1/20/2012	124	124				0
142	X	DUKE ENERGY HOLDING CO	26441C105			9/15/2011		1/20/2012	5,907	5,390				517
143	X	DUKE ENERGY HOLDING CO	26441C105			9/15/2011		4/10/2012	285	271				14
144	X	DUN & BRADSTREET CORP D	26483E100			1/18/2012		5/10/2012	2,388	2,963				-575
145	X	E M C CORP MASS	268648102			9/15/2011		1/20/2012	5,574	5,444				130
146	X	E M C CORP MASS	268648102			9/15/2011		4/10/2012	341	271				70
147	X	ENI SPA - ADR	26874R108			1/30/2012		3/1/2012	746	707				39
148	X	EOG RESOURCES, INC	26875P101			1/18/2012		4/26/2012	543	524				19
149	X	EOG RESOURCES, INC	26875P101			1/18/2012		5/10/2012	427	420				7
150	X	EQT CORPORATION	26884L109			1/18/2012		1/20/2012	378	388				-10
151	X	EQT CORPORATION	26884L109			1/18/2012		5/31/2012	1,113	1,212				-99
152	X	ERICSSON LM TELEPHONE C	294821608			1/31/2012		2/6/2012	319	315				4
153	X	EXXON MOBIL CORPORATION	30231G102			1/6/2010		1/20/2012	5,214	4,190				1,024

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	
Securities										2,031,549		1,985,806		45,743	
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	
154	X	COPART INC COM	217204106			1/18/2012		1/20/2012	145	144				1	
155	X	CORNING INC	219350105			7/12/2010		7/13/2011	4,374	4,434				-60	
156	X	EXXON MOBIL CORPORATION	30231G102			1/6/2010		4/10/2012	246	209				37	
157	X	FANUC CORPORATION ADR	307305102			1/31/2012		5/8/2012	472	475				-3	
158	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		6/15/2011	529	581				-52	
159	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		7/15/2011	727	799				-72	
160	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		8/15/2011	224	246				-22	
161	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		9/15/2011	492	540				-48	
162	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		10/15/2011	611	671				-60	
163	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		11/15/2011	420	461				-41	
164	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		12/15/2011	568	623				-55	
165	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		10/15/2011	204	227				-23	
166	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		11/15/2011	441	490				-49	
167	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		12/15/2011	190	211				-21	
168	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		1/15/2012	218	242				-24	
169	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		2/15/2012	336	373				-37	
170	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		3/15/2012	400	444				-44	
171	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		4/15/2012	347	385				-38	
172	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		5/15/2012	449	499				-50	
173	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		6/15/2011	70	75				-5	
174	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		7/15/2011	73	79				-6	
175	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		8/15/2011	58	63				-5	
176	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		9/15/2011	66	72				-6	
177	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		10/15/2011	42	46				-4	
178	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		11/15/2011	97	105				-8	
179	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		12/15/2011	49	53				-4	
180	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		1/15/2012	62	67				-5	
181	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		2/15/2012	78	85				-7	
182	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		3/15/2012	94	101				-7	
183	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		4/15/2012	88	95				-7	
184	X	FHLMC POOL #G08147 6 500	3128MJEV8			2/8/2010		5/15/2012	85	92				-7	
185	X	FHLMC POOL #G08488 3 500	3128MJRJ1			4/24/2012		5/15/2012	15	15				0	
186	X	FHLMC POOL #G18430 3 000	3128MMPQ0			4/20/2012		5/15/2012	14	15				-1	
187	X	FHLMC POOL #C03839 3 500	31292LHQ1			4/16/2012		5/15/2012	65	67				-2	
188	X	FHLMC POOL #A95147 4 000	312943WG4			3/29/2011		6/15/2011	335	328				7	
189	X	FHLMC POOL #A95147 4 000	312943WG4			3/29/2011		7/13/2011	54,063	52,636				1,427	
190	X	FHLMC POOL #A95147 4 000	312943WG4			3/29/2011		7/15/2011	449	441				8	
191	X	FHLMC POOL #A95147 4 000	312943WG4			3/29/2011		7/19/2011	11,800	11,484				316	
192	X	FED HOME LN MTG CORP 0 5	3134G23H3			1/18/2012		2/3/2012	10,034	10,027				7	
193	X	FED HOME LN MTG CORP 0 6	3134G3BF6			2/3/2012		4/13/2012	9,045	9,050				-5	
194	X	FED NATL MTG ASSN 0 500	3135G0BR3			1/18/2012		4/5/2012	6,014	6,021				-7	
195	X	FED NATL MTG ASSN 1 250	3135G0CM3			8/19/2011		3/7/2012	16,184	15,986				198	
196	X	FED NATL MTG ASSN 0 750	3135G0FY4			1/18/2012		5/17/2012	9,055	9,056				-1	
197	X	FNMA POOL #AH5575 4 000	3138A7FR4			7/26/2011		8/25/2011	142	143				-1	
198	X	FNMA POOL #AH5575 4 000	3138A7FR4			7/26/2011		9/25/2011	191	193				-2	
199	X	FNMA POOL #AH5575 4 000	3138A7FR4			7/26/2011		10/25/2011	244	246				-2	
200	X	FNMA POOL #AH5575 4 000	3138A7FR4			7/26/2011		11/25/2011	437	440				-3	
201	X	FNMA POOL #AH5575 4 000	3138A7FR4			7/26/2011		12/25/2011	485	489				-4	
202	X	FNMA POOL #AH5575 4 000	3138A7FR4			7/26/2011		1/11/2012	37,493	35,859				1,634	
203	X	FNMA POOL #995112 5 500	31416BN53			1/10/2012		2/25/2012	259	283				-24	
204	X	FNMA POOL #995112 5 500	31416BN53			1/10/2012		3/25/2012	290	317				-27	

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

Totals														
Amount														
Long Term CG Distributions														
Short Term CG Distributions														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount				
Long Term CG Distributions										0				
Short Term CG Distributions										0				
Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
256	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		3/15/2012	634	696				-62
257	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		4/15/2012	677	744				-67
258	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		1/15/2012	438	481				-43
259	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		2/15/2012	673	739				-66
260	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		5/15/2012	791	868				-77
261	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		6/15/2011	146	158				-12
262	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		6/15/2011	389	425				-36
263	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		7/15/2011	176	191				-15
264	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		7/15/2011	469	513				-44
265	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		8/15/2011	158	171				-13
266	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		8/15/2011	421	460				-39
267	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		9/15/2011	159	173				-14
268	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		9/15/2011	425	465				-40
269	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		10/15/2011	154	167				-13
270	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		10/15/2011	412	450				-38
271	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		11/15/2011	214	232				-18
272	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		11/15/2011	571	624				-53
273	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		12/15/2011	213	231				-18
274	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		12/15/2011	569	622				-53
275	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		1/15/2012	220	239				-19
276	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		1/15/2012	587	642				-55
277	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		2/15/2012	194	210				-16
278	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		2/15/2012	518	566				-48
279	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		3/15/2012	128	139				-11
280	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		3/15/2012	342	374				-32
281	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		4/15/2012	251	272				-21
282	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		4/15/2012	670	733				-63
283	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		5/15/2012	303	328				-25
284	X	FHLMC POOL #G03941 6 000	3128M5WA4			3/14/2011		5/15/2012	808	884				-76
285	X	FHLMC POOL #G04593 5 500	3128M6NJ3			12/6/2011		1/15/2012	208	227				-19
286	X	FHLMC POOL #G04593 5 500	3128M6NJ3			12/6/2011		2/15/2012	174	189				-15
287	X	FHLMC POOL #G04593 5 500	3128M6NJ3			12/6/2011		3/15/2012	341	371				-30
288	X	FHLMC POOL #G04593 5 500	3128M6NJ3			12/6/2011		4/15/2012	305	331				-26
289	X	FHLMC POOL #G04593 5 500	3128M6NJ3			12/6/2011		5/15/2012	270	293				-23
290	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		6/15/2011	216	240				-24
291	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		7/15/2011	395	438				-43
292	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		8/15/2011	198	220				-22
293	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		9/15/2011	356	395				-39
294	X	FNMA POOL #AH5575 4 000	3138A7FR4			7/26/2011		12/28/2011	410	413				-3
295	X	FNMA POOL #AH6582 4 000	3138A8J49			4/26/2011		6/25/2011	22	22				0
296	X	FNMA POOL #AH6582 4 000	3138A8J49			4/26/2011		6/25/2011	174	173				1
297	X	FNMA POOL #AH6582 4 000	3138A8J49			4/26/2011		7/19/2011	5,991	5,895				96
298	X	FNMA POOL #AH6582 4 000	3138A8J49			4/26/2011		7/19/2011	47,572	46,770				802
299	X	FNMA POOL #AH6582 4 000	3138A8J49			4/26/2011		7/25/2011	355	352				3
300	X	FNMA POOL #AH6111 4 000	3138AKYH6			8/9/2011		9/25/2011	251	264				-13
301	X	FNMA POOL #AH6111 4 000	3138AKYH6			8/9/2011		10/25/2011	717	755				-38
302	X	FNMA POOL #AH6111 4 000	3138AKYH6			8/9/2011		11/8/2011	22,703	22,739				-36
303	X	FNMA POOL #AH6111 4 000	3138AKYH6			8/9/2011		11/25/2011	1,205	1,268				-63
304	X	FNMA POOL #AI7919 4 000	3138AMYR0			8/29/2011		9/25/2011	39	41				-2
305	X	FNMA POOL #AI7919 4 000	3138AMYR0			8/29/2011		10/25/2011	181	187				-6
306	X	FNMA POOL #AI7919 4 000	3138AMYR0			8/29/2011		11/25/2011	1,108	1,148				-40
									2,031,549		1,985,806		45,743	
Securities									0		0		0	
Other sales									0		0		0	

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

Index	Check "X" if Sale of Security	Amount		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
		Long Term CG Distributions									Gross Sales Price	Cost or Other Basis	Valuation Method		Expense of Sale and Cost of Improvements	Depreciation
		Short Term CG Distributions														
307	X		0	FNMA POOL #A17919 4 000%	3138AMYR0			8/29/2011		12/8/2011	24,525	24,265	260			
308	X		0	FNMA POOL #A17919 4 000%	3138AMYR0			8/29/2011		12/25/2011	1,195	1,240	-45			
309	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		9/25/2011	41	43	-2			
310	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		10/25/2011	39	41	-2			
311	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		11/25/2011	39	41	-2			
312	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		12/25/2011	38	40	-2			
313	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		1/25/2012	41	43	-2			
314	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		2/25/2012	39	40	-1			
315	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		3/25/2012	43	45	-2			
316	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		4/25/2012	40	42	-2			
317	X			FNMA POOL #A18505 3 500%	3138ANNX7			8/11/2011		5/25/2012	39	41	-2			
318	X			FNMA POOL #AJ1759 3 500%	3138ASV0			9/27/2011		10/25/2011	229	240	-11			
319	X			FNMA POOL #AJ1759 3 500%	3138ASV0			9/27/2011		11/25/2011	298	313	-15			
320	X			FNMA POOL #AJ1759 3 500%	3138ASV0			9/27/2011		12/25/2011	312	327	-15			
321	X			FNMA POOL #AJ1759 3 500%	3138ASV0			9/27/2011		1/10/2012	25,532	25,494	38			
322	X			FNMA POOL #AJ1759 3 500%	3138ASV0			9/27/2011		1/25/2012	848	889	-41			
323	X			FNMA POOL #AJ6091 4 000%	3138AXXV8			12/8/2011		1/25/2012	108	113	-5			
324	X			FNMA POOL #AJ6091 4 000%	3138AXXV8			12/8/2011		2/25/2012	38	40	-2			
325	X			FNMA POOL #AJ6091 4 000%	3138AXXV8			12/8/2011		3/25/2012	110	115	-5			
326	X			FNMA POOL #AJ6091 4 000%	3138AXXV8			12/8/2011		4/25/2012	639	671	-32			
327	X			FNMA POOL #AJ6091 4 000%	3138AXXV8			12/8/2011		5/25/2012	199	209	-10			
328	X			FNMA POOL #AJ7680 3 500%	3138E0RA9			2/16/2012		3/25/2012	64	67	-3			
329	X			FNMA POOL #AJ7680 3 500%	3138E0RA9			2/16/2012		4/16/2012	14,277	14,262	15			
330	X			FNMA POOL #AJ7680 3 500%	3138E0RA9			2/16/2012		4/25/2012	96	99	-3			
331	X			FNMA POOL #AJ8479 4 000%	3138E1M53			1/11/2012		2/25/2012	118	124	-6			
332	X			FNMA POOL #MA0573 3 500%	31417YT72			4/10/2012		5/25/2012	176	185	-9			
333	X			FNMA POOL #AD0496 6 000%	31418MRS3			2/8/2012		3/25/2012	379	417	-38			
334	X			FNMA POOL #AD0496 6 000%	31418MRS3			2/8/2012		4/25/2012	439	484	-45			
335	X			FNMA POOL #AD0496 6 000%	31418MRS3			2/8/2012		5/25/2012	432	476	-44			
336	X			FNMA POOL #AE0443 6 500%	31419AP50			4/11/2012		5/25/2012	43	48	-5			
337	X			FNMA POOL #AE0443 6 500%	31419AP50			4/11/2012		5/25/2012	405	457	-52			
338	X			FNMA POOL #AE0493 6 500%	31419ARP4			11/19/2010		6/25/2011	62	69	-7			
339	X			FNMA POOL #AE0493 6 500%	31419ARP4			11/19/2010		7/25/2011	97	107	-10			
340	X			FNMA POOL #AE0493 6 500%	31419ARP4			11/19/2010		8/25/2011	120	134	-14			
341	X			FNMA POOL #AE0493 6 500%	31419ARP4			11/19/2010		9/9/2011	3,173	3,169	4			
342	X			FNMA POOL #AE0493 6 500%	31419ARP4			11/19/2010		9/25/2011	72	80	-8			
343	X			FNMA POOL #AE0937 3 500%	31419BBF1			9/22/2011		10/25/2011	91	94	-3			
344	X			FNMA POOL #AE0937 3 500%	31419BBF1			9/22/2011		11/21/2011	2,968	3,018	-50			
345	X			FNMA POOL #AE0937 3 500%	31419BBF1			9/22/2011		11/25/2011	131	136	-5			
346	X			FNMA POOL #AE0937 3 500%	31419BBF1			9/22/2011		12/25/2011	133	138	-5			
347	X			FNMA POOL #AE0937 3 500%	31419BBF1			9/22/2011		1/9/2012	17,752	17,838	-86			
348	X			FNMA POOL #AE0937 3 500%	31419BBF1			9/22/2011		1/25/2012	127	132	-5			
349	X			FIFTH THIRD BANCORP	316773100			11/7/2011		1/20/2012	6,032	5,668	364			
350	X			FIFTH THIRD BANCORP	316773100			11/7/2011		4/10/2012	321	281	40			
351	X			FOMENTO ECONOMICO MEX	344419106			1/31/2012		3/2/2012	378	349	29			
352	X			FOMENTO ECONOMICO MEX	344419106			1/31/2012		4/20/2012	657	559	98			
353	X			FOOT LOCKER INC	344849104			9/15/2011		1/20/2012	6,376	5,381	995			
354	X			FOOT LOCKER INC	344849104			9/15/2011		4/10/2012	361	260	101			
355	X			FORD MOTOR COMPANY	345370860			7/12/2010		9/15/2011	10,685	11,179	-494			
356	X			FOREST LABS INC	345638106			11/4/2010		9/15/2011	14,840	15,236	-396			
357	X			FRANCO NEV CORP NPV	351858105			1/18/2012		3/30/2012	1,588	1,473	115			

