



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



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

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

OMB No 1545-0052

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

Name of foundation LOCKHART J M ALLY HERC 1		A Employer identification number 25-6018602
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185	Room/suite	B Telephone number (see instructions) (412) 236-7417
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
G Check all that apply. ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☐ Section 501(c)(3) exempt private foundation ☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 12,010,481	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	265,794	263,743		
	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	65,035			
	b Gross sales price for all assets on line 6a	4,817,770			
	7 Capital gain net income (from Part IV, line 2)		65,035		
	8 Net short-term capital gain				
	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	330,829	328,778	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	34,905	20,943		13,962
	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)	26,345	3,194	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)	1,737	0	0	1,737
	24 Total operating and administrative expenses. Add lines 13 through 23	62,987	24,137	0	15,699
	25 Contributions, gifts, grants paid	517,689			517,689
26 Total expenses and disbursements. Add lines 24 and 25	580,676	24,137	0	533,388	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-249,847				
b Net investment income (if negative, enter -0-)		304,641			
c Adjusted net income (if negative, enter -0-)			0		

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	0	0	
	2 Savings and temporary cash investments	85,441	141,063	141,063
	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)	10,515,764	10,948,362	11,869,418	
14 Land, buildings, and equipment basis	0			
Less accumulated depreciation (attach schedule)	0	0	0	
15 Other assets (describe OPTIMA L/S STRATEGY)	800,000	0	0	
16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	11,401,205	11,089,425	12,010,481	
Liabilities	17 Accounts payable and accrued expenses	0	0	
	18 Grants payable			
	19 Deferred revenue	0	0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe)	0	0	
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	11,401,205	11,089,425	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
30 Total net assets or fund balances (see instructions)	11,401,205	11,089,425		
31 Total liabilities and net assets/fund balances (see instructions)	11,401,205	11,089,425		

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	11,401,205
2 Enter amount from Part I, line 27a	2	-249,847
3 Other increases not included in line 2 (itemize) See Attached Statement	3	5,668
4 Add lines 1, 2, and 3	4	11,157,026
5 Decreases not included in line 2 (itemize) See Attached Statement	5	67,601
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	11,089,425

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo, day, yr)	(d) Date sold (mo, day, yr)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	65,035
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8			3	0

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	590,088	11,839,405	0.049841
2009	600,605	11,175,016	0.053745
2008	684,770	10,166,816	0.067353
2007			0.000000
2006			0.000000
2 Total of line 1, column (d)			2 0.170939
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.056980
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 11,492,865
5 Multiply line 4 by line 3			5 654,863
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 3,046
7 Add lines 5 and 6			7 657,909
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 533,388

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	6,093
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	6,093
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	6,093
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	15,368	
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	15,368	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	9,275	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 6,094 Refunded ☐	11	3,181	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► 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		1,775
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

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

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

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

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

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

☐ Yes ☒ No**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?**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	61,363	NONE	NONE
BNY Mellon, N A P O Box 185 Pittsburgh PA 15230-0185	FEE REIMBURSEMENT	-26,458	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				

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

☐ NONE

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

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 NONE	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	0
Total. Add lines 1 through 3	NONE

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	11,532,173
b	Average of monthly cash balances	1b	135,710
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	11,667,883
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	11,667,883
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	175,018
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	11,492,865
6	Minimum investment return. Enter 5% of line 5	6	574,643

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

1	Minimum investment return from Part X, line 6	1	574,643
2a	Tax on investment income for 2011 from Part VI, line 5	2a	6,093
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	6,093
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	568,550
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	568,550
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	568,550

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	533,388
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	533,388
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions).	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	533,388

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				568,550
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0	
b Total for prior years. 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	0			
b From 2007	0			
c From 2008	182,855			
d From 2009	48,067			
e From 2010	13,221			
f Total of lines 3a through e	244,143			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 533,388				
a Applied to 2010, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see instructions)		0		
c Treated as distributions out of corpus (Election required—see instructions)	0			
d Applied to 2011 distributable amount				533,388
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	35,162			35,162
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	208,981			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	208,981			
10 Analysis of line 9.				
a Excess from 2007	0			
b Excess from 2008	147,693			
c Excess from 2009	48,067			
d Excess from 2010	13,221			
e Excess from 2011	0			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	517,689
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.					
	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a _____		0		0	0
b _____		0		0	0
c _____		0		0	0
d _____		0		0	0
e _____		0		0	0
f _____		0		0	0
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	265,794	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	65,035	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a _____		0		0	0
b _____		0		0	0
c _____		0		0	0
d _____		0		0	0
e _____		0		0	0
12 Subtotal. Add columns (b), (d), and (e)		0		330,829	0
13 Total. Add line 12, columns (b), (d), and (e)				330,829	330,829

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

[illegible]

LOCKHART J M ALLY HERC 1

25-6018602 Page 1 of 1

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

Name

WESTERN PENNSYLVANIA HOSPITAL FOUNDATION

Street

2 ALLEGHENY CENTER, SUITE 1100

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE / GENERAL

Amount

517,689

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.

10265000174 - SEPT 12 MV REPORT

DATE: 10/10/2012

PAGE: 1

REPORT ID: CPGBTXM3

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000174	LOCKHART J M AL	G0408V102	AON PLC	920.00	48,106.80	45,700.06
10265000174	LOCKHART J M AL	G1151C101	ACCENTURE PLC-CL A	710.00	49,721.30	40,224.09
10265000174	LOCKHART J M AL	G2554F113	COVIDIEN PLC	700.00	41,594.00	33,078.57
10265000174	LOCKHART J M AL	G4779J101	INGERSOLL-RAND PLC	930.00	41,682.60	37,884.02
10265000174	LOCKHART J M AL	G491BT108	INVERSCO LTD	2,070.00	51,729.30	50,868.82
10265000174	LOCKHART J M AL	H5833N103	NOBLE CORPORATION	830.00	29,697.40	32,180.35
10265000174	LOCKHART J M AL	N6596X109	NXP SEMICONDUCTORS N V	1,530.00	38,765.50	41,290.57
10265000174	LOCKHART J M AL	00206R102	AT&T INC	830.00	31,291.00	29,410.55
10265000174	LOCKHART J M AL	009158106	AIR PRODS & CHEMS INC	330.00	27,291.00	30,844.44
10265000174	LOCKHART J M AL	023135106	AMAZON.COM INC	197.00	50,101.04	38,934.24
10265000174	LOCKHART J M AL	037833100	APPLE INC	293.00	195,461.77	53,463.79
10265000174	LOCKHART J M AL	054937107	B & T CORPORATION	1,080.00	35,812.80	27,924.43
10265000174	LOCKHART J M AL	05569M475	BNY MELLON FOC EQ OPP-M	40,788.97	546,164.42	485,635.16
10265000174	LOCKHART J M AL	05569M509	BNY MELLON M/C MULTI-STRATEG	72,584.07	860,847.15	810,355.01
10265000174	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	4,136.30	4,136.30	4,136.30
10265000174	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	73,965.55	73,965.55	73,965.55
10265000174	LOCKHART J M AL	05569M855	BNY MELLON EMERGING MKTS-M	44,927.48	438,042.97	624,977.85
10265000174	LOCKHART J M AL	143658300	CARNIVAL CORP	1,020.00	37,158.60	36,232.83
10265000174	LOCKHART J M AL	149123101	CATERPILLAR INC	467.00	40,180.68	32,795.74
10265000174	LOCKHART J M AL	150870103	CELANESE CORP -SER A	790.00	29,948.90	39,285.12
10265000174	LOCKHART J M AL	15189T107	CENTERPOINT ENERGY INC	1,970.00	41,961.00	39,271.14
10265000174	LOCKHART J M AL	166764100	CHEVRON CORPORATION	415.00	48,372.40	42,835.47
10265000174	LOCKHART J M AL	191216100	COCA - COLA CO	1,200.00	45,516.00	40,445.94
10265000174	LOCKHART J M AL	20030N101	COMCAST CORP CL A	2,130.00	76,811.75	66,032.92
10265000174	LOCKHART J M AL	22160K105	COSTCO WHSL CORP NEW	420.00	42,067.20	33,760.20
10265000174	LOCKHART J M AL	254687106	WALT DISNEY CO/THE	1,340.00	70,055.20	58,240.68
10265000174	LOCKHART J M AL	260031108	DOVER CORP	640.00	38,073.60	39,713.28
10265000174	LOCKHART J M AL	261980759	DREYFUS HIGH YIELD-I	39,880.62	261,616.88	262,937.33
10265000174	LOCKHART J M AL	26203E604	DREYFUS/NEWTON INTERN EQTY-I	13,528.87	228,908.62	241,308.42
10265000174	LOCKHART J M AL	268648102	E M C CORP MASS	2,230.00	60,812.10	43,322.31
10265000174	LOCKHART J M AL	278058102	EATON CORP	970.00	45,851.90	50,112.83
10265000174	LOCKHART J M AL	30219G108	EXPRESS SCRIPTS HOLDING CO	940.00	58,872.20	41,956.67
10265000174	LOCKHART J M AL	30231G102	EXXON MOBIL CORP	600.00	54,870.00	25,422.99
10265000174	LOCKHART J M AL	307000109	FAMILY DLR STORES INC	410.00	27,183.00	28,553.22
10265000174	LOCKHART J M AL	35671D857	FREEMPORT MCMORAN COPPER & GO	840.00	33,247.20	40,004.37
10265000174	LOCKHART J M AL	369604103	GENERAL ELECTRIC COMPANY	1,690.00	38,379.90	30,909.65
10265000174	LOCKHART J M AL	375558103	GILFAD SCIENCES INC	1,720.00	47,757.60	29,303.21
10265000174	LOCKHART J M AL	406216101	HALLIBURTON CO	1,187.00	39,990.03	37,912.04
10265000174	LOCKHART J M AL	43076102	HOME DEPOT INC	980.00	59,162.60	36,689.24
10265000174	LOCKHART J M AL	438516106	HONEYWELL INTL INC	730.00	43,617.50	26,274.16
10265000174	LOCKHART J M AL	459200101	INTERNATIONAL BUSINESS MACHI	386.00	80,075.70	47,639.82
10265000174	LOCKHART J M AL	46625H100	JP MORGAN CHASE & CO	678.00	27,445.44	14,724.70
10265000174	LOCKHART J M AL	478366107	JOHNSON CONTROLS INC	1,370.00	26,852.00	39,498.31
10265000174	LOCKHART J M AL	50075N104	KRAFT FOODS INC CL A	1,790.00	56,649.50	46,697.28
10265000174	LOCKHART J M AL	517834107	LAS VEGAS SANDS CORP	36,632.30	36,632.30	34,817.44
10265000174	LOCKHART J M AL	532457108	LILLY ELI & CO	900.00	42,669.00	39,266.46
10265000174	LOCKHART J M AL	565849106	MARATHON OIL CORP	1,590.00	47,016.30	45,938.45
10265000174	LOCKHART J M AL	582839106	MEAD JOHNSON NUTRITION	390.00	28,579.20	27,322.29
10265000174	LOCKHART J M AL	58933Y105	MERCK & CO INC	820.00	36,977.90	29,603.47
10265000174	LOCKHART J M AL	59156R108	METLIFE INC	1,130.00	38,939.80	38,586.27
10265000174	LOCKHART J M AL	693475105	PNC FINANCIAL SERVICES GROUP	1,060.00	66,886.00	63,401.17

10265000174 - SEPT 12 MV REPORT

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000174	LOCKHART J M AL 713448108		PEPSICO INC	710.00	50,246.70	28,558.82
10265000174	LOCKHART J M AL 717081103		PFIZER INC	2,987.00	74,226.95	43,845.38
10265000174	LOCKHART J M AL 726505100		PLAINS EXPLORATION & PR-W/I	1,120.00	41,966.40	41,905.34
10265000174	LOCKHART J M AL 742718109		PROCTER & GAMBLE CO	960.00	66,585.60	50,250.00
10265000174	LOCKHART J M AL 74733V100		QEP RESOURCES INC	770.00	24,378.20	31,765.04
10265000174	LOCKHART J M AL 747525103		QUALCOMM INC	1,060.00	66,218.20	61,487.85
10265000174	LOCKHART J M AL 79466L302		SALESFORCE.COM INC	302.00	46,112.38	40,921.79
10265000174	LOCKHART J M AL 806857108		SCHLUMBERGER LTD	600.00	43,398.00	46,397.64
10265000174	LOCKHART J M AL 816851109		SEMPRA ENERGY	660.00	42,563.40	36,233.08
10265000174	LOCKHART J M AL 82481R106		SHIRE PLC	370.00	32,819.00	33,285.46
10265000174	LOCKHART J M AL 857477103		STATE STREET CORP	1,080.00	45,316.80	44,536.64
10265000174	LOCKHART J M AL 86271F677		DREYFUS SELECT MGR S/C VL-I	21,327.14	423,343.81	360,424.24
10265000174	LOCKHART J M AL 86271F727		DREYFUS US EQUITY FUND-I	35,056.04	537,409.23	455,728.65
10265000174	LOCKHART J M AL 86271F768		DREYFUS PRE STRAT INTER ST-I	15,824.17	219,164.77	213,332.47
10265000174	LOCKHART J M AL 86271F818		DREYFUS PREM STRAT GLBL ST-I	8,662.98	129,511.61	118,433.98
10265000174	LOCKHART J M AL 88076W103		TERADATA CORPORATION	780.00	58,819.80	37,821.12
10265000174	LOCKHART J M AL 881624209		TEVA PHARMACEUTICAL INDS ADR	370.00	15,321.70	15,171.55
10265000174	LOCKHART J M AL 882508104		TEXAS INSTRUMENTS INC	1,110.00	30,586.05	34,594.91
10265000174	LOCKHART J M AL 89417E109		THE TRAVELERS COMPANIES INC	530.00	36,177.80	33,731.06
10265000174	LOCKHART J M AL 902573304		US BANCORP	1,340.00	45,962.00	34,146.82
10265000174	LOCKHART J M AL 907818108		UNION PAC CORP	303.00	35,966.10	31,278.09
10265000174	LOCKHART J M AL 913017109		UNITED TECHNOLOGIES CORP	570.00	44,625.30	51,106.94
10265000174	LOCKHART J M AL 91913Y100		VALERO ENERGY CORP NEW	1,310.00	41,500.80	35,353.23
10265000174	LOCKHART J M AL 92343V104		VERIZON COMMUNICATIONS INC	500.00	22,785.00	18,647.14
10265000174	LOCKHART J M AL 942683103		WATSON PHARMACEUTICALS INC	470.00	40,025.20	29,618.46
10265000174	LOCKHART J M AL 949746101		WELLS FARGO & COMPANY	2,020.00	69,750.60	52,405.08
10265000174	LOCKHART J M AL 988498101		YUM! BRANDS INC	450.00	29,853.00	24,209.10
10265000174	LOCKHART J M AL 999259655		021801-LOCKHART FBO AHER-500	1.00	0.00	1.00
10265000174	LOCKHART J M AL 999286567		MELLON OPTIMA L/S STRATEGY F	8,798.64	810,892.89	788,421.61

