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Form **990-PF** **Return of Private Foundation** or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation  
 Department of the Treasury Internal Revenue Service **2011** OMB No 1545-0052

For calendar year 2011 or tax year beginning 10/1/2011, and ending 9/30/2012

Name of foundation: **LOCKHART J M ALLY HERC**  
 Number and street (or P O box number if mail is not delivered to street address): **BNY Mellon, N A - P O Box 185**  
 City or town, state, and ZIP code: **Pittsburgh PA 15230-0185**  
 Check all that apply:  Initial return  Initial return of a former public charity  
 Final return  Amended return  
 Address change  Name change  
 Check type of organization:  Section 501(c)(3) exempt private foundation  
 Section 4947(a)(1) nonexempt charitable trust  Other taxable private foundation  
 Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ **73,454,645** (Part I, column (d) must be on cash basis)  
 Accounting method:  Cash  Accrual  Other (specify) \_\_\_\_\_  
 A Employer identification number: **25-6018593**  
 B Telephone number (see instructions): **(412) 236-7417**  
 C If exemption application is pending, check here   
 D 1. Foreign organizations, check here   
 2. Foreign organizations meeting the 85% test, check here and attach computation   
 E If private foundation status was terminated under section 507(b)(1)(A), check here   
 F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check <input checked="" type="checkbox"/> 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	1,654,064	1,642,285		
	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	321,979			
	b Gross sales price for all assets on line 6a	26,529,321			
	7 Capital gain net income (from Part IV, line 2)		321,979		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	0	0	0		
12 Total. Add lines 1 through 11	1,976,043	1,964,264	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	207,362	124,417		82,945
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	203,569	42,124	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)	9,653	9,653	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	420,584	176,194	0	82,945
	25 Contributions, gifts, grants paid	3,187,997			3,187,997
26 Total expenses and disbursements. Add lines 24 and 25	3,608,581	176,194	0	3,270,942	
27 Subtract line 26 from line 12.					
a Excess of revenue over expenses and disbursements	-1,632,538				
b Net investment income (if negative, enter -0-)		1,788,070			
c Adjusted net income (if negative, enter -0-)			0		

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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 (a) Book Value	End of year (b) Book Value (c) Fair Market Value		
Assets	1	Cash—non-interest-bearing	0	0	
	2	Savings and temporary cash investments	414,909	837,000	837,000
	3	Accounts receivable	0		
		Less allowance for doubtful accounts	0	0	0
	4	Pledges receivable	0		
		Less allowance for doubtful accounts	0	0	0
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7	Other notes and loans receivable (attach schedule)	0		
		Less allowance for doubtful accounts	0	0	0
	8	Inventories for sale or use	0	0	
	9	Prepaid expenses and deferred charges		0	
	10 a	Investments—U S and state government obligations (attach schedule)	0	0	0
	b	Investments—corporate stock (attach schedule)	0	0	0
	c	Investments—corporate bonds (attach schedule)	0	0	0
	11	Investments—land, buildings, and equipment basis	0		
	Less accumulated depreciation (attach schedule)	0	0	0	
12	Investments—mortgage loans				
13	Investments—other (attach schedule)	65,092,819	67,670,635	72,617,645	
14	Land, buildings, and equipment basis	0			
	Less accumulated depreciation (attach schedule)	0	0	0	
15	Other assets (describe MELLON OPTIMA L/S STRATEGY F)	4,734,586	0	0	
16	<b>Total assets</b> (to be completed by all filers—see the instructions Also, see page 1, item I)	<b>70,242,314</b>	<b>68,507,635</b>	<b>73,454,645</b>	
Liabilities	17	Accounts payable and accrued expenses	0	0	
	18	Grants payable			
	19	Deferred revenue	0	0	
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21	Mortgages and other notes payable (attach schedule)	0	0	
	22	Other liabilities (describe )	0	0	
	23	<b>Total liabilities</b> (add lines 17 through 22)	<b>0</b>	<b>0</b>	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. <input type="checkbox"/>				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. <input checked="" type="checkbox"/>				
	27	Capital stock, trust principal, or current funds	70,242,314	68,507,635	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds				
30	<b>Total net assets or fund balances</b> (see instructions)	<b>70,242,314</b>	<b>68,507,635</b>		
31	<b>Total liabilities and net assets/fund balances</b> (see instructions)	<b>70,242,314</b>	<b>68,507,635</b>		

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 70,242,314
2	Enter amount from Part I, line 27a	2 -1,632,538
3	Other increases not included in line 2 (itemize) See Attached Statement	3 25,953
4	Add lines 1, 2, and 3	4 68,635,729
5	Decreases not included in line 2 (itemize) See Attached Statement	5 128,094
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6 68,507,635

**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.)
<b>1a See Attached Statement</b>				
<b>b</b>				
<b>c</b>				
<b>d</b>				
<b>e</b>				
(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)	
<b>a</b>	0	0	0	
<b>b</b>	0	0	0	
<b>c</b>	0	0	0	
<b>d</b>	0	0	0	
<b>e</b>	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		
<b>a</b>	0	0	0	
<b>b</b>	0	0	0	
<b>c</b>	0	0	0	
<b>d</b>	0	0	0	
<b>e</b>	0	0	0	
<b>2 Capital gain net income or (net capital loss)</b>	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7                 }		<b>2</b>	321,979
<b>3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6).</b>	{ If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8                 }		<b>3</b>	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	3,671,993	73,586,999	0.049900
2009	3,712,073	54,924,267	0.067585
2008	4,274,119	62,784,645	0.068076
2007			0.000000
2006			0.000000
<b>2 Total of line 1, column (d)</b>			<b>2</b> 0.185561
<b>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</b>			<b>3</b> 0.061854
<b>4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5</b>			<b>4</b> 70,481,884
<b>5 Multiply line 4 by line 3</b>			<b>5</b> 4,359,586
<b>6 Enter 1% of net investment income (1% of Part I, line 27b)</b>			<b>6</b> 17,881
<b>7 Add lines 5 and 6</b>			<b>7</b> 4,377,467
<b>8 Enter qualifying distributions from Part XII, line 4</b>			<b>8</b> 3,270,942

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

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

1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b		1	35,761
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	35,761
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	35,761
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	93,945	
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	93,945	
8 Enter any penalty for underpayment of estimated tax Check here <input type="checkbox"/> if Form 2220 is attached	8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	58,184	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax <input type="checkbox"/> 35,761 Refunded <input type="checkbox"/>	11	22,423	

**Part VII-A Statements Regarding Activities**

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

**Part VII-A Statements Regarding Activities (continued)**

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)			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)			X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	X		
14	The books are in care of ▶ BNY MELLON, N.A. Telephone no. ▶ (412) 236-7417 Located at ▶ P.O. BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 10,298			X
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 ▶		Yes	No X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 ▶ <input type="checkbox"/>	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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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)?  Yes  No  
 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?  Yes  No  
 If "Yes," attach the statement required by Regulations section 53.4945–5(d) N/A

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

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

**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?  Yes  No

**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?  Yes  No

**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**

**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A P O Box 185 Pittsburgh PA 15230-0185	TRUSTEE SEE ATTACHED	396,877	NONE	NONE
BNY Mellon, N A P O Box 185 Pittsburgh PA 15230-0185	FEE REIMBURSEMENT	-189,515	N/A	N/A
		.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				
<b>Total number of other employees paid over \$50,000</b>				<b>NONE</b>

**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
<b>Total number of others receiving over \$50,000 for professional services</b>		▶ NONE

**Part IX-A Summary of Direct Charitable Activities**

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

	Expenses
<b>1</b> NONE .....	
.....	
<b>2</b> .....	
.....	
<b>3</b> .....	
.....	
<b>4</b> .....	
.....	

**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
<b>1</b> NONE .....	
.....	
<b>2</b> .....	
.....	
All other program-related investments See instructions	
<b>3</b> NONE .....	0
.....	
<b>Total. Add lines 1 through 3</b>	▶ NONE

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

<b>1</b>	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
<b>a</b>	Average monthly fair market value of securities	<b>1a</b>	70,716,758
<b>b</b>	Average of monthly cash balances	<b>1b</b>	838,454
<b>c</b>	Fair market value of all other assets (see instructions)	<b>1c</b>	
<b>d</b>	<b>Total</b> (add lines 1a, b, and c)	<b>1d</b>	71,555,212
<b>e</b>	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	<b>1e</b>	
<b>2</b>	Acquisition indebtedness applicable to line 1 assets	<b>2</b>	
<b>3</b>	Subtract line 2 from line 1d	<b>3</b>	71,555,212
<b>4</b>	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	<b>4</b>	1,073,328
<b>5</b>	<b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3 Enter here and on Part V, line 4.	<b>5</b>	70,481,884
<b>6</b>	<b>Minimum investment return.</b> Enter 5% of line 5	<b>6</b>	3,524,094

**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)

<b>1</b>	Minimum investment return from Part X, line 6	<b>1</b>	3,524,094
<b>2a</b>	Tax on investment income for 2011 from Part VI, line 5	<b>2a</b>	35,761
<b>b</b>	Income tax for 2011 (This does not include the tax from Part VI)	<b>2b</b>	0
<b>c</b>	Add lines 2a and 2b	<b>2c</b>	35,761
<b>3</b>	<b>Distributable amount before adjustments</b> Subtract line 2c from line 1	<b>3</b>	3,488,333
<b>4</b>	Recoveries of amounts treated as qualifying distributions	<b>4</b>	
<b>5</b>	Add lines 3 and 4	<b>5</b>	3,488,333
<b>6</b>	Deduction from distributable amount (see instructions)	<b>6</b>	
<b>7</b>	<b>Distributable amount as adjusted</b> Subtract line 6 from line 5 Enter here and on Part XIII, line 1	<b>7</b>	3,488,333

**Part XII Qualifying Distributions** (see instructions)

<b>1</b>	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
<b>a</b>	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	<b>1a</b>	3,270,942
<b>b</b>	Program-related investments—total from Part IX-B	<b>1b</b>	NONE
<b>2</b>	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	<b>2</b>	
<b>3</b>	Amounts set aside for specific charitable projects that satisfy the		
<b>a</b>	Suitability test (prior IRS approval required)	<b>3a</b>	
<b>b</b>	Cash distribution test (attach the required schedule)	<b>3b</b>	0
<b>4</b>	<b>Qualifying distributions.</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	<b>4</b>	3,270,942
<b>5</b>	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)	<b>5</b>	0
<b>6</b>	<b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4	<b>6</b>	3,270,942

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

**Part XIII Undistributed Income** (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
<b>1</b> Distributions for 2011 from Part XI, line 7				3,488,333
<b>2</b> Undistributed income, if any, as of the end of 2011:				
<b>a</b> Enter amount for 2010 only			0	
<b>b</b> Total for prior years 20____, 20____, 20____		0		
<b>3</b> Excess distributions carryover, if any, to 2011:				
<b>a</b> From 2006	0			
<b>b</b> From 2007	0			
<b>c</b> From 2008	1,176,835			
<b>d</b> From 2009	993,552			
<b>e</b> From 2010	86,587			
<b>f</b> Total of lines 3a through e	2,256,974			
<b>4</b> Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 3,270,942				
<b>a</b> Applied to 2010, but not more than line 2a			0	
<b>b</b> Applied to undistributed income of prior years (Election required—see instructions)		0		
<b>c</b> Treated as distributions out of corpus (Election required—see instructions)	0			
<b>d</b> Applied to 2011 distributable amount				3,270,942
<b>e</b> Remaining amount distributed out of corpus	0			
<b>5</b> Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	217,391			217,391
<b>6</b> Enter the net total of each column as indicated below:				
<b>a</b> Corpus. Add lines 3f, 4c, and 4e. Subtract line 5.	2,039,583			
<b>b</b> Prior years' undistributed income. Subtract line 4b from line 2b.		0		
<b>c</b> 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.				
<b>d</b> Subtract line 6c from line 6b. Taxable amount—see instructions.		0		
<b>e</b> Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount—see instructions.			0	
<b>f</b> Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012.				0
<b>7</b> Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
<b>8</b> Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
<b>9</b> Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a.	2,039,583			
<b>10</b> Analysis of line 9:				
<b>a</b> Excess from 2007	0			
<b>b</b> Excess from 2008	959,444			
<b>c</b> Excess from 2009	993,552			
<b>d</b> Excess from 2010	86,587			
<b>e</b> Excess from 2011	0			

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

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

**b** Check box to indicate whether the foundation is a private operating foundation described in section  4942(j)(3) or  4942(j)(5)

	Tax year				(e) Total
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	
<b>2 a</b> Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	0				0
<b>b</b> 85% of line 2a	0	0	0	0	0
<b>c</b> Qualifying distributions from Part XII, line 4 for each year listed	0				0
<b>d</b> Amounts included in line 2c not used directly for active conduct of exempt activities					0
<b>e</b> Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c	0	0	0	0	0
<b>3</b> Complete 3a, b, or c for the alternative test relied upon					
<b>a</b> "Assets" alternative test—enter:					
<b>(1)</b> Value of all assets					0
<b>(2)</b> Value of assets qualifying under section 4942(j)(3)(B)(i)					0
<b>b</b> "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0				0
<b>c</b> "Support" alternative test—enter:					
<b>(1)</b> Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
<b>(2)</b> Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
<b>(3)</b> Largest amount of support from an exempt organization					0
<b>(4)</b> Gross investment income					0

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

**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

**c** Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

**Part XV Supplementary Information (continued)**

**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
<b>a</b> <i>Paid during the year</i> See Attached Statement				
<b>Total</b>			▶ <b>3a</b>	<b>3,187,997</b>
<b>b</b> <i>Approved for future payment</i> NONE				
<b>Total</b>			▶ <b>3b</b>	<b>NONE</b>





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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis			
									Amount				
									638,792	0			
									Long Term CG Distributions				
									Short Term CG Distributions				
1	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		11/17/2011	40,345	39,970			375
2	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		11/15/2011	15,140	14,989			151
3	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		11/10/2011	40,376	39,970			406
4	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		10/20/2011	30,272	29,978			294
5	X	U S TREASURY NOTE 0 75%	912828NY2			9/30/2010		10/20/2011	45,408	45,120			288
6	X	U S TREASURY NOTE 0 75%	912828NY2			10/24/2010		10/20/2011	136,223	135,249			974
7	X	U S TREASURY NOTE 0 75%	912828NY2			9/20/2010		10/20/2011	60,544	59,993			551
8	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		10/20/2011	70,615	70,361			254
9	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		10/6/2011	136,160	135,698			462
10	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		10/5/2011	141,235	140,722			513
11	X	U S TREASURY NOTE 4 5%	912828EN6			7/2/2009		2/9/2012	34,432	32,800			1,632
12	X	U S TREASURY NOTE 4 5%	912828EN6			7/2/2009		2/8/2012	17,228	16,400			828
13	X	U S TREASURY NOTE 4 25%	912828BR0			8/29/2008		2/23/2012	106,797	105,610			1,187
14	X	U S TREASURY NOTE 4 25%	912828BR0			8/29/2008		2/8/2012	133,730	132,012			1,718
15	X	U S TREASURY NOTE 4 25%	912828BR0			7/29/2009		2/8/2012	5,349	5,376			-27
16	X	U S TREASURY NOTE 4 25%	912828BR0			7/29/2009		12/7/2011	64,589	64,507			82
17	X	BB & T CORPORATION	054937107			5/6/2011		7/19/2012	150,054	127,208			22,846
18	X	BB & T CORPORATION	054937107			5/6/2011		6/27/2012	4,997	4,591			406
19	X	BB & T CORPORATION	054937107			5/6/2011		12/16/2011	4,302	4,861			-559
20	X	APPLE INC	037833100			6/27/2012		9/24/2012	15,191	11,783			3,408
21	X	APPLE INC	037833100			6/27/2012		9/24/2012	1,381	1,150			231
22	X	APPLE INC	037833100			9/3/2009		3/15/2012	9,984	2,828			7,156
23	X	APPLE INC	037833100			7/8/2008		3/15/2012	68,123	20,527			47,596
24	X	APPLE INC	037833100			7/8/2008		3/1/2012	90,803	29,552			61,251
25	X	APPLE INC	037833100			7/8/2008		12/16/2011	14,459	6,725			7,734
26	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		2/24/2012	220,798	217,899			2,899
27	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		2/23/2012	25,091	24,760			331
28	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		1/20/2012	5,025	4,951			74
29	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		2/29/2012	5,065	4,995			70
30	X	U S TREASURY NOTE 1 0%	912828PQ7			1/21/2011		2/29/2012	70,913	69,877			1,036
31	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		2/24/2012	65,848	64,937			911
32	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		2/24/2012	35,451	34,966			485
33	X	U S TREASURY NOTE 0 75%	912828PL8			12/13/2010		2/24/2012	100,816	99,301			1,515
34	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/12/2010		12/7/2011	135,595	134,718			877
35	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/12/2010		11/16/2011	30,136	29,937			199
36	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/19/2010		11/16/2011	45,204	44,935			269
37	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/19/2010		11/15/2011	25,121	24,964			157
38	X	U S TREASURY NOTE 4 25%	912828BR0			12/11/2009		12/7/2011	59,206	60,260			-1,054
39	X	U S TREASURY NOTE 4 25%	912828BR0			10/27/2009		12/7/2011	91,501	92,278			-777
40	X	U S TREASURY BOND 3 0%	912810QT8			11/10/2011		11/22/2011	41,381	39,619			1,762
41	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/19/2011	55,293	58,797			-3,504
42	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/17/2011	83,938	88,195			-4,257
43	X	U S TREASURY NOTE 6 25%	912810EQ7			3/29/2008		11/7/2011	21,186	17,176			4,010
44	X	UNION PAC CORP	907818108			5/6/2011		9/24/2012	2,981	2,684			297
45	X	UNION PAC CORP	907818108			5/6/2011		6/27/2012	2,997	3,097			-100
46	X	UNION PAC CORP	907818108			5/6/2011		12/16/2011	3,754	2,803			951
47	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/24/2012	363	387			-24
48	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		4/25/2012	306	327			-21
49	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		2/25/2012	293	312			-19
50	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2012	2,462	2,629			-167
51	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2012	2,462	2,629			-167

Totals		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		26,498,946	26,177,701	321,245
Other sales		30,375	29,641	734



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		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
									Amount					
									638,792	0				
									Long Term CG Distributions					
									26,498,946	26,177,701				
									Short Term CG Distributions					
									30,375	29,641				
									Securities					
									321,245	734				
103	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/22/2009		1/24/2012	5,119	5,000			119	
104	X	TELEFONICA EMISIONES 4 94	87938WAJ2			8/26/2010		1/24/2012	30,712	32,479			-1,767	
105	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/8/2010		1/24/2012	30,712	31,077			-365	
106	X	TELEFONICA EMISIONES 5 87	87938WAH6			1/24/2012		3/20/2012	67,207	65,800			1,407	
107	X	DREYFUS PRE STRAT INTER	86271F768			1/11/2010		6/27/2012	69,611	73,879			-4,268	
108	X	DREYFUS PRE STRAT INTER	86271F768			12/31/2010		6/27/2012	10,389	10,389			-801	
109	X	DREYFUS US EQUITY FUND-I	86271F727			11/22/2010		3/23/2012	250,000	211,039			38,961	
110	X	DREYFUS US EQUITY FUND-I	86271F727			11/22/2010		2/24/2012	55,695	47,634			8,061	
111	X	DREYFUS US EQUITY FUND-I	86271F727			12/29/2011		2/24/2012	19,966	18,692			1,274	
112	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2012	3,197	3,434			-237	
113	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2012	3,015	3,239			-224	
114	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		5/25/2012	3,347	3,596			-249	
115	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		4/25/2012	3,307	3,553			-246	
116	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		3/25/2012	3,101	3,331			-230	
117	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		2/25/2012	3,207	3,445			-238	
118	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2012	4,937	5,304			-367	
119	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/13/2012	37,373	37,227			146	
120	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2011	4,303	4,622			-319	
121	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2011	4,774	5,128			-354	
122	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2011	4,515	4,850			-335	
123	X	FNMA POOL # AL0219 3 338%	3138EGG57			10/20/2011		9/25/2012	2,172	2,208			-36	
124	X	FNMA POOL # AL0219 3 338%	3138EGG57			10/20/2011		8/25/2012	6,904	7,016			-112	
125	X	FNMA POOL # AL0219 3 338%	3138EGG57			10/20/2011		7/25/2012	12,483	12,686			-203	
126	X	FNMA POOL # AL0219 3 328%	3138EGG57			10/20/2011		6/25/2012	12,532	12,736			-204	
127	X	FNMA POOL # AL0219 3 328%	3138EGG57			10/20/2011		5/25/2012	11,299	11,483			-184	
128	X	FNMA POOL # AL0219 3 315%	3138EGG57			10/20/2011		4/25/2012	20,172	20,499			-327	
129	X	FNMA POOL # AL0219 3 311%	3138EGG57			10/20/2011		3/25/2012	11,972	12,167			-195	
130	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		2/25/2012	9,395	9,547			-152	
131	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		1/25/2012	9,347	9,499			-152	
132	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		12/25/2011	7,914	8,043			-129	
133	X	FNMA POOL # AL0219 3 324%	3138EGG57			10/20/2011		11/25/2011	26,677	27,111			-434	
134	X	FNMA POOL # AK6724A 3 0%	3138EBPJ8			8/8/2012		9/25/2012	3,178	3,286			-108	
135	X	FNMA POOL # AK6724A 3 0%	3138EBPJ8			8/8/2012		9/17/2012	118,850	117,949			901	
136	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		9/25/2012	6,678	7,029			-351	
137	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		8/25/2012	10,004	10,529			-525	
138	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		7/25/2012	439	462			-23	
139	X	FHLMC GOLD C91186 5 0%	3128PJ79			7/28/2011		2/15/2012	196	211			-15	
140	X	FHLMC GOLD C91186 5 0%	3128PJ79			8/20/2008		2/15/2012	1,831	1,817			14	
141	X	DREYFUS US EQUITY FUND-I	86271F727			12/30/2010		2/24/2012	24,339	21,633			2,706	
142	X	STATE STREET CORP	857477103			5/6/2011		9/24/2012	869	929			-60	
143	X	STATE STREET CORP	857477103			5/6/2011		4/27/2012	66,186	66,421			-235	
144	X	STATE STREET CORP	857477103			5/6/2011		12/16/2011	4,785	5,574			-789	
145	X	SHIRE PLC	82481R106			5/6/2011		9/24/2012	2,681	2,756			-75	
146	X	SHIRE PLC	82481R106			5/6/2011		12/16/2011	1,959	1,838			121	
147	X	SHIRE PLC	82481R106			5/6/2011		12/15/2011	45,304	42,264			3,040	
148	X	SEMPRA ENERGY	816851109			5/6/2011		9/24/2012	3,242	3,743			497	
149	X	SEMPRA ENERGY	816851109			5/6/2011		6/27/2012	4,749	3,843			906	
150	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		9/25/2012	4,366	4,589			-223	
151	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		8/25/2012	6,493	6,824			-331	
152	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		2/25/2012	6,178	6,386			-208	
153	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		2/8/2012	243,632	239,133			4,499	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
															Totals
													Amount		
Long Term CG Distributions													638,792		
Short Term CG Distributions													0		
154	X	FNMA POOL # AL0573	3 5%	3138EGT79		8/2/2011		1/25/2012	4,579	4,732				-153	
155	X	FNMA POOL # AL0573	3 5%	3138EGT79		8/2/2011		12/25/2011	3,044	3,147				-103	
156	X	FNMA POOL # AL0573	3 5%	3138EGT79		8/2/2011		11/25/2011	3,412	3,527				-115	
157	X	FNMA POOL # AL0573	3 5%	3138EGT79		8/2/2011		10/25/2011	2,592	2,679				-87	
158	X	FNMA POOL # AL0201	5 0%	3138EGGK4		4/15/2011		9/25/2012	2,718	2,919				-201	
159	X	FNMA POOL # AL0201	5 0%	3138EGGK4		4/15/2011		8/25/2012	2,778	2,984				-206	
160	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		12/20/2011	13,676	13,114				562	
161	X	FNMA POOL # 745948	6 5%	31403DWH8		6/22/2011		11/25/2011	507	577				-70	
162	X	FNMA POOL # 745948	6 5%	31403DWH8		7/16/2010		11/25/2011	135	149				-14	
163	X	FNMA POOL # 745948	6 5%	31403DWH8		7/14/2010		11/25/2011	507	558				-51	
164	X	FNMA POOL # 745948	6 5%	31403DWH8		4/12/2010		11/25/2011	338	368				-30	
165	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		11/25/2011	2,096	2,238				-142	
166	X	FNMA POOL # 745948	6 5%	31403DWH8		6/22/2011		10/25/2011	440	501				-61	
167	X	FNMA POOL # 745948	6 5%	31403DWH8		7/16/2010		10/25/2011	117	129				-12	
168	X	FNMA POOL # 745948	6 5%	31403DWH8		7/14/2010		10/25/2011	440	485				-45	
169	X	FNMA POOL # 745948	6 5%	31403DWH8		4/12/2010		10/25/2011	294	319				-25	
170	X	FNMA POOL # 745948	6 5%	31403DWH8		9/10/2009		10/25/2011	1,820	1,943				-123	
171	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		9/25/2012	8,707	9,121				-414	
172	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		8/25/2012	7,407	7,758				-351	
173	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		7/25/2012	6,800	7,123				-323	
174	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		6/25/2012	7,803	8,174				-303	
175	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		5/25/2012	6,355	6,668				-301	
176	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		4/25/2012	6,206	6,501				-295	
177	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		2/25/2012	5,868	6,147				-245	
178	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		12/25/2011	7,214	7,557				-343	
179	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		11/25/2011	7,034	7,368				-334	
180	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		10/25/2011	4,957	5,192				-235	
181	X	FHLMC GOLD C91194	5 0%	31287KF9		8/20/2008		11/15/2011	2,247	2,229				18	
182	X	FHLMC GOLD C91186	5 0%	31287J79		8/20/2008		10/15/2011	1,477	1,465				11	
183	X	FHLMC GOLD C91186	5 0%	31287J79		8/20/2008		8/15/2012	2,012	2,001				11	
184	X	FHLMC GOLD C91186	5 0%	31287J79		8/20/2008		8/20/2008	30,405	27,981				2,424	
185	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		8/20/2012	3,491	3,473				18	
186	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		7/15/2012	243	261				-18	
187	X	FHLMC GOLD C91186	5 0%	31287J79		8/20/2008		7/15/2012	2,264	2,250				14	
188	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		6/15/2012	145	156				-11	
189	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		6/15/2012	1,352	1,344				8	
190	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		5/15/2012	222	238				-16	
191	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		5/15/2012	2,068	2,054				14	
192	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		4/15/2012	122	131				-9	
193	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		4/15/2012	1,136	1,129				7	
194	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		3/15/2012	171	183				-12	
195	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		3/15/2012	1,591	1,580				11	
196	X	FHLMC GOLD C91186	5 0%	31287J79		7/28/2011		3/15/2012	1,591	1,580				11	
197	X	APACHE CORP	3 25% 4	037411AZ8		4/3/2012		5/22/2012	30,578	30,063				515	
198	X	APACHE CORP	3 25% 4	037411AZ8		4/3/2012		5/22/2012	50,964	49,830				1,134	
199	X	APACHE CORP	3 25% 4	037411AZ8		4/3/2012		5/17/2012	20,507	20,042				465	
200	X	APACHE CORP	3 25% 4	037411AZ8		4/3/2012		5/17/2012	51,268	50,238				1,030	
201	X	A O N CORP		037389103		11/8/2011		12/16/2011	2,243	2,411				-168	
202	X	AMCAR 2010-3 A3	1 14% 4	03063PAC6		9/15/2010		8/8/2012	94,103	95,788				315	
203	X	AMCAR 2010-3 A3	1 14% 4	03063PAC6		9/15/2010		8/8/2012	8,686	8,684				2	
204	X	AMCAR 2010-3 A3	1 14% 4	03063PAC6		9/15/2010		8/8/2012	8,686	8,684				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	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
															Long Term CG Distributions	Short Term CG Distributions
205	X	AMCAR 2010-3 A3	03063PAC6			9/15/2010		7/8/2012	9,655	9,653				2		
206	X	AMCAR 2010-3 A3	03063PAC6			9/15/2010		6/8/2012	2,857	2,856				1		
207	X	COMMIT TO PUR FHLMO GO	02R032653			4/9/2012		5/10/2012	285,828	283,595				2,233		
208	X	COMMIT TO PUR FHLMO	02R032646			3/5/2012		4/9/2012	258,574	257,285				1,289		
209	X	COMMIT TO PUR FHLMO GO	02R0304C4			9/2/2011		12/5/2011	220,131	220,065				66		
210	X	COMMIT TO PUR FHLMO SF	02R030467			5/15/2012		6/6/2012	427,617	427,425				192		
211	X	COMMIT TO PUR FHLMO G	02R030459			4/1/2012		5/15/2012	412,744	410,183				2,561		
212	X	COMMIT TO PUR FHLMO G	02R030442			3/5/2012		4/11/2012	385,262	382,834				2,428		
213	X	COMMIT TO PURCHASE FHLN	02R030434			2/14/2012		3/5/2012	357,938	357,897				41		
214	X	COMMIT TO PUR FHLMO GO	02R030426			1/9/2012		2/14/2012	291,200	289,297				1,903		
215	X	COMMIT TO PUR FHLMO GO	02R030418			12/5/2011		1/9/2012	264,294	260,379				3,915		
216	X	AMAZON COM INC	023135106			6/1/2011		9/24/2012	4,069	3,136				933		
217	X	AMAZON COM INC	023135106			6/1/2011		6/27/2012	3,388	2,940				448		
218	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		7/25/2012	6,886	7,016				-330		
219	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		6/25/2012	4,421	4,639				-218		
220	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		5/25/2012	3,136	3,290				-154		
221	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		4/25/2012	4,774	5,010				-236		
222	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		3/25/2012	4,103	4,306				-203		
223	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		2/25/2012	3,983	4,180				-197		
224	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		1/25/2012	3,476	3,647				-171		
225	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		12/25/2011	2,677	2,809				-132		
226	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		11/25/2011	4,404	4,621				-217		
227	X	FNMA POOL # AJ1758	3138ASU2			9/14/2011		10/25/2011	2,456	2,577				-121		
228	X	FNMA POOL # AH8932	3138AA457			2/16/2011		9/25/2012	10,504	10,627				-123		
229	X	FNMA POOL # AH8932	3138AA457			2/16/2011		8/25/2012	4,822	4,879				-57		
230	X	SBC COMMUNICATIONS	78387GAK9			3/29/2006		2/9/2012	20,546	20,204				342		
231	X	SBC COMMUNICATIONS	78387GAK9			3/23/2006		2/9/2012	35,956	35,420				536		
232	X	SBC COMMUNICATIONS	78387GAK9			3/23/2006		1/23/2012	30,891	30,360				531		
233	X	SBC COMMUNICATIONS	78387GAK9			3/23/2006		1/19/2012	46,346	45,540				806		
234	X	ROYAL BANK OF SCOTLA	78010XAC5			9/29/2010		9/13/2012	59,270	58,007				1,263		
235	X	ROYAL BANK OF SCOTLA	78010XAC5			3/9/2010		9/13/2012	53,882	49,884				3,998		
236	X	ROYAL BANK OF SCOTLA	78010XAC5			3/9/2010		9/13/2012	21,553	20,010				1,543		
237	X	ROYAL BANK OF SCOTLA	78010XAC5			3/9/2010		9/13/2012	53,882	50,008				3,874		
238	X	ROVI CORP	779376102			5/6/2011		4/16/2012	57,549	96,809				-39,260		
239	X	ROVI CORP	779376102			5/6/2011		4/13/2012	37,860	62,675				-24,815		
240	X	ROVI CORP	779376102			7/19/2011		4/13/2012	14,392	27,907				-13,515		
241	X	ROVI CORP	779376102			7/19/2011		12/16/2011	3,081	7,404				-4,323		
242	X	QUALCOMM INC	747525103			3/9/2012		9/24/2012	5,069	5,136				-67		
243	X	QUALCOMM INC	747525103			3/9/2012		6/27/2012	642	642				-99		
244	X	QUALCOMM INC	747525103			11/30/2011		12/16/2011	4,208	4,208				0		
245	X	QEP RESOURCES INC	74733V100			5/6/2011		9/24/2012	2,218	2,888				-670		
246	X	QEP RESOURCES INC	74733V100			5/6/2011		6/27/2012	1,550	2,475				-925		
247	X	QEP RESOURCES INC	74733V100			5/6/2011		12/16/2011	3,758	5,363				-1,605		
248	X	PROCTER & GAMBLE CO	742718109			9/29/2011		9/24/2012	5,550	5,091				459		
249	X	PROCTER & GAMBLE CO	742718109			9/29/2011		6/27/2012	4,769	5,091				-322		
250	X	PROCTER & GAMBLE CO	742718109			9/29/2011		12/16/2011	9,124	8,909				215		
251	X	PLAINS EXPLORATION & PR	726505100			9/2/2012		9/24/2012	1,189	1,191				-2		
252	X	PLAINS EXPLORATION & PR	726505100			5/6/2011		6/27/2012	1,924	2,175				-251		
253	X	PLAINS EXPLORATION & PR	726505100			5/6/2011		12/16/2011	4,596	5,075				-479		
254	X	PFIZER INC	717081103			1/16/1996		9/24/2012	5,909	3,527				2,382		
255	X	PFIZER INC	717081103			1/16/1996		6/27/2012	5,964	3,821				2,043		
Totals																
Securities														26,498,946	26,177,701	321,245
Other sales														30,375	29,641	734