Totals											Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities											2,031,549		1,985,806		45,743	
Other sales											0		0		0	

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

Index		Check "X" if Sale of Security	Amount		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
			Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
			Short Term CG Distributions	0								0	2,031,549	1,985,806			45,743
												0	0	0	0	0	0
												Securities					
												Other sales					
358	X				FRANCO NEV CORP NPV	351858105			1/18/2012		5/10/2012	558	517	41			
359	X				GNC HOLDINGS INC	36191G107			2/21/2012		4/10/2012	309	296	13			
360	X				GAP INC	364760108			1/6/2010		11/7/2011	12,925	13,456	-531			
361	X				GENERAL ELECTRIC CO	369604103			5/25/2010		1/20/2012	5,984	4,849	1,135			
362	X				GENERAL ELECTRIC CO	369604103			5/25/2010		4/10/2012	281	232	49			
363	X				GENERAL GROWTH PROPER	370023103			1/18/2012		5/10/2012	846	720	126			
364	X				HALLIBURTON CO	406216101			1/14/2010		1/20/2012	4,726	4,334	392			
365	X				HALLIBURTON CO	406216101			1/14/2010		4/10/2012	191	197	-6			
366	X				HEWLETT PACKARD CO	428236103			1/6/2010		9/15/2011	7,091	16,141	-9,050			
367	X				HOLOGIC INC COM	436440101			7/13/2011		11/7/2011	12,461	15,803	-3,342			
368	X				HOME DEPOT INC	437076102			1/6/2010		1/20/2012	7,462	4,874	2,588			
369	X				HOME DEPOT INC	437076102			1/6/2010		4/10/2012	396	232	164			
370	X				HUTCHISON WHAMPOA LIMIT	448415208			1/31/2012		2/8/2012	571	550	21			
371	X				IAC/INTERACTIVECORP	44919P508			8/26/2010		9/15/2011	7,731	4,599	3,132			
372	X				US TREASURY BOND 5.250	912810FF0			6/11/2011		12/15/2011	4,114	3,565	549			
373	X				US TREASURY BOND 5.250	912810FF0			5/6/2011		12/15/2011	6,856	5,793	1,063			
374	X				US TREASURY BOND 4.375	912810QH4			12/2/2010		6/3/2011	12,269	12,271	-2			
375	X				US TREASURY BOND 4.375	912810QH4			8/19/2011		8/25/2011	4,565	4,565	0			
376	X				US TREASURY BOND 4.375	912810QH4			8/19/2011		9/30/2011	3,861	3,594	267			
377	X				US TREASURY BOND 4.375	912810QH4			8/19/2011		12/13/2011	1,253	1,198	55			
378	X				US TREASURY BOND 4.375	912810QH4			10/12/2011		12/13/2011	3,759	3,679	80			
379	X				US TREASURY BOND 4.375	912810QH4			8/19/2011		12/13/2011	2,506	2,367	139			
380	X				US TREASURY BOND 4.375	912810QH4			8/10/2011		1/23/2012	4,950	4,622	328			
381	X				US TREASURY BOND 4.375	912810QH4			8/19/2011		1/23/2012	1,238	1,184	54			
382	X				US TREASURY BOND 4.375	912810QH4			12/2/2010		4/12/2012	8,604	7,158	1,446			
383	X				US TREASURY NOTE 1.500	912828JW1			5/9/2012		5/17/2012	14,275	14,287	-12			
384	X				US TREASURY NOTE 2.750	912828KD1			7/19/2011		7/26/2011	50,278	50,369	-91			
385	X				US TREASURY NOTE 2.750	912828KD1			7/19/2011		8/10/2011	11,895	11,341	554			
386	X				US TREASURY NOTE 2.750	912828KD1			7/19/2011		8/10/2011	6,488	6,177	311			
387	X				US TREASURY NOTE 2.750	912828KD1			7/19/2011		8/11/2011	5,369	5,147	222			
388	X				US TREASURY NOTE 2.750	912828KD1			7/19/2011		9/15/2011	9,743	9,265	478			
389	X				US TREASURY NOTE 2.750	912828KD1			6/14/2011		9/15/2011	2,165	2,028	137			
390	X				US TREASURY NOTE 2.750	912828KD1			6/14/2011		11/8/2011	5,435	5,070	365			
391	X				US TREASURY NOTE 2.750	912828KD1			11/3/2011		11/8/2011	3,261	3,251	10			
392	X				US TREASURY NOTE 2.750	912828KD1			5/26/2011		11/8/2011	2,174	2,023	151			
393	X				US TREASURY NOTE 2.750	912828KD1			11/21/2011		12/6/2011	12,987	13,003	-16			
394	X				US TREASURY NOTE 2.750	912828KD1			11/21/2011		1/19/2012	8,747	8,701	46			
395	X				US TREASURY NOTE 2.750	912828KD1			12/13/2011		1/19/2012	9,840	9,854	-24			
396	X				US TREASURY NOTE 2.750	912828KD1			5/26/2011		1/19/2012	4,373	4,045	328			
397	X				US TREASURY NOTE 2.750	912828KD1			5/5/2011		3/2/2012	20,717	19,019	1,698			
398	X				US TREASURY NOTE 2.750	912828KD1			5/26/2011		3/2/2012	2,181	2,023	158			
399	X				US TREASURY NOTE 1.500	912828LB4			12/15/2011		12/19/2011	14,112	14,115	-3			
400	X				US TREASURY NOTE 1.500	912828LB4			12/15/2011		2/10/2012	11,063	11,090	-27			
401	X				US TREASURY NOTE 1.500	912828LB4			12/15/2011		2/10/2012	5,029	5,041	-12			
402	X				US TREASURY NOTE 1.500	912828LB4			12/4/2011		2/16/2012	5,028	5,045	-17			
403	X				US TREASURY NOTE 1.500	912828LB4			12/15/2011		2/24/2012	1,005	1,008	-3			
404	X				FNMA POOL #AJ8479 4.000%	3138E1M53			1/11/2012		3/25/2012	291	307	-16			
405	X				FNMA POOL #AJ8479 4.000%	3138E1M53			1/11/2012		4/25/2012	357	377	-20			
406	X				FNMA POOL #AJ8479 4.000%	3138E1M53			1/11/2012		5/25/2012	246	260	-14			
407	X				FNMA POOL #AK4047 3.000%	3138E8P97			3/20/2012		4/20/2012	4,110	4,071	39			
408	X				FNMA POOL #AK4047 3.000%	3138E8P97			3/20/2012		4/25/2012	127	131	-4			

Long Term CG Distributions
Short Term CG Distributions

Amount
0
0

Totals
Securities
Other sales

Gross Sales
2,031,549
0

Cost, Other Basis and Expenses
1,985,806
0

Net Gain or Loss
45,743
0

Expense of Sale and Cost of Improvements
0
0

Valuation Method
0
0

Cost or Other Basis
517
0

Gross Sales Price
558
0

Date Sold
5/10/2012
0

Acquisition Method
0
0

Check "X" if Purchaser is a Business
0
0

Date Acquired
1/18/2012
0

Net Gain or Loss
41
0

Net Gain or Loss
13
0

Net Gain or Loss
-531
0

Net Gain or Loss
1,135
0

Net Gain or Loss
49
0

Net Gain or Loss
126
0

Net Gain or Loss
392
0

Net Gain or Loss
-6
0

Net Gain or Loss
-9,050
0

Net Gain or Loss
-3,342
0

Net Gain or Loss
2,588
0

Net Gain or Loss
164
0

Net Gain or Loss
21
0

Net Gain or Loss
3,132
0

Net Gain or Loss
549
0

Net Gain or Loss
1,063
0

Net Gain or Loss
-2
0

Net Gain or Loss
0
0

Net Gain or Loss
267
0

Net Gain or Loss
55
0

Net Gain or Loss
80
0

Net Gain or Loss
139
0

Net Gain or Loss
328
0

Net Gain or Loss
54
0

Net Gain or Loss
1,446
0

Net Gain or Loss
-12
0

Net Gain or Loss
-91
0

Net Gain or Loss
554
0

Net Gain or Loss
311
0

Net Gain or Loss
222
0

Net Gain or Loss
478
0

Net Gain or Loss
137
0

Net Gain or Loss
365
0

Net Gain or Loss
10
0

Net Gain or Loss
151
0

Net Gain or Loss
-16
0

Net Gain or Loss
46
0

Net Gain or Loss
-24
0

Net Gain or Loss
328
0

Net Gain or Loss
1,698
0

Net Gain or Loss
158
0

Net Gain or Loss
-3
0

Net Gain or Loss
-27
0

Net Gain or Loss
-12
0

Net Gain or Loss
-17
0

Net Gain or Loss
-3
0

Net Gain or Loss
-16
0

Net Gain or Loss
-20
0

Net Gain or Loss
-14
0

Net Gain or Loss
39
0

Net Gain or Loss
-4
0

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

Totals														
Securities														
Other sales														
Amount														
Long Term CG Distributions														
Short Term CG Distributions														
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
409	X	FNMA POOL #AK4047 3 000%	3138EP97			3/20/2012		5/8/2012	10,227	10,080				147
410	X	FNMA POOL #AK4047 3 000%	3138EP97			3/20/2012		5/25/2012	94	96				-2
411	X	FNMA POOL #AK8919 3 500%	3138ED4D0			4/11/2012		5/25/2012	13	13				0
412	X	FNMA POOL #AK8211 3 500%	3138EDDR9			3/26/2012		4/24/2012	8,281	8,182				99
413	X	FNMA POOL #AK8211 3 500%	3138EDDR9			3/26/2012		4/25/2012	30	30				0
414	X	FNMA POOL #AK8211 3 500%	3138EDDR9			3/26/2012		5/25/2012	16	17				-1
415	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		6/25/2011	1,281	1,399				-118
416	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		7/25/2011	890	972				-82
417	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		8/25/2011	1,172	1,280				-108
418	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		8/29/2011	26,939	26,698				241
419	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		9/25/2011	503	549				-46
420	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		10/25/2011	523	571				-48
421	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		11/25/2011	432	471				-39
422	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		12/25/2011	384	420				-36
423	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		1/25/2012	483	528				-45
424	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		2/25/2012	358	391				-33
425	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		3/25/2012	441	482				-41
426	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		4/25/2012	502	548				-46
427	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		5/25/2012	441	482				-41
428	X	FNMA POOL #AL1013 5 500%	3138EHD76			1/9/2012		2/25/2012	413	451				-38
429	X	FNMA POOL #AL1013 5 500%	3138EHD76			1/9/2012		3/25/2012	356	388				-32
430	X	FNMA POOL #AL1013 5 500%	3138EHD76			1/9/2012		4/25/2012	349	380				-31
431	X	FNMA POOL #AL1013 5 500%	3138EHD76			1/9/2012		5/25/2012	385	420				-35
432	X	FNMA POOL #AL1148 3 500%	3138EHH21			1/10/2012		2/25/2012	175	185				-10
433	X	FNMA POOL #AL1148 3 500%	3138EHH21			1/10/2012		3/20/2012	17,094	17,193				-99
434	X	FNMA POOL #AL1148 3 500%	3138EHH21			1/10/2012		3/25/2012	495	521				-26
435	X	FNMA POOL #AL1148 3 500%	3138EHH21			1/10/2012		4/25/2012	372	392				-20
436	X	FNMA POOL #AL1148 3 500%	3138EHH21			1/10/2012		5/25/2012	202	213				-11
437	X	FED NATL MTG ASSN 0 750%	31398A5W8			1/18/2012		4/9/2012	6,040	6,046				-6
438	X	FED NATL MTG ASSN 0 750%	31398A5W8			4/5/2012		4/9/2012	6,040	6,038				2
439	X	FNMA POOL #735439 6 000%	31402RBG3			8/23/2011		9/25/2011	329	361				-32
440	X	FNMA POOL #735439 6 000%	31402RBG3			8/23/2011		10/25/2011	297	326				-29
441	X	FNMA POOL #735439 6 000%	31402RBG3			8/23/2011		11/25/2011	291	320				-29
442	X	US TREASURY NOTE 1 500%	912828L84			1/30/2012		2/24/2012	1,005	1,006				-1
443	X	US TREASURY NOTE 1 875%	912828PA2			2/24/2012		4/11/2012	5,224	5,226				-2
444	X	US TREASURY NOTE 1 875%	912828PA2			1/23/2012		5/30/2012	10,559	10,397				162
445	X	US TREASURY NOTE 1 875%	912828PA2			2/24/2012		5/30/2012	7,391	7,316				75
446	X	US TREASURY NOTE 2 625%	912828PC8			10/27/2011		3/14/2012	15,800	15,562				238
447	X	US TREASURY NOTE 0 750%	912828PL8			1/18/2012		3/14/2012	4,026	4,039				-13
448	X	US TREASURY NOTE 1 500%	912828L84			12/4/2011		2/24/2012	5,026	5,045				-19
449	X	US TREASURY NOTE 1 500%	912828L84			12/4/2011		2/24/2012	6,031	6,054				-23
450	X	US TREASURY NOTE 2 375%	912828LQ1			1/18/2012		2/8/2012	9,484	9,496				-12
451	X	US TREASURY NOTE 2 375%	912828LQ1			1/20/2012		2/15/2012	1,053	1,055				-2
452	X	US TREASURY NOTE 2 375%	912828LS7			2/29/2012		3/21/2012	3,142	3,155				-13
453	X	US TREASURY NOTE 3 375%	912828LY4			3/2/2012		3/26/2012	11,111	11,327				-216
454	X	US TREASURY NOTE 1 125%	912828MB3			1/18/2012		5/30/2012	7,036	7,062				-26
455	X	US TREASURY NOTE 2 250%	912828MH0			1/18/2012		3/19/2012	9,422	9,513				-91
456	X	US TREASURY NOTE 0 875%	912828MQ0			10/31/2011		12/15/2011	24,042	24,066				-24
457	X	US TREASURY NOTE 2 375%	912828MR8			1/18/2012		2/8/2012	12,727	12,744				-17
458	X	US TREASURY NOTE 3 250%	912828MV9			1/18/2012		1/19/2012	10,079	10,085				-6
459	X	US TREASURY NOTE 0 625%	912828NS5			1/18/2012		2/10/2012	4,008	4,010				-2