TOTAL FOR ACCT#10265000174 7,649,116.19 7,005,321.71

REPORT ID: CPGBTXM3 DATE: 10/10/2012 PAGE: 1

TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260218010	LOCKHART FBO AH 00037BA88		A.B. FIN USA INC	35,000.00	36,183.00	34,767.95
10260218010	LOCKHART FBO AH 00206RAX0		AT&T INC	30,000.00	35,304.60	32,806.90
REPORT ID: CPGBTXM3					DATE: 10/10/2012	PAGE: 2

TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
------------	--------------	----------	------------------	--------	--------------	------------------

10265000174 - SEPT 12 MV REPORT

10260218010	LOCKHART	FBO	02005MAE2	ALLYA 2010-3 A4	1.55%	10,000.00	10,134.70	9,996.43
10260218010	LOCKHART	FBO	026874CA3	AMERICAN INTL GROUP	4.25%	35,000.00	36,960.70	34,429.65
10260218010	LOCKHART	FBO	03064PAC5	AMCAR 2011-3 A3	1.17%	45,000.00	45,294.30	44,994.20
10260218010	LOCKHART	FBO	031162BH2	AMGEN INC	5.65%	25,000.00	29,840.75	27,988.95
10260218010	LOCKHART	FBO	03523TBP2	ANHEUSER-BUSCH INBEV 2.5% 7/		20,000.00	20,283.20	19,980.80
10260218010	LOCKHART	FBO	05299A70	BBVA US SENIOR SA UNI 3.25%		20,000.00	19,846.40	19,178.00
10260218010	LOCKHART	FBO	05565QB00	BP CAPITAL MARKETS PLC 3.2%		25,000.00	26,835.25	26,913.50
10260218010	LOCKHART	FBO	05569M616	BNY MELLON MONEY MARKET FUND		52,877.01	52,877.01	52,877.01
10260218010	LOCKHART	FBO	05569M616	BNY MELLON MONEY MARKET FUND		10,083.82	10,083.82	10,083.82
10260218010	LOCKHART	FBO	060505CL6	BANK OF AMERICA CORP 5.75%		45,000.00	49,428.90	46,223.70
10260218010	LOCKHART	FBO	073902PN2	BEAR STEARNS CO INC	5.55%	35,000.00	39,799.55	37,452.45
10260218010	LOCKHART	FBO	09247XAC5	BLACKROCK INC	6.25%	25,000.00	30,588.50	24,799.00
10260218010	LOCKHART	FBO	10112RAS3	BOSTON PROPERTIES LP 4.125%		20,000.00	21,638.40	19,678.40
10260218010	LOCKHART	FBO	12626PAE3	CRH AMERICA INC	5.3%	20,000.00	20,811.80	19,278.20
10260218010	LOCKHART	FBO	13063A7D0	CALIFORNIA ST	7.3%	50,000.00	66,575.00	50,411.50
10260218010	LOCKHART	FBO	167486NN5	CHICAGO IL	6.034%	30,000.00	33,348.60	30,000.00
10260218010	LOCKHART	FBO	17275RAC6	CISCO SYSTEMS INC	5.5%	10,000.00	11,613.60	10,532.80
10260218010	LOCKHART	FBO	172967C02	CITIGROUP INC	5.0%	20,000.00	21,094.40	20,990.60
10260218010	LOCKHART	FBO	172967EM9	CITIGROUP INC	6.125%	30,000.00	35,299.20	29,871.60
10260218010	LOCKHART	FBO	20030NAL5	COMCAST CORP	5.9%	30,000.00	34,839.40	29,407.80
10260218010	LOCKHART	FBO	20030NBD2	COMCAST CORP 3.125% 7/15/22		15,000.00	15,561.45	14,987.10
10260218010	LOCKHART	FBO	21685WC34	COMCAST CORP	5.25%	20,000.00	23,235.00	19,685.20
10260218010	LOCKHART	FBO	277432AN0	EASTMAN CHEMICAL CO 3.6% 8/1		25,000.00	26,335.00	24,890.20
10260218010	LOCKHART	FBO	3128L15M8	FHLMC GOLD A69852	5.5%	17,021.52	18,565.54	16,949.78
10260218010	LOCKHART	FBO	3128M6A99	FHLMC GOLD G04216	5.5%	8,632.41	9,461.38	9,296.03
10260218010	LOCKHART	FBO	3128M6A99	FHLMC GOLD G04219	5.5%	12,810.78	13,960.93	13,701.55
10260218010	LOCKHART	FBO	3128M6A99	FHLMC GOLD G04219	5.5%	11,246.34	12,287.64	12,093.33
10260218010	LOCKHART	FBO	3128M7HN9	FHLMC GOLD G05337	5.5%	17,038.89	18,680.42	18,300.83
10260218010	LOCKHART	FBO	3128M7M29	FHLMC GOLD G05477	4.5%	94,850.21	105,321.67	102,660.53
10260218010	LOCKHART	FBO	3128M74X1	FHLMC GOLD G05938	5.0%	13,971.40	15,209.55	14,824.97
10260218010	LOCKHART	FBO	3128M8G73	FHLMC GOLD G06222	4.0%	43,016.23	46,288.90	42,247.86
10260218010	LOCKHART	FBO	3128PY517	FHLMC GOLD J18958	2.5%	23,733.63	24,973.39	24,635.50
10260218010	LOCKHART	FBO	312943WV1	FHLMC GOLD A95160	5.0%	31,094.51	33,985.99	33,028.19
10260218010	LOCKHART	FBO	312944PW7	FHLMC GOLD A95828	4.5%	14,535.64	15,641.51	14,276.08
10260218010	LOCKHART	FBO	3132GJSE0	FHLMC GOLD Q03517	4.5%	84,037.50	93,079.09	86,034.08
10260218010	LOCKHART	FBO	3132GKX3	FHLMC GOLD Q04584	4.5%	31,466.58	34,045.58	33,551.25
10260218010	LOCKHART	FBO	31371LTV1	FHLMC POOL # 255364	6.0%	30,830.15	33,819.44	32,684.76
10260218010	LOCKHART	FBO	3138AA457	FHLMC POOL # AH8932	4.5%	13,001.61	14,613.81	13,231.22
10260218010	LOCKHART	FBO	3138ASU02	FHLMC POOL # AH3519	4.5%	27,600.36	30,021.19	27,923.81
10260218010	LOCKHART	FBO	3138A44D4	FHLMC POOL # AH3670	3.5%	30,902.24	32,913.67	32,428.05
10260218010	LOCKHART	FBO	3138A5AW2	FHLMC POOL # AH3670	3.5%	52,388.54	56,515.19	51,533.41
10260218010	LOCKHART	FBO	3138A6KG4	FHLMC POOL # AH4794 5% 2/1/41		34,888.82	37,704.70	35,210.43
10260218010	LOCKHART	FBO	3138EAML8	FHLMC POOL # AK5762	4.0%	55,642.95	61,577.27	58,494.66
10260218010	LOCKHART	FBO	3138EBP78	FHLMC POOL # AK6724A	3.0%	51,173.50	55,588.24	53,860.12
10260218010	LOCKHART	FBO	3138EGGK4	FHLMC POOL # AL0201	5.0%	28,965.73	30,608.96	29,945.58
10260218010	LOCKHART	FBO	3138EGG57	FHLMC POOL # AL0219 3.339% 4/		14,847.62	16,189.84	15,949.59
10260218010	LOCKHART	FBO	3138EJEU8	FHLMC POOL # AL1946 3.5%		35,430.02	37,342.89	36,005.75
10260218010	LOCKHART	FBO				43,086.80	46,522.11	45,288.27

REPORT ID: CPGBTXM3

DATE: 10/10/2012

PAGE: 3

TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIOUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260218010	LOCKHART FBO	3138E6V94	FNMA POOL # AK2439	42,865.71	46,071.21	45,437.66
10260218010	LOCKHART FBO	3138E7AT1	FNMA POOL # AK2717A	51,367.35	56,059.24	54,441.37

10265000174 - SEPT 12 MV REPORT									
10260218010	LOCKHART FBO AH 31385XD95	FNMA POOL # 555528	6.0%	11,273.14	12,759.05	11,363.00			
10260218010	LOCKHART FBO AH 31393DKA8	FNMA REMIC 2003-64	5.5%	6,550.28	6,585.72	6,861.42			
10260218010	LOCKHART FBO AH 31398AYY2	FED NATL MTGE ASSN	3.0%	5,000.00	5,269.75	5,986.50			
10260218010	LOCKHART FBO AH 31410GRK1	FNMA POOL 888890	6.5%	5,379.20	6,125.67	5,780.96			
10260218010	LOCKHART FBO AH 31410GT99	FNMA POOL # 888967	6.0%	16,128.70	18,279.78	16,368.11			
10260218010	LOCKHART FBO AH 31410KMR2	FNMA POOL # 889668	6.0%	13,214.21	14,596.68	13,212.12			
10260218010	LOCKHART FBO AH 31414CRW0	FNMA POOL # 962301	4.5%	13,872.39	14,978.71	14,277.73			
10260218010	LOCKHART FBO AH 31414HKV8	FNMA POOL # 966608	5.5%	23,925.53	26,661.18	23,944.23			
10260218010	LOCKHART FBO AH 31414S6D0	FNMA POOL # 975268	5.5% 5/1/	10,198.26	11,183.62	10,895.00			
10260218010	LOCKHART FBO AH 31416RR08	FNMA POOL # AA7694	4.5%	9,440.55	10,193.43	9,816.70			
10260218010	LOCKHART FBO AH 31417CCH6	FNMA POOL # AB5471	3.5%	83,143.82	89,266.53	87,145.12			
10260218010	LOCKHART FBO AH 31417CUU7	FNMA POOL # AB5994	3.0%	74,367.81	79,017.29	78,806.64			
10260218010	LOCKHART FBO AH 31417KVN4	FNMA POOL # AC1520	4% 9/1/24	6,516.91	7,131.39	6,830.53			
10260218010	LOCKHART FBO AH 31417VRS4	FNMA POOL # AC8596	4.0%	8,912.08	9,535.12	9,081.97			
10260218010	LOCKHART FBO AH 31418PTH8	FNMA POOL # AD2351	4.0%	23,485.37	25,127.23	24,164.25			
10260218010	LOCKHART FBO AH 343397WD1	FORD MOTOR CREDIT CO	3.0%	20,000.00	20,357.80	19,992.60			
10260218010	LOCKHART FBO AH 361849RC8	GMACC 2001-C2 B	6.75%	17,927.61	17,895.88	18,831.69			
10260218010	LOCKHART FBO AH 36241KA73	GNMA POOL # 781830	5.0%	24,197.61	26,871.69	24,028.68			
10260218010	LOCKHART FBO AH 36241KGU6	GNMA POOL # 782011	5.0%	11,141.88	12,357.57	11,081.31			
10260218010	LOCKHART FBO AH 36241KKS6	GNMA POOL # 782105	5.0%	14,561.42	16,147.89	14,480.39			
10260218010	LOCKHART FBO AH 36828QHV1	GECC 2004-C3 A3	4.865%	410.65	411.70	421.92			
10260218010	LOCKHART FBO AH 369622SM8	GENERAL ELEC CAP CORP	5.3%	45,000.00	51,640.65	48,916.75			
10260218010	LOCKHART FBO AH 38141GFD1	GOLDMAN SACHS GRP	6.75%	25,000.00	26,782.00	25,094.03			
10260218010	LOCKHART FBO AH 40429CGD8	HSBC FINANCE CORP	6.676%	30,000.00	34,791.60	32,559.30			
10260218010	LOCKHART FBO AH 448814J80	HYDRO-QUEBEC	2.0%	15,000.00	15,712.50	14,997.15			
10260218010	LOCKHART FBO AH 4521518V8	ILLINOIS ST	4.421%	20,000.00	21,223.20	20,000.00			
10260218010	LOCKHART FBO AH 472319AF9	JEFFERIES GROUP INC	8.5%	20,000.00	22,950.00	21,950.00			
10260218010	LOCKHART FBO AH 478366BA4	JOHNSON CONTROLS INC	3.75% 1	30,000.00	31,755.00	31,142.70			
10260218010	LOCKHART FBO AH 5438CPA4	LOS ANGELES CALIF CMN	6.75%	25,000.00	34,079.25	31,353.05			
10260218010	LOCKHART FBO AH 57582PMK2	MASSACHUSETTS ST	4.2%	15,000.00	17,251.20	15,026.55			
10260218010	LOCKHART FBO AH 59156RAT5	MET LIFE GLOB FNDG	7.117%	25,000.00	32,568.00	25,482.50			
10260218010	LOCKHART FBO AH 61748AAE6	MORGAN STANLEY GLOB	4.75%	30,000.00	31,055.70	28,234.80			
10260218010	LOCKHART FBO AH 646139X83	NEW JERSEY ST TPK AU	7.102%	25,000.00	35,914.50	25,000.00			
10260218010	LOCKHART FBO AH 64972FY26	NEW YORK N Y CITY MU	6.282%	15,000.00	17,697.45	15,000.00			
10260218010	LOCKHART FBO AH 652482BG4	NEWS AMERICA INC	5.3%	15,000.00	16,507.05	15,200.10			
10260218010	LOCKHART FBO AH 652482BN9	NEWS AMERICA INC	6.15%	15,000.00	17,975.55	14,089.35			
10260218010	LOCKHART FBO AH 6832348D3	ONTARIO (PROVINCE OF)	4.0%	35,000.00	40,531.05	34,939.80			
10260218010	LOCKHART FBO AH 68389XAC9	ORACLE CORP	5.75%	35,000.00	43,432.90	34,983.55			
10260218010	LOCKHART FBO AH 693476BB8	PNC FUNDING CORP	5.62%	25,000.00	28,781.00	24,887.25			
10260218010	LOCKHART FBO AH 713448BN7	PEPSICO INC	4.5%	20,000.00	23,465.80	19,960.90			
10260218010	LOCKHART FBO AH 71645WAR2	PETROBRAS INTL FIN C	5.375%	5,000.00	5,633.85	4,990.05			
10260218010	LOCKHART FBO AH 74432QB33	PRUDENTIAL FINL INC	4.75%	25,000.00	27,532.50	25,613.80			
10260218010	LOCKHART FBO AH 745177EW1	PUERTO RICO COMWLTH	3.67%	25,000.00	25,373.75	25,000.00			
10260218010	LOCKHART FBO AH 77531QAD0	ROGERS WIRELESS INC	6.375%	20,000.00	21,590.80	21,090.40			
10260218010	LOCKHART FBO AH 828807CD7	SIMON PROPERTY GROUP	5.65%	25,000.00	30,080.75	24,905.25			
10260218010	LOCKHART FBO AH 842400EU3	SOUTHERN CAL EDISON	4.65%	25,000.00	27,334.75	24,914.50			