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
638,792														
0														
256	X	PFIZER INC	717081103			11/6/1996		12/16/2011	10,767	7,495				3,272
257	X	PETROBRAS INTL FIN C 375	71645WAR2			1/20/2011		6/28/2012	32,274	29,940				2,334
258	X	PETROBRAS INTL FIN C 375	71645WAR2			1/28/2011		6/28/2012	37,653	35,404				2,249
259	X	PETROBRAS INTL FIN C 375	71645WAR2			1/20/2011		6/28/2012	26,895	25,177				1,718
260	X	PEPSICO INC	713448108			6/17/2012		9/24/2012	2,824	2,702				122
261	X	PEPSICO INC	713448108			6/27/2012		9/24/2012	1,412	1,384				28
262	X	PEPSICO INC	713448108			4/6/1999		12/16/2011	5,839	2,468				3,371
263	X	PNC FINANCIAL SERVICES G	693475105			5/2/2011		9/24/2012	657	637				20
264	X	FNMA POOL # AK5762	4 0%			3/28/2012		6/25/2012	431	454				-23
265	X	FNMA POOL # AK5762	4 0%			3/28/2012		5/25/2012	2,510	2,642				-132
266	X	FNMA POOL # AK2717A	4 0%			2/23/2012		9/25/2012	13,555	14,366				-811
267	X	FNMA POOL # AK2717A	4 0%			2/23/2012		8/25/2012	21,338	22,615				-1,277
268	X	FNMA POOL # AK2717A	4 0%			2/23/2012		7/25/2012	6,376	6,757				-381
269	X	FNMA POOL # AK2717A	4 0%			2/23/2012		6/25/2012	646	685				-39
270	X	FNMA POOL # AK2717A	4 0%			2/23/2012		5/25/2012	3,969	4,207				-238
271	X	FNMA POOL # AK2717A	4 0%			2/23/2012		4/25/2012	3,936	4,172				-236
272	X	FNMA POOL # AK2439	3 5%			2/8/2012		9/25/2012	1,337	1,417				-80
273	X	FNMA POOL # AK2439	3 5%			2/8/2012		8/25/2012	1,144	1,213				-69
274	X	FNMA POOL # AK2439	3 5%			2/8/2012		7/25/2012	1,752	1,857				-105
275	X	FNMA POOL # AK2439	3 5%			2/8/2012		6/25/2012	1,100	1,166				-66
276	X	FNMA POOL # AK2439	3 5%			2/8/2012		5/25/2012	2,907	3,082				-175
277	X	FNMA POOL # AK2439	3 5%			2/8/2012		4/25/2012	2,191	2,323				-132
278	X	FNMA POOL # AK2439	3 5%			2/8/2012		3/25/2012	1,188	1,259				-71
279	X	FNMA POOL # AJ5643	4 0%			1/19/2012		3/25/2012	6,719	7,071				-352
280	X	FNMA POOL # AJ5643	4 0%			1/19/2012		2/23/2012	190,465	190,324				141
281	X	FNMA POOL # AJ1758	3 5%			9/14/2011		9/25/2012	7,403	7,768				-365
282	X	FNMA POOL # AJ1758	3 5%			9/14/2011		8/25/2012	7,068	7,417				-349
283	X	FHLMC GOLD C91186	5 0%			7/28/2011		11/5/2012	228	245				-17
284	X	FHLMC GOLD C91186	5 0%			8/20/2008		11/5/2012	2,126	2,110				16
285	X	FHLMC GOLD C91186	5 0%			7/28/2011		12/15/2011	237	255				-18
286	X	FHLMC GOLD C91186	5 0%			8/20/2008		12/15/2011	2,213	2,195				18
287	X	FHLMC GOLD C91186	5 0%			8/20/2008		11/15/2011	326	350				-24
288	X	FHLMC GOLD C91186	5 0%			8/20/2008		11/15/2011	3,039	3,014				25
289	X	FHLMC GOLD C91186	5 0%			7/28/2011		10/15/2012	212	228				-16
290	X	SALESFORCE COM INC	794661302			5/6/2011		1/18/2012	43,628	55,982				-12,354
291	X	SALESFORCE COM INC	794661302			5/6/2011		12/16/2011	6,018	7,482				-1,464
292	X	FHLMC GOLD C91186	5 0%			8/20/2008		10/15/2011	1,978	1,961				17
293	X	FHLMC GOLD G06222	4 0%			7/28/2011		9/15/2012	942	949				-7
294	X	FHLMC GOLD G06222	4 0%			4/8/2011		9/15/2012	15,538	15,260				278
295	X	FHLMC GOLD G06222	4 0%			7/28/2011		8/15/2012	723	729				-6
296	X	FHLMC GOLD G06222	4 0%			4/8/2011		8/15/2012	11,937	11,718				219
297	X	FHLMC GOLD G06222	4 0%			7/28/2011		7/15/2012	283	285				-2
298	X	FHLMC GOLD G06222	4 0%			4/8/2011		7/15/2012	4,665	4,577				88
299	X	SEMPRA ENERGY	816851109			5/6/2011		12/16/2011	6,340	6,588				-248
300	X	SCHLUMBERGER LTD	806857108			5/6/2011		9/21/2012	43,265	48,817				-5,552
301	X	SCHLUMBERGER LTD	806857108			5/6/2011		12/16/2011	2,662	3,367				-705
302	X	SALESFORCE COM INC	794661302			3/1/2012		9/24/2012	3,826	3,621				205
303	X	MICROSOFT CORP	594918AM6			2/3/2011		10/17/2011	6,121	4,958				1,163
304	X	METLIFE INC	59156R108			1/27/2012		9/24/2012	3,539	3,543				-4
305	X	METLIFE INC	59156R108			1/27/2012		6/27/2012	295	354				-59
306	X	METLIFE INC	59156R108			8/12/2011		12/16/2011	3,022	3,390				-368
Totals									26,498,946	26,177,701			321,245	
Securities									30,375	29,641			734	
Other sales														

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis				
									Gross Sales	26,498,946	Cost, Other Basis and Expenses	26,177,701	Net Gain or Loss	321,245
									Securities	30,375	Other sales	29,641		734
307	X	MERCK & CO INC	58933Y105			12/15/2011		9/26/2012	182,425	145,490			36,935	
308	X	MERCK & CO INC	58933Y105			12/15/2011		9/25/2012	48,364	38,629			9,735	
309	X	MERCK & CO INC	58933Y105			6/4/2012		9/25/2012	75,484	62,409			13,075	
310	X	MERCK & CO INC	58933Y105			6/4/2012		9/24/2012	4,482	3,737			745	
311	X	MERCK & CO INC	58933Y105			6/27/2012		9/24/2012	896	806			90	
312	X	MERCK & CO INC	58933Y105			12/15/2011		12/16/2011	3,979	3,971			8	
313	X	MEAD JOHNSON NUTRITION	582839106			12/16/2011		9/24/2012	2,254	2,188			66	
314	X	MEAD JOHNSON NUTRITION	582839106			12/16/2011		6/27/2012	2,606	2,188			418	
315	X	MARATHON OIL CORP	565849106			1/27/2012		9/24/2012	606	628			-22	
316	X	MARATHON OIL CORP	565849106			1/27/2012		6/27/2012	243	314			-71	
317	X	LLOYDS TSB BANK PLC 6 374	539473AH1			1/13/2011		7/6/2012	154,193	134,596			19,597	
318	X	LLOYDS TSB BANK PLC 6 374	539473AH1			1/14/2011		7/6/2012	22,843	20,025			2,818	
319	X	LILLY ELI & CO	532457108			8/10/2012		9/24/2012	472	436			36	
320	X	LBUBS 2003-CT A2 4 064%	52108HUK8			1/29/2010		10/25/2011	5,055	5,098			-43	
321	X	LBUBS 2003-CT A2 4 064%	52108HUK8			1/29/2010		10/15/2011	299	300			-1	
322	X	LAS VEGAS SANDS CORP	517834107			7/5/2011		9/24/2012	3,214	3,085			129	
323	X	LAS VEGAS SANDS CORP	517834107			7/5/2011		6/27/2012	2,160	2,204			-44	
324	X	LAS VEGAS SANDS CORP	517834107			7/5/2011		12/16/2011	5,393	5,729			-336	
325	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/30/2012	58,156	55,204			2,952	
326	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	40,622	38,643			1,979	
327	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		7/25/2012	3,649	3,692			-43	
328	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		6/25/2012	1,768	1,789			-21	
329	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2012	7,886	7,979			-93	
330	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2012	3,520	3,562			-42	
331	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		3/25/2012	4,581	4,635			-54	
332	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		2/25/2012	9,898	10,014			-116	
333	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		2/15/2012	148	149			-1	
334	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		6/15/2012	277	279			-2	
335	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		6/15/2012	4,572	4,484			88	
336	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		5/15/2012	602	607			-5	
337	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		5/15/2012	9,930	9,733			197	
338	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		4/15/2012	5,827	5,708			119	
339	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		3/15/2012	121	122			-1	
340	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		3/15/2012	1,991	1,949			42	
341	X	FHLMC GOLD G06222 4 0%	3128M8G73			5/6/2011		6/27/2012	4,702	5,065			-363	
343	X	PNC FINANCIAL SERVICES G	693475105			5/6/2011		12/16/2011	4,938	5,699			-761	
344	X	NEWS AMERICA INC 5 3%	652482BG4			1/28/2010		8/22/2012	93,434	93,243			191	
345	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/22/2011	2,616	5,025			-2,409	
346	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/21/2011	74,754	131,225			-56,471	
347	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/21/2011	32,168	62,454			-30,286	
348	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/16/2011	4,421	8,614			-4,193	
349	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		6/27/2012	77,957	79,336			-1,379	
350	X	NYSE EURONEXT 5 375%	50075NBA1			9/27/2010		5/18/2012	17,440	16,802			638	
351	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		6/25/2012	31,193	31,735			-542	
352	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		3/6/2012	5,256	5,289			-33	
353	X	NYSE EURONEXT 4 8%	629491AA9			8/2/2010		3/6/2012	36,790	38,126			-1,336	
354	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	46,366	44,163			2,203	
355	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/18/2012	29,066	27,602			1,464	
356	X	KRAFT FOODS INC 5 375%	50075NBA1			2/9/2012		5/18/2012	11,626	11,671			-45	
357	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		1/25/2012	2,530	2,560			-30	

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	
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
									26,498,946	26,177,701	321,245
									30,375	29,641	734
									Securities		
									Other sales		
358	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		12/25/2011	2,625	2,656	-31
359	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		11/25/2011	5,315	5,378	-63
360	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		10/25/2011	411	416	-5
361	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		9/25/2012	1,461	1,536	-75
362	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		8/25/2012	3,500	3,680	-180
363	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		7/25/2012	3,885	4,084	-199
364	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		6/25/2012	1,188	1,249	-61
365	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		5/25/2012	1,588	1,669	-81
366	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		4/25/2012	3,144	3,305	-161
367	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		3/25/2012	3,661	3,848	-187
368	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		2/25/2012	348	366	-18
369	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		1/25/2012	1,689	1,776	-87
370	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		12/25/2011	3,742	3,934	-192
371	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		11/25/2011	4,041	4,248	-207
372	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		10/25/2011	355	373	-18
373	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		9/25/2012	2,319	2,340	-21
374	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		8/25/2012	5,137	5,184	-47
375	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2012	4,169	4,208	-39
376	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2012	2,786	2,812	-26
377	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2012	3,253	3,283	-30
378	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2012	2,804	2,830	-26
379	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2012	1,992	2,010	-18
380	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2012	4,002	4,039	-37
381	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		1/25/2012	3,179	3,208	-29
382	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		12/25/2011	2,778	2,804	-26
383	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		11/25/2011	3,249	3,279	-30
384	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		10/25/2011	2,787	2,813	-26
385	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2012	4,733	4,655	78
386	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2012	4,758	4,679	79
387	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2012	5,254	5,163	91
388	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2012	3,229	3,172	57
389	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2012	2,453	2,409	44
390	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		4/25/2012	3,510	3,444	66
391	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		3/25/2012	4,358	4,275	83
392	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		2/25/2012	4,110	4,029	81
393	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		1/25/2012	2,258	2,213	45
394	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		2/15/2012	2,434	2,382	52
395	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		1/15/2012	208	209	-1
396	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		1/15/2012	3,424	3,349	75
397	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		12/15/2011	554	559	-5
398	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		12/15/2011	9,148	8,940	208
399	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		11/15/2011	587	592	-5
400	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		11/15/2011	9,684	9,460	224
401	X	FHLMC GOLD G06222 4 0%	3128M8G73			7/28/2011		10/15/2011	380	384	-4
402	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		10/15/2011	6,278	6,130	148
403	X	FHLMC GOLD G05668 6 5%	3128M7T22			9/10/2009		1/15/2012	2,002	2,132	-130
404	X	KRAFT FOODS INC CL A	50075N104			5/6/2011		9/24/2012	4,570	3,749	821
405	X	KRAFT FOODS INC CL A	50075N104			5/6/2011		6/27/2012	4,120	3,749	371
406	X	KRAFT FOODS INC CL A	50075N104			5/6/2011		12/16/2011	8,730	8,181	549
407	X	JOHNSON CONTROLS INC 5	478366AR8			9/29/2010		4/18/2012	33,934	34,042	-108
408	X	JOHNSON CONTROLS INC 5	478366AR8			5/12/2010		4/18/2012	50,901	49,336	1,565

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
															Totals
														Amount	
														638,792	
Long Term CG Distributions														0	
Short Term CG Distributions														0	
Securities														26,498,946	321,245
Other sales														30,375	29,641
409	X	JOHNSON CONTROLS INC 5	478366AR8			1/22/2010		4/18/2012	101,802	93,873				7,929	
410	X	JOHNSON CONTROLS INC	478366107			5/6/2011		7/11/2012	46,163	69,324				-23,161	
411	X	JOHNSON CONTROLS INC	478366107			5/6/2011		6/27/2012	3,223	4,837				-1,614	
412	X	JOHNSON CONTROLS INC	478366107			5/6/2011		12/16/2011	6,080	8,464				-2,384	
413	X	JOHNSON & JOHNSON	478160104			9/30/2011		4/19/2012	206,993	210,427				-3,434	
414	X	JOHNSON & JOHNSON	478160104			9/30/2011		12/16/2011	5,730	5,756				-26	
415	X	JEFFERIES GROUP INC 7 75	472319AA0			1/19/2011		3/15/2012	60,000	60,000				0	
416	X	JEFFERIES GROUP INC 7 75	472319AA0			6/29/2011		3/15/2012	65,000	65,000				0	
417	X	JP MORGAN CHASE & C 5 12	46625HBV1			1/18/2011		1/20/2012	89,897	91,871				-1,974	
418	X	JP MORGAN CHASE & CO	46625H100			2/17/2010		1/20/2012	58,169	57,764				405	
419	X	JP MORGAN CHASE & CO	46625H100			1/19/2002		7/19/2012	89,913	56,175				33,738	
420	X	JP MORGAN CHASE & CO	46625H100			6/27/2012		6/27/2012	4,264	2,623				1,641	
421	X	JP MORGAN CHASE & CO	46625H100			1/19/2002		12/16/2011	3,515	2,404				1,111	
422	X	JP MORGAN CHASE & CO	46625H100			1/19/2002		1/18/2011	42,934	27,432				15,502	
423	X	JP MORGAN CHASE & CO	46625H100			5/6/2011		1/18/2011	33,868	45,063				-11,195	
424	X	INTERNATIONAL BUSINESS M	459200101			1/19/2002		1/18/2011	27,197	17,427				9,770	
425	X	INTERNATIONAL BUSINESS M	459200101			3/15/2012		9/24/2012	6,574	6,592				-18	
426	X	INTERNATIONAL BUSINESS M	459200101			3/15/2012		6/1/2012	57,564	62,420				-4,856	
427	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		1/12/2012	41,036	24,230				16,806	
428	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		1/10/2012	53,085	31,031				22,054	
429	X	INTERNATIONAL BUSINESS M	459200101			8/1/2011		1/10/2012	20,907	19,105				1,802	
430	X	INTERNATIONAL BUSINESS M	459200101			8/1/2011		12/16/2011	9,560	8,639				921	
431	X	INTEL CORP	458140100			8/1/2011		11/22/2011	35,093	31,369				3,724	
432	X	INTEL CORP	458140100			5/6/2011		11/22/2011	61,355	61,787				-432	
433	X	INTEL CORP	458140100			5/6/2011		11/4/2011	140,008	138,318				1,690	
434	X	HOSPIRA INC	441060100			5/20/2011		10/20/2011	23,658	45,801				-22,143	
435	X	HOSPIRA INC	441060100			5/6/2011		10/20/2011	83,231	164,916				-81,685	
436	X	HONEYWELL INTL INC	438516106			1/14/2004		9/24/2012	3,597	2,160				1,437	
437	X	HONEYWELL INTL INC	438516106			1/14/2004		6/27/2012	3,217	2,160				1,057	
438	X	HONEYWELL INTL INC	438516106			1/14/2004		12/16/2011	6,347	4,319				2,028	
439	X	HOME DEPOT INC	437076102			5/6/2011		9/24/2012	4,733	2,995				1,738	
440	X	HOME DEPOT INC	437076102			5/6/2011		6/27/2012	4,661	3,369				1,292	
441	X	HOME DEPOT INC	437076102			5/6/2011		12/16/2011	7,671	7,113				558	
442	X	HEWLETT-PACKARD CO 2 6%	428236BW2			3/7/2012		9/6/2012	34,570	34,995				-425	
443	X	HEWLETT-PACKARD CO 2 6%	428236BW2			3/7/2012		8/15/2012	34,612	34,995				-383	
444	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		12/25/2011	478	468				10	
445	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2012	2,773	2,854				-81	
446	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2012	1,512	1,556				-44	
447	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2012	8,302	8,545				-243	
448	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2012	4,230	4,354				-124	
449	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2012	2,260	2,326				-66	
450	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2012	2,576	2,651				-75	
451	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2012	4,158	4,279				-121	
452	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2012	1,819	1,872				-53	
453	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2011	7,754	7,981				-227	
454	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2011	2,156	2,219				-63	
455	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/25/2011	4,842	4,984				-142	
456	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2012	2,079	2,075				4	
457	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2012	1,359	1,356				3	
458	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2012	3,952	3,943				9	
459	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		6/25/2012	1,824	1,820				4	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss																																												
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Other sales																																																										
<table border="0" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:10%;"></td> </tr> <tr> <td></td> <td></td> <td></td> <td style="text-align: right;">638,792</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td style="text-align: right;">26,498,946</td> <td style="text-align: right;">26,177,701</td> <td style="text-align: right;">29,641</td> <td></td> <td></td> <td style="text-align: right;">321,245</td> </tr> <tr> <td></td> <td></td> <td></td> <td style="text-align: right;">0</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td style="text-align: right;">30,375</td> <td></td> <td></td> <td></td> <td></td> <td style="text-align: right;">734</td> </tr> </table>																																638,792						26,498,946	26,177,701	29,641			321,245				0						30,375					734
			638,792						26,498,946	26,177,701	29,641			321,245																																												
			0						30,375					734																																												
460	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		5/25/2012	1,963	1,959				4																																												
461	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		4/25/2012	1,862	1,862				4																																												
462	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		3/25/2012	2,142	2,137				5																																												
463	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		2/25/2012	2,045	2,041				4																																												
464	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		1/25/2012	1,096	1,094				2																																												
465	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		12/25/2011	2,999	2,993				6																																												
466	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/25/2011	2,943	2,936				7																																												
467	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2011	2,909	2,903				6																																												
468	X	FNMA POOL # 949294 6% 10/1	31413MCT0			9/25/2007		9/25/2012	8,128	8,150				-22																																												
469	X	FNMA POOL # 949294 6% 10/1	31413MCT0			9/25/2007		9/11/2012	53,486	48,696				4,790																																												
470	X	FNMA POOL # 949294 6% 10/1	31413MCT0			9/25/2007		8/25/2012	5,215	5,228				-13																																												
471	X	FNMA POOL # 949294 6% 10/1	31413MCT0			9/25/2007		7/25/2012	9,577	9,602				-25																																												
472	X	FNMA POOL # 949294 6% 10/1	31413MCT0			9/25/2007		6/25/2012	4,540	4,552				-12																																												
473	X	WALT DISNEY CO/THE	254687106			5/6/2011		12/16/2011	7,441	9,127				-1,686																																												
474	X	DEERE & CO	244199105			5/6/2011		2/16/2012	183,087	206,675				-23,588																																												
475	X	DEERE & CO	244199105			5/6/2011		12/16/2011	5,165	6,546				-1,381																																												
476	X	COSTCO WHSL CORP NEW	22160K105			5/6/2011		9/24/2012	3,376	2,653				723																																												
477	X	COSTCO WHSL CORP NEW	22160K105			5/6/2011		6/27/2012	2,758	2,411				347																																												
478	X	COSTCO WHSL CORP NEW	22160K105			5/6/2011		12/16/2011	4,958	4,823				135																																												
479	X	COMCAST CORP 5 9%	20030NALS			3/30/2006		6/26/2012	23,038	19,737				3,301																																												
480	X	COMCAST CORP CL A	20030N101			7/1/2012		9/24/2012	727	632				95																																												
481	X	COCA - COLA CO	191216100			5/6/2011		9/24/2012	2,664	2,359				305																																												
482	X	COCA - COLA CO	191216100			6/27/2012		9/24/2012	1,522	1,513				9																																												
483	X	COCA - COLA CO	191216100			5/6/2011		6/1/2012	89,897	82,914				6,983																																												
484	X	COCA - COLA CO	191216100			5/6/2011		12/16/2011	10,116	10,111				5																																												
485	X	CITIGROUP INC	172967424			5/6/2011		7/19/2012	142,406	244,354				-101,948																																												
486	X	CITIGROUP INC	172967424			5/6/2011		6/27/2012	266	456				-190																																												
487	X	CITIGROUP INC	172967424			5/6/2011		12/27/2012	13,181	19,736				-6,555																																												
488	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	5,784	9,177				-3,393																																												
489	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	10,107	16,062				-5,955																																												
490	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	11,812	18,736				-6,924																																												
491	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	883	1,400				-517																																												
492	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	6,241	9,898				-3,657																																												
493	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	2,435	3,870				-1,435																																												
494	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	3,196	5,071				-1,875																																												
495	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	5,662	8,924				-3,262																																												
496	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	14,186	22,561				-8,375																																												
497	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	1,705	2,705				-1,000																																												
498	X	CITIGROUP INC	172967424			1/31/2011		12/16/2011	4,690	8,763				-4,073																																												
499	X	CITIGROUP INC	172967424			1/31/2011		12/16/2011	1,788	3,344				-1,556																																												
500	X	CISCO SYSTEMS INC 5 5%	17275RAC6			1/4/2008		12/16/2011	57,848	51,874				5,974																																												
501	X	CHEVRON CORPORATION	166764100			5/6/2011		9/24/2012	4,010	3,509				501																																												
502	X	CHEVRON CORPORATION	166764100			5/6/2011		6/27/2012	3,967	4,026				-59																																												
503	X	CHEVRON CORPORATION	166764100			5/6/2011		12/16/2011	6,020	6,193				-173																																												
504	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		9/24/2012	2,319	2,130				189																																												
505	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		6/27/2012	2,452	2,323				129																																												
506	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		12/16/2011	2,885	2,904				-19																																												
507	X	CELANESE CORP -SER A	150870103			5/6/2011		9/24/2012	2,719	3,481				-762																																												
508	X	CELANESE CORP -SER A	150870103			5/6/2011		6/27/2012	1,743	2,486				-743																																												
509	X	CELANESE CORP -SER A	150870103			5/6/2011		12/16/2011	5,488	6,465				-977																																												
510	X	CATERPILLAR INC	149123101			5/6/2011		9/24/2012	3,658	4,467				-809																																												

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
															Totals	
													Gross Sales	26,498,946	Net Gain or Loss	321,245
													Securities	26,498,946		
													Other sales	30,375	29,641	734
511	X	US TREASURY NOTE 2.0%	912828RR3			5/24/2012		5/30/2012	36,228	35,893				335		
512	X	YUMI BRANDS INC	988498101			12/16/2011		7/11/2012	55,193	51,485				3,708		
513	X	YUMI BRANDS INC	988498101			12/16/2011		6/27/2012	3,249	2,892				357		
514	X	WOART 2011-A A3 1.11%	98158KAC3			3/2/2011		9/15/2012	2,188	2,188				0		
515	X	WELLS FARGO & COMPANY	949746101			1/27/2012		6/27/2012	651	591				60		
516	X	WATSON PHARMACEUTICALS	942683103			11/22/1999		12/16/2011	6,490	5,968				522		
517	X	WATSON PHARMACEUTICALS	942683103			5/6/2011		9/24/2012	3,322	2,521				801		
518	X	WATSON PHARMACEUTICALS	942683103			5/6/2011		6/27/2012	2,143	1,891				252		
519	X	WALGREEN CO	931422109			5/6/2011		12/16/2011	2,400	2,521				-121		
520	X	WBCMT 2003-C3 A1 4.037% Z	929766CT8			5/6/2011		12/16/2011	178,358	224,391				-46,033		
521	X	VERIZON COMMUNICATIONS	92343V104			7/20/2010		10/17/2011	2,297	2,333				-36		
522	X	VERIZON COMMUNICATIONS	92343V104			5/6/2011		9/24/2012	910	748				162		
523	X	VERIZON COMMUNICATIONS	92343V104			6/27/2012		9/24/2012	910	878				32		
524	X	VERIZON COMMUNICATIONS	92343V104			5/6/2011		6/19/2012	60,730	51,997				8,733		
525	X	VERIZON COMMUNICATIONS	92343V104			5/6/2011		12/16/2011	3,078	2,993				85		
526	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		9/27/2012	50,677	43,719				6,958		
527	X	VALERO ENERGY CORP NEW	91913Y100			9/24/2012		9/27/2012	313	320				-7		
528	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		8/15/2012	56,591	53,435				3,156		
529	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		6/27/2012	3,285	3,778				-493		
530	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		12/16/2011	5,538	7,287				-1,749		
531	X	UNITED TECHNOLOGIES COR	913017109			5/6/2011		9/24/2012	4,007	4,483				-476		
532	X	UNITED TECHNOLOGIES COR	913017109			5/6/2011		6/27/2012	4,444	5,380				-936		
533	X	UNITED TECHNOLOGIES COR	913017109			5/6/2011		12/16/2011	5,793	7,173				-1,380		
534	X	WI TREASURY N/B 0.75%	912828TB6			5/6/2012		9/26/2012	30,230	30,154				76		
535	X	WI TREASURY N/B 0.75%	912828TB6			7/24/2012		9/26/2012	100,765	100,881				-116		
536	X	U.S. TREASURY NOTE 1.75%	912828SV3			7/13/2012		9/25/2012	35,297	35,808				-511		
537	X	U.S. TREASURY NOTE 1.75%	912828SV3			7/13/2012		9/24/2012	20,151	20,462				-311		
538	X	U.S. TREASURY NOTE 1.75%	912828SV3			7/13/2012		9/10/2012	86,052	86,963				-911		
539	X	U.S. TREASURY NOTE 1.25%	912828SF8			5/18/2012		6/29/2012	627,021	623,635				3,386		
540	X	U.S. TREASURY NOTE 2.0%	912828SF8			2/24/2012		8/20/2012	102,464	100,184				2,280		
541	X	U.S. TREASURY NOTE 2.0%	912828SF8			5/18/2012		8/20/2012	51,232	51,422				-190		
542	X	U.S. TREASURY NOTE 2.0%	912828SF8			2/24/2012		4/5/2012	49,129	50,092				-963		
543	X	U.S. TREASURY NOTE 2.0%	912828SF8			2/24/2012		4/4/2012	97,824	100,184				-2,360		
544	X	U.S. TREASURY NOTE 0.875%	912828RU6			11/30/2011		6/7/2012	121,204	119,518				1,686		
545	X	U.S. TREASURY NOTE 0.875%	912828RU6			11/30/2011		3/19/2012	29,635	29,879				-244		
546	X	U.S. TREASURY NOTE 2.0%	912828RR3			6/28/2012		8/20/2012	92,503	93,962				-1,459		
547	X	U.S. TREASURY NOTE 2.0%	912828RR3			11/22/2011		8/20/2012	35,973	35,105				868		
548	X	U.S. TREASURY NOTE 2.0%	912828RR3			11/22/2011		5/30/2012	5,175	5,015				160		
549	X	U.S. TREASURY NOTE 2.0%	912828RR3			5/24/2012		5/30/2012	41,403	40,981				422		
550	X	FNMA POOL # 949294 6% 10/1	31413MC70			9/25/2007		5/25/2012	1,023	1,026				-3		
551	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		4/25/2012	3,717	3,726				-9		
552	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		3/25/2012	2,232	2,237				-5		
553	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		2/25/2012	4,740	4,752				-12		
554	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		12/5/2012	2,576	2,582				-6		
555	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		12/5/2011	2,873	2,880				-7		
556	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		11/25/2011	143	144				-1		
557	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		10/25/2011	1,000	1,002				-2		
558	X	FNMA POOL # 930924 4.5% 4	31412PG96			9/1/2009		10/25/2011	9,518	9,584				-66		
559	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		9/25/2012	2,016	2,015				1		
560	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		8/25/2012	3,398	3,397				1		
561	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		7/25/2012	3,329	3,328				1		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
															Totals				
														Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
														26,498,946		26,177,701		321,245	
														30,375		29,641		734	
														Securities					
														Other sales					
562	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		6/25/2012	4,571	4,570				1					
563	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		5/25/2012	4,004	4,003				1					
564	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		4/25/2012	3,444	3,444				0					
565	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		3/25/2012	4,231	4,231				0					
566	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		2/25/2012	3,454	3,454				0					
567	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		1/25/2012	3,700	3,700				0					
568	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		12/25/2011	2,633	2,632				1					
569	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		11/25/2011	3,449	3,449				0					
570	X	FNMA POOL # 889668	6 0%	31410KMR2		6/13/2008		10/25/2011	3,238	3,238				0					
571	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		9/25/2012	3,011	3,056				-45					
572	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		8/25/2012	3,339	3,388				-49					
573	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		7/25/2012	3,212	3,259				-47					
574	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		6/25/2012	2,556	2,594				-38					
575	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		5/25/2012	2,814	2,856				-42					
576	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		4/25/2012	2,764	2,805				-41					
577	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		3/25/2012	2,377	2,412				-35					
578	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		2/25/2012	2,309	2,343				-34					
579	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		1/25/2012	2,300	2,334				-34					
580	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		12/25/2011	2,792	2,834				-42					
581	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		11/25/2011	2,788	2,829				-41					
582	X	FNMA POOL # 889667	6 0%	31410GTY9		6/9/2008		10/25/2011	2,913	2,956				-43					
583	X	FNMA POOL 888890	6 5%	31410GRK1		7/16/2010		9/25/2012	18	20				-2					
584	X	FNMA POOL 888890	6 5%	31410GRK1		6/17/2010		9/25/2012	313	343				-30					
585	X	FNMA POOL 888890	6 5%	31410GRK1		3/8/2010		9/25/2012	2,327	2,501				-174					
586	X	FNMA POOL 888890	6 5%	31410GRK1		7/16/2010		8/25/2012	21	23				-2					
587	X	FHLMC GOLD A95828	4 5%	312944PM7		11/15/2011		2/15/2012	90	95				-5					
588	X	FHLMC GOLD A95828	4 5%	312944PM7		9/16/2011		2/15/2012	112	119				-7					
589	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		2/15/2012	2,151	2,192				-41					
590	X	FHLMC GOLD A95828	4 5%	312944PM7		11/15/2011		1/15/2012	68	72				-4					
591	X	FHLMC GOLD A95828	4 5%	312944PM7		9/16/2011		1/15/2012	85	91				-6					
592	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		1/15/2012	1,639	1,670				-31					
593	X	FHLMC GOLD A95828	4 5%	312944PM7		11/15/2011		12/15/2011	59	63				-4					
594	X	FHLMC GOLD A95828	4 5%	312944PM7		9/16/2011		12/15/2011	74	79				-5					
595	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		12/15/2011	1,421	1,448				-27					
596	X	FHLMC GOLD A95828	4 5%	312944PM7		9/16/2011		11/15/2011	197	210				-13					
597	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		11/15/2011	3,789	3,860				-71					
598	X	FHLMC GOLD A95828	4 5%	312944PM7		9/16/2011		10/15/2011	88	94				-6					
599	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		10/15/2011	1,689	1,720				-31					
600	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		9/15/2012	3,037	2,983				54					
601	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		8/15/2012	3,000	2,945				55					
602	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		7/15/2012	2,083	2,044				39					
603	X	FHLMC GOLD GT1938	4 5%	3128M1BF5		3/14/2006		11/15/2011	583	582				1					
604	X	FHLMC GOLD GT1938	4 5%	3128M1BF5		4/20/2006		10/15/2011	411	410				1					
605	X	FHLMC GOLD GT1938	4 5%	3128M1BF5		3/14/2006		10/15/2011	534	534				0					
606	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		9/15/2012	3,752	3,736				16					
607	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		8/15/2012	5,127	5,105				22					
608	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		7/15/2012	2,811	2,799				12					
609	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		6/15/2012	3,393	3,378				15					
610	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		5/15/2012	2,783	2,771				12					
611	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		4/15/2012	3,195	3,182				13					
612	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		3/15/2012	2,637	2,626				11					