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									2,031,549		1,985,806		45,743			
Short Term CG Distributions									0		0		0			
460	X	US TREASURY NOTE 0.625	912828NS5			1/18/2012		2/16/2012	2,004	2,005			-1			
461	X	US TREASURY NOTE 0.625	912828NS5			1/18/2012		2/29/2012	6,010	6,015			-5			
462	X	US TREASURY NOTE 0.625	912828NS5			1/18/2012		4/9/2012	4,005	4,010			-5			
463	X	US TREASURY NOTE 0.625	912828NS5			1/18/2012		4/10/2012	5,006	5,012			-6			
464	X	US TREASURY NOTE 0.625	912828NS5			12/28/2011		4/10/2012	4,005	4,011			-6			
465	X	US TREASURY NOTE 0.625	912828NS5			2/6/2012		4/10/2012	1,001	1,002			-1			
466	X	US TREASURY NOTE 0.625	912828NS5			12/9/2011		5/4/2012	3,002	3,009			-7			
467	X	US TREASURY NOTE 0.625	912828NS5			2/6/2012		5/4/2012	1,001	1,002			-1			
468	X	US TREASURY NOTE 0.625	912828NS5			2/6/2012		5/17/2012	3,002	3,007			-5			
469	X	US TREASURY NOTE 0.750	912828NY2			1/18/2012		3/21/2012	21,134	21,186			-52			
470	X	US TREASURY NOTE 1.875	912828PA2			1/26/2012		2/7/2012	2,094	2,098			-4			
471	X	US TREASURY NOTE 1.875	912828PA2			1/26/2012		2/21/2012	2,083	2,098			-15			
472	X	US TREASURY NOTE 1.875	912828PA2			2/10/2012		4/10/2012	5,222	5,236			-14			
473	X	US TREASURY NOTE 1.875	912828PA2			2/10/2012		4/11/2012	5,224	5,236			-12			
474	X	US TREASURY NOTE 0.500	912828PV6			1/18/2012		2/15/2012	5,013	5,016			-3			
475	X	US TREASURY NOTE 0.625	912828PW4			3/28/2012		4/10/2012	4,012	4,013			-1			
476	X	US TREASURY NOTE 0.625	912828PW4			3/28/2012		4/11/2012	12,037	12,039			-2			
477	X	US TREASURY NOTE 0.625	912828PW4			3/28/2012		4/23/2012	5,016	5,016			0			
478	X	US TREASURY NOTE 2.250	912828QA1			5/6/2011		6/1/2011	16,525	16,288			237			
479	X	US TREASURY NOTE 3.125	912828QN3			9/19/2011		10/7/2011	10,936	11,073			-137			
480	X	US TREASURY NOTE 3.125	912828QN3			8/31/2011		10/7/2011	1,094	1,086			8			
481	X	US TREASURY NOTE 3.125	912828QN3			8/31/2011		10/27/2011	5,336	5,431			-95			
482	X	US TREASURY NOTE 3.125	912828QN3			8/2/2011		10/27/2011	11,738	11,483			255			
483	X	US TREASURY NOTE 3.125	912828QN3			12/19/2011		2/16/2012	12,193	12,336			-143			
484	X	US TREASURY NOTE 3.125	912828QN3			11/30/2011		2/16/2012	5,542	5,494			48			
485	X	US TREASURY NOTE 3.125	912828QN3			8/2/2011		4/20/2012	5,545	5,220			325			
486	X	US TREASURY NOTE 3.125	912828QN3			11/30/2011		4/20/2012	5,545	5,494			51			
487	X	US TREASURY NOTE 3.125	912828QN3			1/17/2012		4/20/2012	12,200	12,024			176			
488	X	US TREASURY NOTE 2.000	912828RR3			4/23/2012		5/9/2012	8,168	8,084			84			
489	X	US TREASURY NOTE 2.000	912828RR3			4/20/2012		5/9/2012	6,126	6,030			96			
490	X	US TREASURY NOTE 0.875	912828SC5			2/10/2012		3/13/2012	7,983	8,026			-43			
491	X	US TREASURY NOTE 0.875	912828SC5			2/16/2012		3/13/2012	998	1,001			-3			
492	X	US TREASURY NOTE 0.875	912828SC5			2/29/2012		3/13/2012	2,994	3,000			-6			
493	X	FNMA POOL #735439 6.000	31402RBG3			8/23/2011		12/25/2011	295	324			-29			
494	X	FNMA POOL #735439 6.000	31402RBG3			8/23/2011		1/25/2012	305	335			-30			
495	X	FNMA POOL #735439 6.000	31402RBG3			8/23/2011		2/25/2012	301	331			-30			
496	X	FNMA POOL #735439 6.000	31402RBG3			8/23/2011		3/25/2012	293	321			-28			
497	X	FNMA POOL #735439 6.000	31402RBG3			8/23/2011		4/25/2012	276	303			-27			
498	X	FNMA POOL #735439 6.000	31402RBG3			8/23/2011		5/25/2012	266	292			-26			
499	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		9/25/2011	496	541			-45			
500	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		10/25/2011	478	522			-44			
501	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		11/25/2011	482	526			-44			
502	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		12/25/2011	431	470			-39			
503	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		1/25/2012	466	509			-43			
504	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		2/25/2012	423	461			-38			
505	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		3/25/2012	407	445			-38			
506	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		4/25/2012	398	435			-37			
507	X	FNMA POOL #735930 5.500	31402RS17			8/23/2011		5/25/2012	388	423			-35			
508	X	FNMA POOL #745238 6.000	31403C4X6			8/22/2011		9/25/2011	310	341			-31			
509	X	FNMA POOL #745238 6.000	31403C4X6			8/22/2011		10/25/2011	320	351			-31			
510	X	FNMA POOL #745238 6.000	31403C4X6			8/22/2011		11/25/2011	287	315			-28			

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

Totals														
Securities														
Other sales														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
511	X	FNMA POOL #745238 6 000%	31403C4X6			8/22/2011		12/25/2011	328	360				-32
512	X	FNMA POOL #745238 6 000%	31403C4X6			8/22/2011		1/25/2012	298	327				-29
513	X	FNMA POOL #745238 6 000%	31403C4X6			8/22/2011		2/25/2012	295	324				-29
514	X	FNMA POOL #745238 6 000%	31403C4X6			2/15/2012		3/25/2012	145	157				-12
515	X	FNMA POOL #745238 6 000%	31403C4X6			8/22/2011		3/25/2012	265	290				-25
516	X	FNMA POOL #745238 6 000%	31403C4X6			8/22/2011		4/25/2012	268	294				-26
517	X	FNMA POOL #745238 6 000%	31403C4X6			2/15/2012		4/25/2012	147	159				-12
518	X	FNMA POOL #745238 6 000%	31403C4X6			2/15/2012		5/25/2012	143	155				-12
519	X	FNMA POOL #745238 6 000%	31403C4X6			8/22/2011		5/25/2012	261	286				-25
520	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		6/25/2011	94	106				-12
521	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		7/25/2011	72	81				-9
522	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		8/25/2011	75	84				-9
523	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		9/25/2011	79	90				-11
524	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		10/25/2011	65	73				-8
525	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		11/25/2011	75	85				-10
526	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		12/25/2011	66	75				-9
527	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		1/25/2012	69	78				-9
528	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		2/25/2012	68	77				-9
529	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		3/25/2012	79	89				-10
530	X	FNMA POOL #745932 6 500%	31403DVZ9			5/10/2011		4/25/2012	85	96				-11
531	X	IAC/INTERACTIVECORP	44919P508			8/26/2010		1/20/2012	5,709	3,388				2,321
532	X	IAC/INTERACTIVECORP	44919P508			8/26/2010		4/10/2012	335	173				162
533	X	INTEL CORP	458140100			1/6/2010		1/20/2012	7,053	5,616				1,437
534	X	INTEL CORP	458140100			1/6/2010		4/10/2012	357	271				86
535	X	INTERNATIONAL BUSINESS M	459200101			1/6/2010		1/20/2012	7,150	4,987				2,163
536	X	INTERNATIONAL BUSINESS M	459200101			1/6/2010		4/10/2012	405	262				143
537	X	IRON MOUNTAIN INC	462846106			1/18/2012		1/20/2012	256	254				2
538	X	JPMORGAN CHASE & CO	46625H100			1/6/2010		1/20/2012	5,400	6,387				-987
539	X	JPMORGAN CHASE & CO	46625H100			1/6/2010		4/10/2012	302	306				-4
540	X	JOHNSON & JOHNSON	478160104			1/6/2010		1/20/2012	5,155	5,073				82
541	X	JOHNSON & JOHNSON	478160104			1/6/2010		4/10/2012	257	257				0
542	X	KONINKLIJKE AHOLD NV ADR	500467402			1/31/2012		2/28/2012	505	477				28
543	X	LIBERTY GLOBAL INC-A	530555101			1/18/2012		1/20/2012	178	176				2
544	X	LINCARE HDGS INC COM	532791100			1/18/2012		1/20/2012	103	100				3
545	X	LINCARE HDGS INC COM	532791100			1/18/2012		5/22/2012	1,591	1,726				-135
546	X	LINCARE HDGS INC COM	533900106			1/18/2012		3/23/2012	1,433	1,335				98
547	X	LOEWS CORP	540424108			1/18/2012		1/20/2012	115	114				1
548	X	MARSH & MCLENNAN COS IN	571748102			1/18/2012		5/31/2012	286	283				3
549	X	MCKESSON CORP	58155Q103			1/6/2010		11/7/2011	2,114	1,617				497
550	X	MCKESSON CORP	58155Q103			1/6/2010		1/20/2012	5,359	4,355				1,004
551	X	MCKESSON CORP	58155Q103			1/6/2010		4/10/2012	261	187				74
552	X	MEDCO HEALTH SOLUTIONS	58405U102			7/12/2010		7/13/2011	13,809	14,302				-493
553	X	METLIFE INC	59156R108			5/27/2011		1/20/2012	4,998	6,042				-1,044
554	X	METLIFE INC	59156R108			5/27/2011		4/10/2012	245	306				-61
555	X	MICROSOFT CORP	594918104			1/6/2010		1/20/2012	6,372	6,700				-328
556	X	MICROSOFT CORP	594918104			1/6/2010		4/10/2012	334	341				-7
557	X	MOLSON COORS BREWING C	60871R209			1/18/2012		1/20/2012	132	131				1
558	X	NATIONAL FUEL GAS CO N J	636180101			1/18/2012		1/20/2012	290	294				-4
559	X	NATIONAL OILWELL INC COM	637071101			3/8/2011		1/20/2012	5,945	6,357				-412
560	X	NATIONAL OILWELL INC COM	637071101			3/8/2011		4/10/2012	304	318				-14
561	X	NOVARTIS AG - ADR	66987V109			1/31/2012		5/1/2012	442	434				8

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

										Amount					
Long Term CG Distributions										0					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
562	X	NOVO NORDISK A/S - ADR	670100205			1/31/2012		5/3/2012	297	238					59
563	X	O'REILLY AUTOMOTIVE INC	67103H107			1/18/2012		1/20/2012	336	332					4
564	X	O'REILLY AUTOMOTIVE INC	67103H107			1/18/2012		4/26/2012	518	415					103
565	X	O'REILLY AUTOMOTIVE INC	67103H107			1/18/2012		5/10/2012	613	498					115
566	X	OCCIDENTAL PETE CORP	674599105			1/6/2010		1/20/2012	6,583	5,454					1,129
567	X	OCCIDENTAL PETE CORP	674599105			1/6/2010		4/10/2012	269	248					21
568	X	ORACLE CORPORATION	68389X105			7/12/2010		1/20/2012	5,445	4,457					988
569	X	ORACLE CORPORATION	68389X105			7/12/2010		4/10/2012	254	210					44
570	X	PENNEY J C INC	708160106			1/18/2012		5/31/2012	1,463	1,889					-426
571	X	PHILLIPS 66	718546104			1/6/2010		5/14/2012	2,030	1,566					464
572	X	US TREASURY NOTE 0.875	912828S10			4/10/2012		5/4/2012	7,043	7,012					31
573	X	US TREASURY NOTE 0.875	912828S10			3/27/2012		5/9/2012	4,029	3,974					55
574	X	US TREASURY NOTE 0.875	912828S10			4/9/2012		5/9/2012	2,015	2,000					15
575	X	US TREASURY NOTE 0.875	912828S10			4/10/2012		5/9/2012	2,015	2,004					11
576	X	UNITED TECHNOLOGIES CORP	913017109			1/6/2010		1/20/2012	5,990	5,495					495
577	X	UNITED TECHNOLOGIES CORP	913017109			1/6/2010		4/10/2012	314	282					32
578	X	UNITEDHEALTH GROUP INC	91324P102			7/13/2011		1/20/2012	5,891	5,966					-75
579	X	UNITEDHEALTH GROUP INC	91324P102			7/13/2011		4/10/2012	345	314					31
580	X	VERIZON COMMUNICATIONS	92343V104			11/4/2010		1/20/2012	6,712	5,775					937
581	X	VERIZON COMMUNICATIONS	92343V104			11/4/2010		4/10/2012	295	267					28
582	X	VODAFONE GROUP PLC NEW	92857W209			1/31/2012		3/15/2012	549	568					-19
583	X	VODAFONE GROUP PLC NEW	92857W209			1/31/2012		3/27/2012	613	595					18
584	X	VODAFONE GROUP PLC NEW	92857W209			1/31/2012		5/17/2012	683	703					-20
585	X	WABCO HOLDINGS INC	92927K102			1/18/2011		1/20/2012	4,986	6,266					-1,280
586	X	WABCO HOLDINGS INC	92927K102			1/18/2011		4/10/2012	287	307					-20
587	X	WAL MART STORES INC	931142103			6/23/2010		1/20/2012	6,581	5,498					1,083
588	X	WAL MART STORES INC	931142103			6/23/2010		4/10/2012	299	255					44
589	X	Disallowed Loss due to Wash S							213						213
									2,031,549		1,985,806				45,743
Securities									0		0				0
Other sales															0

Line 16b (990-PF) - Accounting Fees

		3,578	0	0	3,578
	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	TAX PREP FEES	3,578			3,578
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX				
2	ESTIMATED EXCISE TAX PAID	322			
3	FOREIGN TAX WITHHELD	587	587		
4					
5					
6					
7					
8					
9					
10					

909 587 0 0

Line 23 (990-PF) - Other Expenses

		881	881	881	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes	
1	TRUSTEE FEES					
2	ADR FEES	38	38			
3	STATE AG FEES					
4	INVESTMENT EXPENSES	843	843			
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 INVESTMENTS		1,210,093	1,745,610	1,801,524
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