DATE: 10/10/2012

PAGE: 4

DATE: 10/10/2012

PAGE: 4

TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260218010	LOCKHART FBO AH 87236YAB4		TD AMERITRADE HLDG CO	20,000.00	21,370.00	20,075.80
10260218010	LOCKHART FBO AH 87938WAM5		TELEFONICA EMISIONES	30,000.00	29,437.50	29,007.60
10260218010	LOCKHART FBO AH 883556BA9		THERMO FISHER SCIENTI	20,000.00	20,758.60	20,109.90
10260218010	LOCKHART FBO AH 887317AN5		TIME WARNER INC	20,000.00	22,057.80	20,714.80
10260218010	LOCKHART FBO AH 88732JAX6		TIME WARNER CABLE IN	30,000.00	33,165.00	29,810.70

10265000174 - SEPT 12 MV REPORT									
10260218010	LOCKHART	FBO	AH	902118BN7	TYCO INTL FIN	3.375%	3,000.00	3,197.67	2,990.28
10260218010	LOCKHART	FBO	AH	90269GAC5	UBS COM MTG TR 2012-C1	3.4%	75,000.00	80,619.75	76,122.44
10260218010	LOCKHART	FBO	AH	91086QAL2	UNITED MEXICAN STS	6.625%	4,000.00	4,526.00	4,284.00
10260218010	LOCKHART	FBO	AH	91086QAU2	UNITED MEXICAN STATE	5.625%	30,000.00	35,070.00	29,736.30
10260218010	LOCKHART	FBO	AH	912810PS1	US TREAS-CPI INFLAT	2.375%	45,445.20	62,728.46	45,527.35
10260218010	LOCKHART	FBO	AH	912828GD6	TSY INFL IX N/B 2.375%	1/15/	51,125.85	59,965.00	51,917.17
10260218010	LOCKHART	FBO	AH	912828JE1	TSY INFL IX N/B 1.375%	7/15/	21,250.00	24,909.04	20,841.81
10260218010	LOCKHART	FBO	AH	912828MF4	US TREAS INFL INDX	1.375%	37,083.20	44,369.31	37,854.94
10260218010	LOCKHART	FBO	AH	912828NP1	U.S. TREASURY NOTE	1.75%	25,000.00	26,015.75	25,097.66
10260218010	LOCKHART	FBO	AH	912828PZ7	U.S. TREASURY NOTE	1.25%	35,000.00	35,519.40	35,130.98
10260218010	LOCKHART	FBO	AH	912828QC7	UNITED STATES T-NOTE	1.25%	55,000.00	55,857.45	55,189.06
10260218010	LOCKHART	FBO	AH	912828QM5	UNITED STATES T-NOTE	1.0%	25,000.00	25,310.50	25,069.81
10260218010	LOCKHART	FBO	AH	912828QS2	UNITED STATES TREAS	0.75%	15,000.00	15,131.85	15,031.08
10260218010	LOCKHART	FBO	AH	912828QV7	UNITED STATES T-NOTE	0.625%	20,000.00	20,136.00	20,088.28
10260218010	LOCKHART	FBO	AH	912828QV5	UNITED STATES TTIPS	0.625%	35,579.60	40,730.46	36,985.60
10260218010	LOCKHART	FBO	AH	912828QX1	UNITED STATES T-NOTE	1.5%	95,000.00	98,821.85	97,422.91
10260218010	LOCKHART	FBO	AH	912828QY9	UNITED STATES T-NOTE	2.25%	65,000.00	70,362.50	67,854.17
10260218010	LOCKHART	FBO	AH	912828RU6	US TREASURY NOTE	0.875%	20,000.00	20,323.40	19,967.26
10260218010	LOCKHART	FBO	AH	912828RZ5	U.S. TREASURY NOTE	0.25%	50,000.00	49,984.50	49,857.59
10260218010	LOCKHART	FBO	AH	912828SH4	U.S. TREASURY NOTE	1.375%	85,000.00	87,417.40	84,833.99
10260218010	LOCKHART	FBO	AH	912828SP6	U.S. TREASURY NOTE	0.375%	45,000.00	45,098.55	44,926.17
10260218010	LOCKHART	FBO	AH	912828ST8	U.S. TREASURY NOTE	1.25%	35,000.00	35,656.25	35,410.30
10260218010	LOCKHART	FBO	AH	912828SV3	U.S. TREASURY NOTE	1.75%	125,000.00	126,757.50	126,150.14
10260218010	LOCKHART	FBO	AH	912828TB6	WI TREASURY N/B	0.75%	50,000.00	50,379.00	50,234.27
10260218010	LOCKHART	FBO	AH	912828TK6	U.S. TREASURY NOTE	0.25%	125,000.00	124,805.00	124,447.88
10260218010	LOCKHART	FBO	AH	912828TP5	UNITED STATES TREAS	0.25%	45,000.00	44,922.60	44,885.74
10260218010	LOCKHART	FBO	AH	92343VAL8	VERIZON COMMUNICATIONS	5.5%	35,000.00	42,672.70	32,874.25
10260218010	LOCKHART	FBO	AH	931422AH2	WALGREEN CO	3.1%	20,000.00	20,296.60	20,087.85
10260218010	LOCKHART	FBO	AH	98158KAC3	WOART 2011-A A3	1.11%	19,602.10	19,694.82	19,601.52

TOTAL FOR ACCT#10260218010

4,361,364.57 4,084,102.67

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

		Amount		Totals										
		Long Term CG Distributions		Short Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss				
		94,194		0		4,811,534		4,746,637		64,897				
						6,236		6,098		138				
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		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Price	Other Basis				
1	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		12/25/2011	616	659				-43
2	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		11/25/2011	779	832				-53
3	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		10/25/2011	440	470				-30
4	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		9/25/2012	1,169	1,170				-1
5	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		8/25/2012	891	892				-1
6	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		7/25/2012	1,783	1,785				-2
7	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		6/25/2012	896	897				-1
8	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		5/25/2012	1,223	1,224				-1
9	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		4/25/2012	946	947				-1
10	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		3/25/2012	56	56				0
11	X	US TREASURY NOTE 0.875	912828RU6			12/21/2011		6/7/2012	15,151	15,011				140
12	X	US TREASURY NOTE 2.0%	912828RR3			6/28/2012		8/20/2012	15,417	15,660				-243
13	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		3/15/2012	562	557				5
14	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		2/15/2012	532	528				4
15	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		1/15/2012	780	773				7
16	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		12/15/2011	595	590				5
17	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		11/15/2011	539	534				5
18	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		10/15/2011	468	464				4
19	X	GMACC 2001-C2 B 6.79%	361849RC8			3/11/2010		9/15/2012	203	213				-10
20	X	GMACC 2001-C2 B 6.79%	361849RC8			3/11/2010		8/15/2012	201	211				-10
21	X	GMACC 2001-C2 B 6.79%	361849RC8			3/11/2010		7/15/2012	5,364	5,635				-271
22	X	GMACC 2001-C2 B 6.79%	361849RC8			3/11/2010		6/15/2012	226	238				-12
23	X	GMACC 2001-C2 B 6.79%	361849RC8			3/11/2010		5/15/2012	1,078	1,133				-55
24	X	FREPORT MCMORAN COPP	35671D857			5/6/2011		12/16/2011	737	1,030				-293
25	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		10/17/2011	674	674				0
26	X	FNMA POOL # AE5895 3.33%	31419GRR7			9/21/2011		4/25/2012	1,119	1,162				-43
27	X	FNMA POOL # AE5895 3.33%	31419GRR7			9/21/2011		4/9/2012	56,637	56,364				273
28	X	FNMA POOL # AE5895 3.33%	31419GRR7			9/21/2011		3/25/2012	405	421				-16
29	X	FNMA POOL # AE5895 3.32%	31419GRR7			9/21/2011		2/25/2012	1,865	1,937				-72
30	X	FNMA POOL # AE5895 3.32%	31419GRR7			9/21/2011		1/25/2012	1,622	1,685				-63
31	X	FNMA POOL # AE5895 3.32%	31419GRR7			9/21/2011		12/25/2011	1,586	1,647				-61
32	X	FNMA POOL # AE5895 3.32%	31419GRR7			9/21/2011		11/25/2011	1,284	1,333				-49
33	X	FNMA POOL # AE5895 3.32%	31419GRR7			9/21/2011		10/25/2011	5,228	5,431				-203
34	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		9/25/2012	576	593				-17
35	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		8/25/2012	920	946				-26
36	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		7/25/2012	1,083	1,114				-31
37	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		6/25/2012	537	553				-16
38	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		5/25/2012	748	770				-22
39	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		4/25/2012	775	798				-23
40	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		3/25/2012	1,443	1,485				-42
41	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		2/25/2012	735	756				-21
42	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		1/25/2012	1,017	1,047				-30
43	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		12/25/2011	1,020	1,049				-29
44	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		11/25/2011	790	813				-23
45	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		10/25/2011	717	738				-21
46	X	FNMA POOL # MA0708 4.5%	31417YYE1			5/19/2011		5/25/2012	197	203				-6
47	X	FNMA POOL # MA0708 4.5%	31417YYE1			5/19/2011		4/25/2012	167	172				-5
48	X	FNMA POOL # MA0708 4.5%	31417YYE1			5/19/2011		4/18/2012	47,069	44,415				2,654
49	X	FNMA POOL # MA0708 4.5%	31417YYE1			5/19/2011		3/25/2012	181	187				-6
50	X	US TREASURY NOTE 2.0%	912828RR3			11/22/2011		8/20/2012	5,139	5,015				124
51	X	US TREASURY NOTE 2.0%	912828RR3			11/22/2011		5/30/2012	5,175	5,015				160

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	Totals		Net Gain or Loss
												Gross Sales	Cost, Other Basis and Expenses	
52	X	US TREASURY NOTE 2 0%	912828RR3			5/24/2012		5/30/2012	5,175	5,123		4,811,534	4,746,637	64,897
53	X	US TREASURY NOTE 2 0%	912828RR3			5/24/2012		5/30/2012	5,175	5,128		6,236	6,098	138
54	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2012		4/24/2012	71,469	69,185				
55	X	UNITED STATES T-NOTE 2 12	912828RC6			10/17/2011		11/30/2011	10,076	9,949				
56	X	UNITED STATES T-NOTE 2 12	912828RC6			10/20/2011		11/7/2011	15,147	14,951				
57	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/7/2011	10,098	9,963				
58	X	UNITED STATES T-NOTE 0 62	912828QU7			8/5/2011		7/26/2012	20,157	20,089				
59	X	UNITED STATES T-NOTE 0 74	912828QU7			8/5/2011		10/18/2011	10,056	10,044				
60	X	UNITED STATES T-NOTE 1 5	912828QR4			7/26/2011		2/8/2012	5,177	5,000				
61	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		6/6/2012	10,164	9,954				
62	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		5/18/2012	5,082	4,977				
63	X	UNITED STATES T-NOTE 1 25	912828QH6			2/7/2011		5/18/2012	10,164	9,964				
64	X	UNITED STATES T-NOTE 1 25	912828QH6			3/1/2011		5/18/2012	20,328	20,057				
65	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		5/18/2012	15,246	14,930				
66	X	US TREASURY NOTE 1 25	912828PZ7			3/23/2011		7/13/2012	25,408	25,095				
67	X	US TREASURY NOTE 1 25	912828PZ7			3/23/2011		7/13/2012	20,326	20,086				
68	X	US TREASURY NOTE 1 25	912828PZ7			3/23/2011		6/29/2012	10,157	10,043				
69	X	US TREASURY NOTE 1 25	912828PZ7			3/23/2011		6/28/2012	10,159	10,043				
70	X	US TREASURY NOTE 1 25	912828PZ7			3/23/2011		6/7/2012	5,086	5,021				
71	X	US TREASURY NOTE 1 25	912828PZ7			3/23/2011		6/6/2012	15,259	15,054				
72	X	US TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		5/18/2012	5,016	4,958				
73	X	US TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		3/28/2012	45,141	44,606				
74	X	US TREASURY NOTE 1 0%	912828PQ7			1/25/2011		5/18/2012	20,231	19,981				
75	X	US TREASURY NOTE 1 0%	912828PQ7			1/21/2011		5/18/2012	10,116	9,982				
76	X	US TREASURY NOTE 0 75%	912828PL8			12/13/2010		5/18/2012	20,143	19,860				
77	X	US TREASURY NOTE 2 625	912828PC8			1/6/2011		3/20/2012	5,198	4,724				
78	X	US TREASURY NOTE 2 625	912828PC8			12/8/2010		3/20/2012	5,198	4,790				
79	X	US TREASURY NOTE 0 5% 1	912828PB0			10/19/2010		2/29/2012	5,018	4,993				
80	X	US TREASURY NOTE 0 5% 1	912828PB0			10/12/2010		2/29/2012	25,092	24,948				
81	X	US TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/24/2012	10,075	9,993				
82	X	US TREASURY NOTE 0 75%	912828NY2			9/24/2010		2/24/2012	25,186	25,046				
83	X	US TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/24/2012	5,037	4,996				
84	X	US TREASURY NOTE 0 75%	912828NU0			10/27/2010		2/24/2012	40,286	40,206				
85	X	US TREASURY NOTE 0 75%	912828NU0			10/27/2010		2/23/2012	20,144	20,103				
86	X	FNMA POOL # AB4113 3 5%	31417ASB6			2/3/2011		6/14/2012	43,201	42,777				
87	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		2/25/2012	124	129				
88	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		1/25/2012	508	524				
89	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		12/25/2011	120	124				
90	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		11/25/2011	106	109				
91	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		10/25/2011	107	111				
92	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2012	428	436				
93	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2012	335	341				
94	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2012	372	379				
95	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2012	343	349				
96	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2012	385	392				
97	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2012	412	419				
98	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2012	376	384				
99	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		2/25/2012	382	390				
100	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/25/2012	1,057	1,077				
101	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/13/2012	12,665	12,172				
102	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010								493