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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
Long Term CG Distributions      Amount      638,792 Short Term CG Distributions      0														
613	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		2/15/2012	2,883	2,870				
614	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		1/15/2012	2,484	2,474				10
615	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		12/15/2011	2,752	2,740				12
616	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		11/15/2011	2,192	2,183				9
617	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		10/15/2011	2,481	2,470				11
618	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		8/15/2012	98	103				-5
619	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		8/8/2012	6,991	6,797				194
620	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		7/15/2012	448	471				-23
621	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		6/15/2012	140	147				-7
622	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		5/15/2012	150	158				-8
623	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		4/15/2012	422	444				-22
624	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		3/15/2012	342	360				-18
625	X	NXP SEMICONDUCTORS NV	N6596X109			5/6/2011		9/24/2012	757	950				-193
626	X	NXP SEMICONDUCTORS NV	N6596X109			4/8/2011		9/24/2012	2,019	2,774				-755
627	X	NXP SEMICONDUCTORS NV	N6596X109			5/6/2011		3/6/2012	60,043	84,833				-24,790
628	X	NXP SEMICONDUCTORS NV	N6596X109			5/6/2011		12/16/2011	4,279	8,863				-4,584
629	X	NOBLE CORPORATION	H5833M103			2/10/2012		9/27/2012	143,869	157,025				-13,156
630	X	NOBLE CORPORATION	H5833M103			2/10/2012		9/24/2012	2,580	2,714				-134
631	X	NOBLE CORPORATION	H5833M103			2/10/2012		6/27/2012	893	1,163				-270
632	X	INVESCO LTD	G491BT108			5/6/2011		9/24/2012	1,523	1,494				29
633	X	INVESCO LTD	G491BT108			5/6/2011		6/27/2012	3,005	3,486				-481
634	X	INVESCO LTD	G491BT108			5/6/2011		12/16/2011	5,763	7,469				-1,706
635	X	INGERSOLL-RAND PLC	G47791101			2/16/2012		9/24/2012	3,709	3,259				450
636	X	INGERSOLL-RAND PLC	G47791101			2/16/2012		6/27/2012	1,194	1,222				-28
637	X	COVIDIEN PLC	G2554F113			1/4/2011		9/24/2012	3,604	2,855				749
638	X	COVIDIEN PLC	G2554F113			1/4/2011		6/27/2012	2,641	2,379				262
639	X	COVIDIEN PLC	G2554F113			1/4/2011		12/16/2011	4,351	4,758				-407
640	X	ACCENTURE PLC-CLA	G1151C101			7/2/2012		9/28/2012	63,669	54,954				8,715
641	X	ACCENTURE PLC-CLA	G1151C101			10/27/2011		9/28/2012	1,399	1,216				183
642	X	ACCENTURE PLC-CLA	G1151C101			10/27/2011		9/24/2012	1,965	1,823				142
643	X	ACCENTURE PLC-CLA	G1151C101			10/27/2011		6/27/2012	562	608				-46
644	X	ACCENTURE PLC-CLA	G1151C101			10/27/2011		1/9/2012	52,198	61,386				-9,188
645	X	ACCENTURE PLC-CLA	G1151C101			10/27/2011		12/16/2011	4,824	5,470				-646
646	X	AON PLC	G0408Y102			4/27/2012		9/24/2012	4,190	4,133				57
647	X	YUMI BRANDS INC	988498101			5/6/2011		9/24/2012	680	538				142
648	X	YUMI BRANDS INC	988498101			5/6/2011		7/11/2012	43,410	37,659				5,751
649	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		5/25/2012	6,997	7,003				-6
650	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		4/25/2012	5,411	5,415				-4
651	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3/25/2012	320	321				-1
652	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2012	2,069	2,070				-1
653	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2012	5,033	5,037				-4
654	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2011	842	843				-1
655	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2011	320	320				0
656	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2011	1,974	1,975				-1
657	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2012	3,650	3,962				-112
658	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		6/15/2012	1,619	1,588				31
659	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		5/15/2012	2,202	2,159				43
660	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		4/15/2012	2,638	2,585				53
661	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		3/15/2012	2,119	2,074				45
662	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		2/15/2012	1,340	1,312				28
663	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		1/15/2012	1,773	1,734				39

Gross Sales      26,498,946      Cost, Other Basis and Expenses      26,177,701      Net Gain or Loss      321,245  
 Securities      30,375      Expense of Sale and Cost of Improvements      29,641      Other sales      734

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

Index	Check "X" if Sale of Security	Description	CJUSIP #	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
									638,792					
									0					
664	X	FHLMC GOLD A95160	4 0%			4/8/2011		12/15/2011	1,829	1,788				41
665	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		11/15/2011	557	596				-39
666	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		10/15/2011	497	532				-35
667	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		9/15/2012	3,754	4,015				-261
668	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		8/15/2012	4,681	5,007				-326
669	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		7/15/2012	4,507	4,821				-314
670	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		6/15/2012	4,369	4,672				-303
671	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		5/15/2012	4,090	4,374				-284
672	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		4/15/2012	4,079	4,363				-284
673	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		3/15/2012	3,751	4,011				-260
674	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		2/15/2012	3,847	4,114				-267
675	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		1/15/2012	3,979	4,255				-276
676	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		12/15/2011	4,383	4,687				-304
677	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		11/15/2011	4,081	4,365				-284
678	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		10/15/2011	4,551	4,867				-316
679	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		9/15/2012	2,321	2,500				-179
680	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		8/15/2012	2,678	2,883				-205
681	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		7/15/2012	1,879	2,024				-145
682	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		6/15/2012	2,580	2,779				-199
683	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		5/15/2012	2,076	2,235				-159
684	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		4/15/2012	1,969	2,121				-152
685	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		3/15/2012	1,414	1,523				-109
686	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/2/2010		2/15/2012	1,573	1,694				-121
687	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/1/2010		1/10/2011	4,146	4,258				-112
688	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/2/2010		12/10/2011	401	412				-11
689	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/1/2010		12/10/2011	330	339				-9
690	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/2/2010		11/10/2011	369	379				-10
691	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/1/2010		11/10/2011	304	312				-8
692	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/2/2010		10/10/2011	397	408				-11
693	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/1/2010		10/10/2011	327	336				-9
694	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		9/15/2012	3,256	3,238				18
695	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		8/15/2012	3,528	3,508				20
696	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		7/15/2012	3,002	2,985				17
697	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		6/15/2012	1,400	1,391				9
698	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		5/15/2012	2,782	2,765				17
699	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		4/15/2012	3,345	3,323				22
700	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		3/15/2012	2,597	2,580				17
701	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		2/15/2012	2,521	2,504				17
702	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		1/15/2012	2,437	2,420				17
703	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		12/15/2011	3,776	3,749				27
704	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		11/15/2011	2,727	2,707				20
705	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		10/15/2011	3,496	3,470				26
706	X	GNMA POOL # 782011	5 0%	36241KGU6		1/18/2007		9/15/2012	948	942				6
707	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		9/15/2012	491	488				3
708	X	GNMA POOL # 782011	5 0%	36241KGU6		1/18/2007		8/15/2012	795	790				5
709	X	GNMA POOL # 782011	5 0%	36241KGU6		1/18/2007		8/15/2012	412	410				2
710	X	GNMA POOL # 782011	5 0%	36241KGU6		1/18/2007		7/15/2012	774	769				5
711	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		1/25/2012	1,644	1,657				-13
712	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		12/25/2011	17	17				0
713	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		12/25/2011	1,793	1,807				-14
714	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		11/25/2011	17	16				1
Totals									26,498,946	26,177,701				321,245
Securities									30,375	29,641				734
Other sales														

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Totals		
															Gross Sales	Cost, Other Basis and Expenses	
														638,792	0	Amount	
														26,498,946	26,177,701	Securities	
														30,375	29,641	Other sales	
715	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		11/25/2011	1,745	1,759				-14			
716	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		10/25/2011	15	15				0			
717	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		10/25/2011	1,633	1,646				-13			
718	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		9/25/2012	1,032	1,122				-90			
719	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		9/25/2012	674	682				-8			
720	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		9/25/2012	63	63				0			
721	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		8/25/2012	1,267	1,377				-110			
722	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		8/25/2012	827	837				-10			
723	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		8/25/2012	78	77				1			
724	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		7/25/2012	1,133	1,231				-98			
725	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		7/25/2012	740	748				-8			
726	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		7/25/2012	69	69				0			
727	X	FNMA POOL # 255364	6 0%	31371LTV1		9/10/2009		12/20/2011	68,962	66,395				-2,567			
728	X	FHLMC GOLD G05669	6 5%	3128MT72		9/10/2009		12/15/2011	3,541	3,772				-231			
729	X	FHLMC GOLD G05669	6 5%	3128MT72		9/10/2009		11/15/2011	1,755	1,870				-115			
730	X	FHLMC GOLD G05669	6 5%	3128MT72		9/10/2009		10/15/2011	1,471	1,566				-95			
731	X	FHLMC GOLD G05477	4 5%	3128M7M29		4/18/2012		9/15/2012	17,690	19,146				-1,456			
732	X	FHLMC GOLD G05477	4 5%	3128M7M29		4/18/2012		8/15/2012	11,113	12,028				-915			
733	X	FHLMC GOLD G05477	4 5%	3128M7M29		4/18/2012		7/15/2012	8,907	9,640				-733			
734	X	FHLMC GOLD G05477	4 5%	3128M7M29		4/18/2012		6/15/2012	10,818	11,709				-891			
735	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		9/15/2012	1,795	1,928				-133			
736	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		8/15/2012	4,292	4,610				-318			
737	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		7/15/2012	2,778	2,984				-206			
738	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		6/15/2012	3,886	4,174				-288			
739	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		5/15/2012	2,020	2,170				-150			
740	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		4/15/2012	2,124	2,281				-157			
741	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		3/15/2012	3,193	3,430				-237			
742	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		2/15/2012	5,966	6,408				-442			
743	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		1/15/2012	5,929	6,368				-439			
744	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		12/15/2011	4,729	5,080				-351			
745	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		11/15/2011	2,088	2,243				-155			
746	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		10/15/2011	3,696	3,970				-274			
747	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		9/15/2012	4,933	5,234				-301			
748	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		8/15/2012	4,855	5,152				-297			
749	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		7/15/2012	7,083	7,516				-433			
750	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		6/15/2012	11,546	12,251				-705			
751	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		5/15/2012	4,371	4,638				-267			
752	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		4/15/2012	6,461	6,856				-395			
753	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		3/15/2012	4,451	4,723				-272			
754	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		2/15/2012	3,978	4,221				-243			
755	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		1/15/2012	3,730	3,958				-228			
756	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		12/15/2011	4,531	4,807				-276			
757	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		11/15/2011	4,934	5,235				-301			
758	X	FHLMC GOLD G05337	5 5%	3128M7HN9		7/19/2010		10/15/2011	3,677	3,902				-225			
759	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/19/2011		9/15/2012	2,196	2,375				-179			
760	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		8/15/2012	636	680				-44			
761	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/19/2011		8/15/2012	2,099	2,270				-171			
762	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		12/6/2011		8/28/2012	25,726	24,948				778			
763	X	HEWLETT-PACKARD CO	3 1	428236BU6		12/6/2011		8/9/2012	25,850	24,948				902			
764	X	HEWLETT-PACKARD CO	3 1	428236BU6		12/6/2011		8/9/2012	25,850	24,948				902			
765	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		11/9/2011	9,102	9,064				38			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Totals		
															Gross Sales	Cost, Other Basis and Expenses	
														638,792	0		
														Long Term CG Distributions			
														Short Term CG Distributions			
766	X	HDMOT 2009-1 A4	5 21%	41283UAD7		1/23/2007		10/15/2011	3,397	3,397				0			
767	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/26/2011		11/9/2011	60,647	61,062				-415			
768	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/20/2010		11/9/2011	65,846	66,905				-1,059			
769	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/26/2011		10/15/2011	9,971	10,089				-118			
770	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/20/2010		10/15/2011	10,825	11,054				-229			
771	X	HALLIBURTON CO		406216101		3/9/2012		9/21/2012	43,278	42,225				1,053			
772	X	HALLIBURTON CO		406216101		10/26/2011		12/16/2011	3,798	4,200				-402			
773	X	HSBC FINANCE CORP	5 0%	40429CCS9		8/2/2007		6/28/2012	186,223	167,272				18,951			
774	X	GILEAD SCIENCES INC		375558103		10/20/2011		9/24/2012	3,329	2,035				1,294			
775	X	GILEAD SCIENCES INC		375558103		10/20/2011		6/27/2012	3,554	2,849				705			
776	X	GILEAD SCIENCES INC		375558103		10/20/2011		12/16/2011	2,992	3,256				-264			
777	X	GENERAL MILLS INC	5 65%	370334BH6		10/5/2010		2/24/2012	53,969	52,961				1,008			
778	X	GENERAL MILLS INC	5 65%	370334BH6		5/21/2009		2/24/2012	17,990	15,480				2,510			
779	X	GENERAL MILLS INC	5 65%	370334BH6		1/29/2009		2/24/2012	35,980	29,974				6,006			
780	X	GENERAL ELEC CAP CRP	5 6	36962G3H5		1/22/2009		2/22/2012	148,882	123,606				25,276			
781	X	GENERAL ELECTRIC COMP		369604103		11/6/1996		9/24/2012	2,903	2,167				736			
782	X	GENERAL ELECTRIC COMP		369604103		11/6/1996		6/27/2012	2,788	2,334				454			
783	X	GENERAL ELECTRIC COMP		369604103		11/6/1996		12/16/2011	3,219	3,168				51			
784	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		9/10/2012	383	393				-10			
785	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		9/10/2012	315	324				-9			
786	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		8/10/2012	381	391				-10			
787	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		8/10/2012	314	322				-8			
788	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		7/10/2012	407	418				-11			
789	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		6/10/2012	335	344				-9			
790	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		6/10/2012	390	401				-11			
791	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		5/10/2012	321	330				-9			
792	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		5/10/2012	397	408				-11			
793	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		4/10/2012	327	336				-9			
794	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		4/10/2012	453	465				-12			
795	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		3/10/2012	373	383				-10			
796	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		3/10/2012	421	433				-12			
797	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		2/10/2012	347	356				-9			
798	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		2/10/2012	429	441				-12			
799	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/1/2010		2/10/2012	353	363				-10			
800	X	GECMC 2004-C3 A3	4 865%	36828QH1		2/2/2010		1/10/2012	5,035	5,174				-139			
801	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		6/25/2012	445	451				-6			
802	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		6/25/2012	42	42				0			
803	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		5/25/2012	1,592	1,730				-138			
804	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		5/25/2012	1,040	1,052				-12			
805	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		5/25/2012	97	97				0			
806	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		4/25/2012	1,394	1,515				-121			
807	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		4/25/2012	910	921				-11			
808	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		4/25/2012	85	85				0			
809	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		3/25/2012	915	995				-80			
810	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		3/25/2012	598	604				-6			
811	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		3/25/2012	56	56				0			
812	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		2/25/2012	794	863				-69			
813	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		2/25/2012	518	524				-6			
814	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		2/25/2012	49	48				1			
815	X	FEDERAL NATL MTG AS	4 37	31359MSL8		9/30/2009		12/23/2011	111,490	113,657				-2,167			
816	X	FED HOME LOAN BANK	3 62	3133XSAE8		9/11/2008		2/8/2012	116,167	109,683				6,484			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Totals		
															Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
														Amount			
														638,792	0		
														Long Term CG Distributions			
														Short Term CG Distributions			
817	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2007		1/25/2012	1,401	1,522				-121	26,498,946	30,375	321,245
818	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		1/25/2012	915	925				-10			
819	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		1/25/2012	86	85				1	26,177,701	29,641	734
820	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		12/25/2011	1,162	1,263				-101			
821	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		12/25/2011	759	767				-8	29,641	30,375	734
822	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		12/25/2011	71	71				0			
823	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		11/25/2011	1,203	1,307				-104	29,641	30,375	734
824	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		11/25/2011	785	794				-9			
825	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		11/25/2011	74	73				1	29,641	30,375	734
826	X	FNMA POOL # 255364	6 0%	31371LTV1		2/15/2011		10/25/2011	946	1,029				-83			
827	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		10/25/2011	618	625				-7	29,641	30,375	734
828	X	FNMA POOL # 255364	6 0%	31371LTV1		4/20/2006		10/25/2011	58	58				0			
829	X	FEDERAL NATL MTG AS 4 37	31359MSL8			9/30/2009		1/20/2012	26,518	27,061				-543	29,641	30,375	734
830	X	FEDERAL NATL MTG AS 4 37	31359MSL8			9/30/2009		1/9/2012	42,441	43,298				-857			
831	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		8/15/2012	608	650				-42	29,641	30,375	734
832	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/16/2011		7/15/2012	2,598	2,810				-212			
833	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		7/15/2012	752	805				-53	29,641	30,375	734
834	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		6/15/2012	2,371	2,564				-193			
835	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/16/2011		6/15/2012	686	735				-49	29,641	30,375	734
836	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		5/15/2012	2,910	3,147				-237			
837	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		5/15/2012	842	901				-59	29,641	30,375	734
838	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/16/2011		4/15/2012	2,303	2,490				-187			
839	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		4/15/2012	667	713				-46	29,641	30,375	734
840	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/16/2011		3/15/2012	2,289	2,476				-187			
841	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		3/15/2012	663	709				-46	29,641	30,375	734
842	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/16/2011		2/15/2012	1,492	1,614				-122			
843	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		2/15/2012	432	462				-30	29,641	30,375	734
844	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		11/16/2011		1/15/2012	1,537	1,662				-125			
845	X	FHLMC GOLD G04719	5 5%	3128M6SSG4		3/9/2011		1/15/2012	445	476				-31	29,641	30,375	734
846	X	FNMA POOL # AH3519	4 0%	3138A44D4		3/9/2011		1/15/2012	472	472				10			
847	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		11/25/2011	482	472				10	29,641	30,375	734
848	X	FNMA POOL # 555528	6 0%	31385XD95		4/8/2011		10/25/2011	475	465				10			
849	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		9/25/2012	15	15				0	29,641	30,375	734
850	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		9/25/2012	1,606	1,618				-12			
851	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		8/25/2012	16	16				0	29,641	30,375	734
852	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		8/25/2012	1,688	1,701				-13			
853	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		7/25/2012	14	13				1	29,641	30,375	734
854	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		7/25/2012	1,426	1,437				-11			
855	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		6/25/2012	16	16				0	29,641	30,375	734
856	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		6/25/2012	1,651	1,664				-13			
857	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		5/25/2012	1,640	1,653				-13	29,641	30,375	734
858	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		5/25/2012	17	17				0			
859	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		4/25/2012	1,764	1,778				-14	29,641	30,375	734
860	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		3/25/2012	15	15				0			
861	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		3/25/2012	1,589	1,602				-13	29,641	30,375	734
862	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		3/25/2012	14	14				0			
863	X	FNMA POOL # 555528	6 0%	31385XD95		4/20/2006		2/25/2012	1,489	1,501				-12	29,641	30,375	734
864	X	FNMA POOL # 555528	6 0%	31385XD95		12/7/2005		2/25/2012	16	16				0			
865	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		11/15/2011	1,241	1,212				29	29,641	30,375	734
866	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		10/15/2011	1,381	1,348				33			
867	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		9/15/2012	4,482	4,761				-279	29,641	30,375	734
867	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		9/15/2012	4,482	4,761				-279			

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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
															Totals	
														Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
														638,792	26,177,701	321,245
														0	29,641	734
														Long Term CG Distributions		
														Short Term CG Distributions		
868	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		8/15/2012	3,494	3,711				-217		
869	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		7/15/2012	2,453	2,605				-152		
870	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		6/15/2012	3,487	3,704				-217		
871	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		5/15/2012	2,407	2,557				-150		
872	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		4/15/2012	3,057	3,247				-190		
873	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		3/15/2012	3,645	3,872				-227		
874	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		2/15/2012	2,981	3,167				-186		
875	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		1/15/2012	3,090	3,282				-192		
876	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		12/15/2011	2,215	2,353				-138		
877	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		11/15/2011	3,444	3,658				-214		
878	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		10/15/2011	3,464	3,679				-215		
879	X	FHLMC GOLD G30459	5 0%	3128CUQL3		10/16/2009		2/15/2012	102	107				-5		
880	X	FHLMC GOLD G30459	5 0%	3128CUQL3		10/16/2009		1/15/2012	137	144				-7		
881	X	FHLMC GOLD G30459	5 0%	3128CUQL3		10/16/2009		12/15/2011	115	121				-6		
882	X	FHLMC GOLD G30459	5 0%	3128CUQL3		10/16/2009		11/15/2011	202	212				-10		
883	X	FHLMC GOLD G30459	5 0%	3128CUQL3		10/16/2009		10/15/2011	113	119				-6		
884	X	FAMILY DLR STORES INC		307000109		7/11/2012		9/24/2012	648	696				-48		
885	X	EXXON MOBIL CORP		3023TG102		9/15/2000		9/24/2012	4,584	2,132				2,452		
886	X	EXXON MOBIL CORP		3023TG102		9/15/2000		3/9/2012	114,680	57,977				56,703		
887	X	EXXON MOBIL CORP		3023TG102		9/14/2000		3/9/2012	40,475	20,488				19,989		
888	X	EXXON MOBIL CORP		3023TG102		9/14/2000		12/16/2011	8,030	4,268				3,762		
889	X	EXXON MOBIL CORP		3023TG102		9/14/2000		10/26/2011	2,400	1,280				1,120		
890	X	EXXON MOBIL CORP		3023TG102		5/6/2011		10/26/2011	122,396	127,507				-5,111		
891	X	EXPRESS SCRIPTS HOLDING		30219G108		6/4/2012		9/24/2012	3,160	2,546				614		
892	X	EXPRESS SCRIPTS HOLDING		30219G108		6/27/2012		9/24/2012	1,896	1,580				316		
893	X	EATON CORP		278058102		5/6/2011		9/24/2012	3,810	4,192				-382		
894	X	EATON CORP		278058102		5/6/2011		6/27/2012	375	524				-149		
895	X	E M C CORP MASS		268648102		5/6/2011		12/16/2011	4,670	5,764				-1,094		
896	X	E M C CORP MASS		268648102		5/27/2011		9/24/2012	4,694	5,119				-425		
897	X	E M C CORP MASS		268648102		5/2/2011		1/18/2012	37,883	47,700				-9,817		
898	X	E M C CORP MASS		268648102		5/2/2011		12/16/2011	7,606	9,654				-2,048		
899	X	DUKE ENERGY CORP		26441C105		9/28/2011		12/7/2012	137,539	130,707				6,832		
900	X	DUKE ENERGY CORP		26441C105		9/28/2011		12/16/2011	3,359	3,217				142		
901	X	DREYFUS/NEWTON INTERN E		26203E604		11/11/2010		6/27/2012	40,000	47,583				-7,583		
902	X	DOVER CORP		260003108		7/27/2011		9/24/2012	3,600	3,723				-123		
903	X	DOVER CORP		260003108		7/27/2011		9/24/2012	2,598	3,103				-505		
904	X	DOVER CORP		260003108		7/27/2011		12/16/2011	5,061	5,585				-524		
905	X	WALT DISNEY CO/THE		254687106		5/6/2011		9/24/2012	5,806	4,781				1,025		
906	X	WALT DISNEY CO/THE		254687106		5/6/2011		6/27/2012	4,761	4,346				415		
907	X	UNITED STATES T-NOTE 2 12		912828RC6		8/24/2011		8/20/2012	192,768	182,847				9,921		
908	X	UNITED STATES T-NOTE 2 12		912828RC6		8/24/2011		7/27/2012	53,029	49,418				3,611		
909	X	UNITED STATES T-NOTE 2 12		912828RC6		8/24/2011		4/24/2012	107,202	103,778				3,424		
910	X	UNITED STATES T-NOTE 2 12		912828RC6		8/24/2011		11/30/2011	60,457	59,302				1,155		
911	X	UNITED STATES T-NOTE 2 12		912828RC6		10/20/2011		11/30/2011	15,114	14,951				163		
912	X	UNITED STATES T-NOTE 2 12		912828RC6		10/17/2011		11/30/2011	45,343	44,772				571		
913	X	UNITED STATES T-NOTE 2 12		912828RC6		8/18/2011		11/30/2011	15,114	14,847				267		
914	X	UNITED STATES T-NOTE 2 12		912828RC6		8/24/2011		11/30/2011	30,228	29,890				338		
915	X	UNITED STATES T-NOTE 2 12		912828RC6		10/20/2011		11/7/2011	85,833	84,725				1,108		
916	X	UNITED STATES T-NOTE 2 12		912828RC6		9/21/2011		11/7/2011	70,686	71,447				-761		
917	X	UNITED STATES T-NOTE 2 25		912828QY9		8/24/2011		3/20/2012	119,564	120,050				-486		
918	X	UNITED STATES T-NOTE 0 75		912828QU7		8/5/2011		10/18/2011	45,253	45,199				54		



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Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
															Totals
														Amount	
Long Term CG Distributions														638,792	
Short Term CG Distributions														0	
970	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		11/25/2011	14	15				-1	
971	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		11/25/2011	245	268				-23	
972	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2011	1,822	1,958				-136	
973	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		10/25/2011	12	14				-2	
974	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		10/25/2011	218	238				-20	
975	X	FNMA POOL # 745948 6 5%	31403DWH8			3/8/2010		10/25/2011	1,618	1,739				-121	
976	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2012	475	507				-32	
977	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2012	485	518				-33	
978	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		6/25/2012	430	459				-29	
979	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		6/25/2012	474	506				-32	
980	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		5/25/2012	449	480				-31	
981	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		9/15/2012	4,469	4,653				-184	
982	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		8/15/2012	2,800	2,916				-116	
983	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		7/15/2012	1,147	1,194				-47	
984	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		6/15/2012	918	955				-37	
985	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		5/15/2012	1,417	1,475				-58	
986	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		4/15/2012	1,098	1,143				-45	
987	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		3/15/2012	1,014	1,055				-41	
988	X	CATERPILLAR INC	149123101			5/6/2011		6/27/2012	3,306	4,467				-1,161	
989	X	CATERPILLAR INC	149123101			5/6/2011		12/16/2011	3,506	4,467				-961	
990	X	CARNIVAL CORP	143658300			5/6/2011		9/24/2012	2,974	3,336				-362	
991	X	CARNIVAL CORP	143658300			5/6/2011		6/27/2012	2,674	3,336				-662	
992	X	CARNIVAL CORP	143658300			5/6/2011		12/16/2011	5,755	7,089				-1,334	
993	X	CARDINAL HEALTH INC	14149Y108			5/6/2011		12/16/2011	141,101	155,703				-14,602	
994	X	CARDINAL HEALTH INC	14149Y108			5/6/2011		10/20/2011	43,985	47,210				-3,225	
995	X	CAMERON INTERNATIONAL C	13342B105			5/6/2011		2/10/2012	156,301	135,102				21,199	
996	X	CAMERON INTERNATIONAL C	13342B105			5/6/2011		12/16/2011	2,839	2,916				-77	
997	X	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012		8/13/2012	61,142	65,786				-4,644	
998	X	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012		8/10/2012	131,190	140,461				-9,271	
999	X	BRISTOL-MYERS SQUIBB CO	110122108			6/27/2012		8/10/2012	951	1,048				-97	
1,000	X	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012		8/10/2012	32	34				-2	
1,001	X	BAXTER INTERNATIONAL INC	071813109			5/6/2011		12/15/2011	185,270	221,154				-35,884	
1,002	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		2/15/2012	1,330	1,384				-54	
1,003	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		1/15/2012	145	151				-6	
1,004	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		12/15/2011	147	153				-6	
1,005	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		11/15/2011	1,134	1,181				-47	
1,006	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		10/15/2011	143	149				-6	
1,007	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		9/15/2012	4,522	4,696				-174	
1,008	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		8/15/2012	678	704				-26	
1,009	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		8/15/2012	11,782	12,301				-519	
1,010	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		8/10/2012	353,326	351,643				1,683	
1,011	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		7/15/2012	11,988	12,516				-528	
1,012	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		8/8/2012	33,511	30,841				2,670	
1,013	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		7/15/2012	2,036	2,024				12	
1,014	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		6/15/2012	1,076	1,069				7	
1,015	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		5/15/2012	2,156	2,142				14	
1,016	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		4/15/2012	1,716	1,704				12	
1,017	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		3/15/2012	312	310				2	
1,018	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		2/15/2012	1,805	1,792				13	
1,019	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		1/15/2012	1,788	1,775				13	
1,020	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		12/15/2011	700	695				5	
Securities										26,498,946	Cost, Other Basis and Expenses		26,177,701	Net Gain or Loss	321,245
Other sales										30,375	29,641			734	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss											
															Totals										
<table border="0" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:100%; border-bottom: 1px solid black;">Long Term CG Distributions</td> <td style="width:10%; text-align: right;">638,792</td> </tr> <tr> <td style="border-bottom: 1px solid black;">Short Term CG Distributions</td> <td style="text-align: right;">0</td> </tr> <tr> <td style="border-top: 1px solid black;">Totals</td> <td style="border-top: 1px solid black; text-align: right;">26,498,946</td> </tr> <tr> <td style="border-top: 1px solid black;">Securities</td> <td style="border-top: 1px solid black; text-align: right;">26,177,701</td> </tr> <tr> <td style="border-top: 1px solid black;">Other sales</td> <td style="border-top: 1px solid black; text-align: right;">29,641</td> </tr> <tr> <td style="border-top: 1px solid black;">Totals</td> <td style="border-top: 1px solid black; text-align: right;">321,245</td> </tr> </table>														Long Term CG Distributions	638,792	Short Term CG Distributions	0	Totals	26,498,946	Securities	26,177,701	Other sales	29,641	Totals	321,245
Long Term CG Distributions	638,792																								
Short Term CG Distributions	0																								
Totals	26,498,946																								
Securities	26,177,701																								
Other sales	29,641																								
Totals	321,245																								
1,021	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		3/15/2012	3,046	3,021				25											
1,022	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		2/15/2012	2,886	2,861				25											
1,023	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		1/15/2012	4,228	4,191				37											
1,024	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		12/15/2011	3,227	3,198				29											
1,025	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		11/15/2011	2,923	2,896				27											
1,026	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		10/15/2011	2,539	2,514				25											
1,027	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		9/15/2012	608	638				-30											
1,028	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		8/15/2012	604	634				-30											
1,029	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		7/15/2012	16,093	16,904				-811											
1,030	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		6/15/2012	678	713				-39											
1,031	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		5/15/2012	3,235	3,398				-163											
1,032	X	FREEMORT MCMORAN COPP	35671D857			5/6/2011		9/24/2012	2,832	3,606				-774											
1,033	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2012	401	399				2											
1,034	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		6/15/2012	645	641				4											
1,035	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2012	334	332				2											
1,036	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2012	922	916				6											
1,037	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2012	478	475				3											
1,038	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		4/15/2012	1,020	1,013				7											
1,039	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2012	529	525				4											
1,040	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		3/15/2012	870	864				6											
1,041	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2012	451	448				3											
1,042	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		2/15/2012	1,071	1,063				8											
1,043	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		2/15/2012	555	551				4											
1,044	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		1/15/2012	818	812				6											
1,045	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		1/15/2012	424	421				3											
1,046	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		2/15/2012	8,901	9,490				-589											
1,047	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		2/6/2012	5,280	4,986				294											
1,048	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		12/0/2012	37,004	34,899				2,105											
1,049	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/23/2010		1/20/2012	52,863	54,145				-1,282											
1,050	X	FHLMC POOL Q04584 4 5%	3132GKXM3			1/17/2011		9/15/2012	14,070	14,917				-847											
1,051	X	FHLMC POOL Q04584 4 5%	3132GKXM3			1/17/2011		8/15/2012	288	305				-17											
1,052	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/15/2011		6/15/2012	404	426				-22											
1,053	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		6/15/2012	909	963				-54											
1,054	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		6/15/2012	4,240	4,521				-281											
1,055	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/15/2011		5/15/2012	616	650				-34											
1,056	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		5/15/2012	1,387	1,471				-84											
1,057	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		5/15/2012	6,605	7,043				-438											
1,058	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		4/19/2012	209,932	209,964				-32											
1,059	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/15/2011		4/15/2012	334	352				-18											
1,060	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		4/15/2012	751	796				-45											
1,061	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		4/15/2012	7,259	7,739				-480											
1,062	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/15/2011		3/15/2012	561	592				-31											
1,063	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		3/15/2012	1,262	1,339				-77											
1,064	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		3/15/2012	12,202	13,010				-808											
1,065	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/15/2011		2/15/2012	409	432				-23											
1,066	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		2/15/2012	921	978				-55											
1,067	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		1/15/2012	1,300	1,400				-100											
1,068	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		12/15/2011	1,548	1,667				-119											
1,069	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		11/15/2011	1,308	1,409				-101											
1,070	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		10/15/2011	1,609	1,733				-124											
1,071	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		1/15/2012	425	424				1											