Long Term CG Distributions																	Amount	
Short Term CG Distributions																	0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	45,743		
1	WPX ENERGY INC	98212B103		1/18/2012	1/20/2012	830	0	874	-44			0				-44		
2	COVIDEN PLC	G2554F113		9/15/2011	1/9/2012	13,184	0	13,976	-792			0				-792		
3	HERBALIFE LTD	G4412G101		9/15/2011	1/20/2012	5,356	0	5,379	-23			0				-23		
4	HERBALIFE LTD	G4412G101		9/15/2011	4/10/2012	273	0	229	44			0				44		
5	WILLIS GROUP HOLDINGS PLC	G96666105		1/18/2012	1/20/2012	193	0	193	0			0				0		
6	ACE LIMITED	H0023R105		1/6/2010	1/17/2011	4,176	0	2,787	1,389			0				1,389		
7	ACE LIMITED	H0023R105		1/6/2010	1/20/2012	5,654	0	3,749	1,905			0				1,905		
8	ACE LIMITED	H0023R105		1/6/2010	4/10/2012	286	0	192	94			0				94		
9	TYCO INTERNATIONAL LTD NEW	H89128104		1/6/2010	1/20/2012	6,286	0	4,554	1,732			0				1,732		
10	TYCO INTERNATIONAL LTD NEW	H89128104		1/6/2010	4/10/2012	319	0	217	102			0				102		
11	AMERIPRISE FINL INC	03076C106		2/9/2010	2/21/2012	9,843	0	6,625	3,218			0				3,218		
12	AMGEN INC	031162100		1/6/2010	1/20/2012	5,413	0	4,444	969			0				969		
13	AMGEN INC	031162100		1/6/2010	4/10/2012	265	0	228	37			0				37		
14	AON CORPORATION COMMON	037389103		1/18/2012	4/2/2012	3,975	0	3,773	202			0				202		
15	APPLE INC	037833100		7/12/2010	1/9/2012	5,506	0	3,391	2,115			0				2,115		
16	APPLE INC	037833100		7/12/2010	1/20/2012	5,894	0	3,652	2,242			0				2,242		
17	APPLE INC	037833100		7/12/2010	4/10/2012	629	0	261	368			0				368		
18	ATMEL CORP	049513104		5/27/2011	1/17/2011	11,395	0	16,386	-4,991			0				-4,991		
19	BNP PARIBAS - ADR	05565A202		1/31/2012	5/17/2012	867	0	1,151	-284			0				-284		
20	BANCO SANTANDER CEN-SPON - ADR	05964H105		5/9/2012	5/24/2012	3	0	3	0			0				0		
21	BANK NEW YORK MELLON CORP COM	064058100		8/25/2011	1/9/2012	14,084	0	13,856	228			0				228		
22	BLACKBAUD INC	09227Q100		1/18/2012	2/15/2012	2,760	0	2,639	121			0				121		
23	BLACKROCK INC	09247X101		1/18/2012	1/20/2012	552	0	561	-9			0				-9		
24	BLACKROCK INC	09247X101		1/18/2012	3/30/2012	815	0	748	67			0				67		
25	BLACKROCK INC	09247X101		1/18/2012	5/2/2012	2,070	0	2,057	13			0				13		
26	BRISTOL MYERS SQUIBB CO	110122108		1/6/2010	1/20/2012	6,585	0	5,088	1,497			0				1,497		
27	BRISTOL MYERS SQUIBB CO	110122108		1/6/2010	4/10/2012	325	0	252	73			0				73		
28	BROADRIDGE FINANCIAL SOLUTIONS	11133T103		1/18/2012	4/26/2012	1,369	0	1,382	-13			0				-13		
29	BROWN & BROWN INC	115236101		1/18/2012	1/20/2012	69	0	68	1			0				1		
30	CBS CORP NEW	124857202		4/20/2011	1/20/2012	7,513	0	6,629	884			0				884		
31	CBS CORP NEW	124857202		4/20/2011	4/10/2012	408	0	320	88			0				88		
32	CVS/CAREMARK CORPORATION	126650100		8/26/2010	1/20/2012	7,700	0	5,080	2,620			0				2,620		
33	CVS/CAREMARK CORPORATION	126650100		8/26/2010	4/10/2012	393	0	253	140			0				140		
34	CARDINAL HEALTH INC COM	14149Y108		3/18/2010	1/20/2012	6,488	0	5,372	1,116			0				1,116		
35	CARDINAL HEALTH INC COM	14149Y108		3/18/2010	4/10/2012	288	0	249	39			0				39		
36	CELGENE CORP COM	151020104		1/17/2011	1/20/2012	6,485	0	5,625	860			0				860		
37	CELGENE CORP COM	151020104		1/17/2011	4/10/2012	315	0	256	59			0				59		
38	CHEVRON CORP	166764100		1/6/2010	1/9/2011	2,423	0	1,837	586			0				586		
39	CHEVRON CORP	166764100		1/6/2010	1/20/2012	5,642	0	4,233	1,409			0				1,409		
40	CHEVRON CORP	166764100		1/6/2010	4/10/2012	203	0	160	43			0				43		
41	CIELO SA-SPONSORED ADR	171778202		1/31/2012	5/3/2012	24	0	20	4			0				4		
42	CISCO SYSTEMS INC	17275R102		1/6/2010	1/20/2012	4,992	0	6,222	-1,230			0				-1,230		
43	CISCO SYSTEMS INC	17275R102		1/6/2010	4/10/2012	235	0	296	-61			0				-61		
44	CINTAS CORP	172908105		1/18/2012	4/26/2012	1,791	0	1,736	55			0				55		
45	CINTAS CORP	172908105		1/20/2012	4/26/2012	117	0	114	3			0				3		
46	CLOROX CO	189054109		1/18/2012	1/20/2012	278	0	275	3			0				3		
47	CLOROX CO	189054109		1/18/2012	4/26/2012	489	0	482	7			0				7		
48	CLOROX CO	189054109		1/18/2012	5/10/2012	687	0	688	-1			0				-1		
49	COMCAST CORP CLASS A	20030N101		2/11/2011	1/20/2012	6,959	0	6,446	513			0				513		
50	COMCAST CORP CLASS A	20030N101		2/11/2011	4/10/2012	372	0	312	60			0				60		
51	CONOCOPHILLIPS	20825C104		1/6/2010	1/20/2012	5,735	0	4,258	1,477			0				1,477		
52	CONOCOPHILLIPS	20825C104		1/6/2010	4/10/2012	295	0	210	85			0				85		
53	FNMA POOL #745932 6.500% 11/01/36	31403DVZ9		5/10/2011	5/25/2012	93	0	105	-12			0				-12		
54	FNMA POOL #888209 5.500% 5/01/36	31410FYE9		2/8/2012	3/25/2012	342	0	374	-32			0				-32		
55	FNMA POOL #888209 5.500% 5/01/36	31410FYE9		2/8/2012	4/25/2012	366	0	400	-34			0				-34		
56	FNMA POOL #888209 5.500% 5/01/36	31410FYE9		2/8/2012	5/25/2012	346	0	378	-32			0				-32		
57	FNMA POOL #890277 6.000% 9/01/39	31410LCN0		3/29/2011	6/25/2011	767	0	834	-67			0				-67		
58	FNMA POOL #890277 6.000% 9/01/39	31410LCN0		4/19/2011	6/25/2011	748	0	818	-70			0				-70		

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						0	0	Amount							
59	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			5/6/2011	6/25/2011			384	0	421	-37			0	45,743
60	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	7/25/2011			837	0	910	-73			0	-73
61	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			4/19/2011	7/25/2011			816	0	893	-77			0	-77
62	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			5/6/2011	7/25/2011			418	0	459	-41			0	-41
63	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			5/6/2011	8/22/2011			1,501	0	1,485	16			0	16
64	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			4/19/2011	8/22/2011			17,083	0	16,864	219			0	219
65	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			4/19/2011	8/23/2011			18,542	0	18,345	197			0	197
66	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			4/19/2011	8/25/2011			3,318	0	3,310	8			0	8
67	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			5/6/2011	8/25/2011			17,629	0	17,620	9			0	9
68	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	8/25/2011			4,223	0	4,185	38			0	38
69	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	8/25/2011			1,506	0	1,637	-131			0	-131
70	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			4/19/2011	8/25/2011			131	0	144	-13			0	-13
71	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			5/6/2011	8/25/2011			697	0	764	-67			0	-67
72	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	9/22/2011			29,405	0	29,056	349			0	349
73	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	9/25/2011			712	0	774	-62			0	-62
74	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	10/25/2011			95	0	104	-9			0	-9
75	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	11/25/2011			92	0	100	-8			0	-8
76	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	12/25/2011			81	0	88	-7			0	-7
77	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	12/5/2012			81	0	88	-7			0	-7
78	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	2/25/2012			106	0	115	-9			0	-9
79	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	3/25/2012			97	0	105	-8			0	-8
80	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	4/25/2012			84	0	91	-7			0	-7
81	FNMA POOL #890277 6.000% 9/01/39 31410LCN0			3/29/2011	5/25/2012			101	0	110	-9			0	-9
82	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	8/25/2011			1,035	0	1,124	-89			0	-89
83	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	9/25/2011			1,134	0	1,232	-98			0	-98
84	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	9/27/2011			25,942	0	26,003	-61			0	-61
85	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	10/25/2011			630	0	685	-55			0	-55
86	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	11/25/2011			566	0	615	-49			0	-49
87	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	12/25/2011			712	0	773	-61			0	-61
88	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	1/9/2012			12,143	0	12,123	20			0	20
89	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	1/10/2012			12,164	0	12,123	41			0	41
90	FNMA POOL #890326 5.500% 4/01/41 31410LD74			7/13/2011	1/25/2012			668	0	725	-57			0	-57
91	PHILLIPS 66 718546104			1/6/2010	5/22/2012			16	0	12	4			0	4
92	T ROWE PRICE GROUP INC 74144T108			2/11/2011	8/25/2011			12,538	0	17,235	-4,697			0	-4,697
93	QUESTAR CORP 748356102			1/18/2012	1/20/2012			136	0	136	0			0	0
94	QUESTAR CORP 748356102			1/18/2012	5/10/2012			1,599	0	1,571	28			0	28
95	QUESTAR PHARMACEUTICALS INC 74835Y101			1/9/2012	1/20/2012			4,930	0	5,689	-759			0	-759
96	QUESTAR PHARMACEUTICALS INC 74835Y101			1/9/2012	4/10/2012			236	0	255	-19			0	-19
97	RAYMOND JAMES FINL INC 754730109			3/8/2011	1/20/2012			5,817	0	6,564	-747			0	-747
98	RAYMOND JAMES FINL INC 754730109			3/8/2011	4/10/2012			279	0	311	-32			0	-32
99	ROCKWOOD HLDGS INC 774415103			4/20/2011	1/20/2012			6,123	0	6,601	-478			0	-478
100	ROCKWOOD HLDGS INC 774415103			4/20/2011	4/10/2012			338	0	342	-4			0	-4
101	ROSS STORES INC 778296103			1/6/2010	9/15/2011			4,644	0	2,581	2,063			0	2,063
102	ROSS STORES INC 778296103			1/6/2010	1/20/2012			7,223	0	3,084	4,139			0	4,139
103	ROSS STORES INC 778296103			1/6/2010	4/10/2012			402	0	153	249			0	249
104	ROYAL DUTCH SHELL PLC ADR 780259206			1/30/2012	2/1/2012			722	0	699	23			0	23
105	ROYAL DUTCH SHELL PLC ADR 780259206			1/30/2012	4/26/2012			890	0	839	11			0	11
106	SAIC INC 78390X101			1/18/2012	1/20/2012			78	0	79	-1			0	-1
107	SAIC INC 78390X101			1/18/2012	2/29/2012			1,863	0	1,981	-118			0	-118
108	SARA LEE CORP 803111103			1/18/2012	1/20/2012			58	0	57	1			0	1
109	SEVEN & I HOLDINGS CO. LTD ADR 81783H105			1/30/2012	4/27/2012			778	0	730	48			0	48
110	SYMANTEC CORP 871503108			5/27/2011	1/20/2012			5,209	0	6,039	-830			0	-830
111	SYMANTEC CORP 871503108			5/27/2011	4/10/2012			284	0	291	-27			0	-27
112	SYSCO CORP 871829107			1/18/2012	1/20/2012			120	0	119	1			0	1
113	SYSCO CORP 871829107			1/18/2012	2/29/2012			1,175	0	1,194	-19			0	-19
114	TAIWAN SEMICONDUCTOR MANUFACT 874039100			1/30/2012	5/2/2012			679	0	597	82			0	82
115	TELEPHONE AND DATA SYSTEMS 879433829			1/18/2012	5/10/2012			1,366	0	1,607	-241			0	-241
116	TELSTRA CORPORATION LIMITED - ADJ 87969N204			1/30/2012	3/15/2012			606	0	629	-23			0	-23

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

Long Term CG Distributions														Amount						
Short Term CG Distributions														0						
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses							
Totals														2,031,549	0	1,985,806	45,743	0	0	45,743
117	TELSTRA CORPORATION LIMITED - ADR	87969N204		1/30/2012	4/3/2012	758	0	769	-11			0	-11							
118	TELSTRA CORP-ADR	87969N204		1/30/2012	4/13/2012	1,023	0	1,031	-8			0	-8							
119	TESCO PLC - ADR	881575302		1/31/2012	2/16/2012	597	0	596	1			0	1							
120	TEXAS INSTRUMENTS INC	882508104		1/6/2010	9/15/2011	13,711	0	12,847	864			0	864							
121	3M CO	88579Y101		1/6/2010	1/9/2012	15,648	0	15,805	-157			0	-157							
122	TIBCO SOFTWARE INC	88632Q103		1/9/2012	1/20/2012	6,291	0	5,648	643			0	643							
123	TIBCO SOFTWARE INC	88632Q103		1/9/2012	4/10/2012	384	0	279	105			0	105							
124	TIBCO SOFTWARE INC	88632Q103		1/9/2012	4/16/2012	12,816	0	9,088	3,728			0	3,728							
125	TYSON FOODS INC CLA DEL	902494103		7/12/2010	9/15/2011	14,080	0	14,254	-174			0	-174							
126	US BANCORP DEL NEW	902973304		1/9/2012	1/20/2012	5,975	0	5,887	88			0	88							
127	US BANCORP DEL NEW	902973304		1/9/2012	4/10/2012	304	0	282	22			0	22							
128	UNILEVER PLC - ADR	904767704		1/30/2012	4/26/2012	796	0	747	49			0	49							
129	UNION PACIFIC CORP	907818108		1/10/2010	1/20/2012	7,223	0	5,796	1,427			0	1,427							
130	UNION PACIFIC CORP	907818108		1/10/2010	4/10/2012	315	0	272	43			0	43							
131	UNION PACIFIC CORP	907818108		1/10/2010	4/16/2012	11,243	0	9,418	1,825			0	1,825							
132	CORNING INC	219350105		7/13/2010	7/13/2011	9,277	0	9,566	-289			0	-289							
133	COVANTA HLDG CORP	22282E102		1/18/2012	1/20/2012	242	0	249	-7			0	-7							
134	COVANTA HLDG CORP	22282E102		1/18/2012	3/30/2012	827	0	707	120			0	120							
135	COVANTA HLDG CORP	22282E102		1/18/2012	5/31/2012	829	0	735	94			0	94							
136	COVENTRY HEALTH CARE INC COM	222862104		1/18/2012	1/20/2012	151	0	151	0			0	0							
137	DANAHER CORP	235851102		1/14/2010	1/20/2012	6,196	0	5,414	782			0	782							
138	DANAHER CORP	235851102		1/14/2010	4/10/2012	316	0	268	48			0	48							
139	DANAHER CORP	235851102		1/14/2010	5/14/2012	10,361	0	8,680	1,681			0	1,681							
140	DENBURY RESOURCES	247916208		3/14/2012	4/10/2012	284	0	312	-28			0	-28							
141	DOLLAR GENERAL CORP	256677105		1/18/2012	1/20/2012	124	0	124	0			0	0							
142	DUKE ENERGY HOLDING CORP COM	26441C105		9/15/2011	1/20/2012	5,907	0	5,390	517			0	517							
143	DUKE ENERGY HOLDING CORP COM	26441C105		9/15/2011	4/10/2012	285	0	271	14			0	14							
144	DUN & BRADSTREET CORP DEL NEW	26483E100		1/18/2012	5/10/2012	2,388	0	2,963	-575			0	-575							
145	E M C CORP MASS	268648102		9/15/2011	1/20/2012	5,574	0	5,444	130			0	130							
146	E M C CORP MASS	268648102		9/15/2011	4/10/2012	341	0	271	70			0	70							
147	ENI SPA - ADR	26874R108		1/30/2012	3/1/2012	746	0	707	39			0	39							
148	EOG RESOURCES, INC	26875P101		1/18/2012	4/26/2012	543	0	524	19			0	19							
149	EOG RESOURCES, INC	26875P101		1/18/2012	5/10/2012	427	0	420	7			0	7							
150	EQT CORPORATION	26884L109		1/18/2012	1/20/2012	378	0	388	-10			0	-10							
151	EQT CORPORATION	26884L109		1/18/2012	5/31/2012	1,113	0	1,212	-99			0	-99							
152	ERICSSON LM TELEPHONE COMPANY	294821608		1/31/2012	2/6/2012	319	0	315	4			0	4							
153	EXXON MOBIL CORPORATION	30231G102		1/6/2010	1/20/2012	5,214	0	4,190	1,024			0	1,024							
154	COPART INC COM	217204106		1/18/2012	1/20/2012	145	0	144	1			0	1							
155	CORNING INC	219350105		7/12/2010	7/13/2011	4,374	0	4,434	-60			0	-60							
156	EXXON MOBIL CORPORATION	30231G102		1/6/2010	4/10/2012	246	0	209	37			0	37							
157	FANUC CORPORATION ADR	307305102		1/31/2012	5/8/2012	472	0	475	-3			0	-3							
158	FHLMC POOL #G02596 6 000%	101/37/3128M4GD9		5/9/2011	6/15/2011	529	0	581	-52			0	-52							
159	FHLMC POOL #G02596 6 000%	101/37/3128M4GD9		5/9/2011	7/15/2011	727	0	799	-72			0	-72							
160	FHLMC POOL #G02596 6 000%	101/37/3128M4GD9		5/9/2011	8/15/2011	224	0	246	-22			0	-22							
161	FHLMC POOL #G02596 6 000%	101/37/3128M4GD9		5/9/2011	9/15/2011	492	0	540	-48			0	-48							
162	FHLMC POOL #G02596 6 000%	101/37/3128M4GD9		5/9/2011	10/15/2011	611	0	671	-60			0	-60							
163	FHLMC POOL #G02596 6 000%	101/37/3128M4GD9		5/9/2011	11/15/2011	420	0	461	-41			0	-41							
164	FHLMC POOL #G02596 6 000%	101/37/3128M4GD9		5/9/2011	12/15/2011	568	0	623	-55			0	-55							
165	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	10/15/2011	204	0	227	-23			0	-23							
166	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	11/15/2011	441	0	490	-49			0	-49							
167	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	12/15/2011	190	0	211	-21			0	-21							
168	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	1/15/2012	218	0	242	-24			0	-24							
169	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	2/15/2012	336	0	373	-37			0	-37							
170	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	3/15/2012	400	0	444	-44			0	-44							
171	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	4/15/2012	347	0	385	-38			0	-38							
172	FHLMC POOL #G06085 6 500%	901/38/3128M8CW2		12/28/2010	5/15/2012	448	0	499	-50			0	-50							
173	FHLMC POOL #G08147 6 500%	801/36/3128MJEV8		2/8/2010	6/15/2011	70	0	75	-5			0	-5							
174	FHLMC POOL #G08147 6 500%	801/36/3128MJEV8		2/8/2010	7/15/2011	73	0	79	-6			0	-6							