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

										Amount				
Long Term CG Distributions										94,194				
Short Term CG Distributions										0				
Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
103	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2011	1,256	1,280				-24
104	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2011	1,214	1,237				-23
105	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2011	1,028	1,048				-20
106	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			7/28/2011		9/25/2012	132	138				-6
107	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			7/28/2011		8/25/2012	125	131				-6
108	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			7/28/2011		7/25/2012	97	101				-4
109	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			7/28/2011		6/25/2012	132	138				-6
110	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			7/28/2011		5/25/2012	197	207				-10
111	X	FNMA POOL # AC1520 4 0%	31417KVN4			7/28/2011		4/25/2012	92	96				-4
112	X	FNMA POOL # AC1520 4 0%	31417KVN4			7/28/2011		3/25/2012	48	50				-2
113	X	FNMA POOL # AC1520 4 0%	31417KVN4			7/28/2011		2/25/2012	72	75				-3
114	X	FNMA POOL # AC1520 4 0%	31417KVN4			7/28/2011		1/25/2012	175	184				-9
115	X	FNMA POOL # AC1520 4 0%	31417KVN4			7/28/2011		12/25/2011	116	122				-6
116	X	FNMA POOL # AC1520 4 0%	31417KVN4			7/28/2011		11/25/2011	185	173				-8
117	X	FNMA POOL # AC1520 4 0%	31417KVN4			7/28/2011		10/25/2011	97	102				-5
118	X	FNMA POOL # AB5994 3 0%	31417CUU7			8/6/2012		9/25/2012	316	335				-19
119	X	FNMA POOL # AB5471 3 5%	31417CCH6			6/6/2012		9/25/2012	870	912				-42
120	X	FNMA POOL # AB5471 3 5%	31417CCH6			6/6/2012		8/25/2012	563	590				-27
121	X	FNMA POOL # AB5471 3 5%	31417CCH6			6/6/2012		7/25/2012	247	259				-12
122	X	FNMA POOL # AB4113 3 5%	31417ASB6			2/3/2012		7/25/2012	919	954				-35
123	X	FNMA POOL # AB4113 3 5%	31417ASB6			2/3/2012		6/25/2012	594	616				-22
124	X	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012		8/10/2012	26,301	28,160				-1,859
125	X	BAXTER INTERNATIONAL INC	071813109			5/6/2011		12/15/2011	36,860	43,999				-7,139
126	X	BARCLAYS BANK PLC	06739GAR0			8/1/2012		9/17/2012	33,644	32,738				906
127	X	BARCLAYS BANK PLC	06739FGF2			9/17/2009		8/1/2012	32,729	29,961				2,768
128	X	BARCLAYS BANK PLC	06739FGF2			9/17/2009		1/19/2012	5,275	4,994				281
129	X	BARCLAYS BANK PLC	06739FGF2			9/17/2009		1/18/2012	10,530	9,987				543
130	X	BAIDU, INC	056752108			1/9/2012		7/11/2012	8,573	9,531				-958
131	X	BAIDU, INC	056752108			6/27/2011		7/11/2012	2,387	2,914				-527
132	X	BAIDU, INC	056752108			6/27/2011		7/2/2012	11,285	13,379				-2,094
133	X	BAIDU, INC	056752108			6/27/2011		6/27/2012	5,573	6,623				-1,050
134	X	BAIDU, INC	056752108			3/1/2012		6/27/2012	5,685	7,073				-1,388
135	X	BAIDU, INC	056752108			7/2/2011		6/27/2012	223	275				-52
136	X	BAIDU, INC	056752108			6/27/2011		12/16/2011	231	231				0
137	X	BAIDU, INC	056752108			6/27/2011		10/27/2011	3,987	3,841				146
138	X	BAIDU, INC	056752108			7/15/2011		10/27/2011	10,724	11,239				-515
139	X	BNY MELLON FOC EQ OPP-M	05569M475			11/22/2010		8/28/2012	30,000	27,192				2,808
140	X	BNY MELLON FOC EQ OPP-M	05569M475			11/22/2010		3/23/2012	25,000	22,608				2,392
141	X	B B & T CORPORATION	054937107			5/6/2011		7/19/2012	30,584	25,928				4,656
142	X	B B & T CORPORATION	054937107			5/6/2011		12/16/2011	239	270				-31
143	X	B B & T CORPORATION	054937107			5/2/2011		12/16/2011	239	278				-39
144	X	APPLE INC	037833100			7/8/2008		3/15/2012	15,856	4,778				11,078
145	X	APPLE INC	037833100			7/8/2008		3/1/2012	18,487	6,017				12,470
146	X	APPLE INC	037833100			7/8/2008		12/16/2011	1,902	885				1,017
147	X	APACHE CORP	037411AZ8			4/3/2012		5/22/2012	5,096	5,010				86
148	X	APACHE CORP	037411AZ8			4/3/2012		5/22/2012	10,193	9,966				227
149	X	APACHE CORP	037411AZ8			4/3/2012		5/17/2012	5,127	5,010				117
150	X	APACHE CORP	037411AZ8			4/5/2012		5/17/2012	5,127	5,024				103
151	X	A O N CORP	037389103			11/8/2011		12/16/2011	449	482				-33
152	X	AMCAR 2010-3 A3	03063PAC6			9/15/2010		8/8/2012	28,640	28,544				96
153	X	AMCAR 2010-3 A3	03063PAC6			9/15/2010		8/8/2012	2,643	2,643				0

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

										Amount			
Long Term CG Distributions										94,194			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales	Cost or Other Basis	Depreciation		
154	X	AMCAR 2010-3 A3 1 14%	03063PAC6			9/15/2010		7/8/2012	2,938	2,938		0	
155	X	AMCAR 2010-3 A3 1 14%	03063PAC6			9/15/2010		6/8/2012	870	869		1	
156	X	COMMIT TO PUR FHLMO GO	02R032653			4/9/2012		5/10/2012	51,969	51,562		407	
157	X	COMMIT TO PUR FHLMO GO	02R032646			3/5/2012		4/9/2012	46,543	46,311		232	
158	X	COMMIT TO PUR FHLMO GOL	02R0304C4			9/21/2011		12/5/2011	35,835	35,824		11	
159	X	COMMIT TO PUR FHLMO SF	02R030467			5/15/2012		6/6/2012	78,223	78,188		35	
160	X	COMMIT TO PUR FHLMO G	02R030459			4/11/2012		5/15/2012	73,145	72,691		454	
161	X	COMMIT TO PUR FHLMO GO	02R030442			3/5/2012		4/11/2012	67,681	67,255		426	
162	X	COMMIT TO PURCHASE FHLN	02R030434			2/14/2012		3/5/2012	62,250	62,243		7	
163	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		2/8/2012	45,350	45,232		118	
164	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		12/7/2011	10,085	10,052		33	
165	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		11/16/2011	10,087	10,052		35	
166	X	U S TREASURY NOTE 4 25%	912828BR0			10/27/2009		3/7/2012	21,350	21,713		-192	
167	X	U S TREASURY NOTE 4 25%	912828BR0			10/27/2009		2/29/2012	10,664	10,856		-363	
168	X	U S TREASURY NOTE 4 25%	912828BR0			12/11/2009		11/9/2011	21,597	21,913		-316	
169	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		11/10/2011	10,702	10,443		259	
170	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		10/20/2011	26,792	26,107		685	
171	X	U S TREASURY NOTE 4 25%	912828BH2			1/18/2011		10/20/2011	5,358	5,443		-85	
172	X	U S TREASURY NOTE 4 25%	912828BH2			12/11/2009		10/20/2011	16,075	16,415		-340	
173	X	U S TREASURY NOTE 4 25%	912828BH2			9/12/2009		10/20/2011	10,717	10,918		-201	
174	X	U S TREASURY NOTE 4 25%	912828BH2			12/11/2009		10/6/2011	16,089	16,415		-326	
175	X	U S TREASURY NOTE 4 25%	912828BH2			4/23/2009		10/5/2011	21,473	22,161		-688	
176	X	U S TREASURY BOND 3 0%	912810QT8			11/10/2011		11/22/2011	10,345	9,905		440	
177	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		11/7/2011	5,668	5,880		-212	
178	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/19/2011	11,059	11,759		-700	
179	X	NXP SEMICONDUCTORS N V	N6596X109			5/6/2011		3/6/2012	12,098	17,093		-4,995	
180	X	NXP SEMICONDUCTORS N V	N6596X109			5/6/2011		12/16/2011	458	950		-492	
181	X	NOBLE CORPORATION	H5833N103			2/10/2012		9/27/2012	29,484	32,180		-2,696	
182	X	INVESCO LTD	G491BT108			5/6/2011		12/16/2011	961	1,245		-284	
183	X	COVIDIEN PLC	G2554F113			1/4/2011		12/16/2011	870	952		-82	
184	X	ACCENTURE PLC-CL A	G1151C101			7/2/2012		9/28/2012	11,894	10,266		1,628	
185	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		9/28/2012	700	608		92	
186	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		1/9/2012	10,853	12,763		-1,910	
187	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		12/16/2011	536	608		-72	
188	X	YUM! BRANDS INC	988498101			5/6/2011		7/11/2012	8,062	6,994		1,068	
189	X	YUM! BRANDS INC	988498101			12/16/2011		7/11/2012	12,403	11,570		833	
190	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		9/15/2012	398	398		0	
191	X	WELLS FARGO & COMPANY	949746101			11/22/1999		12/16/2011	1,298	1,194		104	
192	X	WALGREEN CO	931422109			5/6/2011		12/16/2011	35,467	44,621		-9,154	
193	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/17/2011	492	500		-8	
194	X	VERIZON COMMUNICATIONS	92343V104			5/6/2011		12/16/2011	11,796	10,100		1,696	
195	X	VERIZON COMMUNICATIONS	92343V104			5/6/2011		12/16/2011	385	374		11	
196	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		9/27/2012	9,698	8,366		1,332	
197	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		8/15/2012	12,004	11,335		669	
198	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		12/16/2011	820	1,079		-259	
199	X	UNITED TECHNOLOGIES CORP	913071109			5/6/2011		12/16/2011	724	897		-173	
200	X	WI TREASURY N/B 0 75%	912828TB6			9/6/2012		9/26/2012	5,038	5,026		12	
201	X	WI TREASURY N/B 0 75%	912828TB6			7/24/2012		9/26/2012	20,153	20,177		-24	
202	X	U S TREASURY NOTE 1 75%	912828SV3			6/15/2012		9/25/2012	5,042	5,070		-28	
203	X	U S TREASURY NOTE 1 75%	912828SV3			7/13/2012		9/10/2012	15,186	15,346		-160	
204	X	U S TREASURY NOTE 1 75%	912828SV3			7/13/2012		8/20/2012	19,975	20,462		-487	

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

										Amount		Totals		Net Gain or Loss					
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										Short Term CG Distributions		Securities		4,811,534		4,746,637		64,897	
												Other sales		6,236		6,098		138	

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

Totals														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														
Other sales														
Security														