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
Totals:														
Securities														
Other sales														
										26,498,946			26,177,701	3,21,245
										30,375			29,641	734
1,072	X	FHLMC GOLD G11938	4 5%			3/14/2006		1/15/2012	553	552				1
1,073	X	FHLMC GOLD G11938	4 5%			4/20/2006		1/13/2012	9,654	9,061				593
1,074	X	FHLMC GOLD G11938	4 5%			3/14/2006		1/13/2012	12,620	11,857				763
1,075	X	FHLMC GOLD G11938	4 5%			4/20/2006		12/15/2011	357	356				1
1,076	X	FHLMC GOLD G11938	4 5%			3/14/2006		12/15/2011	463	463				0
1,077	X	FHLMC GOLD G11938	4 5%			4/20/2006		1/15/2011	448	447				1
1,078	X	GNMA POOL # 782011	5 0%			1/18/2007		12/15/2011	1,123	1,114				9
1,079	X	GNMA POOL # 782011	5 0%			5/10/2007		12/15/2011	582	578				4
1,080	X	GNMA POOL # 782011	5 0%			1/18/2007		1/15/2011	1,214	1,204				10
1,081	X	GNMA POOL # 782011	5 0%			5/10/2007		1/15/2011	629	624				5
1,082	X	GNMA POOL # 782011	5 0%			1/18/2007		10/15/2011	1,162	1,152				10
1,083	X	GNMA POOL # 782011	5 0%			5/10/2007		10/15/2011	602	597				5
1,084	X	GNMA POOL # 781830	5 0%			8/30/2007		9/15/2012	2,717	2,698				19
1,085	X	GNMA POOL # 781830	5 0%			8/30/2007		8/15/2012	3,252	3,229				23
1,086	X	GNMA POOL # 781830	5 0%			8/30/2007		7/15/2012	2,569	2,550				19
1,087	X	GNMA POOL # 781830	5 0%			8/30/2007		6/15/2012	3,204	3,180				24
1,088	X	GNMA POOL # 781830	5 0%			8/30/2007		5/15/2012	3,457	3,430				27
1,089	X	GNMA POOL # 781830	5 0%			8/30/2007		4/15/2012	3,002	2,977				25
1,090	X	FHLMC POOL Q04584	4 5%			1/17/2011		7/15/2012	6,312	6,692				-380
1,091	X	FHLMC POOL Q04584	4 5%			1/17/2011		6/15/2012	296	314				-18
1,092	X	FHLMC POOL Q04584	4 5%			1/17/2011		5/15/2012	3,796	4,024				-228
1,093	X	FHLMC POOL Q04584	4 5%			1/17/2011		4/15/2012	298	316				-18
1,094	X	FHLMC POOL Q04584	4 5%			1/17/2011		3/15/2012	294	312				-18
1,095	X	FHLMC POOL Q04584	4 5%			1/17/2011		2/15/2012	284	301				-17
1,096	X	FHLMC POOL Q04584	4 5%			1/17/2011		1/15/2012	280	297				-17
1,097	X	FHLMC GOLD Q03517	4 5%			1/15/2011		9/15/2012	587	619				-32
1,098	X	FHLMC GOLD Q03517	4 5%			9/15/2011		9/15/2012	1,320	1,400				-80
1,099	X	FHLMC GOLD Q03517	4 5%			9/15/2011		8/15/2012	784	832				-48
1,100	X	FHLMC GOLD Q03517	4 5%			9/23/2011		9/15/2012	6,159	6,567				-408
1,101	X	FHLMC GOLD Q03517	4 5%			1/15/2011		8/15/2012	349	368				-19
1,102	X	FHLMC GOLD Q03517	4 5%			9/23/2011		8/15/2012	3,660	3,903				-243
1,103	X	FHLMC GOLD Q03517	4 5%			1/15/2011		7/15/2012	432	455				-23
1,104	X	FHLMC GOLD Q03517	4 5%			9/15/2011		7/15/2012	971	1,030				-59
1,105	X	FHLMC GOLD Q03517	4 5%			9/23/2011		7/15/2012	4,531	4,831				-300
1,106	X	FNMA POOL # AD2351	4 0%			12/13/2010		9/25/2012	2,688	2,766				-78
1,107	X	FNMA POOL # AD2351	4 0%			12/13/2010		8/25/2012	4,291	4,415				-124
1,108	X	FNMA POOL # AD2351	4 0%			12/13/2010		7/25/2012	5,054	5,201				-147
1,109	X	FNMA POOL # AD2351	4 0%			12/13/2010		6/25/2012	2,508	2,581				-73
1,110	X	FNMA POOL # AD2351	4 0%			12/13/2010		5/25/2012	3,482	3,593				-101
1,111	X	FNMA POOL # AD2351	4 0%			12/13/2010		4/25/2012	3,619	3,723				-104
1,112	X	FNMA POOL # AD2351	4 0%			12/13/2010		3/25/2012	6,734	6,929				-195
1,113	X	FNMA POOL # AD2351	4 0%			12/13/2010		2/25/2012	3,430	3,529				-99
1,114	X	FNMA POOL # AD2351	4 0%			12/13/2010		1/25/2012	4,747	4,884				-137
1,115	X	FNMA POOL # AD2351	4 0%			12/13/2010		12/25/2011	4,758	4,895				-137
1,116	X	FNMA POOL # AD2351	4 0%			12/13/2010		11/25/2011	3,688	3,795				-107
1,117	X	FNMA POOL # AD2351	4 0%			12/13/2010		10/25/2011	3,348	3,445				-97
1,118	X	FNMA POOL # MA0708	4 5%			5/19/2011		5/25/2012	699	723				-24
1,119	X	FNMA POOL # AD0207	6 0%			4/26/2010		9/25/2012	878	937				-59
1,120	X	FNMA POOL # AD0207	6 0%			4/26/2010		8/25/2012	939	1,001				-62
1,121	X	FNMA POOL # AD0207	6 0%			4/26/2010		7/25/2012	918	980				-62
1,122	X	FNMA POOL # AD0207	6 0%			4/26/2010		6/25/2012	885	944				-59



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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
															Totals
														Amount	
Long Term CG Distributions														638,792	
Short Term CG Distributions														0	
1,174	X	BARCLAYS BANK PLC	5 0%	06739FGF2		9/17/2009		8/1/2012	185,462	169,781				15,681	
1,175	X	BARCLAYS BANK PLC	5 0%	06739FGF2		9/17/2009		1/19/2012	15,825	14,981				844	
1,176	X	BARCLAYS BANK PLC	5 0%	06739FGF2		9/17/2009		1/18/2012	47,386	44,942				2,444	
1,177	X	BAIDU, INC		056752108		6/27/2012		7/11/2012	109	112				-3	
1,178	X	BAIDU, INC		056752108		1/9/2012		7/11/2012	43,840	48,794				-4,954	
1,179	X	BAIDU, INC		056752108		6/27/2011		7/11/2012	10,309	12,597				-2,288	
1,180	X	BAIDU, INC		056752108		6/27/2011		7/2/2012	56,314	66,831				-10,517	
1,181	X	BAIDU, INC		056752108		6/27/2011		6/27/2012	29,538	35,139				-5,601	
1,182	X	BAIDU, INC		056752108		3/1/2012		6/27/2012	28,869	35,954				-7,085	
1,183	X	BAIDU, INC		056752108		6/27/2011		12/16/2011	1,965	1,965				0	
1,184	X	BAIDU, INC		056752108		6/27/2011		10/27/2011	21,861	21,084				777	
1,185	X	BAIDU, INC		056752108		7/15/2011		10/27/2011	53,209	55,817				-2,608	
1,186	X	BNY MELLON EMERGING MIK		05569M855		12/29/2004		5/23/2012	100,000	248,814				-148,814	
1,187	X	BNY MELLON MID CAP STOC		05569M509		1/26/2011		1/26/2012	87,610	82,192				5,418	
1,188	X	BNY MELLON MID CAP STOC		05569M509		1/26/2007		1/26/2012	112,390	123,257				-10,867	
1,189	X	BNY MELLON FOC EQ OPP-M		05569M475		1/22/2010		3/23/2012	34,372	31,084				3,288	
1,190	X	BNY MELLON FOC EQ OPP-M		05569M475		1/21/2010		3/23/2012	15,628	14,572				1,056	
1,191	X	FREEMPORT MCMORAN COPP		35671D857		5/6/2011		12/16/2011	4,422	6,182				-1,760	
1,192	X	FRNK 2007-1 A4	5 03%	35242XAD3		3/28/2007		10/17/2011	3,144	3,144				0	
1,193	X	FNMA POOL # AE5895 3 33%		31419GRR7		9/2/2011		4/25/2012	6,187	6,427				-240	
1,194	X	FNMA POOL # AE5895 3 33%		31419GRR7		9/2/2011		4/9/2012	313,161	311,662				1,499	
1,195	X	FNMA POOL # AE5895 3 33%		31419GRR7		9/2/2011		3/25/2012	2,241	2,328				-87	
1,196	X	FNMA POOL # AE5895 3 33%		31419GRR7		9/2/2011		2/25/2012	10,312	10,712				-400	
1,197	X	FNMA POOL # AE5895 3 329%		31419GRR7		9/2/2011		1/25/2012	8,988	9,315				-327	
1,198	X	FNMA POOL # AE5895 3 329%		31419GRR7		9/2/2011		12/25/2011	8,769	9,108				-339	
1,199	X	FNMA POOL # AE5895 3 329%		31419GRR7		9/2/2011		1/25/2011	7,098	7,373				-275	
1,200	X	FNMA POOL # AE5895 3 326%		31419GRR7		9/2/2011		10/25/2011	28,910	30,031				-1,121	
1,201	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		4/25/2012	582	612				-20	
1,202	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		4/18/2012	167,355	157,921				9,434	
1,203	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		3/25/2012	642	663				-21	
1,204	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		2/25/2012	442	457				-15	
1,205	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		1/25/2012	1,805	1,865				-60	
1,206	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		12/25/2011	428	442				-14	
1,207	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		1/25/2011	377	389				-12	
1,208	X	FNMA POOL # MA0708 4 5%		31417YVE1		5/19/2011		10/25/2011	381	394				-13	
1,209	X	FNMA POOL # AC8596 4 0%		31417VRS4		2/11/2010		9/25/2012	1,176	1,198				-22	
1,210	X	FNMA POOL # AC8596 4 0%		31417VRS4		2/11/2010		8/25/2012	921	938				-17	
1,211	X	FNMA POOL # AC8596 4 0%		31417VRS4		2/11/2010		7/25/2012	1,023	1,042				-19	
1,212	X	FNMA POOL # AC8596 4 0%		31417VRS4		2/11/2010		6/25/2012	943	961				-18	
1,213	X	FNMA POOL # AC8596 4 0%		31417VRS4		2/11/2010		12/25/2011	3,767	3,839				-72	
1,214	X	FNMA POOL # AC8596 4 0%		31417VRS4		9/23/2011		1/25/2011	1,518	1,607				-89	
1,215	X	FNMA POOL # AC8596 4 0%		31417VRS4		2/4/2011		11/25/2011	455	466				-11	
1,216	X	FNMA POOL # AC8596 4 0%		31417VRS4		2/11/2010		1/25/2011	3,643	3,712				-69	
1,217	X	FNMA POOL # AC1520 4% 9/1		31417KVN4		10/14/2009		9/25/2012	1,742	1,738				-26	
1,218	X	FNMA POOL # AC1520 4% 9/1		31417KVN4		10/14/2009		8/25/2012	1,627	1,651				-24	
1,219	X	FNMA POOL # AC1520 4% 9/1		31417KVN4		10/14/2009		7/25/2012	1,258	1,277				-19	
1,220	X	FNMA POOL # AC1520 4% 9/1		31417KVN4		10/14/2009		6/25/2012	1,715	1,741				-26	
1,221	X	FNMA POOL # AC1520 4% 9/1		31417KVN4		10/14/2009		5/25/2012	2,562	2,600				-38	
1,222	X	FNMA POOL # AC1520 4 0%		31417KVN4		10/14/2009		4/25/2012	1,195	1,213				-18	
1,223	X	FNMA POOL # AC1520 4 0%		31417KVN4		10/14/2009		3/25/2012	623	632				-9	
1,224	X	FNMA POOL # 981644 4 5%		31415B8M0		10/14/2009		5/25/2012	384	399				-15	
										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										26,498,946		26,177,701		321,245	
										30,375		29,641		734	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Totals		
															Gross Sales	Cost, Other Basis and Expenses	
														638,792	0		
														Long Term CG Distributions		26,177,701	321,245
														Short Term CG Distributions		30,375	734
1,225	X	FNMA POOL # 981644 4 5%	31415BBB0			10/14/2009		4/25/2012	318	330				-12			
1,226	X	FNMA POOL # 981644 4 5%	31415BBB0			10/14/2009		3/25/2012	327	340				-13			
1,227	X	FNMA POOL # 981644 4 5%	31415BBB0			10/14/2009		2/25/2012	140	145				-5			
1,228	X	FNMA POOL # 981644 4 5%	31415BBB0			10/14/2009		12/25/2011	66	69				-3			
1,229	X	FNMA POOL # 981644 4 5%	31415BBB0			10/14/2009		11/25/2011	554	575				-21			
1,230	X	FNMA POOL # 981644 4 5%	31415BBB0			10/14/2009		10/25/2011	973	1,011				-38			
1,231	X	FNMA POOL # 981644 4 5%	31415BBB0			10/14/2009		9/25/2012	506	525				-19			
1,232	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		8/25/2012	1,877	1,792				-115			
1,233	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		7/25/2012	2,129	2,274				-145			
1,234	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		6/25/2012	1,772	1,893				-121			
1,235	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		5/25/2012	1,501	1,604				-103			
1,236	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		4/25/2012	1,348	1,441				-93			
1,237	X	FNMA POOL # 975268 5 5%	31414S6D0			4/20/2011		3/25/2012	1,586	1,694				-108			
1,238	X	FNMA POOL # 975268 5 5%	31414S6D0			4/20/2011		2/25/2012	928	989				-63			
1,239	X	FNMA POOL # 975268 5 5%	31414S6D0			4/20/2011		2/25/2012	748	799				-51			
1,240	X	FNMA POOL # 975268 5 5%	31414S6D0			4/20/2011		1/25/2012	1,655	1,769				-114			
1,241	X	FNMA POOL # 975268 5 5%	31414S6D0			4/20/2011		12/25/2011	1,464	1,564				-100			
1,242	X	FNMA POOL # 975268 5 5%	31414S6D0			4/20/2011		11/25/2011	1,849	1,976				-127			
1,243	X	FNMA POOL # 975268 5 5%	31414S6D0			4/20/2011		10/25/2011	1,045	1,117				-72			
1,244	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		9/25/2012	6,686	6,691				-5			
1,245	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		8/25/2012	5,099	5,103				-4			
1,246	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		7/25/2012	10,200	10,208				-8			
1,247	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		6/25/2012	5,125	5,129				-4			
1,248	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/15/2011		1/15/2012	424	448				-24			
1,249	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		11/15/2012	954	1,012				-58			
1,250	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		1/15/2012	9,226	9,837				-611			
1,251	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/15/2011		12/15/2011	213	224				-11			
1,252	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		12/15/2011	479	508				-29			
1,253	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		12/15/2011	4,627	4,933				-306			
1,254	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		11/15/2011	184	195				-11			
1,255	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		11/15/2012	1,781	1,899				-118			
1,256	X	FHLMC GOLD A95828 4 5%	312944PM7			11/15/2011		9/15/2012	257	272				-15			
1,257	X	FHLMC GOLD A95828 4 5%	312944PM7			9/16/2011		9/15/2012	321	342				-21			
1,258	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		9/15/2012	6,170	6,287				-117			
1,259	X	FHLMC GOLD A95828 4 5%	312944PM7			11/15/2011		8/15/2012	133	140				-7			
1,260	X	FHLMC GOLD A95828 4 5%	312944PM7			9/16/2011		8/15/2012	166	176				-10			
1,261	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		8/15/2012	3,182	3,242				-60			
1,262	X	FHLMC GOLD A95828 4 5%	312944PM7			11/15/2011		7/15/2012	155	165				-10			
1,263	X	FHLMC GOLD A95828 4 5%	312944PM7			9/16/2011		7/15/2012	194	207				-13			
1,264	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2012	3,731	3,802				-71			
1,265	X	FHLMC GOLD A95828 4 5%	312944PM7			11/15/2011		6/15/2012	98	104				-6			
1,266	X	FHLMC GOLD A95828 4 5%	312944PM7			9/16/2011		6/15/2012	123	130				-7			
1,267	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2012	2,352	2,397				-45			
1,268	X	FHLMC GOLD A95828 4 5%	312944PM7			11/15/2011		5/15/2012	192	203				-11			
1,269	X	FHLMC GOLD A95828 4 5%	312944PM7			9/16/2011		5/15/2012	240	256				-16			
1,270	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2012	4,615	4,703				-88			
1,271	X	FHLMC GOLD A95828 4 5%	312944PM7			11/15/2011		4/15/2012	171	181				-10			
1,272	X	FHLMC GOLD A95828 4 5%	312944PM7			9/16/2011		4/15/2012	213	227				-14			
1,273	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2012	4,096	4,174				-78			
1,274	X	FHLMC GOLD A95828 4 5%	312944PM7			11/15/2011		3/15/2012	135	143				-8			
1,275	X	FHLMC GOLD A95828 4 5%	312944PM7			9/16/2011		3/15/2012	169	180				-11			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
															Totals	
		Long Term CG Distributions	Amount	638,792												
		Short Term CG Distributions		0												
1,276	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2012	3,240	3,301				-61		
1,277		Class Action Settlement							473					473		
1,278		FHLMC GOLD G04719 5 5%	3128M6SG4					12/15/2011	514	550				-36		
1,279		FHLMC GOLD C91194 5 0%	3128P7KE9					8/15/2012	1,295	1,287				8		
1,280		FNMA POOL AA8389 4 5%	31416SKB6					10/25/2011	24,622	24,266				356		
1,281		FNMA POOL AC8596 4 0%	31417VRS4					10/25/2011	3,471	3,538				-67		
													Totals			
													Securities		26,177,701	321,245
													Other sales		29,641	734
													Gross Sales		26,498,946	
													Cost, Other Basis and Expenses		26,177,701	

**Line 18 (990-PF) - Taxes**

		203,569	42,124	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES WITHHELD	42,124	42,124		
2	PY EXCISE TAX DUE	66,252			
3	ESTIMATED EXCISE PAYMENTS	93,945			
4	ADD'L TAX & INTEREST DUE FYE 9/30/	1,248			
5					
6					
7					
8					
9					
10					

**Line 23 (990-PF) - Other Expenses**

		9,653	9,653	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEES - DIVIDENDS	29	29		
2	INVESTMENT EXPENSES - INTEREST	9,624	9,624		
3					
4					
5					
6					
7					
8					
9					

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

		65,092,819	67,670,635	72,617,645
		Book Value	Book Value	FMV
		Beg. of Year	End of Year	End of Year
1	OTHER INVESTMENTS	65,092,819	67,670,635	72,617,645
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

		4,734,586	0	0
	Description	Beginning Balance	Ending Balance	Fair Market Value
1	MELLON OPTIMA L/S STRATEGY FUND	4,734,586		
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

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

1	BOOK TAX COST ADJUSTMENT ON WASH SALES	1	2,775
2	OPTIMA ADJUSTMENT	2	8,109
3	INFLATION ADJUSTMENT	3	15,069
4	Total	4	25,953

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

1	LOSS DISALLOWED DUE TO WASH SALES	1	765
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	20,737
3	LOSS ON PY SALES SETTLED IN CY	3	105,681
4	COST BASIS ADJUSTMENT	4	911
5	Total	5	128,094

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount	638,792										
	Short Term CG Distributions	0											
1	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/14/2010	11/17/2011	40,345	0	39,970	375			0	375
2	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/14/2010	11/15/2011	15,140	0	14,989	151			0	151
3	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/14/2010	11/10/2011	40,376	0	39,970	406			0	406
4	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/14/2010	10/20/2011	30,272	0	29,978	294			0	294
5	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/30/2010	10/20/2011	45,408	0	45,120	288			0	288
6	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/24/2010	10/20/2011	136,223	0	135,249	974			0	974
7	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/20/2010	10/20/2011	60,544	0	59,993	551			0	551
8	U S TREASURY NOTE 0 75% 8/15/13	912828NU0		10/27/2010	10/20/2011	70,615	0	70,361	254			0	254
9	U S TREASURY NOTE 0 75% 8/15/13	912828NU0		10/27/2010	10/6/2011	136,160	0	135,698	462			0	462
10	U S TREASURY NOTE 0 75% 8/15/13	912828NU0		10/27/2010	10/5/2011	141,235	0	140,722	513			0	513
11	U S TREASURY NOTE 4 5% 11/15/15	912828EN6		7/2/2009	2/9/2012	34,432	0	32,800	1,632			0	1,632
12	U S TREASURY NOTE 4 5% 11/15/15	912828EN6		7/2/2009	2/8/2012	17,228	0	16,400	828			0	828
13	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		8/29/2008	2/23/2012	106,797	0	105,610	1,187			0	1,187
14	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		8/29/2008	2/8/2012	133,730	0	132,012	1,718			0	1,718
15	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		7/29/2009	2/8/2012	5,349	0	5,376	-27			0	-27
16	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		7/29/2009	12/7/2011	64,589	0	64,507	82			0	82
17	B B & T CORPORATION	054937107		5/6/2011	7/19/2012	150,054	0	127,208	22,846			0	22,846
18	B B & T CORPORATION	054937107		5/6/2011	6/27/2012	4,987	0	4,581	406			0	406
19	B B & T CORPORATION	054937107		5/6/2011	12/16/2011	4,302	0	4,861	-559			0	-559
20	APPLE INC	037833100		5/17/2012	9/24/2012	15,191	0	11,783	3,408			0	3,408
21	APPLE INC	037833100		6/27/2012	9/24/2012	1,381	0	1,150	231			0	231
22	APPLE INC	037833100		9/3/2009	3/15/2012	9,984	0	2,828	7,156			0	7,156
23	APPLE INC	037833100		7/8/2008	3/15/2012	68,123	0	20,527	47,596			0	47,596
24	APPLE INC	037833100		7/8/2008	3/1/2012	90,803	0	29,552	61,251			0	61,251
25	APPLE INC	037833100		7/8/2008	12/16/2011	14,459	0	6,725	7,734			0	7,734
26	U S TREASURY NOTE 0 5% 11/15/13	912828PU8		12/23/2010	2/24/2012	220,798	0	217,899	2,899			0	2,899
27	U S TREASURY NOTE 0 5% 11/15/13	912828PU8		12/23/2010	2/23/2012	25,091	0	24,760	331			0	331
28	U S TREASURY NOTE 0 5% 11/15/13	912828PU8		12/23/2010	12/0/2012	5,025	0	4,951	74			0	74
29	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/25/2011	2/29/2012	5,065	0	4,995	70			0	70
30	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/21/2011	2/29/2012	70,913	0	69,877	1,036			0	1,036
31	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/25/2011	2/24/2012	65,848	0	64,937	911			0	911
32	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/25/2011	2/24/2012	35,451	0	34,966	485			0	485
33	U S TREASURY NOTE 0 75% 12/15/13	912828PL8		12/13/2010	2/24/2012	100,816	0	99,301	1,515			0	1,515
34	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/12/2010	12/7/2011	135,595	0	134,718	877			0	877
35	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/12/2010	11/16/2011	30,136	0	29,937	199			0	199
36	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/19/2010	11/16/2011	45,204	0	44,935	269			0	269
37	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/19/2010	11/15/2011	25,121	0	24,964	157			0	157
38	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		12/11/2009	12/7/2011	59,206	0	60,280	-1,074			0	-1,074
39	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		10/27/2009	12/7/2011	91,501	0	92,278	-777			0	-777
40	U S TREASURY BOND 3 0% 11/15/11	912810QT8		11/10/2011	11/22/2011	41,381	0	39,619	1,762			0	1,762
41	UNITED STATES TREAS 3 75% 8/15/14	912810QS0		10/5/2011	10/19/2011	55,293	0	58,797	-3,504			0	-3,504
42	UNITED STATES TREAS 3 75% 8/15/14	912810QS0		10/5/2011	10/17/2011	83,938	0	88,195	-4,257			0	-4,257
43	U S TREASURY NOTE 6 25% 8/15/23	912810EQ7		3/29/2006	11/7/2011	21,186	0	17,176	4,010			0	4,010
44	UNION PAC CORP	907818108		5/6/2011	9/24/2012	3,018	0	2,581	437			0	437
45	UNION PAC CORP	907818108		5/6/2011	6/27/2012	2,981	0	2,684	297			0	297
46	UNION PAC CORP	907818108		5/6/2011	12/16/2011	2,997	0	3,097	-100			0	-100
47	US BANCORP	902973304		5/6/2011	9/24/2012	3,754	0	2,803	951			0	951
48	FNMA POOL # 745948	31403DWH8		9/10/2009	4/25/2012	363	0	387	-24			0	-24
49	FNMA POOL # 745948	31403DWH8		9/10/2009	3/25/2012	306	0	327	-21			0	-21
50	FNMA POOL # 745948	31403DWH8		9/10/2009	2/25/2012	293	0	312	-19			0	-19
51	FNMA POOL # 745948	31403DWH8		9/10/2009	1/25/2012	249	0	262	-13			0	-13
52	FNMA POOL # 745948	31403DWH8		6/22/2011	12/25/2011	379	0	431	-52			0	-52
53	FNMA POOL # 745948	31403DWH8		7/16/2010	12/25/2011	101	0	111	-10			0	-10
54	FNMA POOL # 745948	31403DWH8		7/14/2010	12/25/2011	379	0	417	-38			0	-38
55	FNMA POOL # 745948	31403DWH8		4/12/2010	12/25/2011	293	0	275	18			0	18
56	FNMA POOL # 745948	31403DWH8		9/10/2009	12/25/2011	1,567	0	1,673	-106			0	-106
57	FNMA POOL # 745948	31403DWH8		9/10/2009	12/20/2011	54,955	0	52,699	2,256			0	2,256
58	FNMA POOL # 745948	31403DWH8		6/22/2011	12/20/2011	20,513	0	20,945	-432			0	-432



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

		Amount		Totals												
Long Term CG Distributions		Short Term CG Distributions		25,890,529	0	26,207,342	-316,813	0	0	0	Adjusted Basis as of 12/31/69	F M V as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
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				
117	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	2/25/2012	3,207	0	3,445	-238	0	0	0	-238				
118	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	1/25/2012	4,937	0	5,304	-367	0	0	0	-367				
119	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	1/13/2012	37,373	0	37,227	146	146	146	0	146				
120	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	12/25/2011	4,303	0	4,622	-319	0	0	0	-319				
121	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	11/25/2011	4,774	0	5,128	-354	0	0	0	-354				
122	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	10/25/2011	4,515	0	4,850	-335	0	0	0	-335				
123	FNMA POOL # AL0219 3.338% 4/1/41	3138EGG57	10/20/2011	9/25/2012	2,172	0	2,208	-36	0	0	0	-36				
124	FNMA POOL # AL0219 3.338% 4/1/41	3138EGG57	10/20/2011	8/25/2012	6,904	0	7,016	-112	0	0	0	-112				
125	FNMA POOL # AL0219 3.338% 4/1/41	3138EGG57	10/20/2011	7/25/2012	12,483	0	12,666	-203	0	0	0	-203				
126	FNMA POOL # AL0219 3.32% 4/01/41	3138EGG57	10/20/2011	6/25/2012	12,532	0	12,736	-204	0	0	0	-204				
127	FNMA POOL # AL0219 3.32% 4/01/41	3138EGG57	10/20/2011	5/25/2012	11,299	0	11,483	-184	0	0	0	-184				
128	FNMA POOL # AL0219 3.31503% 4/01/41	3138EGG57	10/20/2011	4/25/2012	20,172	0	20,499	-327	0	0	0	-327				
129	FNMA POOL # AL0219 3.311% 4/01/41	3138EGG57	10/20/2011	3/25/2012	11,972	0	12,167	-195	0	0	0	-195				
130	FNMA POOL # AL0219 3.313% 4/1/41	3138EGG57	10/20/2011	2/25/2012	9,395	0	9,547	-152	0	0	0	-152				
131	FNMA POOL # AL0219 3.313% 4/1/41	3138EGG57	10/20/2011	1/25/2012	9,347	0	9,499	-152	0	0	0	-152				
132	FNMA POOL # AL0219 3.31301% 4/01/41	3138EGG57	10/20/2011	12/25/2011	7,914	0	8,043	-129	0	0	0	-129				
133	FNMA POOL # AL0219 3.324% 4/01/41	3138EGG57	10/20/2011	11/25/2011	26,677	0	27,111	-434	0	0	0	-434				
134	FNMA POOL # AK6724A 3.0% 3/01/42	3138BPPJ8	8/8/2012	9/25/2012	3,178	0	3,286	-108	0	0	0	-108				
135	FNMA POOL # AK6724A 3.0% 3/01/42	3138BPPJ8	8/8/2012	9/17/2012	118,850	0	117,949	901	901	901	0	901				
136	FNMA POOL # AK5762 4.0% 4/01/42	3138EAML8	3/28/2012	9/25/2012	6,678	0	7,029	-351	0	0	0	-351				
137	FNMA POOL # AK5762 4.0% 4/01/42	3138EAML8	3/28/2012	8/25/2012	10,004	0	10,529	-525	0	0	0	-525				
138	FNMA POOL # AK5762 4.0% 4/01/42	3138EAML8	3/28/2012	7/25/2012	439	0	462	-23	0	0	0	-23				
139	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	7/28/2011	2/15/2012	196	0	211	-15	0	0	0	-15				
140	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	12/30/2008	2/15/2012	1,831	0	1,817	14	14	14	0	14				
141	DREYFUS US EQUITY FUND-1	86271F727	12/30/2010	2/24/2012	24,339	0	21,633	2,706	0	0	0	2,706				
142	STATE STREET CORP	857477103	5/6/2011	9/24/2012	869	0	929	-60	0	0	0	-60				
143	STATE STREET CORP	857477103	5/6/2011	4/27/2012	66,186	0	66,421	-235	0	0	0	-235				
144	STATE STREET CORP	857477103	5/6/2011	12/16/2011	4,785	0	5,574	-789	0	0	0	-789				
145	SHIRE PLC	82481R106	5/6/2011	9/24/2012	2,681	0	2,756	-75	0	0	0	-75				
146	SHIRE PLC	82481R106	5/6/2011	12/16/2011	1,959	0	1,838	121	121	121	0	121				
147	SHIRE PLC	82481R106	5/6/2011	12/15/2011	45,304	0	42,264	3,040	0	0	0	3,040				
148	SEMPRA ENERGY	816851109	5/6/2011	9/24/2012	3,242	0	2,745	497	0	0	0	497				
149	SEMPRA ENERGY	816851109	5/6/2011	6/27/2012	4,749	0	3,843	906	0	0	0	906				
150	FNMA POOL # AL1946 3.5%	3138EJEU8	6/14/2012	9/25/2012	4,366	0	4,589	-223	0	0	0	-223				
151	FNMA POOL # AL1946 3.5%	3138EJEU8	6/14/2012	8/25/2012	6,493	0	6,824	-331	0	0	0	-331				
152	FNMA POOL # AL0573 3.5% 8/01/26	3138EGT79	8/2/2011	2/25/2012	6,178	0	6,386	-208	0	0	0	-208				
153	FNMA POOL # AL0573 3.5% 8/01/26	3138EGT79	8/2/2011	2/8/2012	243,632	0	239,133	4,499	0	0	0	4,499				
154	FNMA POOL # AL0573 3.5% 8/01/26	3138EGT79	8/2/2011	12/25/2011	4,579	0	4,732	-153	0	0	0	-153				
155	FNMA POOL # AL0573 3.5% 8/01/26	3138EGT79	8/2/2011	12/25/2011	3,044	0	3,147	-103	0	0	0	-103				
156	FNMA POOL # AL0573 3.5% 8/01/26	3138EGT79	8/2/2011	11/25/2011	3,412	0	3,527	-115	0	0	0	-115				
157	FNMA POOL # AL0573 3.5% 8/01/26	3138EGT79	8/2/2011	10/25/2011	2,592	0	2,679	-87	0	0	0	-87				
158	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	9/25/2012	2,718	0	2,919	-201	0	0	0	-201				
159	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4	4/15/2011	8/25/2012	2,778	0	2,984	-206	0	0	0	-206				
160	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	9/10/2009	12/20/2011	13,676	0	13,114	562	0	0	0	562				
161	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	6/22/2011	11/25/2011	507	0	577	-70	0	0	0	-70				
162	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	7/16/2010	11/25/2011	135	0	149	-14	0	0	0	-14				
163	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	7/14/2010	11/25/2011	507	0	558	-51	0	0	0	-51				
164	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	4/12/2010	11/25/2011	338	0	388	-50	0	0	0	-50				
165	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	9/10/2009	11/25/2011	2,096	0	2,238	-142	0	0	0	-142				
166	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	6/22/2011	10/25/2011	440	0	501	-61	0	0	0	-61				
167	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	7/16/2010	10/25/2011	117	0	129	-12	0	0	0	-12				
168	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	7/14/2010	10/25/2011	440	0	485	-45	0	0	0	-45				
169	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	4/12/2010	10/25/2011	294	0	319	-25	0	0	0	-25				
170	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8	9/10/2009	10/25/2011	1,820	0	1,943	-123	0	0	0	-123				
171	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8	5/20/2010	9/25/2012	8,707	0	9,121	-414	0	0	0	-414				
172	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8	5/20/2010	8/25/2012	7,407	0	7,758	-351	0	0	0	-351				
173	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8	5/20/2010	7/25/2012	6,800	0	7,123	-323	0	0	0	-323				
174	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8	5/20/2010	6/25/2012	7,803	0	8,174	-371	0	0	0	-371				