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	45,743
							Long Term CG Distributions	Short Term CG Distributions									
175	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	8/15/2011	58	0	0	0	63	-5	0	0	0	0	0	45,743
176	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	9/15/2011	66	0	0	0	72	-6	0	0	0	0	0	-6
177	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	10/15/2011	42	0	0	0	46	-4	0	0	0	0	0	-4
178	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	11/15/2011	97	0	0	0	105	-8	0	0	0	0	0	-8
179	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	12/15/2011	49	0	0	0	53	-4	0	0	0	0	0	-4
180	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	1/15/2012	62	0	0	0	67	-5	0	0	0	0	0	-5
181	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	2/15/2012	78	0	0	0	85	-7	0	0	0	0	0	-7
182	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	3/15/2012	94	0	0	0	101	-7	0	0	0	0	0	-7
183	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	4/15/2012	88	0	0	0	95	-7	0	0	0	0	0	-7
184	FHLMC POOL #G08147 6 500% 8/01/36 3128MJEV8			2/8/2010	5/15/2012	85	0	0	0	92	-7	0	0	0	0	0	-7
185	FHLMC POOL #G08488 3 500% 4/01/42 3128MJRJ1			4/24/2012	5/15/2012	15	0	0	0	15	0	0	0	0	0	0	0
186	FHLMC POOL #G18430 3 000% 4/01/27 3128MMPQ0			4/20/2012	5/15/2012	14	0	0	0	15	-1	0	0	0	0	0	-1
187	FHLMC POOL #C03839 3 500% 4/01/42 3129LHQ1			4/16/2012	5/15/2012	65	0	0	0	67	-2	0	0	0	0	0	-2
188	FHLMC POOL #A95147 4 000% 1/01/40 312943WG4			3/29/2011	6/15/2011	335	0	0	0	328	7	0	0	0	0	0	7
189	FHLMC POOL #A95147 4 000% 1/01/40 312943WG4			3/29/2011	7/13/2011	54,063	0	0	0	52,636	1,427	0	0	0	0	0	1,427
190	FHLMC POOL #A95147 4 000% 1/01/40 312943WG4			3/29/2011	7/15/2011	449	0	0	0	441	8	0	0	0	0	0	8
191	FHLMC POOL #A95147 4 000% 1/01/40 312943WG4			3/29/2011	7/19/2011	11,800	0	0	0	11,484	316	0	0	0	0	0	316
192	FED HOME LN MTG CORP 0 500% 10/15/13 3134G23H3			1/18/2012	2/3/2012	10,034	0	0	0	10,027	7	0	0	0	0	0	7
193	FED HOME LN MTG CORP 0 625% 12/23/13 3134G3BF6			2/3/2012	4/13/2012	9,045	0	0	0	9,050	-5	0	0	0	0	0	-5
194	FED NATL MTG ASSN 0 500% 8/09/13 3135G0BR3			1/18/2012	4/5/2012	6,014	0	0	0	6,021	-7	0	0	0	0	0	-7
195	FED NATL MTG ASSN 1 250% 9/28/16 3135G0CM3			8/19/2011	3/7/2012	16,184	0	0	0	15,986	198	0	0	0	0	0	198
196	FED NATL MTG ASSN 0 750% 12/19/14 3135G0FY4			1/18/2012	5/17/2012	9,055	0	0	0	9,056	-1	0	0	0	0	0	-1
197	FNMA POOL #AH5575 4 000% 2/01/41 3138A7FR4			7/26/2011	8/25/2011	142	0	0	0	143	-1	0	0	0	0	0	-1
198	FNMA POOL #AH5575 4 000% 2/01/41 3138A7FR4			7/26/2011	9/25/2011	191	0	0	0	193	-2	0	0	0	0	0	-2
199	FNMA POOL #AH5575 4 000% 2/01/41 3138A7FR4			7/26/2011	10/25/2011	244	0	0	0	246	-2	0	0	0	0	0	-2
200	FNMA POOL #AH5575 4 000% 2/01/41 3138A7FR4			7/26/2011	11/25/2011	437	0	0	0	440	-3	0	0	0	0	0	-3
201	FNMA POOL #AH5575 4 000% 2/01/41 3138A7FR4			7/26/2011	12/25/2011	485	0	0	0	489	-4	0	0	0	0	0	-4
202	FNMA POOL #AH5575 4 000% 2/01/41 3138A7FR4			7/26/2011	1/11/2012	37,493	0	0	0	35,859	1,634	0	0	0	0	0	1,634
203	FNMA POOL #995112 5 500% 7/01/36 31416BN53			1/10/2012	2/25/2012	259	0	0	0	283	-24	0	0	0	0	0	-24
204	FNMA POOL #995112 5 500% 7/01/36 31416BN53			1/10/2012	3/25/2012	280	0	0	0	317	-27	0	0	0	0	0	-27
205	FNMA POOL #995112 5 500% 7/01/36 31416BN53			1/10/2012	4/25/2012	280	0	0	0	306	-26	0	0	0	0	0	-26
206	FNMA POOL #995112 5 500% 7/01/36 31416BN53			1/10/2012	4/25/2012	275	0	0	0	300	-25	0	0	0	0	0	-25
207	FNMA POOL #AB0532 5 500% 12/01/38 31416VSW5			12/6/2011	1/25/2012	498	0	0	0	543	-45	0	0	0	0	0	-45
208	FNMA POOL #AB0532 5 500% 12/01/38 31416VSW5			12/6/2011	2/25/2012	606	0	0	0	661	-55	0	0	0	0	0	-55
209	FNMA POOL #AB0532 5 500% 12/01/38 31416VSW5			12/6/2011	3/25/2012	415	0	0	0	452	-37	0	0	0	0	0	-37
210	FNMA POOL #AB0532 5 500% 12/01/38 31416VSW5			12/6/2011	4/25/2012	520	0	0	0	567	-47	0	0	0	0	0	-47
211	FNMA POOL #AB0532 5 500% 12/01/38 31416VSW5			12/6/2011	5/25/2012	447	0	0	0	487	-40	0	0	0	0	0	-40
212	FNMA POOL #AB1796 3 500% 11/01/40 31416W7J5			8/25/2011	9/25/2011	89	0	0	0	90	-1	0	0	0	0	0	-1
213	FNMA POOL #AB1796 3 500% 11/01/40 31416W7J5			8/25/2011	10/25/2011	79	0	0	0	80	-1	0	0	0	0	0	-1
214	FNMA POOL #AB1796 3 500% 11/01/40 31416W7J5			8/25/2011	11/21/2011	24,296	0	0	0	24,008	288	0	0	0	0	0	288
215	FNMA POOL #AB1796 3 500% 11/01/40 31416W7J5			8/25/2011	11/25/2011	268	0	0	0	270	-2	0	0	0	0	0	-2
216	FNMA POOL #AB2075 3 500% 1/01/41 31416XJV3			9/22/2011	10/25/2011	83	0	0	0	86	-3	0	0	0	0	0	-3
217	FNMA POOL #AB2075 3 500% 1/01/41 31416XJV3			9/22/2011	11/25/2011	71	0	0	0	74	-3	0	0	0	0	0	-3
218	FNMA POOL #AB2075 3 500% 1/01/41 31416XJV3			9/22/2011	12/8/2011	12,753	0	0	0	12,928	-175	0	0	0	0	0	-175
219	FNMA POOL #AB2075 3 500% 1/01/41 31416XJV3			9/22/2011	12/25/2011	131	0	0	0	136	-5	0	0	0	0	0	-5
220	FNMA POOL #AB3010 4 000% 5/01/26 31416YKY3			7/26/2011	8/9/2011	25,358	0	0	0	25,302	56	0	0	0	0	0	56
221	FNMA POOL #AB3010 4 000% 5/01/26 31416YKY3			7/26/2011	8/25/2011	387	0	0	0	406	-19	0	0	0	0	0	-19
222	FNMA POOL #AB3026 4 000% 5/01/41 31416YLG1			5/23/2011	6/25/2011	90	0	0	0	91	-1	0	0	0	0	0	-1
223	FNMA POOL #AB3026 4 000% 5/01/41 31416YLG1			5/23/2011	7/19/2011	37,120	0	0	0	36,938	182	0	0	0	0	0	182
224	FNMA POOL #AB3026 4 000% 5/01/41 31416YLG1			5/23/2011	7/25/2011	66	0	0	0	66	0	0	0	0	0	0	0
225	FNMA POOL #AB3867 3 500% 11/01/41 31417AJM2			12/8/2011	1/25/2012	42	0	0	0	43	-1	0	0	0	0	0	-1
226	FNMA POOL #AB3867 3 500% 11/01/41 31417AJM2			12/8/2011	2/25/2012	40	0	0	0	41	-1	0	0	0	0	0	-1
227	FNMA POOL #AB3867 3 500% 11/01/41 31417AJM2			12/8/2011	3/25/2012	40	0	0	0	41	-1	0	0	0	0	0	-1
228	FNMA POOL #AB3867 3 500% 11/01/41 31417AJM2			12/8/2011	4/25/2012	56	0	0	0	57	-1	0	0	0	0	0	-1
229	FNMA POOL #AB3867 3 500% 11/01/41 31417AJM2			12/8/2011	5/25/2012	56	0	0	0	57	-1	0	0	0	0	0	-1
230	FNMA POOL #AB3900 3 000% 11/01/26 31417AKN8			11/8/2011	12/25/2011	114	0	0	0	117	-3	0	0	0	0	0	-3
231	FNMA POOL #AB3900 3 000% 11/01/26 31417AKN8			11/8/2011	1/25/2012	137	0	0	0	141	-4	0	0	0	0	0	-4
232	FNMA POOL #AB3900 3 000% 11/01/26 31417AKN8			11/8/2011	2/25/2012	125	0	0	0	128	-3	0	0	0	0	0	-3