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

Long Term CG Distributions										Amount		Totals							
Short Term CG Distributions										94,194		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										0				4,811,534		4,746,637		64,897	
														6,236		6,098		138	
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					
307	X	FHLMC GOLD A95828	4 5%	312944PM7		9/16/2011		10/15/2011	35	37				-2					
308	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		10/15/2011	299	305				-6					
309	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		9/15/2012	578	568				10					
310	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		8/15/2012	571	561				10					
311	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		7/15/2012	397	389				8					
312	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		6/15/2012	308	303				5					
313	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		5/15/2012	420	411				9					
314	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		4/15/2012	503	492				11					
315	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		3/15/2012	404	395				9					
316	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		2/15/2012	255	250				5					
317	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		1/15/2012	338	330				8					
318	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		12/15/2011	348	340				8					
319	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		11/15/2011	236	231				5					
320	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		10/15/2011	263	257				6					
321	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		9/15/2012	938	996				-58					
322	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		8/15/2012	731	777				-46					
323	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		7/15/2012	513	545				-32					
324	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		6/15/2012	730	775				-45					
325	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		5/15/2012	504	535				-31					
326	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		4/15/2012	640	680				-40					
327	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		3/15/2012	763	810				-47					
328	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		2/15/2012	624	663				-39					
329	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		1/15/2012	647	687				-40					
330	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		12/15/2011	464	492				-28					
331	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		11/15/2011	721	766				-45					
332	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		10/15/2011	725	770				-45					
333	X	FHLMC GOLD J18958	2 5%	3128PY517		7/11/2012		9/15/2012	807	838				-31					
334	X	FHLMC GOLD J18958	2 5%	3128PY517		7/11/2012		8/15/2012	121	126				-5					
335	X	FHLMC GOLD J16933	3 0%	3128PWV21		6/6/2012		8/15/2012	2,036	2,126				-90					
336	X	FHLMC GOLD J16933	3 0%	3128PWV21		6/6/2012		8/10/2012	61,069	60,778				291					
337	X	FHLMC GOLD J16933	3 0%	3128PWV21		6/6/2012		7/15/2012	2,072	2,163				-91					
338	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		8/8/2012	10,771	9,913				858					
339	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		7/15/2012	654	650				4					
340	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		6/15/2012	346	344				2					
341	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		5/15/2012	693	688				5					
342	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		4/15/2012	551	548				3					
343	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		3/15/2012	100	100				0					
344	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		2/15/2012	580	576				4					
345	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		1/15/2012	575	571				4					
346	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		12/15/2011	225	223				2					
347	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		11/15/2011	722	716				6					
348	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		10/15/2011	475	471				4					
349	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		8/8/2012	9,841	9,056				785					
350	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		7/15/2012	728	723				5					
351	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		6/15/2012	435	432				3					
352	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		5/15/2012	665	660				5					
353	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		4/15/2012	365	363				2					
354	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		3/15/2012	512	508				4					
355	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		2/15/2012	588	584				4					
356	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		1/15/2012	683	678				5					
357	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		12/15/2011	711	706				5					

Long Term CG Distributions 94,194
Short Term CG Distributions 0

Gross Sales 4,811,534
Cost, Other Basis and Expenses 4,746,637
Net Gain or Loss 64,897

Securities
Other sales

6,236
6,098
138

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

Long Term CG Distributions										Amount		Totals									
Short Term CG Distributions										94,194		Securities		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										0		Other sales		6,236		4,746,637		64,897			
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							
358	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		11/15/2011	977	969				8							
359	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		10/15/2011	636	630				6							
360	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		9/15/2012	2,825	2,775				50							
361	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		8/15/2012	2,170	2,131				39							
362	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		7/15/2012	848	832				16							
363	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		6/15/2012	831	815				16							
364	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		5/15/2012	1,805	1,770				35							
365	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		4/15/2012	1,059	1,038				21							
366	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		3/15/2012	362	354				8							
367	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		2/15/2012	443	433				10							
368	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		1/15/2012	623	609				14							
369	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		12/15/2011	1,663	1,625				38							
370	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		11/15/2011	1,761	1,720				41							
371	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		10/15/2011	1,142	1,115				27							
372	X	FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		1/15/2012	485	517				-32							
373	X	FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		12/20/2011	16,718	16,096				622							
374	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		7/15/2012	569	566				3							
375	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		6/15/2012	687	684				3							
376	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		5/15/2012	563	561				2							
377	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		4/15/2012	647	644				3							
378	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		3/15/2012	534	531				3							
379	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		2/15/2012	583	581				2							
380	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		1/15/2012	503	501				2							
381	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		12/15/2011	557	555				2							
382	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		3/15/2012	932	989				-57							
383	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		2/15/2012	833	884				-51							
384	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		1/15/2012	781	828				-47							
385	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		12/15/2011	948	1,006				-58							
386	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		11/15/2011	1,033	1,096				-63							
387	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		10/15/2011	770	817				-47							
388	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		9/15/2012	231	250				-19							
389	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		8/15/2012	289	309				-20							
390	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		7/15/2012	221	239				-18							
391	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		6/15/2012	276	296				-20							
392	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		5/15/2012	273	296				-23							
393	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		4/15/2012	342	366				-24							
394	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		3/15/2012	250	270				-20							
395	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		2/15/2012	312	334				-22							
396	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		1/15/2012	306	331				-25							
397	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		12/15/2011	383	410				-27							
398	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		11/16/2011	242	262				-20							
399	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		10/15/2011	303	324				-21							
400	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		9/15/2012	241	261				-20							
401	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		8/15/2012	301	322				-21							
402	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		7/15/2012	157	170				-13							
403	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		6/15/2012	196	210				-13							
404	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		5/15/2012	162	175				-14							
405	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		4/15/2012	202	216				-14							
406	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		3/15/2012	253	271				-18							
407	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		2/15/2011	226	242				-16							
408	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		9/15/2012	558	597				-39							

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

										Amount			
										Long Term CG Distributions		94,194	
										Short Term CG Distributions		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
409	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2012	696	744			-48
410	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		7/15/2012	670	717			-47
411	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		6/15/2012	649	695			-46
412	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		5/15/2012	608	650			-42
413	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		4/15/2012	606	648			-42
414	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		3/15/2012	558	596			-38
415	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2012	572	612			-40
416	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		1/15/2012	591	633			-42
417	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2011	651	697			-46
418	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2011	607	649			-42
419	X	FHLMC GOLD G04216 5 5%	3128M6AR9			6/10/2010		10/15/2011	676	723			-47
420	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		9/15/2012	478	515			-37
421	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		8/15/2012	551	594			-43
422	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		7/15/2012	387	417			-30
423	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		6/15/2012	531	572			-41
424	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		5/15/2012	427	460			-33
425	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		4/15/2012	405	437			-32
426	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		3/15/2012	291	314			-23
427	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		2/15/2012	324	349			-25
428	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		1/15/2012	268	288			-20
429	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		12/15/2011	319	343			-24
430	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		11/15/2011	269	290			-21
431	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		10/15/2011	331	357			-26
432	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		1/15/2012	234	234			0
433	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		1/13/2012	5,326	5,005			321
434	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		12/15/2011	196	196			0
435	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		11/15/2011	247	246			1
436	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		10/15/2011	226	226			0
437	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		9/15/2012	759	756			3
438	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		8/15/2012	1,038	1,033			5
439	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		11/15/2011	444	442			2
440	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		10/15/2011	502	500			2
441	X	EXXON MOBIL CORP	30231G102			9/14/2000		3/9/2012	31,200	15,791			15,409
442	X	EXXON MOBIL CORP	30231G102			5/6/2011		12/16/2011	803	833			-30
443	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		1/10/2012	1,185	1,217			-32
444	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		12/10/2011	71	73			-2
445	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		12/10/2011	94	97			-3
446	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		11/10/2011	65	67			-2
447	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		11/10/2011	87	89			-2
448	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		10/10/2011	70	72			-2
449	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		10/10/2011	94	96			-2
450	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		9/15/2012	492	490			2
451	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		8/15/2012	534	530			4
452	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		7/15/2012	454	451			3
453	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		6/15/2012	212	210			2
454	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		5/15/2012	421	418			3
455	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		4/15/2012	506	502			4
456	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		3/15/2012	393	390			3
457	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		2/15/2012	381	379			2
458	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		1/15/2012	368	366			2
459	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		12/15/2011	571	567			4
Totals									Other sales				138
									Securities				64,897
									Gross Sales	Cost, Other Basis and Expenses			Net Gain or Loss
									4,811,534	4,746,637			64,897
									6,236	6,098			138

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

Long Term CG Distributions										Amount		Short Term CG Distributions		
										94,194		0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
460	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		11/15/2011	412	409				3
461	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		10/15/2011	529	525				4
462	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2012	276	274				2
463	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		8/15/2012	231	230				1
464	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2012	225	224				1
465	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2012	188	186				2
466	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2012	268	267				1
467	X	GNMA POOL # 782011 5 0%	36241CRW0			5/20/2009		8/25/2012	487	501				-14
468	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		5/25/2012	691	691				0
469	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		4/25/2012	595	595				0
470	X	FNMA POOL # 889668 6 0%	31410KMR2			5/20/2009		7/25/2012	266	273				-7
471	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		6/25/2012	1,459	1,501				-42
472	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		5/25/2012	743	765				-22
473	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		4/25/2012	397	409				-12
474	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		3/25/2012	452	466				-14
475	X	FNMA POOL # 889668 6 0%	31414CRW0			6/13/2008		3/25/2012	731	730				1
476	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		2/25/2012	730	752				-22
477	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		1/25/2012	319	329				-10
478	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		12/25/2011	1,362	1,402				-40
479	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		11/25/2011	379	390				-11
480	X	FNMA POOL # 889668 6 0%	31414CRW0			5/20/2009		10/25/2011	851	875				-24
481	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		9/25/2012	3,432	3,441				-9
482	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		9/11/2012	22,583	20,560				2,023
483	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		8/25/2012	2,202	2,207				-5
484	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		7/25/2012	4,044	4,054				-10
485	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		6/25/2012	1,917	1,922				-5
486	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		5/25/2012	432	433				-1
487	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		4/25/2012	1,569	1,573				-4
488	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		3/25/2012	942	945				-3
489	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		2/25/2012	2,001	2,006				-5
490	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		1/25/2012	1,088	1,090				-2
491	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		12/25/2011	1,213	1,216				-3
492	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		11/25/2011	60	61				-1
493	X	FNMA POOL # 889668 6 0%	31413MC70			9/25/2007		10/25/2011	422	423				-1
494	X	FNMA POOL # 889668 6 0%	31412PG96			9/1/2009		10/25/2011	1,666	1,677				-11
495	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		9/25/2012	348	348				0
496	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		8/25/2012	587	587				0
497	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		7/25/2012	575	575				0
498	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		6/25/2012	789	789				0
499	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		2/25/2012	362	362				0
500	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		1/25/2012	880	881				-1
501	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		2/14/2012	52,000	51,660				340
502	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		1/9/2012	36,276	35,738				538
503	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		12/16/2011	912	990				-78
504	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		11/8/2011	31,725	40,438				-8,713
505	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		6/6/2012	62,869	62,311				558
506	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		3/5/2012	46,540	46,528				12
507	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		2/9/2012	46,673	46,341				332
508	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		1/9/2012	41,306	40,988				318
509	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		4/3/2012	11,907	12,151				-244
510	X	FNMA POOL # 889668 6 0%	31414HKV8			2/15/2008		12/16/2011	820	935				-115

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Securities				64,897
									Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
511	X	AGILENT TECHNOLOGIES INC	00846U101			5/6/2011		6/4/2012	25,971	34,512			-8,541
512	X	AGILENT TECHNOLOGIES INC	00846U101			5/6/2011		12/16/2011	669	1,000			-331
513	X	ACME PACKET INC	004764106			8/11/2011		11/30/2011	3,964	6,304			-2,340
514	X	ACME PACKET INC	004764106			6/23/2011		11/30/2011	4,625	9,136			-4,511
515	X	ACME PACKET INC	004764106			6/10/2011		11/30/2011	7,598	15,514			-7,916
516	X	AT&T INC	00206R102			1/23/2007		5/1/2012	11,299	12,048			-749
517	X	AT&T INC	00206R102			1/23/2007		12/16/2011	861	1,063			-202
518	X	DREYFUS PRE STRAT INTER	86271F768			12/31/2010		6/27/2012	1,707	1,838			-131
519	X	DREYFUS US EQUITY FUND-I	86271F727			11/22/2010		8/28/2012	30,000	25,743			4,257
520	X	DREYFUS US EQUITY FUND-I	86271F727			11/22/2010		3/23/2012	25,000	21,104			3,896
521	X	DREYFUS US EQUITY FUND-I	86271F727			11/22/2010		2/24/2012	36,928	31,583			5,345
522	X	DREYFUS US EQUITY FUND-I	86271F727			12/29/2011		2/24/2012	3,072	2,876			196
523	X	STATE STREET CORP	857477103			5/6/2011		4/27/2012	13,422	13,470			-48
524	X	STATE STREET CORP	857477103			5/6/2011		12/16/2011	797	929			-132
525	X	SHIRE PLC	82481R106			5/6/2011		12/16/2011	979	919			60
526	X	SHIRE PLC	82481R106			5/6/2011		12/15/2011	8,864	8,269			595
527	X	SEMPRA ENERGY	816851109			5/6/2011		12/16/2011	1,057	1,098			-41
528	X	SCHLUMBERGER LTD	806857108			5/6/2011		9/21/2012	8,205	9,258			-1,053
529	X	SALESFORCE COM INC	79466L302			5/6/2011		1/18/2012	8,746	11,223			-2,477
530	X	SALESFORCE COM INC	79466L302			5/6/2011		12/16/2011	967	1,202			-235
531	X	SBC COMMUNICATIONS 5 87	78387GAK9			3/23/2006		2/9/2012	10,273	10,120			153
532	X	SBC COMMUNICATIONS 5 87	78387GAK9			3/23/2006		1/23/2012	5,149	5,060			89
533	X	SBC COMMUNICATIONS 5 87	78387GAK9			3/23/2006		1/19/2012	10,299	10,120			179
534	X	ROYAL BANK OF SCOTIA 4 8	78010XAC5			10/12/2010		9/13/2012	5,388	5,351			37
535	X	ROYAL BANK OF SCOTIA 4 8	78010XAC5			3/9/2010		9/13/2012	10,776	9,977			799
536	X	ROYAL BANK OF SCOTIA 4 8	78010XAC5			3/9/2010		9/13/2012	5,388	5,003			385
537	X	ROYAL BANK OF SCOTIA 4 8	78010XAC5			3/9/2010		9/13/2012	10,776	10,002			774
538	X	ROVI CORP	779376102			5/6/2011		4/16/2012	11,446	19,255			-7,809
539	X	ROVI CORP	779376102			5/6/2011		4/13/2012	7,167	11,864			-4,697
540	X	ROVI CORP	779376102			7/19/2011		4/13/2012	3,231	6,265			-3,034
541	X	QEP RESOURCES INC	74733V100			7/19/2011		12/16/2011	474	1,139			-665
542	X	PROCTER & GAMBLE CO	742718109			5/6/2011		12/16/2011	578	825			-247
543	X	PLAINS EXPLORATION & PR	726505100			9/29/2011		12/16/2011	1,955	1,909			46
544	X	PFIZER INC	717081103			5/6/2011		12/16/2011	908	725			-68
545	X	PFIZER INC	717081103			7/8/2009		12/16/2011	633	634			274
546	X	PFIZER INC	717081103			7/8/2009		12/16/2011	633	443			190
547	X	PFIZER INC	717081103			8/30/1999		12/16/2011	148	172			-24
548	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/20/2011		6/28/2012	5,379	4,990			389
549	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/28/2011		6/28/2012	5,379	5,058			321
550	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/22/2011	748	1,436			-688
551	X	NEWFIELD EXPL CO	651290108			6/21/2011		12/22/2011	14,577	25,589			-11,012
552	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/21/2011	6,655	12,922			-6,267
553	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/16/2011	368	718			-350
554	X	FNMA POOL # 966608 5 5%	31414HKV8			7/17/2011		12/16/2011	368	723			-355
555	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2011	147	147			0
556	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2011	56	56			0
557	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2011	345	345			0
558	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2012	676	696			-20
559	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/20/2011		6/28/2012	5,379	5,035			344
560	X	PEPSICO INC	713448108			4/6/1999		12/16/2011	649	274			375
561	X	PNC FINANCIAL SERVICES G	693475105			5/2/2011		12/16/2011	549	637			-88