Amount: 638,792

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount	638,792										
	Short Term CG Distributions	Amount	0										
175	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	5/25/2012	6,365	0	6,668	-303			0	-303
176	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	4/25/2012	6,323	0	6,624	-301			0	-301
177	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	3/25/2012	6,206	0	6,501	-295			0	-295
178	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	2/25/2012	5,868	0	6,147	-279			0	-279
179	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	1/25/2011	7,214	0	7,557	-343			0	-343
180	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	11/25/2011	7,034	0	7,368	-334			0	-334
181	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	10/25/2011	4,957	0	5,192	-235			0	-235
182	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		8/20/2008	11/15/2011	2,247	0	2,229	18			0	18
184	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	10/15/2011	1,477	0	1,465	12			0	12
185	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	8/15/2012	2,012	0	2,001	11			0	11
186	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	8/8/2012	30,405	0	27,981	2,424			0	2,424
187	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		7/28/2011	8/8/2012	3,491	0	3,473	18			0	18
188	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		7/28/2011	7/15/2012	243	0	261	-18			0	-18
189	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	7/15/2012	2,264	0	2,250	14			0	14
190	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		7/28/2011	6/15/2012	145	0	156	-11			0	-11
191	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	6/15/2012	1,352	0	1,344	8			0	8
192	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		7/28/2011	5/15/2012	222	0	238	-16			0	-16
193	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	5/15/2012	2,068	0	2,054	14			0	14
194	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		7/28/2011	4/15/2012	122	0	131	-9			0	-9
195	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	4/15/2012	1,136	0	1,129	7			0	7
196	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		7/28/2011	3/15/2012	171	0	183	-12			0	-12
197	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	3/15/2012	1,591	0	1,580	11			0	11
198	APACHE CORP 3.25% 4/15/22	037411A28		4/3/2012	5/22/2012	30,578	0	30,063	515			0	515
199	APACHE CORP 3.25% 4/15/22	037411A28		4/3/2012	5/22/2012	50,964	0	49,830	1,134			0	1,134
200	APACHE CORP 3.25% 4/15/22	037411A28		4/3/2012	5/17/2012	20,507	0	20,042	465			0	465
201	APACHE CORP 3.25% 4/15/22	037411A28		4/5/2012	5/17/2012	51,268	0	50,238	1,030			0	1,030
202	A O N CORP 037389103			11/8/2011	12/16/2011	2,243	0	2,411	-168			0	-168
203	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6		9/15/2010	8/8/2012	94,103	0	93,788	315			0	315
204	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6		9/15/2010	8/8/2012	8,686	0	8,684	2			0	2
205	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6		9/15/2010	7/8/2012	9,655	0	9,653	2			0	2
206	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6		9/15/2010	6/8/2012	2,857	0	2,856	1			0	1
207	COMMIT TO PUR FHLMC GO 5/01/28	02R032653		4/9/2012	5/10/2012	285,828	0	283,595	2,233			0	2,233
208	COMMIT TO PUR FHLMC 4/01/42	02R032646		3/5/2012	4/9/2012	258,574	0	257,285	1,289			0	1,289
209	COMMIT TO PUR FHLMC GOLD 12/01/02	R0304C4		9/21/2011	12/5/2011	220,131	0	220,065	66			0	66
210	COMMIT TO PUR FHLMC SF 6/01/27	02R030467		5/15/2012	6/6/2012	427,617	0	427,425	192			0	192
211	COMMIT TO PUR FHLMC GO 5/01/27	02R030459		4/11/2012	5/15/2012	412,744	0	410,183	2,561			0	2,561
212	COMMIT TO PUR FHLMC GO 4/01/28	02R030442		3/5/2012	4/11/2012	385,262	0	382,834	2,428			0	2,428
213	COMMIT TO PURCHASE FHLMC 3/17/02	R030434		2/14/2012	3/5/2012	357,938	0	357,897	41			0	41
214	COMMIT TO PUR FHLMC GOLD 2/01/12	R030426		1/9/2012	2/14/2012	291,200	0	289,297	1,903			0	1,903
215	COMMIT TO PUR FHLMC GOLD SFM 7/02/02	R030418		12/5/2011	1/9/2012	264,294	0	260,379	3,915			0	3,915
216	AMAZON COM INC 023135106			6/1/2011	9/24/2012	4,069	0	3,136	933			0	933
217	AMAZON COM INC 023135106			6/1/2011	6/27/2012	3,388	0	2,940	448			0	448
218	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	7/25/2012	6,686	0	7,016	-330			0	-330
219	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	6/25/2012	4,421	0	4,638	-218			0	-218
220	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	5/25/2012	3,136	0	3,290	-154			0	-154
221	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	4/25/2012	4,774	0	5,010	-236			0	-236
222	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	3/25/2012	4,103	0	4,306	-203			0	-203
223	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	2/25/2012	3,983	0	4,180	-197			0	-197
224	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	1/25/2012	3,476	0	3,647	-171			0	-171
225	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	12/25/2011	2,677	0	2,809	-132			0	-132
226	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	11/25/2011	4,404	0	4,621	-217			0	-217
227	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	10/25/2011	2,456	0	2,577	-121			0	-121
228	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	9/25/2012	10,504	0	10,627	-123			0	-123
229	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	8/25/2012	4,822	0	4,879	-57			0	-57
230	SBC COMMUNICATIONS 5.875% 8/15/78	387GAK9		3/29/2006	2/9/2012	20,546	0	20,204	342			0	342
231	SBC COMMUNICATIONS 5.875% 8/15/78	387GAK9		3/23/2006	2/9/2012	35,956	0	35,420	536			0	536
232	SBC COMMUNICATIONS 5.875% 8/15/78	387GAK9		3/23/2006	1/23/2012	30,891	0	30,360	531			0	531

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						25,890,529	0	26,207,342	-316,813	0	0	0	-316,813
	Short Term CG Distributions						0	0	0	0	0	0	0	0
							638,792	0	0	0	0	0	0	0
233	SBC COMMUNICATIONS 5 875% 8/15/78387GAK9			3/23/2006	1/19/2012		46,346	0	45,540	806				806
234	ROYAL BANK OF SCOTLA 4 875% 3/16/78010XAC5			9/29/2010	9/13/2012		59,270	0	58,007	1,263				1,263
235	ROYAL BANK OF SCOTLA 4 875% 3/16/78010XAC5			3/9/2010	9/13/2012		53,882	0	49,884	3,998				3,998
236	ROYAL BANK OF SCOTLA 4 875% 3/16/78010XAC5			3/9/2010	9/13/2012		21,553	0	20,010	1,543				1,543
237	ROYAL BANK OF SCOTLA 4 875% 3/16/78010XAC5			3/9/2010	9/13/2012		53,882	0	50,008	3,874				3,874
238	ROVI CORP	779376102		5/6/2011	4/16/2012		57,549	0	96,809	-39,260				-39,260
239	ROVI CORP	779376102		5/6/2011	4/13/2012		37,860	0	62,675	-24,815				-24,815
240	ROVI CORP	779376102		7/19/2011	4/13/2012		14,392	0	27,907	-13,515				-13,515
241	ROVI CORP	779376102		7/19/2011	12/16/2011		3,081	0	7,404	-4,323				-4,323
242	QUALCOMM INC	747525103		3/9/2012	9/24/2012		5,069	0	5,136	-67				-67
243	QUALCOMM INC	747525103		3/9/2012	6/27/2012		543	0	642	-99				-99
244	QUALCOMM INC	747525103		11/30/2011	12/16/2011		4,208	0	4,208	0				0
245	QEP RESOURCES INC	74733V100		5/6/2011	9/24/2012		2,218	0	2,888	-670				-670
246	QEP RESOURCES INC	74733V100		5/6/2011	6/27/2012		1,550	0	2,475	-925				-925
247	QEP RESOURCES INC	74733V100		5/6/2011	12/16/2011		3,758	0	5,363	-1,605				-1,605
248	PROCTER & GAMBLE CO	742718109		9/29/2011	9/24/2012		5,550	0	5,091	459				459
249	PROCTER & GAMBLE CO	742718109		9/29/2011	6/27/2012		4,769	0	5,091	-322				-322
250	PROCTER & GAMBLE CO	742718109		9/29/2011	12/16/2011		9,124	0	8,909	215				215
251	PLAINS EXPLORATION & PR-WI	726505100		9/21/2012	9/24/2012		1,189	0	1,191	-2				-2
252	PLAINS EXPLORATION & PR-WI	726505100		5/6/2011	6/27/2012		1,924	0	2,175	-251				-251
253	PLAINS EXPLORATION & PR-WI	726505100		5/6/2011	12/16/2011		4,596	0	5,075	-479				-479
254	PFIZER INC	717081103		11/6/1996	9/24/2012		5,909	0	3,527	2,382				2,382
255	PFIZER INC	717081103		11/6/1996	6/27/2012		5,864	0	3,821	2,043				2,043
256	PFIZER INC	717081103		11/6/1996	12/16/2011		10,767	0	7,495	3,272				3,272
257	PETROBRAS INTL FIN C 5 375% 12/72/171645WAR2			1/20/2011	6/28/2012		32,274	0	29,940	2,334				2,334
258	PETROBRAS INTL FIN C 5 375% 12/72/171645WAR2			1/28/2011	6/28/2012		37,653	0	35,404	2,249				2,249
259	PETROBRAS INTL FIN C 5 375% 12/72/171645WAR2			1/20/2011	6/28/2012		26,895	0	25,177	1,718				1,718
260	PEPSICO INC	713448108		6/1/2012	9/24/2012		2,824	0	2,702	122				122
261	PEPSICO INC	713448108		6/27/2012	9/24/2012		1,412	0	1,384	28				28
262	PEPSICO INC	713448108		4/6/1999	12/16/2011		5,839	0	2,468	3,371				3,371
263	PNC FINANCIAL SERVICES GROUP	693475105		5/2/2011	9/24/2012		637	0	637	0				0
264	FNMA POOL # AK5762 4.0% 4/01/42	3138EAML8		3/28/2012	6/25/2012		431	0	454	-23				-23
265	FNMA POOL # AK5762 4.0% 4/01/42	3138EAML8		3/28/2012	5/25/2012		2,510	0	2,642	-132				-132
266	FNMA POOL # AK2717A 4.0% 2/01/42	3138EAT1		2/23/2012	9/25/2012		13,555	0	14,366	-811				-811
267	FNMA POOL # AK2717A 4.0% 2/01/42	3138EAT1		2/23/2012	8/25/2012		21,338	0	22,615	-1,277				-1,277
268	FNMA POOL # AK2717A 4.0% 2/01/42	3138EAT1		2/23/2012	7/25/2012		6,376	0	6,757	-381				-381
269	FNMA POOL # AK2717A 4.0% 2/01/42	3138EAT1		2/23/2012	6/25/2012		646	0	685	-39				-39
270	FNMA POOL # AK2717A 4.0% 2/01/42	3138EAT1		2/23/2012	5/25/2012		3,969	0	4,207	-238				-238
271	FNMA POOL # AK2717A 4.0% 2/01/42	3138EAT1		2/23/2012	4/25/2012		3,936	0	4,172	-236				-236
272	FNMA POOL # AK2439 3.5% 2/01/27	3138E6V94		2/8/2012	9/25/2012		1,337	0	1,417	-80				-80
273	FNMA POOL # AK2439 3.5% 2/01/27	3138E6V94		2/8/2012	8/25/2012		1,144	0	1,213	-69				-69
274	FNMA POOL # AK2439 3.5% 2/01/27	3138E6V94		2/8/2012	7/25/2012		1,752	0	1,857	-105				-105
275	FNMA POOL # AK2439 3.5% 2/01/27	3138E6V94		2/8/2012	6/25/2012		1,100	0	1,166	-66				-66
276	FNMA POOL # AK2439 3.5% 2/01/27	3138E6V94		2/8/2012	5/25/2012		2,907	0	3,082	-175				-175
277	FNMA POOL # AK2439 3.5% 2/01/27	3138E6V94		2/8/2012	4/25/2012		2,191	0	2,323	-132				-132
278	FNMA POOL # AK2439 3.5% 2/01/27	3138E6V94		2/8/2012	3/25/2012		1,188	0	1,259	-71				-71
279	FNMA POOL # AJ5643 4.0% 11/01/41	3138AXHV6		1/19/2012	3/25/2012		6,719	0	7,071	-352				-352
280	FNMA POOL # AJ5643 4.0% 11/01/41	3138AXHV6		1/19/2012	2/23/2012		190,465	0	190,324	141				141
281	FNMA POOL # AJ1758 3.5% 9/01/26	3138ASU2		9/14/2011	9/25/2012		7,403	0	7,768	-365				-365
282	FNMA POOL # AJ1758 3.5% 9/01/26	3138ASU2		9/14/2011	8/25/2012		7,068	0	7,417	-349				-349
283	FHLMC GOLD C91186 5.0% 6/01/28	3128PTJ79		7/28/2011	1/15/2012		228	0	245	-17				-17
284	FHLMC GOLD C91186 5.0% 6/01/28	3128PTJ79		8/20/2008	1/15/2012		2,126	0	2,110	16				16
285	FHLMC GOLD C91186 5.0% 6/01/28	3128PTJ79		7/28/2011	12/15/2011		2,237	0	2,55	-18				-18
286	FHLMC GOLD C91186 5.0% 6/01/28	3128PTJ79		8/20/2008	12/15/2011		2,213	0	2,195	18				18
287	FHLMC GOLD C91186 5.0% 6/01/28	3128PTJ79		7/28/2011	11/15/2011		326	0	350	-24				-24
288	FHLMC GOLD C91186 5.0% 6/01/28	3128PTJ79		8/20/2008	11/15/2011		3,039	0	3,014	25				25
289	FHLMC GOLD C91186 5.0% 6/01/28	3128PTJ79		7/28/2011	10/15/2011		212	0	228	-16				-16
290	SALESFORCE COM INC	794661302		5/6/2011	1/18/2012		43,628	0	55,982	-12,354				-12,354



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

	Kind(s) of Property Sold	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions									
			638,792									-316,813
349	NYSE EURONEXT 4.8% 6/28/13	629491AA9		10/28/2009	6/27/2012	77,957	0	-1,379	79,336	0	0	-1,379
350	KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		9/27/2010	5/18/2012	17,440	0	638	16,802	0	0	638
351	NYSE EURONEXT 4.8% 6/28/13	629491AA9		10/28/2009	6/25/2012	31,193	0	-542	31,735	0	0	-542
352	NYSE EURONEXT 4.8% 6/28/13	629491AA9		10/28/2009	3/6/2012	5,256	0	-33	5,289	0	0	-33
353	NYSE EURONEXT 4.8% 6/28/13	629491AA9		8/2/2010	3/6/2012	36,790	0	-1,336	38,126	0	0	-1,336
354	KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		9/8/2010	5/24/2012	46,366	0	2,203	44,163	0	0	2,203
355	KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		9/8/2010	5/18/2012	29,066	0	1,464	27,602	0	0	1,464
356	KRAFT FOODS INC 5.375% 2/10/20	50075NBA1		2/9/2012	5/18/2012	11,626	0	-45	11,671	0	0	-45
357	FNMA POOL # AH8932 4.5% 4/01/14	3138AA4S7		2/16/2011	1/25/2012	2,530	0	-30	2,560	0	0	-30
358	FNMA POOL # AH8932 4.5% 4/01/14	3138AA4S7		2/16/2011	12/25/2011	2,825	0	-31	2,856	0	0	-31
359	FNMA POOL # AH8932 4.5% 4/01/14	3138AA4S7		2/16/2011	11/25/2011	5,318	0	-63	5,378	0	0	-63
360	FNMA POOL # AH8932 4.5% 4/01/14	3138AA4S7		3/4/2011	10/25/2011	411	0	-5	416	0	0	-5
361	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	9/25/2012	1,461	0	-75	1,536	0	0	-75
362	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	8/25/2012	3,500	0	-180	3,680	0	0	-180
363	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	7/25/2012	3,885	0	-199	4,084	0	0	-199
364	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	6/25/2012	1,188	0	-61	1,249	0	0	-61
365	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	5/25/2012	1,588	0	-81	1,669	0	0	-81
366	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	4/25/2012	3,144	0	-161	3,305	0	0	-161
367	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	3/25/2012	3,661	0	-187	3,848	0	0	-187
368	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	2/25/2012	348	0	-18	366	0	0	-18
369	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	1/25/2012	1,689	0	-87	1,776	0	0	-87
370	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	12/25/2011	3,742	0	-192	3,934	0	0	-192
371	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	11/25/2011	4,041	0	-207	4,248	0	0	-207
372	FNMA POOL # AH4794 5% 2/1/14	3138A6KG4		3/4/2011	10/25/2011	355	0	-18	373	0	0	-18
373	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	9/25/2012	2,319	0	-21	2,340	0	0	-21
374	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	8/25/2012	5,137	0	-47	5,184	0	0	-47
375	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	7/25/2012	4,169	0	-39	4,208	0	0	-39
376	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	6/25/2012	2,786	0	-26	2,812	0	0	-26
377	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	5/25/2012	3,253	0	-30	3,283	0	0	-30
378	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	4/25/2012	2,804	0	-26	2,830	0	0	-26
379	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	3/25/2012	1,992	0	-18	2,010	0	0	-18
380	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	2/25/2012	4,002	0	-37	4,039	0	0	-37
381	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	1/25/2012	3,179	0	-29	3,208	0	0	-29
382	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	12/25/2011	2,778	0	-26	2,804	0	0	-26
383	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	11/25/2011	3,249	0	-30	3,279	0	0	-30
384	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	10/25/2011	2,787	0	-26	2,813	0	0	-26
385	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	9/25/2012	4,733	0	78	4,655	0	0	78
386	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	8/25/2012	4,758	0	79	4,679	0	0	79
387	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	7/25/2012	5,254	0	91	5,163	0	0	91
388	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	6/25/2012	3,229	0	57	3,172	0	0	57
389	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	5/25/2012	2,453	0	44	2,409	0	0	44
390	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	4/25/2012	3,510	0	66	3,444	0	0	66
391	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	3/25/2012	4,358	0	83	4,275	0	0	83
392	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	2/25/2012	4,110	0	81	4,029	0	0	81
393	FNMA POOL # AH3519 4.0% 2/01/14	3138A44D4		4/8/2011	1/25/2012	2,258	0	45	2,213	0	0	45
394	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		4/8/2011	2/15/2012	2,434	0	52	2,382	0	0	52
395	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		7/28/2011	1/15/2012	3,424	0	-1	209	0	0	-1
396	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		4/8/2011	1/15/2012	3,424	0	75	3,349	0	0	75
397	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		7/28/2011	12/15/2011	554	0	-5	559	0	0	-5
398	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		4/8/2011	12/15/2011	9,148	0	208	8,940	0	0	208
399	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		7/28/2011	11/15/2011	587	0	-5	592	0	0	-5
400	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		4/8/2011	11/15/2011	9,684	0	224	9,460	0	0	224
401	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		7/28/2011	10/15/2011	380	0	-4	384	0	0	-4
402	FHLMC GOLD G06222 4.0% 1/01/14	3128MBG73		4/8/2011	10/15/2011	6,278	0	148	6,130	0	0	148
403	FHLMC GOLD G05669 6.5% 4/01/39	50075N104		9/10/2009	1/15/2012	2,002	0	-130	2,132	0	0	-130
404	KRAFT FOODS INC CL A	50075N104		5/6/2011	9/24/2012	4,570	0	821	3,749	0	0	821
405	KRAFT FOODS INC CL A	50075N104		5/6/2011	6/27/2012	4,120	0	371	3,749	0	0	371
406	KRAFT FOODS INC CL A	50075N104		5/6/2011	12/16/2011	8,730	0	549	8,181	0	0	549

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

		Amount		Totals												
		Long Term CG Distributions	Short Term CG Distributions	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
		638,792	0						25,890,529		26,207,342	-316,813		0	0	-316,813
407	JOHNSON CONTROLS INC 5.5%	1/15/14	478366AR8	478366107	9/29/2010	4/18/2012	33,934	0	34,042	-108	0	0	0	0	0	-108
408	JOHNSON CONTROLS INC 5.5%	1/15/14	478366AR8	478366107	5/12/2010	4/18/2012	50,901	0	49,336	1,565	0	0	0	0	0	1,565
409	JOHNSON CONTROLS INC 5.5%	1/15/14	478366AR8	478366107	1/22/2010	4/18/2012	101,802	0	93,873	7,929	0	0	0	0	0	7,929
410	JOHNSON CONTROLS INC	4/78366107		478366107	5/6/2011	7/11/2012	46,163	0	69,324	-23,161	0	0	0	0	0	-23,161
411	JOHNSON CONTROLS INC	478366107		478366107	5/6/2011	6/27/2012	3,223	0	4,837	-1,614	0	0	0	0	0	-1,614
412	JOHNSON CONTROLS INC	478366107		478366107	5/6/2011	12/16/2011	6,080	0	8,464	-2,384	0	0	0	0	0	-2,384
413	JOHNSON & JOHNSON	478160104		478160104	9/30/2011	4/19/2012	206,993	0	210,427	-3,434	0	0	0	0	0	-3,434
414	JOHNSON & JOHNSON	478160104		478160104	9/30/2011	12/16/2011	5,730	0	5,756	-26	0	0	0	0	0	-26
415	JEFFERIES GROUP INC 7.75%	3/15/12	472319AA0	472319AA0	1/19/2011	3/15/2012	60,000	0	60,000	0	0	0	0	0	0	0
416	JEFFERIES GROUP INC 7.75%	3/15/12	472319AA0	472319AA0	1/18/2011	3/15/2012	65,000	0	65,000	0	0	0	0	0	0	0
417	JP MORGAN CHASE & C 5.125%	9/15/11	46625HBV1	46625HBV1	6/29/2011	1/20/2012	89,897	0	91,871	-1,974	0	0	0	0	0	-1,974
418	JP MORGAN CHASE & C 5.125%	9/15/11	46625HBV1	46625HBV1	2/17/2010	1/20/2012	58,169	0	57,764	405	0	0	0	0	0	405
419	JP MORGAN CHASE & C	46625H100		46625H100	1/19/2002	7/19/2012	89,913	0	56,175	33,738	0	0	0	0	0	33,738
420	JP MORGAN CHASE & C	46625H100		46625H100	1/19/2002	6/27/2012	4,264	0	2,623	1,641	0	0	0	0	0	1,641
421	JP MORGAN CHASE & C	46625H100		46625H100	1/19/2002	12/16/2011	3,515	0	2,404	1,111	0	0	0	0	0	1,111
422	JP MORGAN CHASE & C	46625H100		46625H100	1/19/2002	1/18/2011	42,934	0	27,432	15,502	0	0	0	0	0	15,502
423	JP MORGAN CHASE & C	46625H100		46625H100	5/6/2011	1/18/2011	33,868	0	45,063	-11,195	0	0	0	0	0	-11,195
424	JP MORGAN CHASE & C	46625H100		46625H100	1/19/2002	1/18/2011	27,197	0	17,427	9,770	0	0	0	0	0	9,770
425	INTERNATIONAL BUSINESS MACHINES	459200101		459200101	3/15/2012	9/24/2012	6,574	0	6,592	-18	0	0	0	0	0	-18
426	INTERNATIONAL BUSINESS MACHINES	459200101		459200101	3/15/2012	6/1/2012	57,564	0	62,420	-4,856	0	0	0	0	0	-4,856
427	INTERNATIONAL BUSINESS MACHINES	459200101		459200101	1/23/2008	1/12/2012	41,036	0	24,230	16,806	0	0	0	0	0	16,806
428	INTERNATIONAL BUSINESS MACHINES	459200101		459200101	1/23/2008	1/10/2012	53,085	0	31,031	22,054	0	0	0	0	0	22,054
429	INTERNATIONAL BUSINESS MACHINES	459200101		459200101	8/11/2011	1/10/2012	20,907	0	19,105	1,802	0	0	0	0	0	1,802
430	INTERNATIONAL BUSINESS MACHINES	459200101		459200101	8/11/2011	12/16/2011	9,560	0	8,639	921	0	0	0	0	0	921
431	INTEL CORP	458140100		458140100	8/11/2011	11/22/2011	35,093	0	31,369	3,724	0	0	0	0	0	3,724
432	INTEL CORP	458140100		458140100	5/6/2011	11/22/2011	61,355	0	61,787	-432	0	0	0	0	0	-432
433	INTEL CORP	458140100		458140100	5/6/2011	11/4/2011	140,008	0	138,318	1,690	0	0	0	0	0	1,690
434	HOSPIRA INC	441060100		441060100	5/20/2011	10/20/2011	23,658	0	45,801	-22,143	0	0	0	0	0	-22,143
435	HOSPIRA INC	441060100		441060100	5/6/2011	10/20/2011	83,231	0	164,916	-81,685	0	0	0	0	0	-81,685
436	HONEYWELL INTL INC	438516106		438516106	1/14/2004	9/24/2012	3,597	0	2,160	1,437	0	0	0	0	0	1,437
437	HONEYWELL INTL INC	438516106		438516106	1/14/2004	6/27/2012	3,217	0	2,160	1,057	0	0	0	0	0	1,057
438	HONEYWELL INTL INC	438516106		438516106	1/14/2004	12/16/2011	6,347	0	4,319	2,028	0	0	0	0	0	2,028
439	HOME DEPOT INC	437076102		437076102	5/6/2011	9/24/2012	4,733	0	2,995	1,738	0	0	0	0	0	1,738
440	HOME DEPOT INC	437076102		437076102	5/6/2011	6/27/2012	4,661	0	3,369	1,292	0	0	0	0	0	1,292
441	HOME DEPOT INC	437076102		437076102	5/6/2011	12/16/2011	7,671	0	7,113	558	0	0	0	0	0	558
442	HEWLETT-PACKARD CO 2.6%	9/15/17	428236BW2	428236BW2	3/7/2012	9/6/2012	34,570	0	34,995	-425	0	0	0	0	0	-425
443	HEWLETT-PACKARD CO 2.6%	9/15/17	428236BW2	428236BW2	3/7/2012	8/15/2012	34,612	0	34,995	-383	0	0	0	0	0	-383
444	FNMA POOL # AH3519	4 0%	201/41	3138A44D4	4/8/2011	12/25/2011	478	0	468	10	0	0	0	0	0	10
445	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	8/25/2012	2,773	0	2,854	-81	0	0	0	0	0	-81
446	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	7/25/2012	1,512	0	1,556	-44	0	0	0	0	0	-44
447	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	6/25/2012	8,302	0	8,545	-243	0	0	0	0	0	-243
448	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	5/25/2012	4,230	0	4,354	-124	0	0	0	0	0	-124
449	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	4/25/2012	2,260	0	2,326	-66	0	0	0	0	0	-66
450	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	3/25/2012	2,576	0	2,651	-75	0	0	0	0	0	-75
451	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	2/25/2012	4,158	0	4,279	-121	0	0	0	0	0	-121
452	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	1/25/2012	1,819	0	1,872	-53	0	0	0	0	0	-53
453	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	12/25/2011	7,754	0	7,981	-227	0	0	0	0	0	-227
454	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	11/25/2011	2,156	0	2,219	-63	0	0	0	0	0	-63
455	FNMA POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	10/25/2011	4,842	0	4,984	-142	0	0	0	0	0	-142
456	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	9/25/2012	2,079	0	2,075	4	0	0	0	0	0	4
457	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	8/25/2012	1,359	0	1,356	3	0	0	0	0	0	3
458	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	7/25/2012	3,952	0	3,943	9	0	0	0	0	0	9
459	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	6/25/2012	1,824	0	1,820	4	0	0	0	0	0	4
460	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	5/25/2012	1,963	0	1,959	4	0	0	0	0	0	4
461	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	4/25/2012	1,866	0	1,862	4	0	0	0	0	0	4
462	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	3/25/2012	2,142	0	2,137	5	0	0	0	0	0	5
463	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	2/25/2012	2,045	0	2,041	4	0	0	0	0	0	4
464	FNMA POOL # 962003	5 5%	3/01/38	31414CGL6	2/25/2008	1/25/2012	1,096	0	1,094	2	0	0	0	0	0	2

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

		Amount		Totals		25,890,529		26,207,342		-316,813		0		0		0		-316,813	
		Long Term CG Distributions	Short Term CG Distributions	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			
465	FNMA POOL # 962003 5.5% 3/01/38	638,792	0	31414CG16			2/25/2008	12/25/2011	2,999	0	2,993	6	0	0	0	0	0	0	6
466	FNMA POOL # 962003 5.5% 3/01/38			31414CG16			2/25/2008	11/25/2011	2,943	0	2,936	7	0	0	0	0	0	0	7
467	FNMA POOL # 962003 5.5% 3/01/38			31414CG16			2/25/2008	10/25/2011	2,909	0	2,903	6	0	0	0	0	0	0	6
468	FNMA POOL # 949294 6% 10/1/37			31413MC70			9/25/2007	9/25/2012	8,128	0	8,150	-22	0	0	0	0	0	0	-22
469	FNMA POOL # 949294 6% 10/1/37			31413MC70			9/25/2007	9/11/2012	53,486	0	48,696	4,790	0	0	0	0	0	0	4,790
470	FNMA POOL # 949294 6% 10/1/37			31413MC70			9/25/2007	8/25/2012	5,215	0	5,228	-13	0	0	0	0	0	0	-13
471	FNMA POOL # 949294 6% 10/1/37			31413MC70			9/25/2007	7/25/2012	9,577	0	9,602	-25	0	0	0	0	0	0	-25
472	FNMA POOL # 949294 6% 10/1/37			31413MC70			9/25/2007	6/25/2012	4,540	0	4,552	-12	0	0	0	0	0	0	-12
473	WALT DISNEY CO/THE			254687106			5/6/2011	12/16/2011	7,441	0	9,127	-1,686	0	0	0	0	0	0	-1,686
474	DEERE & CO			244199105			5/6/2011	2/16/2012	183,087	0	206,675	-23,588	0	0	0	0	0	0	-23,588
475	DEERE & CO			244199105			5/6/2011	12/16/2011	5,165	0	6,546	-1,381	0	0	0	0	0	0	-1,381
476	COSTCO WHSL CORP NEW			22160K105			5/6/2011	9/24/2012	3,376	0	2,653	723	0	0	0	0	0	0	723
477	COSTCO WHSL CORP NEW			22160K105			5/6/2011	6/27/2012	2,758	0	2,411	347	0	0	0	0	0	0	347
478	COSTCO WHSL CORP NEW			22160K105			5/6/2011	12/16/2011	4,958	0	4,823	135	0	0	0	0	0	0	135
479	COMCAST CORP			20030NAL5			3/30/2006	6/26/2012	23,038	0	19,737	3,301	0	0	0	0	0	0	3,301
480	COMCAST CORP CL A			20030N101			7/1/2012	9/24/2012	727	0	632	95	0	0	0	0	0	0	95
481	COCA - COLA CO			191216100			5/6/2011	9/24/2012	2,664	0	2,359	305	0	0	0	0	0	0	305
482	COCA - COLA CO			191216100			6/27/2012	9/24/2012	1,522	0	1,513	9	0	0	0	0	0	0	9
483	COCA - COLA CO			191216100			5/6/2011	6/1/2012	89,897	0	82,914	6,983	0	0	0	0	0	0	6,983
484	COCA - COLA CO			191216100			5/6/2011	12/16/2011	10,116	0	10,111	5	0	0	0	0	0	0	5
485	CITIGROUP INC			172967424			5/6/2011	7/19/2012	142,406	0	244,354	-101,948	0	0	0	0	0	0	-101,948
486	CITIGROUP INC			172967424			5/6/2011	6/27/2012	266	0	456	-190	0	0	0	0	0	0	-190
487	CITIGROUP INC			172967424			5/6/2011	12/2/2012	13,181	0	19,736	-6,555	0	0	0	0	0	0	-6,555
488	CITIGROUP INC			172967424			1/31/2011	12/2/2012	5,784	0	9,177	-3,393	0	0	0	0	0	0	-3,393
489	CITIGROUP INC			172967424			1/31/2011	12/2/2012	10,107	0	16,062	-5,955	0	0	0	0	0	0	-5,955
490	CITIGROUP INC			172967424			1/31/2011	12/2/2012	11,812	0	18,736	-6,924	0	0	0	0	0	0	-6,924
491	CITIGROUP INC			172967424			1/31/2011	12/2/2012	883	0	1,400	-517	0	0	0	0	0	0	-517
492	CITIGROUP INC			172967424			1/31/2011	12/2/2012	6,241	0	9,898	-3,657	0	0	0	0	0	0	-3,657
493	CITIGROUP INC			172967424			1/31/2011	12/2/2012	2,435	0	3,870	-1,435	0	0	0	0	0	0	-1,435
494	CITIGROUP INC			172967424			1/31/2011	12/2/2012	3,196	0	5,071	-1,875	0	0	0	0	0	0	-1,875
495	CITIGROUP INC			172967424			1/31/2011	12/2/2012	5,862	0	8,924	-3,062	0	0	0	0	0	0	-3,062
496	CITIGROUP INC			172967424			1/31/2011	12/2/2012	14,186	0	22,561	-8,375	0	0	0	0	0	0	-8,375
497	CITIGROUP INC			172967424			1/31/2011	12/2/2012	1,705	0	2,705	-1,000	0	0	0	0	0	0	-1,000
498	CITIGROUP INC			172967424			1/31/2011	12/16/2011	4,890	0	8,763	-4,073	0	0	0	0	0	0	-4,073
499	CITIGROUP INC			172967424			1/31/2011	12/16/2011	1,788	0	3,344	-1,556	0	0	0	0	0	0	-1,556
500	CISCO SYSTEMS INC 5.5% 2/22/16			17279RAC6			1/4/2008	12/6/2011	57,848	0	51,874	5,974	0	0	0	0	0	0	5,974
501	CHEVRON CORPORATION			166764100			5/6/2011	9/24/2012	4,010	0	3,509	501	0	0	0	0	0	0	501
502	CHEVRON CORPORATION			166764100			5/6/2011	6/27/2012	3,967	0	4,026	-59	0	0	0	0	0	0	-59
503	CHEVRON CORPORATION			166764100			5/6/2011	12/16/2011	6,020	0	6,193	-173	0	0	0	0	0	0	-173
504	CENTERPOINT ENERGY INC			15189T107			9/28/2011	9/24/2012	2,319	0	2,130	189	0	0	0	0	0	0	189
505	CENTERPOINT ENERGY INC			15189T107			9/28/2011	6/27/2012	2,452	0	2,323	129	0	0	0	0	0	0	129
506	CENTERPOINT ENERGY INC			15189T107			9/28/2011	12/16/2011	2,885	0	2,904	-19	0	0	0	0	0	0	-19
507	CELANESE CORP -SER A			150870103			5/6/2011	9/24/2012	2,719	0	3,481	-762	0	0	0	0	0	0	-762
508	CELANESE CORP -SER A			150870103			5/6/2011	6/27/2012	1,743	0	2,486	-743	0	0	0	0	0	0	-743
509	CELANESE CORP -SER A			150870103			5/6/2011	12/16/2011	5,488	0	6,465	-977	0	0	0	0	0	0	-977
510	CATERPILLAR INC			149123101			5/6/2011	9/24/2012	3,658	0	4,467	-809	0	0	0	0	0	0	-809
511	US TREASURY NOTE 2.0% 11/15/21			912828RR3			5/24/2012	5/30/2012	36,228	0	35,893	335	0	0	0	0	0	0	335
512	YUMI BRANDS INC			988498101			12/16/2011	7/1/2012	55,193	0	51,485	3,708	0	0	0	0	0	0	3,708
513	YUMI BRANDS INC			988498101			12/16/2011	6/27/2012	3,249	0	2,892	357	0	0	0	0	0	0	357
514	WOART 2011-A3 1.11% 5/15/15			98158KAC3			3/2/2011	9/15/2012	2,188	0	2,188	0	0	0	0	0	0	0	0
515	WELLS FARGO & COMPANY			949746101			1/27/2012	6/27/2012	651	0	591	60	0	0	0	0	0	0	60
516	WELLS FARGO & COMPANY			949746101			1/22/1999	12/16/2011	6,490	0	5,968	522	0	0	0	0	0	0	522
517	WATSON PHARMACEUTICALS INC			942683103			5/6/2011	9/24/2012	3,322	0	2,521	801	0	0	0	0	0	0	801
518	WATSON PHARMACEUTICALS INC			942683103			5/6/2011	6/27/2012	2,143	0	1,891	252	0	0	0	0	0	0	252
519	WATSON PHARMACEUTICALS INC			942683103			5/6/2011	12/16/2011	2,400	0	2,521	-121	0	0	0	0	0	0	-121
520	WALGREEN CO			931422109			5/6/2011	12/16/2011	178,358	0	224,391	-46,033	0	0	0	0	0	0	-46,033
521	WBCMT 2003-C3 A1 4.037% 2/15/35			929766CT8			7/20/2010	10/17/2011	2,297	0	2,333	-36	0	0	0	0	0	0	-36
522	VERIZON COMMUNICATIONS INC			92343V104			5/6/2011	9/24/2012	910	0	748	162	0	0	0	0	0	0	162