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

	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	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions										
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
233	FNMA POOL #A83900 3 000% 11/01/26 31417AKN8			11/8/2011	3/25/2012	160	0	1,985,806	45,743	0	0	45,743
234	FNMA POOL #A83900 3 000% 11/01/26 31417AKN8			11/8/2011	4/25/2012	266	0	273	0	0	0	-7
235	FNMA POOL #A83900 3 000% 11/01/26 31417AKN8			11/8/2011	5/25/2012	195	0	201	0	0	0	-6
236	FNMA POOL #A84103 3 500% 12/01/41 31417ARZ4			1/9/2012	2/25/2012	55	0	57	0	0	0	-2
237	FNMA POOL #A84103 3 500% 12/01/41 31417ARZ4			1/9/2012	3/25/2012	55	0	56	0	0	0	-1
238	FNMA POOL #A84103 3 500% 12/01/41 31417ARZ4			1/9/2012	4/25/2012	71	0	73	0	0	0	-2
239	FNMA POOL #A84103 3 500% 12/01/41 31417ARZ4			1/9/2012	5/25/2012	127	0	131	0	0	0	-4
240	FNMA POOL #A0573 3 500% 11/01/26 31417YT72			4/10/2012	5/9/2012	4,973	0	4,953	0	0	0	20
241	US TREASURY BOND 6 250% 8/15/23 912810EQ7			9/9/2010	8/19/2011	12,612	0	12,210	0	0	0	402
242	US TREASURY BOND 6 250% 8/15/23 912810EQ7			12/16/2010	8/19/2011	1,401	0	1,235	0	0	0	166
243	US TREASURY BOND 6 250% 8/15/23 912810EQ7			12/16/2010	8/29/2011	5,504	0	4,941	0	0	0	563
244	US TREASURY BOND 5 250% 11/15/26 912810FF0			6/1/2011	6/14/2011	8,174	0	8,317	0	0	0	-143
245	US TREASURY BOND 5 250% 11/15/26 912810FF0			8/10/2011	9/26/2011	5,466	0	5,188	0	0	0	278
246	US TREASURY BOND 5 250% 11/15/26 912810FF0			6/1/2011	9/26/2011	5,466	0	4,753	0	0	0	713
247	US TREASURY BOND 6 250% 8/15/23 912810EQ7			9/9/2010	8/19/2011	1,401	0	1,334	0	0	0	67
248	US TREASURY BOND 6 250% 8/15/23 912810EQ7			6/3/2011	8/19/2011	8,408	0	7,747	0	0	0	661
249	AGILENT TECHNOLOGIES INC 00846U101			5/27/2011	12/0/2012	4,966	0	6,024	0	0	0	-1,028
250	AGILENT TECHNOLOGIES INC 00846U101			5/27/2011	3/14/2012	9,100	0	10,023	0	0	0	-923
251	ALLIANCE DATA SYS CORP 018581108			11/7/2011	12/0/2012	5,959	0	5,663	0	0	0	296
252	ALLIANCE DATA SYS CORP 018581108			11/7/2011	4/10/2012	370	0	309	0	0	0	61
253	AMERICAN TOWER CORP 03027X100			1/18/2012	12/0/2012	1,297	0	1,301	0	0	0	-4
254	AMERICAN TOWER CORP 03027X100			1/18/2012	2/29/2012	2,248	0	2,231	0	0	0	17
255	AMERIPRISE FINL INC 03076C106			2/9/2010	12/0/2012	5,717	0	3,975	0	0	0	1,742
256	FHLMC POOL #G02596 6 000% 10/1/37 3128M4GD9			5/9/2011	3/15/2012	634	0	696	0	0	0	-62
257	FHLMC POOL #G02596 6 000% 10/1/37 3128M4GD9			5/9/2011	4/15/2012	677	0	744	0	0	0	-67
258	FHLMC POOL #G02596 6 000% 10/1/37 3128M4GD9			5/9/2011	1/15/2012	438	0	481	0	0	0	-43
259	FHLMC POOL #G02596 6 000% 10/1/37 3128M4GD9			5/9/2011	2/15/2012	673	0	739	0	0	0	-66
260	FHLMC POOL #G02596 6 000% 10/1/37 3128M4GD9			5/9/2011	5/15/2012	791	0	868	0	0	0	-77
261	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	6/15/2011	146	0	158	0	0	0	-12
262	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	6/15/2011	389	0	425	0	0	0	-36
263	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	7/15/2011	176	0	191	0	0	0	-15
264	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	7/15/2011	469	0	513	0	0	0	-44
265	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	8/15/2011	158	0	171	0	0	0	-13
266	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	8/15/2011	421	0	460	0	0	0	-39
267	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	9/15/2011	159	0	173	0	0	0	-14
268	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	9/15/2011	425	0	465	0	0	0	-40
269	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	10/15/2011	154	0	167	0	0	0	-13
270	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	10/15/2011	412	0	450	0	0	0	-38
271	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	11/15/2011	214	0	232	0	0	0	-18
272	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	11/15/2011	571	0	624	0	0	0	-53
273	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	12/15/2011	213	0	231	0	0	0	-18
274	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	12/15/2011	569	0	622	0	0	0	-53
275	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	1/15/2012	220	0	239	0	0	0	-19
276	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	1/15/2012	587	0	642	0	0	0	-55
277	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	2/15/2012	194	0	210	0	0	0	-16
278	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	2/15/2012	518	0	566	0	0	0	-48
279	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	3/15/2012	128	0	139	0	0	0	-11
280	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	3/15/2012	342	0	374	0	0	0	-32
281	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	4/15/2012	251	0	272	0	0	0	-21
282	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	4/15/2012	670	0	733	0	0	0	-63
283	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			10/13/2010	5/15/2012	303	0	328	0	0	0	-25
284	FHLMC POOL #G03941 6 000% 201/38 3128M5WA4			3/14/2011	5/15/2012	808	0	884	0	0	0	-76
285	FHLMC POOL #G04593 5 500% 101/37 3128M6NJ3			12/6/2011	1/15/2012	208	0	227	0	0	0	-19
286	FHLMC POOL #G04593 5 500% 101/37 3128M6NJ3			12/6/2011	2/15/2012	174	0	189	0	0	0	-15
287	FHLMC POOL #G04593 5 500% 101/37 3128M6NJ3			12/6/2011	3/15/2012	341	0	371	0	0	0	-30
288	FHLMC POOL #G04593 5 500% 101/37 3128M6NJ3			12/6/2011	4/15/2012	305	0	331	0	0	0	-26
289	FHLMC POOL #G04593 5 500% 101/37 3128M6NJ3			12/6/2011	5/15/2012	270	0	293	0	0	0	-23
290	FHLMC POOL #G06085 6 500% 9/01/38 3128M8CW2			12/28/2010	6/15/2011	216	0	240	0	0	0	-24

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

	Amount		Totals		2,031,549		1,985,806		45,743		0		0		45,743	
	Long Term CG Distributions	Short Term CG Distributions	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	45,743
291	Kind(s) of Property Sold	CUSIP #														
291	FHLMC POOL #G06085 6.500%	9/01/383128M8CW2		12/28/2010	7/15/2011	395	0	438	-43				0	0		
292	FHLMC POOL #G06085 6.500%	9/01/383128M8CW2		12/28/2010	8/15/2011	198	0	220	-22				0	0		
293	FHLMC POOL #G06085 6.500%	9/01/383128M8CW2		12/28/2010	9/15/2011	356	0	395	-39				0	0		
294	FNMA POOL #AH5575 4.000%	2/01/41 3138A7FR4		7/26/2011	12/5/2012	410	0	413	-3				0	0		
295	FNMA POOL #AH6582 4.000%	3/01/41 3138A8J49		4/26/2011	6/25/2011	22	0	22	0				0	0		
296	FNMA POOL #AH6582 4.000%	3/01/41 3138A8J49		4/26/2011	6/25/2011	174	0	173	1				0	0		
297	FNMA POOL #AH6582 4.000%	3/01/41 3138A8J49		4/26/2011	7/19/2011	5,991	0	5,895	96				0	0		
298	FNMA POOL #AH6582 4.000%	3/01/41 3138A8J49		4/26/2011	7/19/2011	47,572	0	46,770	802				0	0		
299	FNMA POOL #AH6582 4.000%	3/01/41 3138A8J49		4/26/2011	7/25/2011	355	0	352	3				0	0		
300	FNMA POOL #AH6582 4.000%	6/01/26 3138AKYH6		8/9/2011	9/25/2011	251	0	264	-13				0	0		
301	FNMA POOL #AH6582 4.000%	6/01/26 3138AKYH6		8/9/2011	10/25/2011	717	0	755	-38				0	0		
302	FNMA POOL #AH6582 4.000%	6/01/26 3138AKYH6		8/9/2011	11/8/2011	22,703	0	22,739	-36				0	0		
303	FNMA POOL #AH6582 4.000%	6/01/26 3138AKYH6		8/9/2011	11/25/2011	1,205	0	1,268	-63				0	0		
304	FNMA POOL #AH6582 4.000%	8/01/41 3138AMYR0		8/29/2011	9/25/2011	39	0	41	-2				0	0		
305	FNMA POOL #AH6582 4.000%	8/01/41 3138AMYR0		8/29/2011	10/25/2011	181	0	187	-6				0	0		
306	FNMA POOL #AH6582 4.000%	8/01/41 3138AMYR0		8/29/2011	11/25/2011	1,108	0	1,148	-40				0	0		
307	FNMA POOL #AH6582 4.000%	8/01/41 3138AMYR0		8/29/2011	12/8/2011	24,525	0	24,265	260				0	0		
308	FNMA POOL #AH6582 4.000%	8/01/41 3138AMYR0		8/29/2011	12/25/2011	1,195	0	1,240	-45				0	0		
309	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	9/25/2011	41	0	43	-2				0	0		
310	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	10/25/2011	39	0	41	-2				0	0		
311	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	11/25/2011	39	0	41	-2				0	0		
312	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	12/25/2011	38	0	40	-2				0	0		
313	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	12/5/2012	41	0	43	-2				0	0		
314	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	2/25/2012	39	0	40	-1				0	0		
315	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	3/25/2012	43	0	45	-2				0	0		
316	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	4/25/2012	40	0	42	-2				0	0		
317	FNMA POOL #AH6582 4.000%	8/01/26 3138ANNX7		8/11/2011	5/25/2012	39	0	41	-2				0	0		
318	FNMA POOL #AH6582 4.000%	9/01/26 3138ASSV0		9/27/2011	10/25/2011	229	0	240	-11				0	0		
319	FNMA POOL #AH6582 4.000%	9/01/26 3138ASSV0		9/27/2011	11/25/2011	298	0	313	-15				0	0		
320	FNMA POOL #AH6582 4.000%	9/01/26 3138ASSV0		9/27/2011	12/25/2011	312	0	327	-15				0	0		
321	FNMA POOL #AH6582 4.000%	9/01/26 3138ASSV0		9/27/2011	1/10/2012	25,532	0	25,494	38				0	0		
322	FNMA POOL #AH6582 4.000%	9/01/26 3138ASSV0		9/27/2011	1/25/2012	848	0	889	-41				0	0		
323	FNMA POOL #AH6582 4.000%	12/01/41 3138AXXV8		12/8/2011	1/25/2012	108	0	113	-5				0	0		
324	FNMA POOL #AH6582 4.000%	12/01/41 3138AXXV8		12/8/2011	2/25/2012	38	0	40	-2				0	0		
325	FNMA POOL #AH6582 4.000%	12/01/41 3138AXXV8		12/8/2011	3/25/2012	110	0	115	-5				0	0		
326	FNMA POOL #AH6582 4.000%	12/01/41 3138AXXV8		12/8/2011	4/25/2012	639	0	671	-32				0	0		
327	FNMA POOL #AH6582 4.000%	12/01/41 3138AXXV8		12/8/2011	5/25/2012	199	0	209	-10				0	0		
328	FNMA POOL #AH6582 4.000%	12/01/41 3138E0RA9		2/16/2012	3/25/2012	64	0	67	-3				0	0		
329	FNMA POOL #AH6582 4.000%	12/01/41 3138E0RA9		2/16/2012	4/16/2012	14,277	0	14,262	15				0	0		
330	FNMA POOL #AH6582 4.000%	12/01/41 3138E0RA9		2/16/2012	4/25/2012	96	0	99	-3				0	0		
331	FNMA POOL #AH6582 4.000%	12/01/41 3138E1M53		1/11/2012	2/25/2012	118	0	124	-6				0	0		
332	FNMA POOL #AH6582 4.000%	11/01/26 31417YT72		4/10/2012	5/25/2012	176	0	185	-9				0	0		
333	FNMA POOL #AD0496 6.000%	10/01/39 31418MR53		2/8/2012	4/25/2012	379	0	417	-38				0	0		
334	FNMA POOL #AD0496 6.000%	10/01/39 31418MR53		2/8/2012	4/25/2012	439	0	484	-45				0	0		
335	FNMA POOL #AD0496 6.000%	10/01/39 31418MR53		2/8/2012	5/25/2012	432	0	476	-44				0	0		
336	FNMA POOL #AD0496 6.000%	10/01/39 31419AP50		4/11/2012	5/25/2012	43	0	48	-5				0	0		
337	FNMA POOL #AD0496 6.000%	10/01/39 31419AP50		4/11/2012	5/25/2012	405	0	457	-52				0	0		
338	FNMA POOL #AD0496 6.000%	10/01/40 31419ARP4		11/19/2010	6/25/2011	62	0	69	-7				0	0		
339	FNMA POOL #AD0496 6.000%	10/01/40 31419ARP4		11/19/2010	7/25/2011	97	0	107	-10				0	0		
340	FNMA POOL #AD0496 6.000%	10/01/40 31419ARP4		11/19/2010	8/25/2011	120	0	134	-14				0	0		
341	FNMA POOL #AD0496 6.000%	10/01/40 31419ARP4		11/19/2010	9/9/2011	3,173	0	3,169	4				0	0		
342	FNMA POOL #AD0496 6.000%	10/01/40 31419ARP4		11/19/2010	9/25/2011	72	0	80	-8				0	0		
343	FNMA POOL #AD0496 6.000%	2/01/41 31419BBF1		9/22/2011	10/25/2011	91	0	94	-3				0	0		
344	FNMA POOL #AD0496 6.000%	2/01/41 31419BBF1		9/22/2011	11/21/2011	2,968	0	3,018	-50				0	0		
345	FNMA POOL #AD0496 6.000%	2/01/41 31419BBF1		9/22/2011	11/25/2011	131	0	136	-5				0	0		
346	FNMA POOL #AD0496 6.000%	2/01/41 31419BBF1		9/22/2011	12/25/2011	133	0	138	-5				0	0		
347	FNMA POOL #AD0496 6.000%	2/01/41 31419BBF1		9/22/2011	1/9/2012	17,752	0	17,838	-86				0	0		
348	FNMA POOL #AD0496 6.000%	2/01/41 31419BBF1		9/22/2011	1/25/2012	127	0	132	-5				0	0		