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	
562	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		2/25/2012	596	596			0
563	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		6/27/2012	15,591	15,591			-276
564	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		3/6/2012	5,256	5,289			-33
565	X	NYSE EURONEXT 4 8%	629491AA9			8/2/2010		3/6/2012	5,256	5,446			-190
566	X	MICROSOFT CORP 5 3%	594918AM6			2/3/2011		10/17/2011	12,243	9,915			2,328
567	X	METLIFE INC	59156R108			8/12/2011		12/16/2011	302	339			-37
568	X	MERCK & CO INC	58933Y105			12/15/2011		9/26/2012	37,119	29,603			7,516
569	X	MERCK & CO INC	58933Y105			12/15/2011		9/25/2012	9,040	7,220			1,820
570	X	MERCK & CO INC	58933Y105			6/4/2012		9/25/2012	15,820	13,080			2,740
571	X	MERCK & CO INC	58933Y105			12/15/2011		12/16/2011	362	361			1
572	X	LLOYDS TSB BANK PLC 6 37%	539473AH1			1/13/2011		7/6/2012	28,554	24,925			3,629
573	X	LLOYDS TSB BANK PLC 6 37%	539473AH1			1/14/2011		7/6/2012	5,711	5,006			705
574	X	LBUS 2003-C7 A2 4 084%	52108HUK8			1/29/2010		10/25/2011	1,083	1,092			-9
575	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2012	297	295			2
576	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2012	253	251			2
577	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		2/15/2012	311	309			2
578	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		1/15/2012	238	236			2
579	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		12/15/2011	327	324			3
580	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		11/15/2011	353	351			2
581	X	GNMA POOL # 782011 5 0%	36241KA73			8/30/2007		10/15/2011	338	335			3
582	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		9/15/2012	501	498			3
583	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		8/15/2012	600	596			4
584	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		7/15/2012	474	470			4
585	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		6/15/2012	591	587			4
586	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		5/15/2012	638	633			5
587	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		4/15/2012	554	549			5
588	X	EXXON MOBIL CORP	30231G102			5/6/2011		10/26/2011	24,799	25,835			-1,036
589	X	EATON CORP	278058102			5/6/2011		12/16/2011	425	524			-99
590	X	E M C CORP MASS	268648102			5/2/2011		1/18/2012	7,216	9,086			-1,870
591	X	E M C CORP MASS	268648102			5/2/2011		1/18/2012	225	301			-76
592	X	E M C CORP MASS	268648102			5/2/2011		12/16/2011	895	1,204			-309
593	X	DUKE ENERGY CORP	26441C105			9/28/2011		1/27/2012	27,508	26,141			1,367
594	X	DUKE ENERGY CORP	26441C105			9/28/2011		12/16/2011	420	402			18
595	X	DREYFUS/NEWTON INTERN E	26203E604			11/11/2010		7/23/2012	2,000	2,354			-354
596	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		5/25/2012	523	548			-25
597	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		4/25/2012	796	835			-39
598	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		3/25/2012	684	718			-34
599	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		2/25/2012	664	697			-33
600	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		1/25/2012	579	608			-29
601	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		12/25/2011	446	468			-22
602	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		1/25/2011	734	770			-36
603	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		10/25/2011	409	430			-21
604	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		9/25/2012	1,225	1,240			-15
605	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		8/25/2012	563	569			-6
606	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		7/25/2012	426	431			-5
607	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		6/25/2012	206	209			-3
608	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2012	920	931			-11
609	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2012	411	416			-5
610	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		3/25/2012	534	541			-7
611	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		2/25/2012	1,155	1,168			-13
612	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		1/25/2012	295	299			-4
Totals									Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
Securities									4,811,534	4,746,637			64,897
Other sales									6,236	6,098			138

Long Term CG Distributions 94,194
Short Term CG Distributions 0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
613	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		12/25/2011	306	310			-4	
614	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		11/25/2011	620	627			-7	
615	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		10/25/2011	48	48			0	
616	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		9/25/2012	327	344			-17	
617	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		8/25/2012	785	825			-40	
618	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		7/25/2012	871	915			-44	
619	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		6/25/2012	266	280			-14	
620	X	FNMA POOL # AH4794 5% 2/1	3138A6KG4			3/4/2011		5/25/2012	356	374			-18	
621	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		4/25/2012	705	741			-36	
622	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		3/25/2012	820	863			-43	
623	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		2/25/2012	78	82			-4	
624	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		1/25/2012	379	398			-19	
625	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		12/25/2011	839	882			-43	
626	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		11/25/2011	906	952			-46	
627	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		10/25/2011	80	84			-4	
628	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		9/25/2012	435	439			-4	
629	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		8/25/2012	963	972			-9	
630	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2012	782	789			-7	
631	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2012	522	527			-5	
632	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2012	610	616			-6	
633	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2012	526	531			-5	
634	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2012	374	377			-3	
635	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2012	750	757			-7	
636	X	INTEL CORP	458140100			8/11/2011		11/22/2011	6,972	6,232			740	
637	X	INTEL CORP	458140100			5/6/2011		11/22/2011	12,085	12,170			-85	
638	X	INTEL CORP	458140100			5/6/2011		11/4/2011	27,954	27,617			337	
639	X	HOSPIRA INC	441060100			5/20/2011		10/20/2011	4,561	8,829			-4,268	
640	X	HOSPIRA INC	441060100			5/6/2011		10/20/2011	16,817	33,322			-16,505	
641	X	HONEYWELL INTL INC	438516106			1/14/2004		12/16/2011	1,058	720			338	
642	X	HOME DEPOT INC	437076102			5/6/2011		12/16/2011	807	749			56	
643	X	HEWLETT-PACKARD CO 2 6%	428236BW2			3/7/2012		9/6/2012	4,938	4,999			-61	
644	X	HEWLETT-PACKARD CO 2 6%	428236BW2			3/7/2012		8/15/2012	4,945	4,999			-54	
645	X	HEWLETT-PACKARD CO 3	428236BU6			12/6/2011		8/28/2012	5,145	4,990			155	
646	X	HEWLETT-PACKARD CO 3	428236BU6			12/6/2011		8/9/2012	5,170	4,990			180	
647	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		11/9/2011	2,874	2,862			12	
648	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		10/15/2011	1,073	1,073			0	
649	X	HALLIBURTON CO	406216101			3/9/2012		9/21/2012	8,295	8,093			202	
650	X	HALLIBURTON CO	406216101			10/26/2011		12/16/2011	633	700			-67	
651	X	HSBC FINANCE CORP 5 0%	40429CCS9			8/2/2007		6/28/2012	31,924	28,742			3,182	
652	X	GILEAD SCIENCES INC	375558103			10/20/2011		12/16/2011	374	407			-33	
653	X	GENERAL MILLS INC 5 65%	370334BH6			1/29/2009		2/24/2012	5,997	4,996			1,001	
654	X	GENERAL MILLS INC 5 65%	370334BH6			5/21/2009		2/24/2012	5,997	5,160			837	
655	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			1/22/2009		2/22/2012	40,085	33,279			6,806	
656	X	GENERAL ELECTRIC COMPAL	369604103			1/28/2011		12/16/2011	339	405			-66	
657	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		9/10/2012	68	69			-1	
658	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		9/10/2012	90	93			-3	
659	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		8/10/2012	67	69			-2	
660	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		8/10/2012	90	92			-2	
661	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		7/10/2012	72	74			-2	
662	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		7/10/2012	96	98			-2	
663	X	GECCMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		6/10/2012	69	71			-2	
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions									4,811,534		4,746,637		64,897	
Amount									6,236		6,098		138	
									Securities					
									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				Net Gain or Loss											
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements												
									Long Term CG Distributions				64,897											
									Short Term CG Distributions															
									Amount				138											
									94,194															
									0															
664	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		6/10/2012	92	94			-2											
665	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		5/10/2012	70	72			-2											
666	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		5/10/2012	93	96			-3											
667	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		4/10/2012	80	82			-2											
668	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		4/10/2012	107	109			-2											
669	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		3/10/2012	74	76			-2											
670	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		3/10/2012	99	102			-3											
671	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		2/10/2012	76	78			-2											
672	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		2/10/2012	101	104			-3											
673	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		1/10/2012	888	912			-24											
674	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		1/25/2012	596	602			-6											
675	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		12/25/2011	521	526			-5											
676	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		11/25/2011	609	615			-6											
677	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		10/25/2011	523	527			-4											
678	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2012	860	846			14											
679	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2012	865	851			14											
680	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2012	955	939			16											
681	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2012	587	577			10											
682	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2012	446	438			8											
683	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		4/25/2012	638	626			12											
684	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		3/25/2012	792	777			15											
685	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		2/25/2012	747	733			14											
686	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		1/25/2012	411	402			9											
687	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		12/25/2011	87	85			2											
688	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		11/25/2011	88	86			2											
689	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		10/25/2011	86	84			2											
690	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		9/25/2012	335	337			-2											
691	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		8/25/2012	352	355			-3											
692	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		7/25/2012	297	300			-3											
693	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		6/25/2012	344	347			-3											
694	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		5/25/2012	342	345			-3											
695	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		4/25/2012	368	371			-3											
696	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		3/25/2012	331	334			-3											
697	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		2/25/2012	310	313			-3											
698	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		1/25/2012	343	346			-3											
699	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		12/25/2011	374	377			-3											
700	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		11/25/2011	364	367			-3											
701	X	FNMA POOL # AH3519 4 0%	31385XD95			12/7/2005		10/25/2011	340	343			-3											
702	X	FNMA POOL # AH3519 4 0%	31371LTV1			1/3/2007		9/25/2012	295	298			-3											
703	X	FNMA POOL # AH3519 4 0%	31371LTV1			2/20/2009		8/25/2012	105	109			-4											
704	X	FNMA POOL # AH3519 4 0%	31371LTV1			2/20/2009		8/25/2012	362	366			-4											
705	X	FNMA POOL # AH3519 4 0%	31371LTV1			2/20/2009		8/25/2012	129	134			-5											
706	X	FNMA POOL # AH3519 4 0%	31371LTV1			9/10/2009		7/25/2012	324	327			-3											
707	X	FNMA POOL # AH3519 4 0%	31403DWH8			9/10/2009		12/25/2011	430	459			-29											
708	X	FNMA POOL # AH3519 4 0%	31403DWH8			9/10/2009		12/20/2011	22,731	21,798			933											
709	X	FNMA POOL # AH3519 4 0%	31403DWH8			6/22/2011		12/20/2011	4,103	4,189			-86											
710	X	FNMA POOL # AH3519 4 0%	31403DWH8			6/22/2011		11/25/2011	101	115			-14											
711	X	FNMA POOL # AH3519 4 0%	31403DWH8			9/10/2009		11/25/2011	575	614			-39											
712	X	FNMA POOL # AH3519 4 0%	31403DWH8			6/22/2011		10/25/2011	88	100			-12											
713	X	FNMA POOL # AH3519 4 0%	31403DWH8			9/10/2009		10/25/2011	499	533			-34											
714	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		9/25/2012	1,579	1,654			-75											