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
					Amount	0								
Long Term CG Distributions	638,792													
Short Term CG Distributions	0													
VERIZON COMMUNICATIONS INC	92343V104		6/27/2012	9/24/2012			910	0	878	32			0	-316,813
VERIZON COMMUNICATIONS INC	92343V104		5/6/2011	6/19/2012			60,730	0	51,997	8,733			0	8,733
VERIZON COMMUNICATIONS INC	92343V104		5/6/2011	12/16/2011			3,078	0	2,993	85			0	85
VALERO ENERGY CORP NEW	91913Y100		5/6/2011	9/27/2012			50,677	0	43,719	6,958			0	6,958
VALERO ENERGY CORP NEW	91913Y100		9/24/2012	9/27/2012			313	0	320	-7			0	-7
VALERO ENERGY CORP NEW	91913Y100		5/6/2011	8/15/2012			56,591	0	53,435	3,156			0	3,156
VALERO ENERGY CORP NEW	91913Y100		5/6/2011	6/27/2012			3,285	0	3,778	-493			0	-493
VALERO ENERGY CORP NEW	91913Y100		5/6/2011	12/16/2012			5,538	0	7,287	-1,749			0	-1,749
UNITED TECHNOLOGIES CORP	913017109		5/6/2011	9/24/2012			4,007	0	4,483	-476			0	-476
UNITED TECHNOLOGIES CORP	913017109		5/6/2011	6/27/2012			4,444	0	5,380	-936			0	-936
UNITED TECHNOLOGIES CORP	913017109		5/6/2011	12/16/2012			5,793	0	7,173	-1,380			0	-1,380
WI TREASURY N/B 0.75% 6/30/17	912828T86		9/6/2012	9/26/2012			30,230	0	30,154	76			0	76
WI TREASURY N/B 0.75% 6/30/17	912828T86		7/24/2012	9/26/2012			100,765	0	100,881	-116			0	-116
U.S. TREASURY NOTE 1.75% 5/15/22	912828SV3		7/13/2012	9/25/2012			35,287	0	35,808	-511			0	-511
U.S. TREASURY NOTE 1.75% 5/15/22	912828SV3		7/13/2012	9/24/2012			20,151	0	20,462	-311			0	-311
U.S. TREASURY NOTE 1.75% 5/15/22	912828SV3		7/13/2012	9/10/2012			86,052	0	86,963	-911			0	-911
U.S. TREASURY NOTE 1.25% 4/30/19	912828S18		5/18/2012	6/29/2012			627,021	0	623,635	3,386			0	3,386
U.S. TREASURY NOTE 2.0% 2/15/22	912828SF8		2/24/2012	8/20/2012			102,464	0	100,184	2,280			0	2,280
U.S. TREASURY NOTE 2.0% 2/15/22	912828SF8		5/18/2012	8/20/2012			51,232	0	51,422	-190			0	-190
U.S. TREASURY NOTE 2.0% 2/15/22	912828SF8		2/24/2012	4/5/2012			49,129	0	50,092	-963			0	-963
U.S. TREASURY NOTE 0.875% 11/30/16	912828RU6		2/24/2012	4/4/2012			97,824	0	100,184	-2,360			0	-2,360
U.S. TREASURY NOTE 0.875% 11/30/16	912828RU6		2/24/2012	6/7/2012			121,204	0	119,518	1,686			0	1,686
U.S. TREASURY NOTE 0.875% 11/30/16	912828RU6		1/30/2011	3/19/2012			29,635	0	29,879	-244			0	-244
U.S. TREASURY NOTE 2.0% 1/15/21	912828RR3		6/28/2012	8/20/2012			92,503	0	93,962	-1,459			0	-1,459
U.S. TREASURY NOTE 2.0% 1/15/21	912828RR3		1/22/2011	5/30/2012			35,973	0	35,105	868			0	868
U.S. TREASURY NOTE 2.0% 1/15/21	912828RR3		1/22/2011	5/30/2012			5,175	0	5,015	160			0	160
U.S. TREASURY NOTE 2.0% 1/15/21	912828RR3		5/24/2012	5/30/2012			41,403	0	40,981	422			0	422
FNMA POOL # 949294 6% 10/1/37	31413MC70		9/25/2007	5/25/2012			1,023	0	1,026	-3			0	-3
FNMA POOL # 949294 6% 10/1/37	31413MC70		9/25/2007	4/25/2012			3,717	0	3,726	-9			0	-9
FNMA POOL # 949294 6% 10/1/37	31413MC70		9/25/2007	3/25/2012			2,232	0	2,237	-5			0	-5
FNMA POOL # 949294 6% 10/1/37	31413MC70		9/25/2007	2/25/2012			4,740	0	4,752	-12			0	-12
FNMA POOL # 949294 6% 10/1/37	31413MC70		9/25/2007	1/25/2012			2,576	0	2,582	-6			0	-6
FNMA POOL # 949294 6% 10/1/37	31413MC70		9/25/2007	12/25/2011			2,873	0	2,880	-7			0	-7
FNMA POOL # 949294 6% 10/1/37	31413MC70		9/25/2007	11/25/2011			143	0	144	-1			0	-1
FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/25/2007	10/25/2011			1,000	0	1,002	-2			0	-2
FNMA POOL # 889668 6% 6/01/38	31410KM2		9/1/2009	10/25/2011			9,518	0	9,584	-66			0	-66
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	9/25/2012			2,016	0	2,015	1			0	1
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	8/25/2012			3,398	0	3,397	1			0	1
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	7/25/2012			3,328	0	3,328	0			0	0
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	6/25/2012			4,571	0	4,570	1			0	1
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	5/25/2012			4,004	0	4,003	1			0	1
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	4/25/2012			3,444	0	3,444	0			0	0
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	3/25/2012			4,231	0	4,231	0			0	0
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	2/25/2012			3,454	0	3,454	0			0	0
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	1/25/2012			3,700	0	3,700	0			0	0
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	12/25/2011			2,633	0	2,632	1			0	1
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	11/25/2011			3,449	0	3,449	0			0	0
FNMA POOL # 889668 6% 6/01/38	31410KM2		6/13/2008	10/25/2011			3,238	0	3,238	0			0	0
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	9/25/2012			3,011	0	3,056	-45			0	-45
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	8/25/2012			3,339	0	3,388	-49			0	-49
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	7/25/2012			3,212	0	3,259	-47			0	-47
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	6/25/2012			2,556	0	2,594	-38			0	-38
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	5/25/2012			2,814	0	2,856	-42			0	-42
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	4/25/2012			2,764	0	2,805	-41			0	-41
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	3/25/2012			2,377	0	2,412	-35			0	-35
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	2/25/2012			2,309	0	2,343	-34			0	-34
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	1/25/2012			2,300	0	2,334	-34			0	-34
FNMA POOL # 889668 6% 12/01/37	31410GTY9		6/9/2008	12/25/2011			2,782	0	2,834	-42			0	-42

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

	Kind(s) of Property Sold	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions													
			638,792													
581	FNMA POOL # 888967 6 0% 12/01/37			31410GITY9		6/9/2008	11/25/2011	25,890,529	2,788	0	2,829	-41			0	-316,813
582	FNMA POOL # 888967 6 0% 12/01/37			31410GITY9		6/9/2008	10/25/2011		2,913	0	2,956	-43			0	-43
583	FNMA POOL 888890 6 5% 10/01/37			31410GRK1		7/16/2010	9/25/2012		18	0	20	-2			0	-2
584	FNMA POOL 888890 6 5% 10/01/37			31410GRK1		6/17/2010	9/25/2012		313	0	343	-30			0	-30
585	FNMA POOL 888890 6 5% 10/01/37			31410GRK1		3/8/2010	9/25/2012		2,327	0	2,501	-174			0	-174
586	FNMA POOL 888890 6 5% 10/01/37			31410GRK1		7/16/2010	8/25/2012		21	0	23	-5			0	-5
587	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		11/15/2011	2/15/2012		90	0	95	-5			0	-5
588	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		9/16/2011	2/15/2012		112	0	119	-7			0	-7
589	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		12/17/2010	2/15/2012		2,151	0	2,192	-41			0	-41
590	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		11/15/2011	1/15/2012		68	0	72	-4			0	-4
591	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		9/16/2011	1/15/2012		85	0	91	-6			0	-6
592	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		12/17/2010	1/15/2012		1,639	0	1,670	-31			0	-31
593	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		11/15/2011	12/15/2011		59	0	63	-4			0	-4
594	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		9/16/2011	12/15/2011		74	0	79	-5			0	-5
595	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		12/17/2010	12/15/2011		1,421	0	1,448	-27			0	-27
596	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		9/16/2011	11/15/2011		197	0	210	-13			0	-13
597	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		12/17/2010	11/15/2011		3,789	0	3,860	-71			0	-71
598	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		9/16/2011	10/15/2011		88	0	94	-6			0	-6
599	FHLMC GOLD A95828 4 5% 12/01/40			312944PM7		12/17/2010	10/15/2011		1,689	0	1,720	-31			0	-31
600	FHLMC GOLD A95160 4 0% 11/01/40			312943WV1		4/8/2011	9/15/2012		3,037	0	2,983	54			0	54
601	FHLMC GOLD A95160 4 0% 11/01/40			312943WV1		4/8/2011	8/15/2012		3,000	0	2,945	55			0	55
602	FHLMC GOLD A95160 4 0% 11/01/40			312943WV1		4/8/2011	7/15/2012		2,083	0	2,044	39			0	39
603	FHLMC GOLD G11938 4 5% 3/01/21			3128M1BF5		3/14/2006	11/15/2011		583	0	582	1			0	1
604	FHLMC GOLD G11938 4 5% 3/01/21			3128M1BF5		4/20/2006	10/15/2011		411	0	410	1			0	1
605	FHLMC GOLD G11938 4 5% 3/01/21			3128M1BF5		3/14/2006	10/15/2011		534	0	534	0			0	0
606	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	9/15/2012		3,752	0	3,736	16			0	16
607	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	8/15/2012		5,127	0	5,105	22			0	22
608	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	7/15/2012		2,811	0	2,799	12			0	12
609	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	6/15/2012		3,393	0	3,378	15			0	15
610	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	5/15/2012		2,783	0	2,771	12			0	12
611	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	4/15/2012		3,195	0	3,182	13			0	13
612	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	3/15/2012		2,637	0	2,626	11			0	11
613	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	2/15/2012		2,883	0	2,870	13			0	13
614	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	1/15/2012		2,484	0	2,474	10			0	10
615	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	12/15/2011		2,752	0	2,740	12			0	12
616	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	11/15/2011		2,192	0	2,183	9			0	9
617	FHLMC GOLD A69852 5 5% 12/01/37			3128L15M8		12/17/2007	10/15/2011		2,481	0	2,470	11			0	11
618	FHLMC GOLD G30459 5 0% 5/01/29			3128CUGL3		10/16/2009	8/15/2012		98	0	103	-5			0	-5
619	FHLMC GOLD G30459 5 0% 5/01/29			3128CUGL3		10/16/2009	8/8/2012		6,991	0	6,797	194			0	194
620	FHLMC GOLD G30459 5 0% 5/01/29			3128CUGL3		10/16/2009	7/15/2012		448	0	471	-23			0	-23
621	FHLMC GOLD G30459 5 0% 5/01/29			3128CUGL3		10/16/2009	6/15/2012		140	0	147	-7			0	-7
622	FHLMC GOLD G30459 5 0% 5/01/29			3128CUGL3		10/16/2009	5/15/2012		150	0	158	-8			0	-8
623	FHLMC GOLD G30459 5 0% 5/01/29			3128CUGL3		10/16/2009	4/15/2012		422	0	444	-22			0	-22
624	FHLMC GOLD G30459 5 0% 5/01/29			3128CUGL3		10/16/2009	3/15/2012		342	0	360	-18			0	-18
625	NXP SEMICONDUCTORS N V			N6596X109		5/6/2011	9/24/2012		757	0	950	-193			0	-193
626	NXP SEMICONDUCTORS N V			N6596X109		4/8/2011	9/24/2012		2,019	0	2,774	-755			0	-755
627	NXP SEMICONDUCTORS N V			N6596X109		5/6/2011	3/6/2012		60,043	0	84,833	-24,790			0	-24,790
628	NXP SEMICONDUCTORS N V			N6596X109		5/6/2011	12/16/2011		4,279	0	8,863	-4,584			0	-4,584
629	NOBLE CORPORATION			H5833N103		2/10/2012	9/27/2012		143,868	0	157,025	-13,156			0	-13,156
630	NOBLE CORPORATION			H5833N103		2/10/2012	9/24/2012		2,580	0	2,714	-134			0	-134
631	NOBLE CORPORATION			H5833N103		2/10/2012	6/27/2012		893	0	1,163	-270			0	-270
632	INVESCO LTD			G491BT108		5/6/2011	9/24/2012		1,523	0	1,494	29			0	29
633	INVESCO LTD			G491BT108		5/6/2011	6/27/2012		3,005	0	3,486	-481			0	-481
634	INVESCO LTD			G491BT108		5/6/2011	12/16/2011		5,763	0	7,469	-1,706			0	-1,706
635	INGERSOLL-RAND PLC			G47791101		2/16/2012	9/24/2012		3,709	0	3,259	450			0	450
636	INGERSOLL-RAND PLC			G47791101		2/16/2012	6/27/2012		1,194	0	1,222	-28			0	-28
637	COVIDIEN PLC			G2554F113		1/4/2011	9/24/2012		3,604	0	2,855	749			0	749
638	COVIDIEN PLC			G2554F113		1/4/2011	6/27/2012		2,641	0	2,379	262			0	262

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

CUSIP #	Kind(s) of Property Sold	Totals		Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other 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
		Amount	0									
639	COVIDIEN PLC	G2554F113	Long Term CG Distributions	12/16/2011	4,351	0	4,758	-407	0	0	0	-316,813
640	ACCENTURE PLC-CL A	G1151C101	Short Term CG Distributions	9/28/2012	63,668	0	54,954	8,715	0	0	0	-407
641	ACCENTURE PLC-CL A	G1151C101		10/27/2011	1,399	0	1,216	183	0	0	0	8,715
642	ACCENTURE PLC-CL A	G1151C101		10/27/2011	1,965	0	1,823	142	0	0	0	183
643	ACCENTURE PLC-CL A	G1151C101		10/27/2011	562	0	608	-46	0	0	0	142
644	ACCENTURE PLC-CL A	G1151C101		10/27/2011	52,198	0	61,386	-9,188	0	0	0	-46
645	ACCENTURE PLC-CL A	G1151C101		10/27/2011	4,820	0	5,470	-646	0	0	0	-9,188
646	AON PLC	G0408V102		4/27/2012	4,190	0	4,133	57	0	0	0	-646
647	YUMI BRANDS INC	988498101		5/6/2011	680	0	538	142	0	0	0	57
648	YUMI BRANDS INC	988498101		5/6/2011	43,410	0	37,659	5,751	0	0	0	142
649	FNMA POOL # 966608	31414HKV8		2/15/2008	6,997	0	7,003	-6	0	0	0	5,751
650	FNMA POOL # 966608	31414HKV8		4/25/2012	5,411	0	5,415	-4	0	0	0	-6
651	FNMA POOL # 966608	31414HKV8		2/15/2008	320	0	321	-1	0	0	0	-4
652	FNMA POOL # 966608	31414HKV8		2/15/2008	2,069	0	2,070	-1	0	0	0	-1
653	FNMA POOL # 966608	31414HKV8		2/15/2008	5,033	0	5,037	-4	0	0	0	-4
654	FNMA POOL # 966608	31414HKV8		2/15/2008	842	0	843	-1	0	0	0	-4
655	FNMA POOL # 966608	31414HKV8		2/15/2008	320	0	320	0	0	0	0	-1
656	FNMA POOL # 966608	31414HKV8		2/15/2008	1,974	0	1,975	-1	0	0	0	0
657	FNMA POOL # 962301	31414CRW0		5/20/2009	3,850	0	3,962	-112	0	0	0	-1
658	FHLMC GOLD A95160	312943WV1		4/8/2011	1,619	0	1,588	31	0	0	0	-112
659	FHLMC GOLD A95160	312943WV1		4/8/2011	2,202	0	2,159	43	0	0	0	31
660	FHLMC GOLD A95160	312943WV1		4/8/2011	2,638	0	2,585	53	0	0	0	43
661	FHLMC GOLD A95160	312943WV1		4/8/2011	2,119	0	2,074	45	0	0	0	53
662	FHLMC GOLD A95160	312943WV1		4/8/2011	1,340	0	1,312	28	0	0	0	45
663	FHLMC GOLD A95160	312943WV1		4/8/2011	1,773	0	1,734	39	0	0	0	28
664	FHLMC GOLD A95160	312943WV1		4/8/2011	1,829	0	1,788	41	0	0	0	39
665	FHLMC GOLD G04719	3128M6SG4		3/9/2011	557	0	596	-39	0	0	0	41
666	FHLMC GOLD G04719	3128M6SG4		3/9/2011	497	0	532	-35	0	0	0	-39
667	FHLMC GOLD G04219	3128M6AU2		6/10/2010	3,754	0	4,015	-261	0	0	0	-35
668	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,681	0	5,007	-326	0	0	0	-261
669	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,507	0	4,821	-314	0	0	0	-326
670	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,369	0	4,672	-303	0	0	0	-314
671	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,090	0	4,374	-284	0	0	0	-303
672	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,079	0	4,363	-284	0	0	0	-284
673	FHLMC GOLD G04219	3128M6AU2		6/10/2010	3,751	0	4,011	-260	0	0	0	-284
674	FHLMC GOLD G04219	3128M6AU2		6/10/2010	3,847	0	4,114	-267	0	0	0	-260
675	FHLMC GOLD G04219	3128M6AU2		6/10/2010	3,979	0	4,255	-276	0	0	0	-267
676	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,383	0	4,687	-304	0	0	0	-276
677	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,081	0	4,365	-284	0	0	0	-304
678	FHLMC GOLD G04219	3128M6AU2		6/10/2010	4,551	0	4,867	-316	0	0	0	-284
679	FHLMC GOLD G04216	3128M6AR9		7/21/2010	2,321	0	2,500	-179	0	0	0	-316
680	FHLMC GOLD G04216	3128M6AR9		7/21/2010	2,678	0	2,883	-205	0	0	0	-179
681	FHLMC GOLD G04216	3128M6AR9		7/21/2010	1,879	0	2,024	-145	0	0	0	-205
682	FHLMC GOLD G04216	3128M6AR9		7/21/2010	2,560	0	2,779	-199	0	0	0	-145
683	FHLMC GOLD G04216	3128M6AR9		7/21/2010	2,076	0	2,235	-159	0	0	0	-199
684	FHLMC GOLD G04216	3128M6AR9		7/21/2010	1,414	0	1,523	-109	0	0	0	-159
685	FHLMC GOLD G04216	3128M6AR9		7/21/2010	1,573	0	1,694	-121	0	0	0	-109
686	FHLMC GOLD G04216	3128M6AR9		7/21/2010	4,146	0	4,258	-112	0	0	0	-121
687	GECCM 2004-C3 A3	36828QHV1		2/2/2010	401	0	412	-11	0	0	0	-112
688	GECCM 2004-C3 A3	36828QHV1		2/2/2010	330	0	339	-9	0	0	0	-11
689	GECCM 2004-C3 A3	36828QHV1		2/2/2010	369	0	379	-10	0	0	0	-9
690	GECCM 2004-C3 A3	36828QHV1		2/2/2010	304	0	312	-8	0	0	0	-10
691	GECCM 2004-C3 A3	36828QHV1		2/2/2010	397	0	408	-11	0	0	0	-8
692	GECCM 2004-C3 A3	36828QHV1		2/2/2010	327	0	336	-9	0	0	0	-11
693	GECCM 2004-C3 A3	36828QHV1		5/10/2007	3,256	0	3,256	0	0	0	0	-9
694	GNMA POOL # 782105	36241KKS6		5/10/2007	3,528	0	3,508	20	0	0	0	18
695	GNMA POOL # 782105	36241KKS6		5/10/2007	3,002	0	2,985	17	0	0	0	20
696	GNMA POOL # 782105	36241KKS6		5/10/2007	3,002	0	2,985	17	0	0	0	17

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

		Long Term CG Distributions		Short Term CG Distributions		Totals		25,890,529		26,207,342		-316,813		0		-316,813	
		Amount		0		0		0		0		0		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	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
GNMA POOL # 782105	36241KKS6		5/10/2007	6/15/2012	1,400	0	1,391	9	0	0	0	-316,813					
GNMA POOL # 782105	36241KKS6		5/10/2007	5/15/2012	2,782	0	2,765	17	0	0	0	17					
GNMA POOL # 782105	36241KKS6		5/10/2007	4/15/2012	3,345	0	3,323	22	0	0	0	22					
GNMA POOL # 782105	36241KKS6		5/10/2007	3/15/2012	2,597	0	2,580	17	0	0	0	17					
GNMA POOL # 782105	36241KKS6		5/10/2007	2/15/2012	2,521	0	2,504	17	0	0	0	17					
GNMA POOL # 782105	36241KKS6		5/10/2007	1/15/2012	2,437	0	2,420	17	0	0	0	17					
GNMA POOL # 782105	36241KKS6		5/10/2007	12/15/2011	3,776	0	3,749	27	0	0	0	27					
GNMA POOL # 782105	36241KKS6		5/10/2007	11/15/2011	2,727	0	2,707	20	0	0	0	20					
GNMA POOL # 782105	36241KKS6		5/10/2007	10/15/2011	3,496	0	3,470	26	0	0	0	26					
GNMA POOL # 782011	36241KGS6		11/8/2007	9/15/2012	948	0	942	6	0	0	0	6					
GNMA POOL # 782011	36241KGS6		9/10/2007	9/15/2012	491	0	488	3	0	0	0	3					
GNMA POOL # 782011	36241KGS6		11/8/2007	8/15/2012	795	0	790	5	0	0	0	5					
GNMA POOL # 782011	36241KGS6		5/10/2007	8/15/2012	412	0	410	2	0	0	0	2					
GNMA POOL # 782011	36241KGS6		11/8/2007	7/15/2012	774	0	768	5	0	0	0	5					
FNMA POOL # 55528	31385XD95		12/7/2005	12/5/2012	1,644	0	1,657	-13	0	0	0	-13					
FNMA POOL # 55528	31385XD95		4/20/2006	12/25/2011	17	0	17	0	0	0	0	0					
FNMA POOL # 55528	31385XD95		12/7/2005	12/25/2011	1,793	0	1,807	-14	0	0	0	-14					
FNMA POOL # 55528	31385XD95		4/20/2006	11/25/2011	17	0	16	1	0	0	0	1					
FNMA POOL # 55528	31385XD95		12/7/2005	11/25/2011	1,745	0	1,759	-14	0	0	0	-14					
FNMA POOL # 55528	31385XD95		4/20/2006	10/25/2011	15	0	15	0	0	0	0	0					
FNMA POOL # 55528	31385XD95		12/7/2005	10/25/2011	1,633	0	1,646	-13	0	0	0	-13					
FNMA POOL # 255364	31371LV1		2/15/2011	9/25/2012	1,032	0	1,122	-90	0	0	0	-90					
FNMA POOL # 255364	31371LV1		1/3/2007	9/25/2012	674	0	682	-8	0	0	0	-8					
FNMA POOL # 255364	31371LV1		4/20/2006	9/25/2012	63	0	63	0	0	0	0	0					
FNMA POOL # 255364	31371LV1		2/15/2011	8/25/2012	1,267	0	1,377	-110	0	0	0	-110					
FNMA POOL # 255364	31371LV1		1/3/2007	8/25/2012	827	0	837	-10	0	0	0	-10					
FNMA POOL # 255364	31371LV1		4/20/2006	8/25/2012	78	0	77	1	0	0	0	1					
FNMA POOL # 255364	31371LV1		2/15/2011	7/25/2012	1,133	0	1,231	-98	0	0	0	-98					
FNMA POOL # 255364	31371LV1		1/3/2007	7/25/2012	740	0	748	-8	0	0	0	-8					
FNMA POOL # 255364	31371LV1		4/20/2006	7/25/2012	69	0	69	0	0	0	0	0					
FNMA POOL # 255364	31371LV1		2/15/2011	6/25/2012	682	0	742	-60	0	0	0	-60					
FHLMC GOLD G05477	3128M7M29		9/10/2009	12/20/2011	68,962	0	66,962	2,000	0	0	0	2,000					
FHLMC GOLD G05477	3128M7M22		9/10/2009	12/15/2011	3,541	0	3,772	-231	0	0	0	-231					
FHLMC GOLD G05477	3128M7M22		9/10/2009	11/15/2011	1,755	0	1,870	-115	0	0	0	-115					
FHLMC GOLD G05477	3128M7M22		9/10/2009	10/15/2011	1,471	0	1,566	-95	0	0	0	-95					
FHLMC GOLD G05477	3128M7M29		4/18/2012	9/15/2012	17,690	0	19,146	-1,456	0	0	0	-1,456					
FHLMC GOLD G05477	3128M7M29		4/18/2012	8/15/2012	11,113	0	12,028	-915	0	0	0	-915					
FHLMC GOLD G05477	3128M7M29		4/18/2012	7/15/2012	8,907	0	9,640	-733	0	0	0	-733					
FHLMC GOLD G05477	3128M7M29		4/18/2012	6/15/2012	10,818	0	11,709	-891	0	0	0	-891					
FHLMC GOLD G05337	3128M7H9		6/10/2010	9/15/2012	1,795	0	1,928	-133	0	0	0	-133					
FHLMC GOLD G05337	3128M7H9		6/10/2010	8/15/2012	4,292	0	4,610	-318	0	0	0	-318					
FHLMC GOLD G05337	3128M7H9		6/10/2010	7/15/2012	2,778	0	2,984	-206	0	0	0	-206					
FHLMC GOLD G05337	3128M7H9		6/10/2010	6/15/2012	3,886	0	4,174	-288	0	0	0	-288					
FHLMC GOLD G05337	3128M7H9		6/10/2010	5/15/2012	2,020	0	2,170	-150	0	0	0	-150					
FHLMC GOLD G05337	3128M7H9		6/10/2010	4/15/2012	2,124	0	2,281	-157	0	0	0	-157					
FHLMC GOLD G05337	3128M7H9		6/10/2010	3/15/2012	3,193	0	3,430	-237	0	0	0	-237					
FHLMC GOLD G05337	3128M7H9		6/10/2010	2/15/2012	5,966	0	6,408	-442	0	0	0	-442					
FHLMC GOLD G05337	3128M7H9		6/10/2010	1/15/2012	5,929	0	6,368	-439	0	0	0	-439					
FHLMC GOLD G05337	3128M7H9		6/10/2010	12/15/2011	4,729	0	5,080	-351	0	0	0	-351					
FHLMC GOLD G05337	3128M7H9		6/10/2010	11/15/2011	2,088	0	2,243	-155	0	0	0	-155					
FHLMC GOLD G05337	3128M7H9		6/10/2010	10/15/2011	3,696	0	3,970	-274	0	0	0	-274					
FHLMC GOLD G05938	3128M74X1		7/19/2010	9/15/2012	4,933	0	5,234	-301	0	0	0	-301					
FHLMC GOLD G05938	3128M74X1		7/19/2010	8/15/2012	4,855	0	5,152	-297	0	0	0	-297					
FHLMC GOLD G05938	3128M74X1		7/19/2010	7/15/2012	7,083	0	7,516	-433	0	0	0	-433					
FHLMC GOLD G05938	3128M74X1		7/19/2010	6/15/2012	11,546	0	12,251	-705	0	0	0	-705					
FHLMC GOLD G05938	3128M74X1		7/19/2010	5/15/2012	4,371	0	4,638	-267	0	0	0	-267					
FHLMC GOLD G05938	3128M74X1		7/19/2010	4/15/2012	6,461	0	6,856	-395	0	0	0	-395					
FHLMC GOLD G05938	3128M74X1		7/19/2010	3/15/2012	4,451	0	4,723	-272	0	0	0	-272					

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

		Amount		Totals		25,890,529		-316,813		0		0		0		0		-316,813	
		638,792		0															
		Long Term CG Distributions		Short Term CG Distributions															
		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					
755	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1	7/19/2010	2/15/2012	3,978	0	4,221	-243	0	0	0	-243					
756	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1	7/19/2010	1/15/2012	3,730	0	3,958	-228	0	0	0	-228					
757	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1	7/19/2010	12/15/2011	4,531	0	4,807	-276	0	0	0	-276					
758	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1	7/19/2010	11/15/2011	4,934	0	5,235	-301	0	0	0	-301					
759	FHLMC GOLD G05938	5 0%	1/01/36	3128M74X1	7/19/2010	10/15/2011	3,677	0	3,902	-225	0	0	0	-225					
760	FHLMC GOLD G04719	5 5%	1/01/38	3128M6SG4	11/16/2011	9/15/2012	2,196	0	2,375	-179	0	0	0	-179					
761	FHLMC GOLD G04719	5 5%	1/01/38	3128M6SG4	3/9/2011	9/15/2012	636	0	680	-44	0	0	0	-44					
762	FHLMC GOLD G04719	5 5%	1/01/38	3128M6SG4	11/16/2011	8/15/2012	2,099	0	2,270	-171	0	0	0	-171					
763	HEWLETT-PACKARD CO	3 3%	12/09/14	428236BU6	12/16/2011	8/28/2012	25,726	0	24,948	778	0	0	0	778					
764	HEWLETT-PACKARD CO	3 3%	12/09/14	428236BU6	12/16/2011	8/9/2012	25,850	0	24,948	902	0	0	0	902					
765	HEWLETT-PACKARD CO	3 3%	12/09/14	428236BU6	12/16/2011	8/9/2012	9,102	0	9,064	38	0	0	0	38					
766	DMOT 2007-1 A4	5 21%	6/17/13	41283UAD7	12/3/2007	10/15/2011	3,397	0	3,397	0	0	0	0	0					
767	DMOT 2009-2 A3	2 62%	3/15/14	41283HAC8	12/6/2011	11/9/2011	60,647	0	61,062	-415	0	0	0	-415					
768	DMOT 2009-2 A3	2 62%	3/15/14	41283HAC8	12/6/2011	10/15/2011	65,846	0	66,905	-1,059	0	0	0	-1,059					
769	DMOT 2009-2 A3	2 62%	3/15/14	41283HAC8	12/6/2011	10/15/2011	9,971	0	10,089	-118	0	0	0	-118					
770	DMOT 2009-2 A3	2 62%	3/15/14	41283HAC8	12/6/2011	10/15/2011	10,825	0	11,054	-229	0	0	0	-229					
771	HALLIBURTON CO	406216101	41283HAC8	406216101	3/9/2012	9/21/2012	43,278	0	42,225	1,053	0	0	0	1,053					
772	HALLIBURTON CO	406216101	406216101	406216101	10/26/2011	12/16/2011	3,798	0	4,200	-402	0	0	0	-402					
773	HSBC FINANCE CORP	5 0%	6/30/15	40429CCS9	8/2/2007	6/28/2012	186,223	0	167,272	18,951	0	0	0	18,951					
774	GILEAD SCIENCES INC	375558103	375558103	375558103	10/20/2011	9/24/2012	3,329	0	2,035	1,294	0	0	0	1,294					
775	GILEAD SCIENCES INC	375558103	375558103	375558103	10/20/2011	6/27/2012	3,554	0	2,849	705	0	0	0	705					
776	GILEAD SCIENCES INC	375558103	375558103	375558103	10/20/2011	12/16/2011	2,982	0	3,256	-264	0	0	0	-264					
777	GENERAL MILLS INC	5 65%	2/15/19	370334BH6	10/5/2010	2/24/2012	53,969	0	52,961	1,008	0	0	0	1,008					
778	GENERAL MILLS INC	5 65%	2/15/19	370334BH6	5/21/2009	2/24/2012	17,990	0	15,480	2,510	0	0	0	2,510					
779	GENERAL MILLS INC	5 65%	2/15/19	370334BH6	12/9/2009	2/24/2012	35,980	0	29,974	6,006	0	0	0	6,006					
780	GENERAL ELEC CAP CRP	5 625%	9/15/13	36962G3H5	1/22/2009	2/22/2012	148,882	0	123,606	25,276	0	0	0	25,276					
781	GENERAL ELECTRIC COMPANY	369604103	369604103	369604103	11/6/1996	9/24/2012	2,903	0	2,167	736	0	0	0	736					
782	GENERAL ELECTRIC COMPANY	369604103	369604103	369604103	11/6/1996	6/27/2012	2,788	0	2,334	454	0	0	0	454					
783	GENERAL ELECTRIC COMPANY	369604103	369604103	369604103	11/6/1996	12/16/2011	3,219	0	3,168	51	0	0	0	51					
784	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	9/10/2012	383	0	393	-10	0	0	0	-10					
785	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	9/10/2012	315	0	324	-9	0	0	0	-9					
786	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	8/10/2012	381	0	391	-10	0	0	0	-10					
787	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	8/10/2012	314	0	322	-8	0	0	0	-8					
788	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	7/10/2012	407	0	418	-11	0	0	0	-11					
789	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	7/10/2012	335	0	344	-9	0	0	0	-9					
790	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	6/10/2012	390	0	401	-11	0	0	0	-11					
791	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	6/10/2012	321	0	330	-9	0	0	0	-9					
792	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	5/10/2012	397	0	408	-11	0	0	0	-11					
793	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	5/10/2012	327	0	336	-9	0	0	0	-9					
794	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	4/10/2012	453	0	465	-12	0	0	0	-12					
795	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	4/10/2012	373	0	383	-10	0	0	0	-10					
796	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	3/10/2012	421	0	433	-12	0	0	0	-12					
797	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	3/10/2012	347	0	356	-9	0	0	0	-9					
798	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	2/10/2012	429	0	441	-12	0	0	0	-12					
799	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/1/2010	2/10/2012	353	0	363	-10	0	0	0	-10					
800	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1	2/2/2010	1/10/2012	5,035	0	5,174	-139	0	0	0	-139					
801	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	1/3/2007	6/25/2012	445	0	451	-6	0	0	0	-6					
802	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	4/20/2006	6/25/2012	42	0	42	0	0	0	0	0					
803	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	2/15/2011	5/25/2012	1,592	0	1,730	-138	0	0	0	-138					
804	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	1/3/2007	5/25/2012	1,040	0	1,052	-12	0	0	0	-12					
805	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	4/20/2006	5/25/2012	97	0	97	0	0	0	0	0					
806	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	2/15/2011	4/25/2012	1,394	0	1,515	-121	0	0	0	-121					
807	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	1/3/2007	4/25/2012	910	0	921	-11	0	0	0	-11					
808	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	4/20/2006	4/25/2012	85	0	85	0	0	0	0	0					
809	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	2/15/2011	3/25/2012	915	0	995	-80	0	0	0	-80					
810	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	1/3/2007	3/25/2012	598	0	604	-6	0	0	0	-6					
811	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	4/20/2006	3/25/2012	56	0	56	0	0	0	0	0					
812	FNMA POOL # 255364	6 0%	9/01/34	31371LTV1	2/15/2011	2/25/2012	794	0	863	-69	0	0	0	-69					