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

		Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
349	FIFTH THIRD BANCORP	316773100		11/7/2011	12/0/2012	6,032	0	5,668	364	0	0	45,743
350	FIFTH THIRD BANCORP	316773100		11/7/2011	4/10/2012	321	0	281	40	0	0	40
351	FOMENTO ECONOMICO MEX-SP ADR	344419106		1/31/2012	3/2/2012	378	0	349	29	0	0	29
352	FOMENTO ECONOMICO MEX-SP ADR	344419106		1/31/2012	4/20/2012	657	0	559	98	0	0	98
353	FOOT LOCKER INC	344849104		9/15/2011	1/20/2012	6,378	0	5,381	995	0	0	995
354	FOOT LOCKER INC	344849104		9/15/2011	4/10/2012	361	0	260	101	0	0	101
355	FORD MOTOR COMPANY	345370860		7/12/2010	9/15/2011	10,685	0	11,179	-494	0	0	-494
356	FOREST LABS INC	345838106		1/18/2012	3/30/2012	14,840	0	15,236	-396	0	0	-396
357	FRANCO NEV CORP NPV	351858105		1/18/2012	5/10/2012	1,588	0	1,473	115	0	0	115
358	FRANCO NEV CORP NPV	351858105		2/21/2012	4/10/2012	558	0	517	41	0	0	41
359	GNC HOLDINGS INC	36191G107		1/6/2010	1/7/2011	309	0	296	13	0	0	13
360	GAP INC	364760108		5/25/2010	1/20/2012	12,925	0	13,456	-531	0	0	-531
361	GENERAL ELECTRIC CO	369604103		5/25/2010	4/10/2012	5,984	0	4,849	1,135	0	0	1,135
362	GENERAL ELECTRIC CO	369604103		5/25/2010	4/10/2012	281	0	232	49	0	0	49
363	GENERAL GROWTH PROPERTIES-WI	370023103		1/18/2012	5/10/2012	848	0	720	126	0	0	126
364	HALLIBURTON CO	406216101		1/14/2010	1/20/2012	4,726	0	4,334	392	0	0	392
365	HALLIBURTON CO	406216101		1/14/2010	4/10/2012	191	0	197	-6	0	0	-6
366	HEWLETT PACKARD CO	428236103		7/13/2011	1/7/2011	7,091	0	16,141	-9,050	0	0	-9,050
367	HOLOGIC INC COM	436440101		1/6/2010	1/20/2012	12,461	0	15,803	-3,342	0	0	-3,342
368	HOME DEPOT INC	437076102		1/6/2010	4/10/2012	7,462	0	4,874	2,588	0	0	2,588
369	HOME DEPOT INC	437076102		1/6/2010	4/10/2012	396	0	232	164	0	0	164
370	HUTCHISON WHAMPOA LIMITED - ADR	448415208		1/31/2012	2/8/2012	571	0	550	21	0	0	21
371	IAC INTERACTIVE CORP	44919P508		8/26/2010	9/15/2011	7,731	0	4,599	3,132	0	0	3,132
372	US TREASURY BOND 5.250% 11/15/2012	912810FF0		6/1/2011	12/15/2011	4,114	0	3,565	549	0	0	549
373	US TREASURY BOND 5.250% 11/15/2012	912810FF0		5/6/2011	12/15/2011	6,856	0	5,793	1,063	0	0	1,063
374	US TREASURY BOND 4.375% 5/15/40	912810QH4		12/2/2010	6/3/2011	12,259	0	12,271	-2	0	0	-2
375	US TREASURY BOND 4.375% 5/15/40	912810QH4		8/19/2011	8/25/2011	4,565	0	4,565	0	0	0	0
376	US TREASURY BOND 4.375% 5/15/40	912810QH4		8/19/2011	9/30/2011	3,861	0	3,594	267	0	0	267
377	US TREASURY BOND 4.375% 5/15/40	912810QH4		8/19/2011	12/13/2011	1,253	0	1,198	55	0	0	55
378	US TREASURY BOND 4.375% 5/15/40	912810QH4		10/12/2011	12/13/2011	3,759	0	3,679	80	0	0	80
379	US TREASURY BOND 4.375% 5/15/40	912810QH4		8/19/2011	12/13/2011	2,506	0	2,367	139	0	0	139
380	US TREASURY BOND 4.375% 5/15/40	912810QH4		8/10/2011	1/23/2012	4,950	0	4,622	328	0	0	328
381	US TREASURY BOND 4.375% 5/15/40	912810QH4		8/19/2011	1/23/2012	1,238	0	1,184	54	0	0	54
382	US TREASURY BOND 4.375% 5/15/40	912810QH4		12/2/2010	4/12/2012	8,604	0	7,158	1,446	0	0	1,446
383	US TREASURY NOTE 1.500% 12/31/13	912828JW1		5/9/2012	5/17/2012	14,275	0	14,287	-12	0	0	-12
384	US TREASURY NOTE 2.750% 2/15/19	912828KD1		7/19/2011	7/26/2011	50,278	0	50,369	-91	0	0	-91
385	US TREASURY NOTE 2.750% 2/15/19	912828KD1		7/19/2011	8/10/2011	11,895	0	11,341	554	0	0	554
386	US TREASURY NOTE 2.750% 2/15/19	912828KD1		7/19/2011	8/10/2011	6,488	0	6,177	311	0	0	311
387	US TREASURY NOTE 2.750% 2/15/19	912828KD1		7/19/2011	8/11/2011	5,369	0	5,147	222	0	0	222
388	US TREASURY NOTE 2.750% 2/15/19	912828KD1		7/19/2011	9/15/2011	9,743	0	9,265	478	0	0	478
389	US TREASURY NOTE 2.750% 2/15/19	912828KD1		6/14/2011	9/15/2011	2,165	0	2,028	137	0	0	137
390	US TREASURY NOTE 2.750% 2/15/19	912828KD1		6/14/2011	1/8/2011	5,435	0	5,070	365	0	0	365
391	US TREASURY NOTE 2.750% 2/15/19	912828KD1		6/14/2011	1/8/2011	3,261	0	3,251	10	0	0	10
392	US TREASURY NOTE 2.750% 2/15/19	912828KD1		5/26/2011	1/8/2011	2,174	0	2,023	151	0	0	151
393	US TREASURY NOTE 2.750% 2/15/19	912828KD1		11/21/2011	1/26/2012	12,987	0	13,003	-16	0	0	-16
394	US TREASURY NOTE 2.750% 2/15/19	912828KD1		11/21/2011	1/19/2012	8,747	0	8,701	46	0	0	46
395	US TREASURY NOTE 2.750% 2/15/19	912828KD1		12/13/2011	1/19/2012	9,840	0	9,864	-24	0	0	-24
396	US TREASURY NOTE 2.750% 2/15/19	912828KD1		5/26/2011	1/19/2012	4,373	0	4,045	328	0	0	328
397	US TREASURY NOTE 2.750% 2/15/19	912828KD1		5/5/2011	3/2/2012	20,717	0	19,019	1,698	0	0	1,698
398	US TREASURY NOTE 2.750% 2/15/19	912828KD1		5/26/2011	3/2/2012	2,181	0	2,023	158	0	0	158
399	US TREASURY NOTE 1.500% 7/15/12	912828LB4		12/15/2011	12/19/2011	14,112	0	14,115	-3	0	0	-3
400	US TREASURY NOTE 1.500% 7/15/12	912828LB4		12/15/2011	2/10/2012	11,063	0	11,090	-27	0	0	-27
401	US TREASURY NOTE 1.500% 7/15/12	912828LB4		12/15/2011	2/10/2012	5,029	0	5,041	-12	0	0	-12
402	US TREASURY NOTE 1.500% 7/15/12	912828LB4		12/4/2011	2/16/2012	5,028	0	5,045	-17	0	0	-17
403	US TREASURY NOTE 1.500% 7/15/12	912828LB4		12/15/2011	2/24/2012	1,005	0	1,008	-3	0	0	-3
404	FNMA POOL #AJ8479	4000% 12/01/14		1/11/2012	3/25/2012	291	0	307	-16	0	0	-16
405	FNMA POOL #AJ8479	4000% 12/01/14		1/11/2012	4/25/2012	357	0	377	-20	0	0	-20
406	FNMA POOL #AJ8479	4000% 12/01/14		1/11/2012	5/25/2012	246	0	260	-14	0	0	-14

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										0					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
407	FNMA POOL #AK4047 3 000% 2/01/27	3138E8P97		3/20/2012	4/20/2012	4,110	0	4,071	39			0	0	39	45,743
408	FNMA POOL #AK4047 3 000% 2/01/27	3138E8P97		3/20/2012	4/25/2012	127	0	131	-4			0	0	-4	
409	FNMA POOL #AK4047 3 000% 2/01/27	3138E8P97		3/20/2012	5/8/2012	10,227	0	10,080	147			0	0	147	
410	FNMA POOL #AK4047 3 000% 2/01/27	3138E8P97		3/20/2012	5/25/2012	94	0	96	-2			0	0	-2	
411	FNMA POOL #AK8919 3 500% 4/01/42	3138ED4D0		4/11/2012	5/25/2012	13	0	13	0			0	0	0	
412	FNMA POOL #AK8211 3 500% 4/01/42	3138EDDR9		3/26/2012	4/24/2012	8,281	0	8,182	99			0	0	99	
413	FNMA POOL #AK8211 3 500% 4/01/42	3138EDDR9		3/26/2012	4/25/2012	30	0	30	0			0	0	0	
414	FNMA POOL #AK8211 3 500% 4/01/42	3138EDDR9		3/26/2012	5/25/2012	16	0	17	-1			0	0	-1	
415	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	6/25/2011	1,281	0	1,399	-118			0	0	-118	
416	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	7/25/2011	890	0	972	-82			0	0	-82	
417	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	8/25/2011	1,172	0	1,280	-108			0	0	-108	
418	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	8/29/2011	26,939	0	26,698	241			0	0	241	
419	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	9/25/2011	503	0	549	-46			0	0	-46	
420	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	10/25/2011	523	0	571	-48			0	0	-48	
421	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	11/25/2011	432	0	471	-39			0	0	-39	
422	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	12/25/2011	384	0	420	-36			0	0	-36	
423	FNMA POOL #AL0095 6 000% 3/01/41	3138EGGC93		3/17/2011	1/25/2012	483	0	528	-45			0	0	-45	
424	FNMA POOL #AL0095 6 000% 7/01/38	3138EGGC93		3/17/2011	2/25/2012	358	0	391	-33			0	0	-33	
425	FNMA POOL #AL0095 6 000% 7/01/38	3138EGGC93		3/17/2011	3/25/2012	441	0	482	-41			0	0	-41	
426	FNMA POOL #AL0095 6 000% 7/01/38	3138EGGC93		3/17/2011	4/25/2012	502	0	548	-46			0	0	-46	
427	FNMA POOL #AL0095 6 000% 7/01/38	3138EGGC93		3/17/2011	5/25/2012	441	0	482	-41			0	0	-41	
428	FNMA POOL #AL1013 5 500% 1/01/37	3138EHDH6		1/9/2012	2/25/2012	413	0	451	-38			0	0	-38	
429	FNMA POOL #AL1013 5 500% 1/01/37	3138EHDH6		1/9/2012	3/25/2012	356	0	388	-32			0	0	-32	
430	FNMA POOL #AL1013 5 500% 1/01/37	3138EHDH6		1/9/2012	4/25/2012	349	0	380	-31			0	0	-31	
431	FNMA POOL #AL1013 5 500% 1/01/37	3138EHDH6		1/9/2012	5/25/2012	385	0	420	-35			0	0	-35	
432	FNMA POOL #AL1148 3 500% 12/01/26	3138EHH21		1/10/2012	2/25/2012	175	0	185	-10			0	0	-10	
433	FNMA POOL #AL1148 3 500% 12/01/26	3138EHH21		1/10/2012	3/20/2012	17,094	0	17,193	-99			0	0	-99	
434	FNMA POOL #AL1148 3 500% 12/01/26	3138EHH21		1/10/2012	3/25/2012	495	0	521	-26			0	0	-26	
435	FNMA POOL #AL1148 3 500% 12/01/26	3138EHH21		1/10/2012	4/25/2012	372	0	392	-20			0	0	-20	
436	FNMA POOL #AL1148 3 500% 12/01/26	3138EHH21		1/10/2012	5/25/2012	202	0	213	-11			0	0	-11	
437	FED NATL MTG ASSN 0 750% 12/18/13	31398A5W8		1/18/2012	4/9/2012	6,040	0	6,046	-6			0	0	-6	
438	FED NATL MTG ASSN 0 750% 12/18/13	31398A5W8		4/5/2012	4/9/2012	6,040	0	6,038	2			0	0	2	
439	FNMA POOL #735439 6 000% 9/01/19	31402RBG3		8/23/2011	9/25/2011	329	0	361	-32			0	0	-32	
440	FNMA POOL #735439 6 000% 9/01/19	31402RBG3		8/23/2011	10/25/2011	297	0	326	-29			0	0	-29	
441	FNMA POOL #735439 6 000% 9/01/19	31402RBG3		8/23/2011	11/25/2011	291	0	320	-29			0	0	-29	
442	US TREASURY NOTE 1 500% 7/15/12	912828LB4		1/30/2012	2/24/2012	1,005	0	1,006	-1			0	0	-1	
443	US TREASURY NOTE 1 875% 9/30/17	912828PA2		2/24/2012	4/11/2012	5,224	0	5,226	-2			0	0	-2	
444	US TREASURY NOTE 1 875% 9/30/17	912828PA2		1/23/2012	5/30/2012	10,559	0	10,397	162			0	0	162	
445	US TREASURY NOTE 1 875% 9/30/17	912828PA2		2/24/2012	5/30/2012	7,391	0	7,316	75			0	0	75	
446	US TREASURY NOTE 2 625% 11/15/20	912828PC8		10/27/2011	3/14/2012	15,800	0	15,562	238			0	0	238	
447	US TREASURY NOTE 0 750% 12/15/13	912828PL8		1/18/2012	3/14/2012	4,026	0	4,039	-13			0	0	-13	
448	US TREASURY NOTE 1 500% 7/15/12	912828LB4		12/4/2011	2/24/2012	5,026	0	5,045	-19			0	0	-19	
449	US TREASURY NOTE 1 500% 7/15/12	912828LB4		12/4/2011	2/24/2012	6,031	0	6,054	-23			0	0	-23	
450	US TREASURY NOTE 2 375% 9/30/14	912828LQ1		1/18/2012	2/8/2012	9,484	0	9,496	-12			0	0	-12	
451	US TREASURY NOTE 2 375% 9/30/14	912828LQ1		1/20/2012	2/15/2012	1,053	0	1,055	-2			0	0	-2	
452	US TREASURY NOTE 2 375% 10/31/14	912828LS7		2/29/2012	3/21/2012	3,142	0	3,155	-13			0	0	-13	
453	US TREASURY NOTE 3 375% 11/15/19	912828LY4		3/2/2012	3/26/2012	11,111	0	11,327	-216			0	0	-216	
454	US TREASURY NOTE 1 125% 12/15/12	912828MB3		1/18/2012	5/30/2012	7,036	0	7,062	-26			0	0	-26	
455	US TREASURY NOTE 2 250% 1/31/15	912828MH0		1/18/2012	3/19/2012	9,422	0	9,513	-91			0	0	-91	
456	US TREASURY NOTE 0 875% 2/29/12	912828MQ0		10/31/2011	12/15/2011	24,042	0	24,066	-24			0	0	-24	
457	US TREASURY NOTE 2 375% 2/28/15	912828MR8		1/18/2012	2/8/2012	12,727	0	12,744	-17			0	0	-17	
458	US TREASURY NOTE 3 250% 3/31/17	912828MV9		1/18/2012	1/19/2012	10,079	0	10,085	-6			0	0	-6	
459	US TREASURY NOTE 0 625% 6/30/12	912828NS5		1/18/2012	2/10/2012	4,008	0	4,010	-2			0	0	-2	
460	US TREASURY NOTE 0 625% 6/30/12	912828NS5		1/18/2012	2/16/2012	2,004	0	2,005	-1			0	0	-1	
461	US TREASURY NOTE 0 625% 6/30/12	912828NS5		1/18/2012	2/29/2012	6,010	0	6,015	-5			0	0	-5	
462	US TREASURY NOTE 0 625% 6/30/12	912828NS5		1/18/2012	4/9/2012	4,005	0	4,010	-5			0	0	-5	
463	US TREASURY NOTE 0 625% 6/30/12	912828NS5		1/18/2012	4/10/2012	5,006	0	5,012	-6			0	0	-6	
464	US TREASURY NOTE 0 625% 6/30/12	912828NS5		12/28/2011	4/10/2012	4,005	0	4,011	-6			0	0	-6	