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

										Amount		Totals		Net Gain or Loss					
										94,194		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Long Term CG Distributions										0		Securities		4,811,534		64,897			
Short Term CG Distributions												Other sales		6,236		6,098		138	
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					
715	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		8/25/2012	1,343	1,407				-64					
716	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		7/25/2012	1,233	1,292				-59					
717	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		6/25/2012	1,415	1,482				-67					
718	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		5/25/2012	1,154	1,209				-55					
719	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		4/25/2012	1,147	1,201				-54					
720	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		3/25/2012	1,126	1,179				-53					
721	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		2/25/2012	1,064	1,115				-51					
722	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		1/25/2012	936	981				-45					
723	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		12/25/2011	1,308	1,371				-63					
724	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		11/25/2011	1,276	1,336				-60					
725	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		10/25/2011	899	942				-43					
726	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		9/25/2012	741	779				-38					
727	X	FNMA POOL # AL1946 3 5%	3138EJEU8			6/14/2012		8/25/2012	1,103	1,159				-56					
728	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		2/25/2012	1,090	1,127				-37					
729	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		2/8/2012	42,994	42,200				794					
730	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		1/25/2012	808	835				-27					
731	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		12/25/2011	537	555				-18					
732	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		11/25/2011	602	622				-20					
733	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		10/25/2011	457	473				-16					
734	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2012	485	521				-36					
735	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2012	496	533				-37					
736	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2012	571	613				-42					
737	X	LBURS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		10/15/2011	64	64				0					
738	X	LAS VEGAS SANDS CORP	517834107			7/5/2011		12/16/2011	830	881				-51					
739	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/30/2012	11,631	11,041				590					
740	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	5,803	5,520				283					
741	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	5,796	5,520				276					
742	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/18/2012	5,813	5,520				293					
743	X	KRAFT FOODS INC CL A	50075N104			5/6/2011		12/16/2011	1,455	1,363				92					
744	X	JOHNSON CONTROLS INC 5	478366AR8			10/25/2010		4/18/2012	5,656	5,686				-30					
745	X	JOHNSON CONTROLS INC 5	478366AR8			3/4/2010		4/18/2012	11,311	10,817				494					
746	X	JOHNSON CONTROLS INC 5	478366AR8			1/22/2010		4/18/2012	16,967	15,645				1,322					
747	X	JOHNSON CONTROLS INC	478366107			5/6/2011		7/11/2012	9,662	14,510				-4,848					
748	X	JOHNSON CONTROLS INC	478366107			5/6/2011		12/16/2011	1,158	1,612				-454					
749	X	JOHNSON & JOHNSON	478160104			9/30/2011		4/19/2012	41,525	42,213				-688					
750	X	JOHNSON & JOHNSON	478160104			9/30/2011		12/16/2011	637	640				-3					
751	X	JEFFERIES GROUP INC 7 75	472319AA0			11/9/2011		3/15/2012	20,000	20,000				0					
752	X	JP MORGAN CHASE & C 5 12	46625HBV1			2/17/2010		1/20/2012	37,016	36,759				257					
753	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		7/19/2012	17,563	10,973				6,590					
754	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		7/19/2012	980	614				366					
755	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		12/16/2011	320	219				101					
756	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		11/8/2011	13,342	8,549				4,793					
757	X	JP MORGAN CHASE & CO	46625H100			5/6/2011		11/8/2011	7,526	10,014				-2,488					
758	X	INTERNATIONAL BUSINESS M	459200101			3/15/2012		6/1/2012	11,399	12,360				-961					
759	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		1/12/2012	8,099	4,782				3,317					
760	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		1/10/2012	9,453	5,526				3,927					
761	X	INTERNATIONAL BUSINESS M	459200101			8/11/2011		1/10/2012	4,545	4,153				392					
762	X	INTERNATIONAL BUSINESS M	459200101			6/24/2011		1/10/2012	909	825				84					
763	X	INTERNATIONAL BUSINESS M	459200101			8/11/2011		12/16/2011	1,287	1,163				124					
764	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		1/25/2012	639	639				0					
765	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		12/25/2011	455	455				0					

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										4,811,534		4,746,637		64,897	
Other sales										6,236		6,098		138	
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	
766	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		11/25/2011	596	595				1	
767	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		10/25/2011	559	559				0	
768	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		9/25/2012	339	344				-5	
769	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		8/25/2012	376	381				-5	
770	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		7/25/2012	361	367				-6	
771	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		6/25/2012	288	292				-4	
772	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		5/25/2012	317	321				-4	
773	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		4/25/2012	311	316				-5	
774	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		3/25/2012	267	271				-4	
775	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		2/25/2012	260	264				-4	
776	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		1/25/2012	259	263				-4	
777	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		12/25/2011	314	319				-5	
778	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		11/25/2011	314	318				-4	
779	X	FNMA POOL # 889667 6 0%	31410GTY9			6/9/2008		10/25/2011	328	333				-5	
780	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		9/25/2012	224	240				-16	
781	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		8/25/2012	261	280				-19	
782	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		7/25/2012	281	302				-21	
783	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		6/25/2012	250	269				-19	
784	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		5/25/2012	233	251				-18	
785	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		4/25/2012	205	220				-15	
786	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		3/25/2012	183	197				-14	
787	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		2/25/2012	147	158				-11	
788	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		1/25/2012	166	179				-13	
789	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		12/25/2011	147	158				-11	
790	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		11/25/2011	175	188				-13	
791	X	FNMA POOL # 888990 6 5%	31410GRK1			3/8/2010		10/25/2011	156	167				-11	
792	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2012	465	496				-31	
793	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2012	0	0				0	
794	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		12/25/2011	76	86				-10	
795	X	FNMA POOL # 745948 6 5%	3138EGGK4			4/15/2011		6/25/2012	538	578				-40	
796	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		5/25/2012	598	642				-44	
797	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		4/25/2012	591	634				-43	
798	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		3/25/2012	554	595				-41	
799	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		2/25/2012	573	615				-42	
800	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2012	934	1,003				-69	
801	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/13/2012	8,305	8,273				32	
802	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2011	814	874				-60	
803	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2011	903	970				-67	
804	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2011	854	918				-64	
805	X	FNMA POOL # AL0219 3 338%	3138EGG57			10/20/2011		9/25/2012	377	383				-6	
806	X	FNMA POOL # AL0219 3 338%	3138EGG57			10/20/2011		8/25/2012	1,198	1,218				-20	
807	X	FNMA POOL # AL0219 3 338%	3138EGG57			10/20/2011		7/25/2012	2,167	2,202				-35	
808	X	FNMA POOL # AL0219 3 328%	3138EGG57			10/20/2011		6/25/2012	2,175	2,210				-35	
809	X	FNMA POOL # AL0219 3 32%	3138EGG57			10/20/2011		5/25/2012	1,961	1,993				-32	
810	X	FNMA POOL # AL0219 3 315%	3138EGG57			10/20/2011		4/25/2012	3,501	3,558				-57	
811	X	FNMA POOL # AL0219 3 311%	3138EGG57			10/20/2011		3/25/2012	2,078	2,112				-34	
812	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		2/25/2012	1,630	1,657				-27	
813	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		1/25/2012	1,622	1,649				-27	
814	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		12/25/2011	1,374	1,396				-22	
815	X	FNMA POOL # AL0219 3 324%	3138EGG57			10/20/2011		11/25/2011	4,630	4,705				-75	
816	X	FNMA POOL # AK6724A 3 0%	3138EBP8			8/8/2012		9/25/2012	530	548				-18	

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

Totals																
Gross Sales										Cost, Other Basis and Expenses		Net Gain or Loss				
Securities										4,811,534		4,746,637		64,897		
Other sales										6,236		6,098		138		
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		
817	X	FNMA POOL # AK6724A 3 0%	3138EBPJ8			8/8/2012		9/17/2012	19,808	19,658				150		
818	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		9/25/2012	1,245	1,310				-65		
819	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		8/25/2012	1,865	1,963				-98		
820	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		7/25/2012	82	86				-4		
821	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		6/25/2012	80	85				-5		
822	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		5/25/2012	468	493				-25		
823	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		9/25/2012	2,324	2,463				-139		
824	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		8/25/2012	3,658	3,877				-219		
825	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		7/25/2012	1,093	1,158				-65		
826	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		6/25/2012	111	117				-6		
827	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		5/25/2012	680	721				-41		
828	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		4/25/2012	675	715				-40		
829	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		9/25/2012	246	260				-14		
830	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		8/25/2012	210	223				-13		
831	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		7/25/2012	322	341				-19		
832	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		6/25/2012	202	214				-12		
833	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		5/25/2012	534	566				-32		
834	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		4/25/2012	402	427				-25		
835	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		3/25/2012	218	231				-13		
836	X	FNMA POOL # AJ5643 4 0%	3138AXHV6			1/19/2012		3/25/2012	1,238	1,303				-65		
837	X	FNMA POOL # AJ5643 4 0%	3138AXHV6			1/19/2012		2/23/2012	35,086	35,060				26		
838	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		9/25/2012	1,234	1,295				-61		
839	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		8/25/2012	1,178	1,236				-58		
840	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		7/25/2012	1,114	1,169				-55		
841	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		6/25/2012	737	773				-36		
842	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		11/25/2011	123	127				-4		
843	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		10/25/2011	270	273				-3		
844	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		10/25/2011	97	100				-3		
845	X	FEDERAL NATL MTG AS 4 37	31359MSL8			9/30/2009		1/20/2012	31,822	32,474				-652		
846	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		2/29/2012	5,267	4,966				281		
847	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		2/29/2012	21,067	19,942				1,125		
848	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		9/15/2012	2,238	2,373				-135		
849	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		8/15/2012	46	49				-3		
850	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		7/15/2012	1,004	1,065				-61		
851	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		6/15/2012	47	50				-3		
852	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		5/15/2012	604	640				-36		
853	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		4/15/2012	47	50				-3		
854	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		3/15/2012	47	50				-3		
855	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		2/15/2012	45	48				-2		
856	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		1/15/2012	45	47				-78		
857	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		9/15/2012	1,173	1,251				-46		
858	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		8/15/2012	697	743				-57		
859	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		7/15/2012	863	920				-53		
860	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		6/15/2012	808	861				-97		
861	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		5/15/2012	1,463	1,560				-7		
862	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		4/19/2012	41,987	41,994				-94		
863	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		4/15/2012	1,418	1,512				-158		
864	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		3/15/2012	2,384	2,542				-115		
865	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		2/15/2012	1,739	1,854				-119		
866	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		1/15/2012	1,803	1,922				-60		
867	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		12/15/2011	904	964						

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

Totals														
Securities														
Other sales														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
94,194														

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

										Amount		Totals					
Long Term CG Distributions										94,194		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										0		Securities		4,811,534		64,897	
												Other sales		6,236		138	
														Expense of Sale and Cost of Improvements			
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	Depreciation	Net Gain or Loss				
919		FHLMC GOLD G04719 5.5%	3128M6SG4					12/15/2011	233	250			-17				
920		FHLMC GOLD C91186 5.0%	3128P7J79					8/15/2012	584	581			3				
921		FHLMC GOLD C91194 5.0%	3128P7KF9					8/15/2012	416	414			2				
922		FNMA POOL AA8389 4.5% 6/	31416SKB6					10/25/2011	4,924	4,853			71				

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	3,194	3,194		
2	PY EXCISE TAX DUE	7,682			
3	ESTIMATED EXCISE PAYMENTS	15,469			
4					
5					
6					
7					
8					
9					
10					
		26,345	3,194	0	0

Line 23 (990-PF) - Other Expenses

		1,737	0	0	1,737
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEES - DIVIDENDS	6			6
2	INVESTMENT EXPENSES - INTEREST	1,731			1,731
3					
4					
5					
6					
7					
8					
9					

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

		10,515,764	10,948,362	11,869,418
	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year
1	OTHER INVESTMENTS		10,515,764	10,948,362
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

		800,000	0	0
	Description	Beginning Balance	Ending Balance	Fair Market Value
1	OPTIMA L/S STRATEGY	800,000		
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

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

1	BOOK TAX COST ADJUSTMENT ON WASH SALE	1	117
2	INFLATION ADJUSTMENT	2	2,662
3	COST BASIS ADJUSTMENT	3	2,889
4	Total	4	5,668

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

1	LOSS DISALLOWED DUE TO WASH SALE	1	67
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	4,010
3	LOSS ON PY SALES SETTLED IN CY	3	23,680
4	MELLON OPTIMA BOOK TAX COST ADJUSTMENTS	4	39,844
5	Total	5	67,601