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	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											
		638,792	0											
		Totals												
		25,890,529	0				26,207,342			-316,813	0	0	0	-316,813
813	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			1/3/2007	2/25/2012	518	0	524	-6				
814	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			4/20/2006	2/25/2012	49	0	48	1				
815	FEDERAL NATL.MTG AS 4.375% 7/17/11	31359MSL8			9/30/2009	12/23/2011	111,490	0	113,657	-2,167				-2,167
816	FED HOME LOAN BANK 3.625% 10/18/11	31333XSAE8			9/11/2008	2/8/2012	116,167	0	109,683	6,484				6,484
817	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			2/15/2011	1/25/2012	1,401	0	1,522	-121				-121
818	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			1/3/2007	1/25/2012	915	0	925	-10				-10
819	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			4/20/2006	1/25/2012	86	0	85	1				1
820	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			2/15/2011	12/25/2011	1,162	0	1,263	-101				-101
821	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			1/3/2007	12/25/2011	759	0	767	-8				-8
822	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			4/20/2006	12/25/2011	71	0	71	0				0
823	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			2/15/2011	1/12/2011	1,203	0	1,307	-104				-104
824	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			1/3/2007	11/25/2011	785	0	794	-9				-9
825	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			4/20/2006	11/25/2011	74	0	73	1				1
826	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			2/15/2011	10/25/2011	946	0	1,029	-83				-83
827	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			1/3/2007	10/25/2011	618	0	625	-7				-7
828	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			4/20/2006	10/25/2011	58	0	58	0				0
829	FEDERAL NATL.MTG AS 4.375% 7/17/11	31359MSL8			9/30/2009	1/20/2012	26,518	0	27,061	-543				-543
830	FEDERAL NATL.MTG AS 4.375% 7/17/11	31359MSL8			9/30/2009	1/9/2012	42,441	0	43,298	-857				-857
831	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	8/15/2012	608	0	650	-42				-42
832	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			11/16/2011	7/15/2012	2,598	0	2,810	-212				-212
833	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	7/15/2012	752	0	805	-53				-53
834	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			11/16/2011	6/15/2012	2,371	0	2,564	-193				-193
835	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	6/15/2012	686	0	735	-49				-49
836	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			11/16/2011	5/15/2012	2,910	0	3,147	-237				-237
837	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	5/15/2012	842	0	901	-59				-59
838	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			11/16/2011	4/15/2012	2,303	0	2,490	-187				-187
839	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	4/15/2012	667	0	713	-46				-46
840	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			11/16/2011	3/15/2012	2,289	0	2,476	-187				-187
841	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	3/15/2012	663	0	709	-46				-46
842	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			11/16/2011	2/15/2012	1,492	0	1,614	-122				-122
843	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	2/15/2012	432	0	462	-30				-30
844	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			11/16/2011	1/15/2012	1,537	0	1,662	-125				-125
845	FHLMC GOLD G04719 5.5% 1/01/38	3128MSSG4			3/9/2011	1/15/2012	445	0	476	-31				-31
846	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4			4/8/2011	11/25/2011	482	0	472	10				10
847	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4			4/8/2011	10/25/2011	475	0	465	10				10
848	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	9/25/2012	15	0	15	0				0
849	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	9/25/2012	1,606	0	1,618	-12				-12
850	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	8/25/2012	16	0	16	0				0
851	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	8/25/2012	1,688	0	1,701	-13				-13
852	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	7/25/2012	14	0	13	1				1
853	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	7/25/2012	1,428	0	1,437	-11				-11
854	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	6/25/2012	16	0	16	0				0
855	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	6/25/2012	1,651	0	1,664	-13				-13
856	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	5/25/2012	16	0	15	1				1
857	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	5/25/2012	1,640	0	1,653	-13				-13
858	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	4/25/2012	17	0	17	0				0
859	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	4/25/2012	1,764	0	1,778	-14				-14
860	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	3/25/2012	15	0	15	0				0
861	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	3/25/2012	1,589	0	1,602	-13				-13
862	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	2/25/2012	14	0	14	0				0
863	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			12/7/2005	2/25/2012	1,489	0	1,501	-12				-12
864	FNMA POOL # 555528 6.0% 4/01/33	31385XD95			4/20/2006	1/25/2012	16	0	16	0				0
865	FHLMC GOLD A95160 4.0% 1/01/40	312943WV1			4/8/2011	11/15/2011	1,241	0	1,212	29				29
866	FHLMC GOLD A95160 4.0% 1/01/40	312943WV1			4/8/2011	10/15/2011	1,381	0	1,348	33				33
867	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	9/15/2012	4,482	0	4,761	-279				-279
868	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	8/15/2012	3,494	0	3,711	-217				-217
869	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	7/15/2012	2,453	0	2,605	-152				-152
870	FHLMC GOLD A92821 5.0% 7/01/40	312941D20			7/22/2010	6/15/2012	3,487	0	3,704	-217				-217

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

		Amount		Totals		25,890,529		-316,813		-316,813		0		0		0		0		0	
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

CUSIP #	Kind(s) of Property Sold	Totals		Date Sold	Date Acquired	How Acquired	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
		Amount	0										
929	UNITED STATES T-NOTE 1 25% 2/15/14912828QH6	30,541	0	3/7/2012	2/15/2011	0	0	29,861	680	0	0	0	-316,813
930	UNITED STATES T-NOTE 1 25% 2/15/14912828QH6	30,552	0	2/29/2012	2/15/2011	0	0	29,861	691	0	0	0	680
931	UNITED STATES T-NOTE 1 25% 2/15/14912828QH6	25,460	0	2/29/2012	2/7/2011	0	0	24,910	550	0	0	0	550
932	UNITED STATES T-NOTE 1 25% 2/15/14912828QH6	183,311	0	2/29/2012	3/1/2011	0	0	180,512	2,797	0	0	0	2,797
933	UNITED STATES T-NOTE 1 25% 2/15/14912828QH6	106,931	0	2/29/2012	2/15/2011	0	0	104,512	2,419	0	0	0	2,419
934	UNITED STATES T-NOTE 1 25% 4/15/14912828QC7	5,085	0	7/13/2012	4/19/2011	0	0	5,017	68	0	0	0	68
935	UNITED STATES T-NOTE 1 25% 4/15/14912828QC7	66,061	0	6/29/2012	4/19/2011	0	0	65,223	838	0	0	0	838
936	UNITED STATES T-NOTE 1 25% 4/15/14912828QC7	10,177	0	6/7/2012	4/19/2011	0	0	10,034	143	0	0	0	143
937	UNITED STATES T-NOTE 1 25% 4/15/14912828QC7	152,677	0	6/6/2012	4/19/2011	0	0	150,516	2,161	0	0	0	2,161
938	UNITED STATES T-NOTE 1 25% 4/15/14912828QC7	86,510	0	5/18/2012	4/19/2011	0	0	85,292	1,218	0	0	0	1,218
939	U S TREASURY NOTE 1 25% 3/15/14 912828PZ7	315,363	0	5/18/2012	3/23/2011	0	0	311,176	4,187	0	0	0	4,187
940	U S TREASURY NOTE 1 25% 3/15/14 912828PZ7	127,163	0	5/18/2012	3/23/2011	0	0	125,537	1,626	0	0	0	1,626
941	U S TREASURY NOTE 1 25% 3/15/14 912828PZ7	76,298	0	5/18/2012	3/11/2011	0	0	75,276	1,022	0	0	0	1,022
942	U S TREASURY NOTE 1 25% 3/15/14 912828PZ7	213,682	0	3/28/2012	3/23/2011	0	0	210,902	2,780	0	0	0	2,780
943	U S TREASURY NOTE 1 25% 3/15/14 912828PZ7	40,172	0	3/7/2012	3/23/2011	0	0	40,172	575	0	0	0	575
944	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	365	0	8/25/2012	6/17/2010	0	0	399	-34	0	0	0	-34
945	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	2,710	0	8/25/2012	3/8/2010	0	0	2,912	-202	0	0	0	-202
946	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	22	0	7/25/2012	7/16/2010	0	0	25	-3	0	0	0	-3
947	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	393	0	7/25/2012	6/17/2010	0	0	430	-37	0	0	0	-37
948	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	2,919	0	7/25/2012	3/8/2010	0	0	3,137	-218	0	0	0	-218
949	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	20	0	6/25/2012	7/16/2010	0	0	22	-2	0	0	0	-2
950	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	350	0	6/25/2012	6/17/2010	0	0	383	-33	0	0	0	-33
951	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	2,601	0	6/25/2012	3/8/2010	0	0	2,795	-194	0	0	0	-194
952	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	19	0	5/25/2012	7/16/2010	0	0	21	-2	0	0	0	-2
953	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	327	0	5/25/2012	6/17/2010	0	0	357	-30	0	0	0	-30
954	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	2,426	0	5/25/2012	3/8/2010	0	0	2,607	-181	0	0	0	-181
955	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	16	0	4/25/2012	7/16/2010	0	0	18	-2	0	0	0	-2
956	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	287	0	4/25/2012	6/17/2010	0	0	313	-26	0	0	0	-26
957	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	2,129	0	4/25/2012	3/8/2010	0	0	2,288	-159	0	0	0	-159
958	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	15	0	3/25/2012	7/16/2010	0	0	16	-1	0	0	0	-1
959	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	256	0	3/25/2012	6/17/2010	0	0	280	-24	0	0	0	-24
960	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	1,902	0	3/25/2012	3/8/2010	0	0	2,044	-142	0	0	0	-142
961	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	12	0	2/25/2012	7/16/2010	0	0	13	-1	0	0	0	-1
962	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	206	0	2/25/2012	6/17/2010	0	0	225	-19	0	0	0	-19
963	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	1,531	0	2/25/2012	3/8/2010	0	0	1,645	-114	0	0	0	-114
964	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	13	0	1/25/2012	7/16/2010	0	0	15	-2	0	0	0	-2
965	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	233	0	1/25/2012	6/17/2010	0	0	255	-22	0	0	0	-22
966	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	1,729	0	1/25/2012	3/8/2010	0	0	1,858	-129	0	0	0	-129
967	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	12	0	12/25/2011	7/16/2010	0	0	13	-1	0	0	0	-1
968	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	206	0	12/25/2011	6/17/2010	0	0	225	-19	0	0	0	-19
969	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	1,530	0	12/25/2011	3/8/2010	0	0	1,644	-114	0	0	0	-114
970	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	14	0	11/25/2011	7/16/2010	0	0	15	-1	0	0	0	-1
971	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	245	0	11/25/2011	6/17/2010	0	0	268	-23	0	0	0	-23
972	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	1,822	0	11/25/2011	3/8/2010	0	0	1,958	-136	0	0	0	-136
973	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	12	0	10/25/2011	7/16/2010	0	0	14	-2	0	0	0	-2
974	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	218	0	10/25/2011	6/17/2010	0	0	238	-20	0	0	0	-20
975	FNMA POOL 888890 6 5% 10/01/37 31410GRK1	1,618	0	10/25/2011	3/8/2010	0	0	1,739	-121	0	0	0	-121
976	FNMA POOL # 745948 6 5% 10/01/36 31403DWH8	475	0	9/25/2012	9/10/2009	0	0	507	-32	0	0	0	-32
977	FNMA POOL # 745948 6 5% 10/01/36 31403DWH8	485	0	9/25/2012	9/10/2009	0	0	518	-33	0	0	0	-33
978	FNMA POOL # 745948 6 5% 10/01/36 31403DWH8	430	0	7/25/2012	9/10/2009	0	0	459	-29	0	0	0	-29
979	FNMA POOL # 745948 6 5% 10/01/36 31403DWH8	474	0	6/25/2012	9/10/2009	0	0	506	-32	0	0	0	-32
980	FNMA POOL # 745948 6 5% 10/01/36 31403DWH8	449	0	5/25/2012	9/10/2009	0	0	480	-31	0	0	0	-31
981	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8	4,469	0	9/15/2012	3/8/2010	0	0	4,653	-184	0	0	0	-184
982	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8	2,800	0	8/15/2012	3/8/2010	0	0	2,916	-116	0	0	0	-116
983	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8	1,147	0	7/15/2012	3/8/2010	0	0	1,194	-47	0	0	0	-47
984	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8	918	0	6/15/2012	3/8/2010	0	0	955	-37	0	0	0	-37
985	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8	1,417	0	5/15/2012	3/8/2010	0	0	1,475	-58	0	0	0	-58
986	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8	1,098	0	4/15/2012	3/8/2010	0	0	1,143	-45	0	0	0	-45

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
					Amount	0								
Long Term CG Distributions	638,792													
Short Term CG Distributions	0													
							25,890,529		26,207,342	-316,813	0	0	0	-316,813
987 FHLMC GOLD A90393 5.0% 12/01/39	312938N18		3/8/2010	3/15/2012			1,014	0	1,055	-41	0	0	0	-41
988 CATERPILLAR INC	149123101		5/6/2011	6/27/2012			3,306	0	4,467	-1,161	0	0	0	-1,161
989 CATERPILLAR INC	149123101		5/6/2011	12/16/2011			3,506	0	4,467	-961	0	0	0	-961
990 CARNIVAL CORP	143658300		5/6/2011	9/24/2012			2,974	0	3,336	-362	0	0	0	-362
991 CARNIVAL CORP	143658300		5/6/2011	6/27/2012			2,674	0	3,336	-662	0	0	0	-662
992 CARNIVAL CORP	143658300		5/6/2011	12/16/2011			5,755	0	7,089	-1,334	0	0	0	-1,334
993 CARDINAL HEALTH INC	14149Y108		5/6/2011	12/16/2011			141,101	0	155,703	-14,602	0	0	0	-14,602
994 CARDINAL HEALTH INC	14149Y108		5/6/2011	10/20/2011			43,985	0	47,210	-3,225	0	0	0	-3,225
995 CAMERON INTERNATIONAL CORP	13342B105		5/6/2011	2/10/2012			156,301	0	135,102	21,199	0	0	0	21,199
996 CAMERON INTERNATIONAL CORP	13342B105		5/6/2011	12/16/2011			2,839	0	2,916	-77	0	0	0	-77
997 BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	8/13/2012			61,142	0	65,786	-4,644	0	0	0	-4,644
998 BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	8/10/2012			131,190	0	140,461	-9,271	0	0	0	-9,271
999 BRISTOL-MYERS SQUIBB CO	110122108		6/27/2012	8/10/2012			951	0	1,048	-97	0	0	0	-97
1,000 BRISTOL-MYERS SQUIBB CO	110122108		4/19/2012	8/10/2012			32	0	34	-2	0	0	0	-2
1,001 BAXTER INTERNATIONAL INC	071813109		5/6/2011	12/15/2011			185,270	0	221,154	-35,884	0	0	0	-35,884
1,002 FHLMC GOLD A90393 5.0% 12/01/39	312938N18		3/8/2010	2/15/2012			1,330	0	1,384	-54	0	0	0	-54
1,003 FHLMC GOLD A90393 5.0% 12/01/39	312938N18		3/8/2010	1/15/2012			145	0	151	-6	0	0	0	-6
1,004 FHLMC GOLD A90393 5.0% 12/01/39	312938N18		3/8/2010	12/15/2011			147	0	153	-6	0	0	0	-6
1,005 FHLMC GOLD A90393 5.0% 12/01/39	312938N18		3/8/2010	11/15/2011			1,134	0	1,181	-47	0	0	0	-47
1,006 FHLMC GOLD A90393 5.0% 12/01/39	312938N18		3/8/2010	10/15/2011			143	0	149	-6	0	0	0	-6
1,007 FHLMC GOLD J18958 2.5% 4/01/27	3128PY5T7		7/11/2012	8/15/2012			4,522	0	4,696	-174	0	0	0	-174
1,008 FHLMC GOLD J18958 2.5% 4/01/27	3128PY5T7		7/11/2012	8/15/2012			678	0	704	-26	0	0	0	-26
1,009 FHLMC GOLD J18958 3.0% 10/01/26	3128PWV21		6/6/2012	8/15/2012			11,782	0	12,301	-519	0	0	0	-519
1,010 FHLMC GOLD J18958 3.0% 10/01/26	3128PWV21		6/6/2012	8/10/2012			353,326	0	351,643	1,683	0	0	0	1,683
1,011 FHLMC GOLD J18958 3.0% 10/01/26	3128PWV21		6/6/2012	7/15/2012			11,988	0	12,516	-528	0	0	0	-528
1,012 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	8/8/2012			33,511	0	30,841	2,670	0	0	0	2,670
1,013 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	7/15/2012			2,036	0	2,024	12	0	0	0	12
1,014 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	6/15/2012			1,076	0	1,089	7	0	0	0	7
1,015 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	5/15/2012			2,156	0	2,142	14	0	0	0	14
1,016 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	4/15/2012			1,716	0	1,704	12	0	0	0	12
1,017 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	3/15/2012			312	0	310	2	0	0	0	2
1,018 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	2/15/2012			1,805	0	1,792	13	0	0	0	13
1,019 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	1/15/2012			1,788	0	1,775	13	0	0	0	13
1,020 FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	12/15/2011			700	0	695	5	0	0	0	5
1,021 GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	3/15/2012			3,046	0	3,021	25	0	0	0	25
1,022 GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	2/15/2012			2,886	0	2,861	25	0	0	0	25
1,023 GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	1/15/2012			4,228	0	4,191	37	0	0	0	37
1,024 GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	12/15/2011			3,227	0	3,198	29	0	0	0	29
1,025 GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	11/15/2011			2,923	0	2,896	27	0	0	0	27
1,026 GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	10/15/2011			2,539	0	2,514	25	0	0	0	25
1,027 GMACC 2001-C2 B 6.79% 4/15/34	361849RC8		3/11/2010	8/15/2012			608	0	638	-30	0	0	0	-30
1,028 GMACC 2001-C2 B 6.79% 4/15/34	361849RC8		3/11/2010	9/15/2012			604	0	634	-30	0	0	0	-30
1,029 GMACC 2001-C2 B 6.79% 4/15/34	361849RC8		3/11/2010	7/15/2012			16,093	0	16,904	-811	0	0	0	-811
1,030 GMACC 2001-C2 B 6.79% 4/15/34	361849RC8		3/11/2010	6/15/2012			678	0	713	-35	0	0	0	-35
1,031 GMACC 2001-C2 B 6.79% 4/15/34	361849RC8		3/11/2010	5/15/2012			3,235	0	3,398	-163	0	0	0	-163
1,032 FREEPORT-MCMORAN COPPER & GOL	35671D857		5/6/2011	9/24/2012			2,832	0	3,606	-774	0	0	0	-774
1,033 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	7/15/2012			401	0	399	2	0	0	0	2
1,034 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	6/15/2012			645	0	641	4	0	0	0	4
1,035 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	6/15/2012			334	0	332	2	0	0	0	2
1,036 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		11/8/2007	5/15/2012			922	0	916	6	0	0	0	6
1,037 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	4/15/2012			478	0	475	3	0	0	0	3
1,038 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		11/8/2007	4/15/2012			1,020	0	1,013	7	0	0	0	7
1,039 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	4/15/2012			529	0	525	4	0	0	0	4
1,040 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		11/8/2007	3/15/2012			870	0	864	6	0	0	0	6
1,041 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	3/15/2012			451	0	448	3	0	0	0	3
1,042 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		11/8/2007	2/15/2012			1,071	0	1,063	8	0	0	0	8
1,043 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	2/15/2012			555	0	551	4	0	0	0	4
1,044 GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		11/8/2007	1/15/2012			818	0	812	6	0	0	0	6



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

Long Term CG Distributions		Short Term CG Distributions		Amount	Totals		25,890,529		-316,813		0		-316,813		0		0		-316,813	
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
1,103 FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/15/2011	7/15/2012	432	0	455	-23	0	0	0	-23								
1,104 FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/15/2011	7/15/2012	971	0	1,030	-59	0	0	0	-59								
1,105 FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/23/2011	7/15/2012	4,531	0	4,831	-300	0	0	0	-300								
1,106 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	9/25/2012	2,688	0	2,766	-78	0	0	0	-78								
1,107 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	8/25/2012	4,291	0	4,415	-124	0	0	0	-124								
1,108 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	7/25/2012	5,054	0	5,201	-147	0	0	0	-147								
1,109 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	6/25/2012	2,508	0	2,581	-73	0	0	0	-73								
1,110 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	5/25/2012	3,492	0	3,593	-101	0	0	0	-101								
1,111 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	4/25/2012	3,619	0	3,723	-104	0	0	0	-104								
1,112 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	3/25/2012	6,734	0	6,929	-195	0	0	0	-195								
1,113 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	12/13/2010	2/25/2012	3,430	0	3,529	-99	0	0	0	-99								
1,114 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	4/26/2010	9/25/2012	878	0	937	-59	0	0	0	-59								
1,115 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	4/26/2010	8/25/2012	939	0	1,001	-62	0	0	0	-62								
1,116 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	4/26/2010	7/25/2012	918	0	980	-62	0	0	0	-62								
1,117 FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8	4/26/2010	6/25/2012	885	0	944	-59	0	0	0	-59								
1,118 FNMA POOL # MA0708	4 5% 3/01/41	31417YEE1	5/19/2011	5/25/2012	699	0	723	-24	0	0	0	-24								
1,119 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	9/25/2012	878	0	937	-59	0	0	0	-59								
1,120 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	8/25/2012	939	0	1,001	-62	0	0	0	-62								
1,121 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	7/25/2012	918	0	980	-62	0	0	0	-62								
1,122 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	6/25/2012	885	0	944	-59	0	0	0	-59								
1,123 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	5/25/2012	845	0	901	-56	0	0	0	-56								
1,124 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	4/25/2012	789	0	841	-52	0	0	0	-52								
1,125 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	3/25/2012	840	0	896	-56	0	0	0	-56								
1,126 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	2/25/2012	804	0	857	-53	0	0	0	-53								
1,127 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	1/25/2012	713	0	760	-47	0	0	0	-47								
1,128 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	12/25/2011	573	0	612	-39	0	0	0	-39								
1,129 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	11/25/2011	769	0	820	-51	0	0	0	-51								
1,130 FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7	4/26/2010	10/25/2011	702	0	749	-47	0	0	0	-47								
1,131 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/11/2010	5/25/2012	1,058	0	1,078	-20	0	0	0	-20								
1,132 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/11/2010	4/25/2012	1,132	0	1,154	-22	0	0	0	-22								
1,133 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/11/2010	3/25/2012	1,035	0	1,055	-20	0	0	0	-20								
1,134 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/11/2010	2/25/2012	1,051	0	1,071	-20	0	0	0	-20								
1,135 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/11/2010	1/25/2012	4,887	0	4,980	-93	0	0	0	-93								
1,136 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/11/2010	1/13/2012	39,339	0	37,809	1,530	0	0	1,530									
1,137 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	9/23/2011	1/13/2012	33,062	0	33,008	54	0	0	54									
1,138 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/4/2011	1/13/2012	9,919	0	9,565	354	0	0	354									
1,139 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	9/23/2011	12/25/2011	1,570	0	1,662	-92	0	0	-92									
1,140 FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4	2/4/2011	12/25/2011	471	0	481	-10	0	0	-10									
1,141 FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4	10/14/2009	2/25/2012	933	0	947	-14	0	0	-14									
1,142 FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4	10/14/2009	1/25/2012	2,276	0	2,310	-34	0	0	-34									
1,143 FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4	10/14/2009	12/25/2011	1,513	0	1,536	-23	0	0	-23									
1,144 FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4	10/14/2009	11/25/2011	2,150	0	2,182	-32	0	0	-32									
1,145 FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4	10/14/2009	10/25/2011	1,266	0	1,285	-19	0	0	-19									
1,146 FNMA POOL # AB5994	3 0% 8/01/27	31417CUU7	8/6/2012	9/25/2012	1,793	0	1,900	-107	0	0	-107									
1,147 FNMA POOL # AB5471	3 5% 6/01/42	31417CCH6	6/6/2012	9/25/2012	4,812	0	5,044	-232	0	0	-232									
1,148 FNMA POOL # AB5471	3 5% 6/01/42	31417CCH6	6/6/2012	8/25/2012	3,114	0	3,264	-150	0	0	-150									
1,149 FNMA POOL # AB5471	3 5% 6/01/42	31417CCH6	6/6/2012	7/25/2012	1,368	0	1,434	-66	0	0	-66									
1,150 FNMA POOL # AB4113	3 5% 12/01/41	31417ASB6	2/3/2012	7/25/2012	5,210	0	5,408	-198	0	0	-198									
1,151 FNMA POOL # AB4113	3 5% 12/01/41	31417ASB6	2/3/2012	6/25/2012	3,366	0	3,493	-127	0	0	-127									
1,152 FNMA POOL # AB4113	3 5% 12/01/41	31417ASB6	2/3/2012	6/14/2012	244,803	0	242,396	2,407	0	0	2,407									
1,153 FNMA POOL # AB4113	3 5% 12/01/41	31417ASB6	2/3/2012	5/25/2012	2,085	0	2,164	-79	0	0	-79									
1,154 FNMA POOL # AB4113	3 5% 12/01/41	31417ASB6	2/3/2012	4/25/2012	6,807	0	7,065	-258	0	0	-258									
1,155 FNMA POOL # AA7694	4 5% 7/01/24	31416RRQ8	2/3/2012	3/25/2012	1,089	0	1,109	-40	0	0	-40									
1,156 FNMA POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	9/25/2012	892	0	928	-36	0	0	-36									
1,157 FNMA POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	8/25/2012	816	0	849	-33	0	0	-33									
1,158 FNMA POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	7/25/2012	2,327	0	2,419	-92	0	0	-92									
1,159 FNMA POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	6/25/2012	2,377	0	2,472	-95	0	0	-95									
1,160 FNMA POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	5/25/2012	672	0	699	-27	0	0	-27									

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

		Amount		Totals												
Long Term CG Distributions		Short Term CG Distributions		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
		638,792	0						25,890,529		26,207,342	-316,813	0	0	0	-316,813
1,161	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		1/1/02/2009		4/25/2012		4,327	0	4,500	-173					-173
1,162	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009		2/25/2012		1,185	0	1,232	-47					-47
1,163	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009		2/25/2012		1,309	0	1,361	-52					-52
1,164	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009		1/25/2012		8,256	0	8,585	-329					-329
1,165	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009		1/13/2012		110,858	0	107,765	3,093					3,093
1,166	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009		12/25/2011		10,397	0	10,811	-414					-414
1,167	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009		11/25/2011		8,113	0	8,436	-323					-323
1,168	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009		10/25/2011		4,805	0	4,996	-191					-191
1,169	FNMA POOL # 981644 4 5% 6/01/23	31415BBBM0		10/14/2009		9/25/2012		599	0	622	-23					-23
1,170	FNMA POOL # 981644 4 5% 6/01/23	31415BBBM0		10/14/2009		8/25/2012		595	0	618	-23					-23
1,171	FNMA POOL # 981644 4 5% 6/01/23	31415BBBM0		10/14/2009		7/25/2012		58	0	60	-2					-2
1,172	FNMA POOL # 981644 4 5% 6/01/23	31415BBBM0		10/14/2009		6/25/2012		284	0	295	-11					-11
1,173	BARCLAYS BANK PLC 5 125% 1/08/20	06739GARG0		8/1/2012		9/17/2012		190,651	0	185,512	5,139					5,139
1,174	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		9/17/2009		8/1/2012		185,462	0	169,781	15,681					15,681
1,175	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		9/17/2009		1/19/2012		15,825	0	14,981	844					844
1,176	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		9/17/2009		1/18/2012		47,386	0	44,942	2,444					2,444
1,177	BAIDU, INC	056752108		6/27/2012		7/11/2012		109	0	112	-3					-3
1,178	BAIDU, INC	056752108		1/9/2012		7/11/2012		43,840	0	48,794	-4,954					-4,954
1,179	BAIDU, INC	056752108		6/27/2011		7/11/2012		10,309	0	12,597	-2,288					-2,288
1,180	BAIDU, INC	056752108		6/27/2011		7/2/2012		56,314	0	66,831	-10,517					-10,517
1,181	BAIDU, INC	056752108		6/27/2011		6/27/2012		29,538	0	35,139	-5,601					-5,601
1,182	BAIDU, INC	056752108		3/1/2012		6/27/2012		28,869	0	35,954	-7,085					-7,085
1,183	BAIDU, INC	056752108		6/27/2011		12/16/2011		1,965	0	1,965	0					0
1,184	BAIDU, INC	056752108		6/27/2011		10/27/2011		21,861	0	21,084	777					777
1,185	BAIDU, INC	056752108		7/15/2011		10/27/2011		53,209	0	55,817	-2,608					-2,608
1,186	BNY MELLON EMERGING MKTS-M	05569M855		12/29/2004		5/23/2012		100,000	0	248,814	-148,814					-148,814
1,187	BNY MELLON MID CAP STOCK-M	05569M509		12/8/2011		1/26/2012		87,610	0	82,192	5,418					5,418
1,188	BNY MELLON MID CAP STOCK-M	05569M509		12/6/2007		1/26/2012		112,390	0	123,257	-10,867					-10,867
1,189	BNY MELLON FOC EQ OPP-M	05569M475		12/13/2010		3/23/2012		34,372	0	31,084	3,288					3,288
1,190	BNY MELLON FOC EQ OPP-M	05569M475		5/6/2011		12/16/2011		4,422	0	14,572	-10,150					-10,150
1,191	FREEMONT COPPER & GOLD	35671D857		3/28/2007		10/17/2011		3,144	0	3,144	0					0
1,192	FRNK 2007-1A4 5 03% 2/16/15	35242XAD3		9/21/2011		4/25/2012		6,187	0	6,427	-240					-240
1,193	FNMA POOL # AE5895 3 33% 10/1/40	31419GRR7		9/21/2011		4/9/2012		313,161	0	311,662	1,499					1,499
1,194	FNMA POOL # AE5895 3 33% 10/1/40	31419GRR7		9/21/2011		3/25/2012		2,241	0	2,328	-87					-87
1,195	FNMA POOL # AE5895 3 33% 10/1/40	31419GRR7		9/21/2011		2/25/2012		10,312	0	10,712	-400					-400
1,196	FNMA POOL # AE5895 3 32% 10/1/40	31419GRR7		9/21/2011		1/25/2012		8,968	0	9,315	-347					-347
1,197	FNMA POOL # AE5895 3 32% 10/1/40	31419GRR7		9/21/2011		12/25/2011		8,769	0	9,108	-339					-339
1,198	FNMA POOL # AE5895 3 32% 10/1/40	31419GRR7		9/21/2011		11/25/2011		7,098	0	7,373	-275					-275
1,199	FNMA POOL # AE5895 3 32% 10/1/40	31419GRR7		9/21/2011		10/25/2011		28,910	0	30,031	-1,121					-1,121
1,200	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		4/25/2012		592	0	612	-20					-20
1,201	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		4/18/2012		167,355	0	157,921	9,434					9,434
1,202	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		3/25/2012		642	0	663	-21					-21
1,203	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		2/25/2012		442	0	457	-15					-15
1,204	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		1/25/2012		1,805	0	1,865	-60					-60
1,205	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		12/25/2011		428	0	442	-14					-14
1,206	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		11/25/2011		377	0	389	-12					-12
1,207	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011		10/25/2011		381	0	394	-13					-13
1,208	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		2/11/2010		9/25/2012		1,176	0	1,198	-22					-22
1,209	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010		8/25/2012		921	0	938	-17					-17
1,210	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010		7/25/2012		1,023	0	1,042	-19					-19
1,211	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010		6/25/2012		943	0	961	-18					-18
1,212	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010		12/25/2011		3,767	0	3,839	-72					-72
1,213	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		9/23/2011		11/25/2011		1,518	0	1,607	-89					-89
1,214	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/4/2011		11/25/2011		455	0	466	-11					-11
1,215	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010		11/25/2011		3,643	0	3,712	-69					-69
1,216	FNMA POOL # AC1520 4% 9/1/24	31417KVN4		10/14/2009		9/25/2012		1,712	0	1,738	-26					-26
1,217	FNMA POOL # AC1520 4% 9/1/24	31417KVN4		10/14/2009		8/25/2012		1,627	0	1,651	-24					-24