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions							
						Amount	Amount							
465	US TREASURY NOTE 0.625% 6/30/12	912828NS5		2/6/2012	4/10/2012	1,001	0	0	1,002	-1			0	45,743
466	US TREASURY NOTE 0.625% 6/30/12	912828NS5		12/9/2011	5/4/2012	3,002	0	0	3,009	-7			0	-1
467	US TREASURY NOTE 0.625% 6/30/12	912828NS5		2/6/2012	5/4/2012	1,001	0	0	1,002	-1			0	-7
468	US TREASURY NOTE 0.625% 6/30/12	912828NS5		2/6/2012	5/17/2012	3,002	0	0	3,007	-5			0	-5
469	US TREASURY NOTE 0.750% 9/15/13	912828NY2		1/18/2012	3/21/2012	21,134	0	0	21,186	-52			0	-52
470	US TREASURY NOTE 1.875% 9/30/17	912828PA2		1/26/2012	2/7/2012	2,094	0	0	2,098	-4			0	-4
471	US TREASURY NOTE 1.875% 9/30/17	912828PA2		1/26/2012	2/21/2012	2,083	0	0	2,088	-15			0	-15
472	US TREASURY NOTE 1.875% 9/30/17	912828PA2		2/10/2012	4/10/2012	5,222	0	0	5,236	-14			0	-14
473	US TREASURY NOTE 1.875% 9/30/17	912828PA2		2/10/2012	4/11/2012	5,224	0	0	5,236	-12			0	-12
474	US TREASURY NOTE 0.500% 1/30/12	912828PV6		1/18/2012	2/15/2012	5,013	0	0	5,016	-3			0	-3
475	US TREASURY NOTE 0.625% 12/31/12	912828PW4		3/28/2012	4/10/2012	4,012	0	0	4,013	-1			0	-1
476	US TREASURY NOTE 0.625% 12/31/12	912828PW4		3/28/2012	4/11/2012	12,037	0	0	12,039	-2			0	-2
477	US TREASURY NOTE 0.625% 12/31/12	912828PW4		3/28/2012	4/23/2012	5,016	0	0	5,016	0			0	0
478	US TREASURY NOTE 2.500% 3/31/16	912828QA1		5/6/2011	6/1/2011	16,525	0	0	16,288	237			0	237
479	US TREASURY NOTE 3.125% 5/15/21	912828QN3		9/19/2011	10/7/2011	10,936	0	0	11,073	-137			0	-137
480	US TREASURY NOTE 3.125% 5/15/21	912828QN3		8/31/2011	10/7/2011	1,094	0	0	1,086	8			0	8
481	US TREASURY NOTE 3.125% 5/15/21	912828QN3		8/31/2011	10/27/2011	5,336	0	0	5,431	-95			0	-95
482	US TREASURY NOTE 3.125% 5/15/21	912828QN3		8/2/2011	10/27/2011	11,738	0	0	11,483	255			0	255
483	US TREASURY NOTE 3.125% 5/15/21	912828QN3		12/19/2011	2/16/2012	12,193	0	0	12,336	-143			0	-143
484	US TREASURY NOTE 3.125% 5/15/21	912828QN3		11/30/2011	2/16/2012	5,542	0	0	5,494	48			0	48
485	US TREASURY NOTE 3.125% 5/15/21	912828QN3		8/2/2011	4/20/2012	5,545	0	0	5,220	325			0	325
486	US TREASURY NOTE 3.125% 5/15/21	912828QN3		11/30/2011	4/20/2012	5,545	0	0	5,494	51			0	51
487	US TREASURY NOTE 3.125% 5/15/21	912828QN3		1/17/2012	4/20/2012	12,200	0	0	12,024	176			0	176
488	US TREASURY NOTE 2.000% 11/15/21	912828RR3		4/23/2012	5/9/2012	8,168	0	0	8,084	84			0	84
489	US TREASURY NOTE 2.000% 11/15/21	912828RR3		2/10/2012	5/9/2012	6,126	0	0	6,030	96			0	96
490	US TREASURY NOTE 0.875% 1/31/17	912828SC5		2/10/2012	3/13/2012	7,983	0	0	8,026	-43			0	-43
491	US TREASURY NOTE 0.875% 1/31/17	912828SC5		2/16/2012	3/13/2012	998	0	0	1,001	-3			0	-3
492	US TREASURY NOTE 0.875% 1/31/17	912828SC5		2/29/2012	3/13/2012	2,994	0	0	3,000	-6			0	-6
493	FNMA POOL #735439 6.000% 9/01/19	31402RBG3		8/23/2011	12/25/2011	295	0	0	324	-29			0	-29
494	FNMA POOL #735439 6.000% 9/01/19	31402RBG3		8/23/2011	12/25/2012	305	0	0	335	-30			0	-30
495	FNMA POOL #735439 6.000% 9/01/19	31402RBG3		8/23/2011	2/25/2012	301	0	0	331	-30			0	-30
496	FNMA POOL #735439 6.000% 9/01/19	31402RBG3		8/23/2011	3/25/2012	293	0	0	321	-28			0	-28
497	FNMA POOL #735439 6.000% 9/01/19	31402RBG3		8/23/2011	4/25/2012	276	0	0	303	-27			0	-27
498	FNMA POOL #735439 6.000% 9/01/19	31402RBG3		8/23/2011	5/25/2012	266	0	0	292	-26			0	-26
499	FNMA POOL #735930 5.500% 9/01/20	31402RST7		8/23/2011	9/25/2011	496	0	0	541	-45			0	-45
500	FNMA POOL #735930 5.500% 9/01/20	31402RST7		8/23/2011	10/25/2011	478	0	0	522	-44			0	-44
501	FNMA POOL #735930 5.500% 9/01/20	31402RST7		8/23/2011	11/25/2011	482	0	0	526	-44			0	-44
502	FNMA POOL #735930 5.500% 9/01/20	31402RST7		8/23/2011	12/25/2011	431	0	0	470	-39			0	-39
503	FNMA POOL #735930 5.500% 12/01/18	31402RST7		8/23/2011	1/25/2012	466	0	0	509	-43			0	-43
504	FNMA POOL #735930 5.500% 12/01/18	31402RST7		8/23/2011	2/25/2012	423	0	0	461	-38			0	-38
505	FNMA POOL #735930 5.500% 12/01/18	31402RST7		8/23/2011	3/25/2012	407	0	0	445	-38			0	-38
506	FNMA POOL #735930 5.500% 12/01/18	31402RST7		8/23/2011	4/25/2012	388	0	0	435	-37			0	-37
507	FNMA POOL #735930 5.500% 12/01/18	31402RST7		8/23/2011	5/25/2012	398	0	0	423	-35			0	-35
508	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	9/25/2011	310	0	0	341	-31			0	-31
509	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	10/25/2011	320	0	0	351	-31			0	-31
510	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	11/25/2011	287	0	0	315	-28			0	-28
511	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	12/25/2011	328	0	0	360	-32			0	-32
512	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	1/25/2012	298	0	0	327	-29			0	-29
513	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	2/25/2012	295	0	0	324	-29			0	-29
514	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		2/15/2012	3/25/2012	145	0	0	157	-12			0	-12
515	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	3/25/2012	265	0	0	290	-25			0	-25
516	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	4/25/2012	268	0	0	294	-26			0	-26
517	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		2/15/2012	4/25/2012	147	0	0	159	-12			0	-12
518	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		2/15/2012	5/25/2012	143	0	0	155	-12			0	-12
519	FNMA POOL #745238 6.000% 12/01/20	31403C4X6		8/22/2011	5/25/2012	261	0	0	286	-25			0	-25
520	FNMA POOL #745932 6.500% 11/01/36	31403DVZ9		5/10/2011	6/25/2011	94	0	0	106	-12			0	-12
521	FNMA POOL #745932 6.500% 11/01/36	31403DVZ9		5/10/2011	7/25/2011	72	0	0	81	-9			0	-9
522	FNMA POOL #745932 6.500% 11/01/36	31403DVZ9		5/10/2011	8/25/2011	75	0	0	84	-9			0	-9

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

Long Term CG Distributions										Amount									
Short Term CG Distributions										0	0								
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	1,985,806	45,743	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	45,743	
523	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	9/25/2011	79	0	90	-11			0						-11	-8
524	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	10/25/2011	65	0	73	-8			0						-10	-9
525	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	11/25/2011	75	0	85	-10			0						-9	-9
526	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	12/25/2011	66	0	75	-9			0						-9	-9
527	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	1/25/2012	69	0	78	-9			0						-9	-9
528	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	2/25/2012	68	0	77	-9			0						-10	-11
529	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	3/25/2012	79	0	89	-10			0						-11	-11
530	FNMA POOL #745932 6 500% 11/01/36 31403DVZ9			5/10/2011	4/25/2012	85	0	96	-11			0						-11	-11
531	JAC/INTERACTIVECORP 44919P508			8/26/2010	1/20/2012	5,709	0	3,388	2,321			0						2,321	2,321
532	JAC/INTERACTIVECORP 44919P508			8/26/2010	4/10/2012	335	0	173	162			0						162	162
533	INTEL CORP 458140100			1/6/2010	1/20/2012	7,053	0	5,616	1,437			0						1,437	1,437
534	INTEL CORP 458140100			1/6/2010	4/10/2012	357	0	271	86			0						86	86
535	INTERNATIONAL BUSINESS MACHS CO 459200101			1/6/2010	1/20/2012	7,150	0	4,987	2,163			0						2,163	2,163
536	INTERNATIONAL BUSINESS MACHS CO 459200101			1/6/2010	4/10/2012	405	0	262	143			0						143	143
537	IRON MOUNTAIN INC 462846106			1/18/2012	1/20/2012	256	0	254	2			0						2	2
538	JPMORGAN CHASE & CO 46625H100			1/6/2010	1/20/2012	5,400	0	6,387	-987			0						-987	-987
539	JPMORGAN CHASE & CO 46625H100			1/6/2010	4/10/2012	302	0	306	-4			0						-4	-4
540	JOHNSON & JOHNSON 478160104			1/6/2010	1/20/2012	5,155	0	5,073	82			0						82	82
541	JOHNSON & JOHNSON 478160104			1/6/2010	4/10/2012	257	0	257	0			0						0	0
542	KONINKLIJKE AHOLD NV ADR 500467402			1/31/2012	2/28/2012	505	0	477	28			0						28	28
543	LIBERTY GLOBAL INC-A 530555101			1/18/2012	1/20/2012	178	0	176	2			0						2	2
544	LINCARE HLDGS INC COM 532791100			1/18/2012	1/20/2012	103	0	100	3			0						3	3
545	LINCARE HLDGS INC COM 532791100			1/18/2012	5/22/2012	1,591	0	1,726	-135			0						-135	-135
546	LINCOLN ELECTRIC HOLDINGS COM 533900106			1/18/2012	3/23/2012	1,433	0	1,335	98			0						98	98
547	LOEWS CORP 540424108			1/18/2012	1/20/2012	115	0	114	1			0						1	1
548	MARSH & MCLENNAN COS INC 571748102			1/18/2012	5/31/2012	286	0	283	3			0						3	3
549	MCKESSON CORP 58155Q103			1/6/2010	1/17/2011	2,114	0	1,617	497			0						497	497
550	MCKESSON CORP 58155Q103			1/6/2010	1/20/2012	5,359	0	4,355	1,004			0						1,004	1,004
551	MCKESSON CORP 58155Q103			1/6/2010	4/10/2012	261	0	187	74			0						74	74
552	MEDCO HEALTH SOLUTIONS INC 58405U102			7/12/2010	7/13/2011	13,809	0	14,302	-493			0						-493	-493
553	METLIFE INC 59156R108			5/27/2011	1/20/2012	4,998	0	6,042	-1,044			0						-1,044	-1,044
554	METLIFE INC 59156R108			5/27/2011	4/10/2012	245	0	306	-61			0						-61	-61
555	MICROSOFT CORP 594918104			1/6/2010	1/20/2012	6,372	0	6,700	-328			0						-328	-328
556	MICROSOFT CORP 594918104			1/6/2010	4/10/2012	334	0	341	-7			0						-7	-7
557	MOLSON COORS BREWING CO 60871R209			1/18/2012	1/20/2012	132	0	131	1			0						1	1
558	NATIONAL FUEL GAS CO N J 636180101			1/18/2012	1/20/2012	290	0	294	-4			0						-4	-4
559	NATIONAL OILWELL INC COM 637071101			3/8/2011	1/20/2012	5,945	0	6,357	-412			0						-412	-412
560	NATIONAL OILWELL INC COM 637071101			3/8/2011	4/10/2012	304	0	318	-14			0						-14	-14
561	NOVARTIS AG - ADR 66987V109			1/31/2012	5/1/2012	442	0	434	8			0						8	8
562	NOVO NORDISK A/S - ADR 670100205			1/31/2012	5/3/2012	297	0	238	59			0						59	59
563	O'REILLY AUTOMOTIVE INC 67103H107			1/18/2012	1/20/2012	336	0	332	4			0						4	4
564	O'REILLY AUTOMOTIVE INC 67103H107			1/18/2012	4/26/2012	518	0	415	103			0						103	103
565	O'REILLY AUTOMOTIVE INC 67103H107			1/18/2012	5/10/2012	613	0	498	115			0						115	115
566	OCCIDENTAL PETE CORP 674599105			1/6/2010	1/20/2012	6,583	0	5,454	1,129			0						1,129	1,129
567	OCCIDENTAL PETE CORP 674599105			1/6/2010	4/10/2012	269	0	248	21			0						21	21
568	ORACLE CORPORATION 68389X105			7/12/2010	1/20/2012	5,445	0	4,457	988			0						988	988
569	ORACLE CORPORATION 68389X105			7/12/2010	4/10/2012	254	0	210	44			0						44	44
570	PENNEY J C INC 708160106			1/18/2012	5/31/2012	1,463	0	1,889	-426			0						-426	-426
571	PHILLIPS 66 718546104			1/6/2010	5/14/2012	2,030	0	1,566	464			0						464	464
572	US TREASURY NOTE 0.875% 2/28/17 912828SJO			4/10/2012	5/4/2012	7,043	0	7,012	31			0						31	31
573	US TREASURY NOTE 0.875% 2/28/17 912828SJO			3/27/2012	5/9/2012	4,029	0	3,974	55			0						55	55
574	US TREASURY NOTE 0.875% 2/28/17 912828SJO			4/9/2012	5/9/2012	2,015	0	2,000	15			0						15	15
575	US TREASURY NOTE 0.875% 2/28/17 912828SJO			4/10/2012	5/9/2012	2,015	0	2,004	11			0						11	11
576	UNITED TECHNOLOGIES CORP 913017109			1/6/2010	1/20/2012	5,990	0	5,495	495			0						495	495
577	UNITED TECHNOLOGIES CORP 913017109			1/6/2010	4/10/2012	314	0	282	32			0						32	32
578	UNITEDHEALTH GROUP INC 91324P102			7/13/2011	1/20/2012	5,891	0	5,966	-75			0						-75	-75
579	UNITEDHEALTH GROUP INC 91324P102			7/13/2011	4/10/2012	345	0	314	31			0						31	31
580	VERIZON COMMUNICATIONS 92343V104			11/4/2010	1/20/2012	6,712	0	5,775	937			0						937	937

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	0												45,743
	Short Term CG Distributions	0												
581	VERIZON COMMUNICATIONS	92343V104		11/4/2010	4/10/2012		295	0	267	28			0	28
582	VODAFONE GROUP PLC NEW ADR	92857W209		1/31/2012	3/15/2012		549	0	568	-19			0	-19
583	VODAFONE GROUP PLC NEW ADR	92857W209		1/31/2012	3/27/2012		613	0	595	18			0	18
584	VODAFONE GROUP PLC NEW ADR	92857W209		1/31/2012	5/17/2012		683	0	703	-20			0	-20
585	WABCO HOLDINGS INC	92927K102		1/18/2011	1/20/2012		4,986	0	6,266	-1,280			0	-1,280
586	WABCO HOLDINGS INC	92927K102		1/18/2011	4/10/2012		287	0	307	-20			0	-20
587	WAL MART STORES INC	931142103		6/23/2010	1/20/2012		6,581	0	5,498	1,083			0	1,083
588	WAL MART STORES INC	931142103		6/23/2010	4/10/2012		299	0	255	44			0	44
589	Disallowed Loss due to Wash Sale						213	0	0	213			0	213

21.170

21.170

Part

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

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

	Date	Amount
1 Credit from prior year return		376
2 First quarter estimated tax payment		
3 Second quarter estimated tax payment	2/9/2012	149
4 Third quarter estimated tax payment	5/9/2012	173
5 Fourth quarter estimated tax payment		
6 Other payments		0
7 Total		698