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
					25,890,529	26,207,342								
Long Term CG Distributions	Amount													
Short Term CG Distributions	638,792													
1,219 FNMA POOL # AC1520 4% 9/17/24	31417KVN4		10/14/2009	7/25/2012	1,258	0	1,277	0	1,277	-19	0	0	0	-316,813
1,220 FNMA POOL # AC1520 4% 9/17/24	31417KVN4		10/14/2009	6/25/2012	1,715	0	1,741	0	1,741	-26	0	0	0	-26
1,221 FNMA POOL # AC1520 4% 9/17/24	31417KVN4		10/14/2009	5/25/2012	2,562	0	2,600	0	2,600	-38	0	0	0	-38
1,222 FNMA POOL # AC1520 4% 9/17/24	31417KVN4		10/14/2009	4/25/2012	1,195	0	1,213	0	1,213	-18	0	0	0	-18
1,223 FNMA POOL # AC1520 4% 9/17/24	31417KVN4		10/14/2009	3/25/2012	623	0	632	0	632	-9	0	0	0	-9
1,224 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	5/25/2012	384	0	399	0	399	-15	0	0	0	-15
1,225 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	4/25/2012	318	0	330	0	330	-12	0	0	0	-12
1,226 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	3/25/2012	327	0	340	0	340	-13	0	0	0	-13
1,227 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	2/25/2012	140	0	145	0	145	-5	0	0	0	-5
1,228 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	1/25/2012	66	0	69	0	69	-3	0	0	0	-3
1,229 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	12/25/2011	554	0	575	0	575	-21	0	0	0	-21
1,230 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	11/25/2011	973	0	1,011	0	1,011	-38	0	0	0	-38
1,231 FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	10/25/2011	506	0	525	0	525	-19	0	0	0	-19
1,232 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	9/25/2012	1,677	0	1,792	0	1,792	-115	0	0	0	-115
1,233 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	8/25/2012	2,129	0	2,274	0	2,274	-145	0	0	0	-145
1,234 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	7/25/2012	1,772	0	1,893	0	1,893	-121	0	0	0	-121
1,235 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	6/25/2012	1,501	0	1,604	0	1,604	-103	0	0	0	-103
1,236 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	5/25/2012	1,348	0	1,441	0	1,441	-93	0	0	0	-93
1,237 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	4/25/2012	1,586	0	1,694	0	1,694	-108	0	0	0	-108
1,238 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	3/25/2012	926	0	989	0	989	-63	0	0	0	-63
1,239 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	2/25/2012	748	0	799	0	799	-51	0	0	0	-51
1,240 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	1/25/2012	1,655	0	1,769	0	1,769	-114	0	0	0	-114
1,241 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	12/25/2011	1,464	0	1,564	0	1,564	-100	0	0	0	-100
1,242 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	11/25/2011	1,849	0	1,976	0	1,976	-127	0	0	0	-127
1,243 FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	10/25/2011	1,045	0	1,117	0	1,117	-72	0	0	0	-72
1,244 FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	9/25/2012	6,686	0	6,691	0	6,691	-5	0	0	0	-5
1,245 FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	8/25/2012	5,099	0	5,103	0	5,103	-4	0	0	0	-4
1,246 FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	7/25/2012	10,200	0	10,208	0	10,208	-8	0	0	0	-8
1,247 FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	6/25/2012	5,125	0	5,129	0	5,129	-4	0	0	0	-4
1,248 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	1/15/2012	424	0	448	0	448	-24	0	0	0	-24
1,249 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	1/15/2012	984	0	1,012	0	1,012	-58	0	0	0	-58
1,250 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	1/15/2012	9,226	0	9,837	0	9,837	-611	0	0	0	-611
1,251 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		11/15/2011	12/15/2011	213	0	224	0	224	-11	0	0	0	-11
1,252 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/15/2011	479	0	508	0	508	-29	0	0	0	-29
1,253 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/15/2011	4,627	0	4,933	0	4,933	-306	0	0	0	-306
1,254 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	11/15/2011	184	0	195	0	195	-11	0	0	0	-11
1,255 FLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		11/15/2011	9/15/2012	1,781	0	1,899	0	1,899	-118	0	0	0	-118
1,256 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	9/15/2012	257	0	272	0	272	-15	0	0	0	-15
1,257 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	9/15/2012	321	0	342	0	342	-21	0	0	0	-21
1,258 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2012	6,170	0	6,287	0	6,287	-117	0	0	0	-117
1,259 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		11/15/2011	8/15/2012	133	0	140	0	140	-7	0	0	0	-7
1,260 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	8/15/2012	166	0	176	0	176	-10	0	0	0	-10
1,261 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2012	3,182	0	3,242	0	3,242	-60	0	0	0	-60
1,262 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		11/15/2011	7/15/2012	155	0	165	0	165	-10	0	0	0	-10
1,263 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	7/15/2012	194	0	207	0	207	-13	0	0	0	-13
1,264 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2012	3,731	0	3,802	0	3,802	-71	0	0	0	-71
1,265 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	6/15/2012	98	0	104	0	104	-6	0	0	0	-6
1,266 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	6/15/2012	123	0	130	0	130	-7	0	0	0	-7
1,267 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2012	2,352	0	2,397	0	2,397	-45	0	0	0	-45
1,268 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		11/15/2011	5/15/2012	192	0	203	0	203	-11	0	0	0	-11
1,269 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	5/15/2012	240	0	256	0	256	-16	0	0	0	-16
1,270 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2012	4,615	0	4,703	0	4,703	-88	0	0	0	-88
1,271 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		11/15/2011	4/15/2012	171	0	181	0	181	-10	0	0	0	-10
1,272 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	4/15/2012	213	0	227	0	227	-14	0	0	0	-14
1,273 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2012	4,096	0	4,174	0	4,174	-78	0	0	0	-78
1,274 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		11/15/2011	3/15/2012	135	0	143	0	143	-8	0	0	0	-8
1,275 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	3/15/2012	169	0	180	0	180	-11	0	0	0	-11
1,276 FLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2012	3,240	0	3,301	0	3,301	-61	0	0	0	-61

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount 638,792											
	Short Term CG Distributions	0											
1,277	Class Action Settlement					473	0	0	473			0	473
1,278	FHLMC GOLD 5.5% 1/01/38	3128M6SG4			12/15/2011	514	0	550	-36			0	-36
1,279	FHLMC GOLD 5.0% 7/01/28	3128P7KF9			8/15/2012	1,295	0	1,287	8			0	8
1,280	FNMA POOL AA8389 4.5% 6/01/39	31416SKB6			10/25/2011	24,622	0	24,266	356			0	356
1,281	FNMA POOL AC8586 4.0% 1/01/25	31417VRS4			10/25/2011	3,471	0	3,538	-67			0	-67



**Part**

	Benefits	Expense Account	Explanation
1	NONE	NONE	
2	N/A	N/A	
3			
4			
5			
6			
7			
8			
9			
10			

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

	Date		Amount
1 Credit from prior year return		1	0
2 First quarter estimated tax payment		2	
3 Second quarter estimated tax payment	3/9/2012	3	31,315
4 Third quarter estimated tax payment	6/11/2012	4	31,315
5 Fourth quarter estimated tax payment	9/11/2012	5	31,315
6 Other payments		6	
7 Total		7	93,945

LOCKHART J M ALLY HERC

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

Recipient(s) paid during the year

Name

ALLEGHENY GENERAL HOSPITAL

Street

ALLEGHENY CENTER SUITE 1100

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING

Amount

3,187,997

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

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

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

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	G0408V102	AON PLC	4,550.00	237,919.50	225,803.99
10265000075	LOCKHART J M AL	G1151C101	ACCENTURE PLC-CL A	3,510.00	245,805.30	198,641.12
10265000075	LOCKHART J M AL	G2554F113	COVIDIEN PLC	3,410.00	202,622.20	161,088.04
10265000075	LOCKHART J M AL	G47791101	INGERSOLL-RAND PLC	4,550.00	203,931.00	185,346.52
10265000075	LOCKHART J M AL	G4918T108	INVESCO LTD	10,230.00	255,647.70	251,142.16
10265000075	LOCKHART J M AL	H5833N103	NOBLE CORPORATION	4,050.00	144,909.00	157,024.57
10265000075	LOCKHART J M AL	N6596X109	NXP SEMICONDUCTORS N V	7,660.00	191,576.60	203,741.98
10265000075	LOCKHART J M AL	00206R102	AT&T INC	4,130.00	155,701.00	140,559.53
10265000075	LOCKHART J M AL	009158106	AIR PRODS & CHEMS INC	1,630.00	134,801.00	152,352.84
10265000075	LOCKHART J M AL	023135106	AMAZON.COM INC	952.00	242,112.64	186,564.97
10265000075	LOCKHART J M AL	037833100	APPLE INC	1,449.00	966,635.15	235,102.26
10265000075	LOCKHART J M AL	054937107	B & T CORPORATION	5,340.00	177,074.40	137,884.24
10265000075	LOCKHART J M AL	05569M475	BNY MELLON FOC EQ OPP-M	288,243.65	3,859,582.58	3,431,932.77
10265000075	LOCKHART J M AL	05569M509	BNY MELLON M/C MULTI-STRATEG	312,040.77	3,700,803.59	3,330,951.55
10265000075	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	18,264.80	18,264.80	18,264.80
10265000075	LOCKHART J M AL	05569M855	BNY MELLON MONEY MARKET FUND	347,665.47	347,665.47	347,665.47
10265000075	LOCKHART J M AL	143658300	BNY MELLON EMERGING MKTS-M	641,610.54	6,255,702.77	7,111,616.56
10265000075	LOCKHART J M AL	149123101	CARNIVAL CORP	4,920.00	179,235.60	172,920.03
10265000075	LOCKHART J M AL	150870103	CATERPILLAR INC	2,272.00	195,482.88	154,671.14
10265000075	LOCKHART J M AL	15189T107	CELANESE CORP -SER A	3,830.00	145,195.30	190,458.24
10265000075	LOCKHART J M AL	166764100	CENTERPOINT ENERGY INC	9,660.00	205,758.00	192,799.95
10265000075	LOCKHART J M AL	191216100	CHEVRON CORPORATION	1,992.00	232,187.52	205,610.26
10265000075	LOCKHART J M AL	20030N101	COCA - COLA CO	5,930.00	224,924.90	199,870.35
10265000075	LOCKHART J M AL	2160K105	COMCAST CORP CL A	10,650.00	380,684.25	326,980.11
10265000075	LOCKHART J M AL	2254687106	COSTCO WHSL CORP NEW	2,027.00	203,024.32	162,933.11
10265000075	LOCKHART J M AL	260003108	DOVER CORP	6,480.00	338,774.40	281,641.54
10265000075	LOCKHART J M AL	261980759	DREYFUS HIGH YIELD-I	3,110.00	185,013.90	192,981.72
10265000075	LOCKHART J M AL	26203E604	DREYFUS/NEWTON INTERN EQTY-I	121,470.11	796,843.98	799,812.29
10265000075	LOCKHART J M AL	268648102	E M C CORP MASS	80,503.36	362,116.90	1,435,581.51
10265000075	LOCKHART J M AL	278058102	EATON CORP	11,050.00	301,333.50	211,956.28
10265000075	LOCKHART J M AL	30219G108	EXPRESS SCRIPTS HOLDING CO	4,650.00	291,229.50	206,350.75
10265000075	LOCKHART J M AL	30231G102	EXXON MOBIL CORP	2,950.00	269,777.50	119,658.31
10265000075	LOCKHART J M AL	307000109	FAMILY DLR STORES INC	2,000.00	132,600.00	139,284.00
10265000075	LOCKHART J M AL	35671D857	FREEMONT MCMORAN COPPER & GO	4,170.00	165,048.60	197,959.92
10265000075	LOCKHART J M AL	369604103	GENERAL ELECTRIC COMPANY	8,160.00	185,313.60	135,497.80
10265000075	LOCKHART J M AL	375558103	GILEAD SCIENCES INC	3,490.00	231,491.70	142,039.16
10265000075	LOCKHART J M AL	406216101	HALLIBURTON CO	5,937.00	200,017.53	182,246.12
10265000075	LOCKHART J M AL	437076102	HONEYWELL INTL INC	4,720.00	284,946.40	176,707.36
10265000075	LOCKHART J M AL	438516106	INTERNATIONAL BUSINESS MACHI	3,510.00	209,722.50	125,396.28
10265000075	LOCKHART J M AL	459200101	INTERNATIONAL BUSINESS MACHI	1,908.00	395,814.60	227,517.01
10265000075	LOCKHART J M AL	46625H100	JP MORGAN CHASE & CO	3,345.00	135,405.60	72,497.27
10265000075	LOCKHART J M AL	478366107	JOHNSON CONTROLS INC	4,880.00	133,712.00	196,685.47
10265000075	LOCKHART J M AL	50075N104	KRAFT FOODS INC CL A	6,650.00	274,597.50	226,669.23
10265000075	LOCKHART J M AL	517834107	LAS VEGAS SANDS CORP	3,830.00	177,597.10	168,798.44
10265000075	LOCKHART J M AL	532457108	LILLY ELI & CO	4,450.00	210,974.50	194,150.83
10265000075	LOCKHART J M AL	565849106	MARATHON OIL CORP	7,860.00	232,420.20	227,236.25

10265000075 LOCKHART J M AL 582839106 MEAD JOHNSON NUTRITION 1,880.00 137,766.40 131,569.05  
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TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL 58933Y105		MERCK & CO INC	4,030.00	181,732.85	145,490.25
10265000075	LOCKHART J M AL 59156R108		METLIFE INC	5,560.00	191,597.60	189,773.36
10265000075	LOCKHART J M AL 693475105		PNC FINANCIAL SERVICES GROUP	5,270.00	332,537.00	314,988.19
10265000075	LOCKHART J M AL 713448108		PEPSICO INC	3,536.00	250,242.72	142,822.74
10265000075	LOCKHART J M AL 717081103		PFIZER INC	14,426.00	358,486.10	211,495.33
10265000075	LOCKHART J M AL 726505100		PLAINS EXPLORATION & PR-W/I	5,560.00	208,333.20	208,214.42
10265000075	LOCKHART J M AL 741481105		T ROWE PRICE HIGH YIELD FD I	117,767.60	810,241.14	799,462.98
10265000075	LOCKHART J M AL 742718109		PROCTER & GAMBLE CO	4,670.00	323,911.20	241,948.47
10265000075	LOCKHART J M AL 74733V100		QEP RESOURCES INC	3,730.00	118,091.80	153,874.80
10265000075	LOCKHART J M AL 747525103		QUALCOMM INC	5,220.00	326,093.40	302,547.56
10265000075	LOCKHART J M AL 79466L302		SALEFORCE.COM INC	1,486.00	226,897.34	201,113.15
10265000075	LOCKHART J M AL 806857108		SCHLUMBERGER LTD	2,990.00	216,266.70	230,758.19
10265000075	LOCKHART J M AL 816851109		SEMPRA ENERGY	3,190.00	205,723.10	175,126.54
10265000075	LOCKHART J M AL 82481R106		SHIRE PLC	1,832.00	162,498.40	164,888.25
10265000075	LOCKHART J M AL 857477103		STATE STREET CORP	5,360.00	224,905.60	221,467.04
10265000075	LOCKHART J M AL 86271F677		DREYFUS SELECT MGR S/C VL-I	114,068.73	2,264,264.43	1,927,694.66
10265000075	LOCKHART J M AL 86271F727		DREYFUS US EQUITY FUND-I	245,533.47	3,764,028.22	3,191,935.21
10265000075	LOCKHART J M AL 86271F818		DREYFUS PREM STRAT INTER ST-I	99,586.14	1,379,268.14	1,342,624.40
10265000075	LOCKHART J M AL 86271F818		DREYFUS PRE STRAT GBL ST-I	52,731.20	788,331.57	720,902.55
10265000075	LOCKHART J M AL 88076W103		TERADATA CORPORATION	3,810.00	287,312.10	183,524.54
10265000075	LOCKHART J M AL 881624209		TEVA PHARMACEUTICAL INDS ADR	1,840.00	76,194.40	75,447.73
10265000075	LOCKHART J M AL 882508104		TEXAS INSTRUMENTS INC	5,490.00	151,276.95	170,917.68
10265000075	LOCKHART J M AL 89417E109		THE TRAVELERS COMPANIES INC	2,620.00	178,841.20	166,745.97
10265000075	LOCKHART J M AL 902973304		US BANCORP	6,480.00	222,264.00	165,127.90
10265000075	LOCKHART J M AL 907818108		UNION PAC CORP	1,466.00	174,014.20	151,332.25
10265000075	LOCKHART J M AL 913017109		UNITED TECHNOLOGIES CORP	2,730.00	213,731.70	244,775.35
10265000075	LOCKHART J M AL 91913Y100		VALERO ENERGY CORP NEW	6,530.00	206,870.40	176,276.42
10265000075	LOCKHART J M AL 921909826		VANGUARD INST DEV MKTS ID-IS	334,307.30	3,115,744.08	3,560,889.27
10265000075	LOCKHART J M AL 92343V104		VERIZON COMMUNICATIONS INC	2,460.00	112,402.20	91,725.17
10265000075	LOCKHART J M AL 942683103		WATSON PHARMACEUTICALS INC	2,270.00	193,313.20	143,050.86
10265000075	LOCKHART J M AL 949746101		WELLS FARGO & COMPANY	10,940.00	346,681.20	259,934.95
10265000075	LOCKHART J M AL 988498101		YUM! BRANDS INC	2,220.00	147,274.80	119,431.56
10265000075	LOCKHART J M AL 995259291		021797-LOCKHART J A HERC-500	1.00	0.00	1.00
10265000075	LOCKHART J M AL 999Z86567		MELLON OPTIMA L/S STRATEGY F	54,707.02	5,041,859.99	4,902,222.74

TOTAL FOR ACCT#10265000075 48,787,026.91 45,419,485.25

10265000075 - SEPT 12 MV REPORT  
 TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE 00037BAB8		A.B.B. FIN USA INC	200,000.00	206,760.00	198,286.00
10260217970	LOCKHART J A HE 00206RAX0		AT&T INC	165,000.00	194,175.30	179,584.20

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TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE 02005MAE2		ALLYA 2010-3 A4	55,000.00	55,740.85	54,980.36
10260217970	LOCKHART J A HE 026874CA3		AMERICAN INTL GROUP	170,000.00	179,523.40	167,374.40
10260217970	LOCKHART J A HE 03064PAC5		AMCAR 2011-3 A3	55,000.00	55,359.70	54,992.91
10260217970	LOCKHART J A HE 031162BH2		AMGEN INC	145,000.00	173,076.35	162,328.65
10260217970	LOCKHART J A HE 03523TBP2		ANHEUSER-BUSCH INBEV 2.5% 7/	105,000.00	106,486.80	104,879.90
10260217970	LOCKHART J A HE 055299AJ0		BBVA US SENIOR SA UNI 3.25%	120,000.00	119,078.40	115,104.00
10260217970	LOCKHART J A HE 05565QB00		BP CAPITAL MARKETS PLC 3.2%	140,000.00	150,277.40	143,229.80
10260217970	LOCKHART J A HE 05569M616		BNY MELLON MONEY MARKET FUND	63,370.66	63,370.66	63,370.66
10260217970	LOCKHART J A HE 05569M616		BNY MELLON MONEY MARKET FUND	407,699.39	407,699.39	407,699.39
10260217970	LOCKHART J A HE 060505CL6		BANK OF AMERICA CORP 5.75%	270,000.00	296,573.40	278,299.80
10260217970	LOCKHART J A HE 073902PN2		BEAR STEARNS CO INC	140,000.00	159,198.20	149,809.80
10260217970	LOCKHART J A HE 09247XAC5		BLACKROCK INC	155,000.00	189,648.70	158,992.30
10260217970	LOCKHART J A HE 10112RAS3		BOSTON PROPERTIES LP 4.125%	120,000.00	129,830.40	118,070.40
10260217970	LOCKHART J A HE 12626PAE3		CRH AMERICA INC	155,000.00	161,291.45	149,267.55
10260217970	LOCKHART J A HE 13063A7D0		CALIFORNIA ST	270,000.00	359,505.00	272,222.10
10260217970	LOCKHART J A HE 167486NNS		CHICAGO IL	170,000.00	188,975.40	170,000.00
10260217970	LOCKHART J A HE 17275RAC6		CISCO SYSTEMS INC	85,000.00	98,715.60	88,186.65
10260217970	LOCKHART J A HE 172967CQ2		CITIGROUP INC	125,000.00	131,840.00	130,446.25
10260217970	LOCKHART J A HE 172967EM9		CITIGROUP INC	110,000.00	129,430.40	108,950.95
10260217970	LOCKHART J A HE 20030NAL5		COMCAST CORP	140,000.00	162,677.20	137,236.40
10260217970	LOCKHART J A HE 20030NBD2		COMCAST CORP 3.125% 7/15/22	70,000.00	72,620.10	69,939.80
10260217970	LOCKHART J A HE 21685WCJ4		RABOBANK NEDERLAND	110,000.00	127,792.50	108,268.60
10260217970	LOCKHART J A HE 27743ZANO		EASTMAN CHEMICAL CO 3.6% 8/1	130,000.00	136,942.00	129,384.40
10260217970	LOCKHART J A HE 3128L15M8		FHLMC GOLD A69852	84,106.29	91,735.57	83,751.70
10260217970	LOCKHART J A HE 3128M6AU2		FHLMC GOLD G04216	41,928.74	45,955.16	45,151.99
10260217970	LOCKHART J A HE 3128M6AR9		FHLMC GOLD G04219	86,181.64	93,919.03	92,173.96
10260217970	LOCKHART J A HE 3128M6SG4		FHLMC GOLD G04719	61,230.21	66,899.52	66,069.66
10260217970	LOCKHART J A HE 3128M7HN9		FHLMC GOLD G05337	103,937.28	113,950.60	111,635.15
10260217970	LOCKHART J A HE 3128M7M29		FHLMC GOLD G05477	426,825.94	473,947.32	461,372.39
10260217970	LOCKHART J A HE 3128M74X1		FHLMC GOLD G05938	66,752.32	72,667.91	70,830.46
10260217970	LOCKHART J A HE 3128M8G73		FHLMC GOLD G06222	250,927.91	270,018.51	246,819.37
10260217970	LOCKHART J A HE 3128PY5T7		FHLMC GOLD J18938	132,852.32	139,850.98	137,958.83
10260217970	LOCKHART J A HE 312938N38		FHLMC GOLD A90393	80,067.41	88,588.98	83,370.19
10260217970	LOCKHART J A HE 312941D20		FHLMC GOLD A92871	148,562.64	162,377.48	157,801.36
10260217970	LOCKHART J A HE 312943WV1		FHLMC GOLD A95160	76,312.12	82,117.95	74,949.52
10260217970	LOCKHART J A HE 312944PM7		FHLMC GOLD A95828	464,417.64	514,384.33	474,911.27
10260217970	LOCKHART J A HE 3132GJ35E0		FHLMC GOLD Q03517	216,332.85	234,063.49	230,294.67

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE 3132GKXM3					
10260217970	LOCKHART J A HE 31371LTV1					
10260217970	LOCKHART J A HE 3138AA457					
10260217970	LOCKHART J A HE 3138AS5U2					
10260217970	LOCKHART J A HE 3138AA4D4					
10260217970	LOCKHART J A HE 3138A5AW2					
10260217970	LOCKHART J A HE 3138AG6K4					
10260217970	LOCKHART J A HE 3138EAML8					
10260217970	LOCKHART J A HE 3138EBPJ8					
10260217970	LOCKHART J A HE 3138EGGK4					
10260217970	LOCKHART J A HE 3138EGG57					

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	FHLMC POOL # Q04584			193,789.52	212,579.35	205,447.16
	FNMA POOL # 255364			57,480.88	64,608.51	60,644.11
	FNMA POOL # AH8932			236,574.50	257,324.45	239,346.86
	FNMA POOL # A11758			185,413.48	197,482.04	194,568.28
	FNMA POOL # AH3519			288,136.96	310,833.51	283,433.77
	FNMA POOL # AH3620			186,073.65	201,091.65	187,789.01
	FNMA POOL # AH4794			248,253.10	274,729.29	260,976.05
	FNMA POOL # AK5762			274,475.99	298,155.03	288,885.99
	FNMA POOL # AK6724A			173,794.39	183,653.75	179,673.53
	FNMA POOL # AL0201			83,146.73	90,663.19	89,317.76
	FNMA POOL # AL0219			204,144.49	215,166.25	207,461.83

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TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE 3138E3EU8		FNMA POOL # AL1946	253,733.41	273,963.57	266,697.60
10260217970	LOCKHART J A HE 3138EGV94		FNMA POOL # AK2439	233,380.04	250,832.20	247,382.84
10260217970	LOCKHART J A HE 3138E7AT1		FNMA POOL # AK2717A	299,642.86	327,012.24	317,574.62
10260217970	LOCKHART J A HE 31385XD95		FNMA POOL # 555528	54,572.04	61,765.18	55,001.20
10260217970	LOCKHART J A HE 31393DKA8		FNMA REMIC 2003-64	36,115.05	36,310.43	37,830.52
10260217970	LOCKHART J A HE 31398AY2		FED NATL MTGE ASSN	30,000.00	31,618.50	29,919.00
10260217970	LOCKHART J A HE 31403DWH8		FNMA POOL # 745948	9,993.91	9,993.91	9,370.50
10260217970	LOCKHART J A HE 31410GRK1		FNMA POOL # 888890	63,904.95	72,773.04	68,833.53
10260217970	LOCKHART J A HE 31410GT9		FNMA POOL # 888967	143,366.02	162,486.75	145,494.11
10260217970	LOCKHART J A HE 31410KMR2		FNMA POOL # 889668	76,532.35	84,539.16	76,520.39
10260217970	LOCKHART J A HE 31414CGL6		FNMA POOL # 962303	111,936.65	124,956.00	111,685.13
10260217970	LOCKHART J A HE 31414CRW0		FNMA POOL # 962301	78,965.91	85,263.44	81,273.19
10260217970	LOCKHART J A HE 31414HKV8		FNMA POOL # 966608	136,837.24	152,483.21	136,944.11
10260217970	LOCKHART J A HE 31414S6D0		FNMA POOL # 975268	24,220.88	26,561.10	25,875.68
10260217970	LOCKHART J A HE 31415BBM0		FNMA POOL # 981644	6,467.50	6,983.28	6,716.10
10260217970	LOCKHART J A HE 31416RRQ8		FNMA POOL # AA7694	45,314.59	48,928.43	47,120.09
10260217970	LOCKHART J A HE 31417CCH6		FNMA POOL # AB5471	459,736.38	493,591.37	481,861.19
10260217970	LOCKHART J A HE 31417CUU7		FNMA POOL # AB5994	421,417.62	447,764.65	446,570.99
10260217970	LOCKHART J A HE 31417KVN4		FNMA POOL # AC1520	84,719.61	92,707.82	85,990.40
10260217970	LOCKHART J A HE 31417VRS4		FNMA POOL # AC8596	24,508.21	26,221.58	24,975.38
10260217970	LOCKHART J A HE 31418MGR7		FNMA POOL # AD0207	22,205.75	24,577.55	23,690.75
10260217970	LOCKHART J A HE 31418PTH8		FNMA POOL # AD2351	109,598.47	117,260.50	112,766.53
10260217970	LOCKHART J A HE 345397WD1		FORD MOTOR CREDIT CO	120,000.00	122,146.80	119,955.60
10260217970	LOCKHART J A HE 361849RC8		GNACC 2001-C2 B	53,782.83	53,687.63	56,495.08
10260217970	LOCKHART J A HE 36241KA73		GNMA POOL # 781830	131,176.47	145,672.78	130,260.62
10260217970	LOCKHART J A HE 36241KGU6		GNMA POOL # 782011	58,146.64	64,491.02	57,811.72
10260217970	LOCKHART J A HE 36241KX56		GNMA POOL # 782105	96,303.80	106,796.10	95,767.83
10260217970	LOCKHART J A HE 36828QHV1		GENELEC CAP CORP	1,818.64	1,823.30	1,868.36
10260217970	LOCKHART J A HE 369622SM8		GENERAL ELEC CAP CORP	240,000.00	275,416.80	260,784.50
10260217970	LOCKHART J A HE 38141GFD1		GOLDMAN SACHS GRP	145,000.00	155,335.60	145,432.08
10260217970	LOCKHART J A HE 40429CGD8		HSBC FINANCE CORP	175,000.00	202,951.00	189,929.25
10260217970	LOCKHART J A HE 448814JB0		HYDRO-QUEBEC	90,000.00	94,275.00	89,982.90
10260217970	LOCKHART J A HE 4521518V8		ILLINOIS ST	125,000.00	132,645.00	125,000.00
10260217970	LOCKHART J A HE 472319AF9		JEFFERIES GROUP INC	120,000.00	137,700.00	131,700.00
10260217970	LOCKHART J A HE 478366BA4		JOHNSON CONTROLS INC	165,000.00	174,652.50	171,284.85
10260217970	LOCKHART J A HE 54438CPA4		LOS ANGELES CALIF CMN	130,000.00	177,212.10	163,072.40

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE 57582PMK2		PRUDENTIAL FINL INC	120,000.00	132,156.00	122,163.15
10260217970	LOCKHART J A HE 59156RAT5		PUERTO RICO COMWLT	140,000.00	142,093.00	140,000.00
10260217970	LOCKHART J A HE 61748AAE6		ROGERS WIRELESS INC	200,000.00	215,908.00	210,904.00
10260217970	LOCKHART J A HE 646139X83		SIMON PROPERTY GROUP	175,000.00	210,565.25	179,685.50
10260217970	LOCKHART J A HE 64972FY26		SOUTHERN CAL EDISON	100,000.00	109,339.00	99,658.00
10260217970	LOCKHART J A HE 65248ZBN9		TD AMERITRADE HDLG CO	115,000.00	122,877.50	115,477.40
10260217970	LOCKHART J A HE 65476BAD5		TELEFONICA EMISIONE	155,000.00	152,093.75	150,048.60
10260217970	LOCKHART J A HE 6832348D3		THERMO FISHER SCIENTI	95,000.00	98,603.35	95,485.85
10260217970	LOCKHART J A HE 68389XAC9		TIME WARNER INC	120,000.00	132,346.80	124,288.80
10260217970	LOCKHART J A HE 6934768B8		TIME WARNER CABLE IN	200,000.00	221,100.00	198,375.45
10260217970	LOCKHART J A HE 713448BN7		TYCO INTL FIN	19,000.00	20,251.91	18,938.44
10260217970	LOCKHART J A HE 71645WAR2		U B S C 2011-C1 A2	240,000.00	255,523.20	243,590.52
			UBS COM MTG TR 2012-C1	120,000.00	128,991.60	121,795.91
			UNITED MEXICAN STATE	195,000.00	227,955.00	192,109.65
			U.S. TREASURY NOTE	232,906.65	321,483.38	233,327.66
			TSY INFL IX N/B 2.375%	30,000.00	35,069.40	32,664.85
			TSY INFL IX N/B 1.375%	238,587.30	279,836.66	242,279.95
			U.S. TREASURY NOTE	223,125.00	261,544.89	218,839.03
			U.S. TREASURY NOTE	185,416.00	221,846.54	189,274.68
			UNITED STATES T-NOTE	640,000.00	666,003.20	649,878.14
			UNITED STATES T-NOTE	65,000.00	67,389.60	65,065.45
			U.S. TREASURY NOTE	105,000.00	105,922.95	104,932.39
			UNITED STATES T-NOTE	230,000.00	231,564.00	231,015.24
			UNITED STATES TIPS	198,229.20	226,926.84	206,062.64
			UNITED STATES T-NOTE	545,000.00	566,925.35	558,786.04
			UNITED STATES T-NOTE	265,000.00	286,862.50	276,636.21
			U.S. TREASURY NOTE	20,000.00	20,323.40	19,919.60
			U.S. TREASURY NOTE	255,000.00	254,920.95	254,273.71
			U.S. TREASURY NOTE	135,000.00	140,410.80	135,247.85
			U.S. TREASURY NOTE	425,000.00	437,087.00	424,169.92
			U.S. TREASURY NOTE	265,000.00	265,380.35	264,565.23
			U.S. TREASURY NOTE	255,000.00	259,781.25	257,608.44
			U.S. TREASURY NOTE	861,951.00	861,951.00	860,775.66
			WI TREASURY N/B	170,000.00	171,288.60	171,011.70
			U.S. TREASURY NOTE	630,000.00	629,017.20	627,258.75

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TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT	NAME	DATE	DESCRIPTION	AMOUNT	BALANCE
10260217970	LOCKHART J A HE	912828TP5	10265000075 - SEPT 12 MV REPORT	189,673.20	189,517.58
10260217970	LOCKHART J A HE	92343VAL8	UNITED STATES TREAS 0.25%	256,036.20	202,836.15
10260217970	LOCKHART J A HE	92936JAZ7	VERIZON COMMUNICATIONS 5.5%	106,484.00	100,998.90
10260217970	LOCKHART J A HE	931422AH2	WFRBS 2011-CS AZ 2.684%	121,779.60	120,637.15
10260217970	LOCKHART J A HE	98158KAC3	WALGREEN CO 3.1%	108,321.49	107,808.34
			WOART 2011-A A3 1.11%		
TOTAL FOR ACCT#10260217970				24,667,618.90	23,088,149.64