	Amount
Long Term CG Distributions	94,194
Short Term CG Distributions	0

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

		Amount		Totals		4,752,576		0		4,752,735		-29,159		0		0		-29,159	
		Long Term CG Distributions		Short Term CG Distributions		94,194		0											
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses						
59	UNITED STATES T-NOTE 0.75% 7/15/14	912828QU7		8/5/2011	10/18/2011	10,056	0	10,044	12			0	12						
60	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		7/26/2011	2/8/2012	5,177	0	5,000	177			0	177						
61	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	6/8/2012	10,164	0	9,954	210			0	210						
62	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	5/18/2012	5,082	0	4,977	105			0	105						
63	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/7/2011	5/18/2012	10,164	0	9,964	200			0	200						
64	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/1/2011	5/18/2012	20,328	0	20,057	271			0	271						
65	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	5/18/2012	15,246	0	14,830	316			0	316						
66	U S TREASURY NOTE 1.25% 3/15/14	912828PZ7		3/23/2011	7/13/2012	25,408	0	25,095	313			0	313						
67	U S TREASURY NOTE 1.25% 3/15/14	912828PZ7		3/23/2011	6/29/2012	10,157	0	10,043	114			0	114						
68	U S TREASURY NOTE 1.25% 3/15/14	912828PZ7		3/23/2011	6/29/2012	10,157	0	10,043	116			0	116						
69	U S TREASURY NOTE 1.25% 3/15/14	912828PZ7		3/23/2011	6/29/2012	10,157	0	10,043	114			0	114						
70	U S TREASURY NOTE 1.25% 3/15/14	912828PZ7		3/23/2011	6/29/2012	10,157	0	10,043	116			0	116						
71	U S TREASURY NOTE 1.25% 3/15/14	912828PZ7		3/23/2011	6/29/2012	10,157	0	10,043	114			0	114						
72	U S TREASURY NOTE 0.5% 11/15/13	912828PU8		12/23/2010	3/28/2012	45,141	0	44,606	535			0	535						
73	U S TREASURY NOTE 0.5% 11/15/13	912828PU8		12/23/2010	3/28/2012	20,231	0	19,981	250			0	250						
74	U S TREASURY NOTE 1.0% 1/15/14	912828PQ7		1/21/2011	5/18/2012	10,116	0	9,982	134			0	134						
75	U S TREASURY NOTE 1.0% 1/15/14	912828PQ7		12/13/2010	5/18/2012	20,143	0	19,860	283			0	283						
76	U S TREASURY NOTE 0.75% 12/15/13	912828PL8		1/6/2011	3/20/2012	5,198	0	4,724	474			0	474						
77	U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	3/20/2012	5,198	0	4,780	408			0	408						
78	U S TREASURY NOTE 0.5% 10/15/13	912828PB0		10/19/2010	2/29/2012	5,018	0	4,993	25			0	25						
79	U S TREASURY NOTE 0.5% 10/15/13	912828PB0		10/12/2010	2/29/2012	25,092	0	24,948	144			0	144						
80	U S TREASURY NOTE 0.5% 10/15/13	912828PB0		9/14/2010	2/29/2012	10,074	0	9,993	81			0	81						
81	U S TREASURY NOTE 0.75% 9/15/13	912828NY2		9/14/2010	2/24/2012	10,075	0	9,993	82			0	82						
82	U S TREASURY NOTE 0.75% 9/15/13	912828NY2		9/24/2010	2/24/2012	25,186	0	25,046	140			0	140						
83	U S TREASURY NOTE 0.75% 9/15/13	912828NY2		9/14/2010	2/24/2012	5,037	0	4,996	41			0	41						
84	U S TREASURY NOTE 0.75% 9/15/13	912828NY2		10/27/2010	2/24/2012	40,286	0	40,206	80			0	80						
85	U S TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	2/23/2012	20,144	0	20,103	41			0	41						
86	U S TREASURY NOTE 0.75% 8/15/13	912828NU0		2/3/2012	6/14/2012	43,201	0	42,777	424			0	424						
87	FNMA POOL # AB4113 3.5% 12/01/41	31417VRS6		5/19/2011	2/25/2012	124	0	129	-5			0	-5						
88	FNMA POOL # MA0708 4.5% 3/01/41	31417VRS1		5/19/2011	1/25/2012	508	0	524	-16			0	-16						
89	FNMA POOL # MA0708 4.5% 3/01/41	31417VRS1		5/19/2011	1/25/2012	126	0	124	-2			0	-2						
90	FNMA POOL # MA0708 4.5% 3/01/41	31417VRS1		5/19/2011	1/25/2012	106	0	109	-3			0	-3						
91	FNMA POOL # MA0708 4.5% 3/01/41	31417VRS1		5/19/2011	1/25/2012	107	0	111	-4			0	-4						
92	FNMA POOL # MA0708 4.5% 3/01/41	31417VRS4		2/11/2010	9/25/2012	428	0	436	-8			0	-8						
93	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	335	0	341	-6			0	-6						
94	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	372	0	379	-7			0	-7						
95	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	343	0	349	-6			0	-6						
96	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	385	0	392	-7			0	-7						
97	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	412	0	419	-7			0	-7						
98	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	376	0	384	-8			0	-8						
99	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	382	0	390	-8			0	-8						
100	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	1,057	0	1,077	-20			0	-20						
101	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	12,665	0	12,172	493			0	493						
102	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	1,256	0	1,280	-24			0	-24						
103	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	1,214	0	1,237	-23			0	-23						
104	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	1,028	0	1,048	-20			0	-20						
105	FNMA POOL # AC8596 4.0% 10/12/25	31417VRS4		2/11/2010	9/25/2012	132	0	138	-6			0	-6						
106	FNMA POOL # AC1520 4% 9/1/24	31417KVNA		7/28/2011	9/25/2012	125	0	131	-6			0	-6						
107	FNMA POOL # AC1520 4% 9/1/24	31417KVNA		7/28/2011	9/25/2012	97	0	101	-4			0	-4						
108	FNMA POOL # AC1520 4% 9/1/24	31417KVNA		7/28/2011	9/25/2012	132	0	138	-6			0	-6						
109	FNMA POOL # AC1520 4% 9/1/24	31417KVNA		7/28/2011	9/25/2012	197	0	207	-10			0	-10						
110	FNMA POOL # AC1520 4% 9/1/24	31417KVNA		7/28/2011	9/25/2012	92	0	96	-4			0	-4						
111	FNMA POOL # AC1520 4.0% 9/01/24	31417KVNA		7/28/2011	9/25/2012	48	0	50	-2			0	-2						
112	FNMA POOL # AC1520 4.0% 9/01/24	31417KVNA		7/28/2011	9/25/2012	72	0	75	-3			0	-3						
113	FNMA POOL # AC1520 4.0% 9/01/24	31417KVNA		7/28/2011	9/25/2012	175	0	184	-9			0	-9						
114	FNMA POOL # AC1520 4.0% 9/01/24	31417KVNA		7/28/2011	9/25/2012	116	0	122	-6			0	-6						
115	FNMA POOL # AC1520 4.0% 9/01/24	31417KVNA		7/28/2011	9/25/2012	165	0	173	-8			0	-8						
116	FNMA POOL # AC1520 4.0% 9/01/24	31417KVNA		7/28/2011	9/25/2012	165	0	173	-8			0	-8						

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

	Amount		Totals		4,723,576		0		4,723,735		-29,159		0		0		-29,159	
	Long Term CG Distributions		Short Term CG Distributions		Date Sold	Date Acquired	How Acquired	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			
	Kind(s) of Property Sold	CUSIP #																
117	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4			10/25/2011	7/28/2011		97	0	102	-5							-5
118	FNMA POOL # AB5994 3.0% 8/01/27	31417CUU7			9/25/2012	8/6/2012		316	0	335	-19							-19
119	FNMA POOL # AB5471 3.5% 8/01/42	31417CCH6			9/25/2012	6/6/2012		870	0	912	-42							-42
120	FNMA POOL # AB5471 3.5% 6/01/42	31417CCH6			9/25/2012	6/6/2012		563	0	590	-27							-27
121	FNMA POOL # AB5471 3.5% 8/01/42	31417CCH6			7/25/2012	6/6/2012		249	0	259	-12							-12
122	FNMA POOL # AB4113 3.5% 12/01/41	31417ASB6			7/25/2012	2/3/2012		917	0	954	-35							-35
123	FNMA POOL # AB4113 3.5% 12/01/41	31417ASB6			6/25/2012	2/3/2012		594	0	616	-22							-22
124	BRISTOL-MYERS SQUIBB CO	110122108			8/10/2012	4/19/2012		26,301	0	28,160	-1,859							-1,859
125	BAXTER INTERNATIONAL INC	071813109			12/15/2011	5/6/2011		36,860	0	43,999	-7,139							-7,139
126	BARCLAYS BANK PLC 5.125% 1/08/20	06739GARO			9/17/2012	8/1/2012		33,644	0	32,738	906							906
127	BARCLAYS BANK PLC 5.0% 9/22/16	06739FGF2			8/1/2012	9/17/2009		32,729	0	29,961	2,768							2,768
128	BARCLAYS BANK PLC 5.0% 9/22/16	06739FGF2			1/19/2012	9/17/2009		5,275	0	4,994	281							281
129	BARCLAYS BANK PLC 5.0% 9/22/16	06739FGF2			1/18/2012	9/17/2009		10,530	0	9,987	543							543
130	BAIDU, INC	056752108			7/11/2012	1/9/2012		8,573	0	9,531	-958							-958
131	BAIDU, INC	056752108			7/11/2012	6/27/2011		2,387	0	2,914	-527							-527
132	BAIDU, INC	056752108			7/2/2012	6/27/2011		11,285	0	13,379	-2,094							-2,094
133	BAIDU, INC	056752108			6/27/2012	6/27/2011		5,573	0	6,623	-1,050							-1,050
134	BAIDU, INC	056752108			6/27/2012	3/1/2012		5,685	0	7,073	-1,388							-1,388
135	BAIDU, INC	056752108			6/27/2012	7/21/2011		223	0	275	-52							-52
136	BAIDU, INC	056752108			12/16/2011	6/27/2011		231	0	231	0							0
137	BAIDU, INC	056752108			10/27/2011	6/27/2011		3,987	0	3,841	146							146
138	BAIDU, INC	056752108			10/27/2011	7/15/2011		10,724	0	11,239	-515							-515
139	BNY MELLON FOC EQ OPP-M	05569M475			8/28/2012	11/22/2010		30,000	0	27,192	2,808							2,808
140	BNY MELLON FOC EQ OPP-M	05569M475			3/23/2012	11/22/2010		25,000	0	22,608	2,392							2,392
141	B & T CORPORATION	054937107			7/19/2012	5/6/2011		30,584	0	25,928	4,656							4,656
142	B & T CORPORATION	054937107			12/16/2011	5/6/2011		239	0	270	-31							-31
143	B & T CORPORATION	054937107			12/16/2011	5/2/2011		239	0	278	-39							-39
144	APPLE INC	037833100			3/15/2012	7/8/2008		15,856	0	4,778	11,078							11,078
145	APPLE INC	037833100			3/15/2012	7/8/2008		18,487	0	6,017	12,470							12,470
146	APPLE INC	037833100			12/16/2011	7/8/2008		1,902	0	885	1,017							1,017
147	APACHE CORP 3.25% 4/15/22	037411AZ8			5/22/2012	4/3/2012		5,096	0	5,010	86							86
148	APACHE CORP 3.25% 4/15/22	037411AZ8			5/22/2012	4/3/2012		10,193	0	9,966	227							227
149	APACHE CORP 3.25% 4/15/22	037411AZ8			5/17/2012	4/3/2012		5,127	0	5,010	117							117
150	APACHE CORP 3.25% 4/15/22	037411AZ8			5/17/2012	4/5/2012		5,127	0	5,024	103							103
151	A O N CORP	037389103			12/16/2011	11/8/2011		449	0	482	-33							-33
152	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6			8/8/2012	9/15/2010		28,640	0	28,544	96							96
153	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6			8/8/2012	9/15/2010		2,643	0	2,643	0							0
154	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6			7/8/2012	9/15/2010		2,938	0	2,938	0							0
155	AMCAR 2010-3 A3 1.14% 4/08/15	03063PAC6			6/8/2012	9/15/2010		870	0	869	1							1
156	COMMIT TO PUR FLMC GO 5/01/42	02R032653			5/10/2012	4/9/2012		51,969	0	51,562	407							407
157	COMMIT TO PUR FLMC 4/01/42	02R032646			4/9/2012	3/5/2012		46,543	0	46,311	232							232
158	COMMIT TO PUR FLMC GOLD 12/01/17	02R0304C4			12/5/2011	9/21/2011		35,835	0	35,824	11							11
159	COMMIT TO PUR FLMC SF 8/01/27	02R030467			6/6/2012	5/15/2012		78,223	0	78,188	35							35
160	COMMIT TO PUR FLMC GO 5/01/27	02R030459			5/15/2012	4/11/2012		73,145	0	72,691	454							454
161	COMMIT TO PUR FLMC GO 4/01/26	02R030442			4/11/2012	3/5/2012		67,681	0	67,255	426							426
162	COMMIT TO PURCHASE FLMC 3/12/20	02R030434			3/5/2012	2/14/2012		62,250	0	62,243	7							7
163	U S TREASURY NOTE 0.75% 8/15/13	912828NU0			2/8/2012	10/27/2010		45,350	0	45,232	118							118
164	U S TREASURY NOTE 0.75% 8/15/13	912828NU0			12/7/2011	10/27/2010		10,085	0	10,052	33							33
165	U S TREASURY NOTE 0.75% 8/15/13	912828NU0			11/16/2011	10/27/2010		10,087	0	10,052	35							35
166	U S TREASURY NOTE 4.25% 11/15/13	912828BR0			3/7/2012	10/27/2009		10,684	0	10,856	-192							-192
167	U S TREASURY NOTE 4.25% 11/15/13	912828BR0			2/29/2012	10/27/2009		21,597	0	21,913	-316							-316
168	U S TREASURY NOTE 4.25% 11/15/13	912828BR0			11/9/2011	12/11/2009		21,597	0	21,913	-316							-316
169	U S TREASURY NOTE 4.25% 8/15/13	912828BH2			10/20/2011	6/5/2008		10,702	0	10,443	259							259
170	U S TREASURY NOTE 4.25% 8/15/13	912828BH2			10/20/2011	6/5/2008		26,792	0	26,107	685							685
171	U S TREASURY NOTE 4.25% 8/15/13	912828BH2			10/20/2011	1/18/2011		5,358	0	5,443	-85							-85
172	U S TREASURY NOTE 4.25% 8/15/13	912828BH2			10/20/2011	12/11/2009		16,075	0	16,415	-340							-340
173	U S TREASURY NOTE 4.25% 8/15/13	912828BH2			10/20/2011	9/1/2009		10,717	0	10,918	-201							-201
174	U S TREASURY NOTE 4.25% 8/15/13	912828BH2			10/6/2011	12/11/2009		16,089	0	16,415	-326							-326

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	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses												
Long Term CG Distributions		Amount																								
Short Term CG Distributions		94,194																								
		0																								
175	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		4/23/2009	10/5/2011		21,473	0	22,161	-688			0	-29,159												
176	U S TREASURY BOND 3 0% 11/15/41	912810QT8		11/10/2011	11/22/2011		10,345	0	9,905	440			0	-440												
177	UNITED STATES TREAS 3 75% 8/15/41	912810QS0		10/5/2011	11/7/2011		5,668	0	5,880	-212			0	-212												
178	UNITED STATES TREAS 3 75% 8/15/41	912810QS0		10/5/2011	10/19/2011		11,059	0	11,759	-700			0	-700												
179	NXP SEMICONDUCTORS N V	N6596X109		5/6/2011	3/6/2012		12,098	0	17,093	-4,995			0	-4,995												
180	NXP SEMICONDUCTORS N V	N5896X109		5/6/2011	12/16/2011		458	0	950	-492			0	-492												
181	NOBLE CORPORATION	H5833N103		2/10/2012	9/27/2012		29,484	0	32,180	-2,696			0	-2,696												
182	INVECO LTD	G491BT108		5/6/2011	12/16/2011		961	0	1,245	-284			0	-284												
183	COVIDIEN PLC	G2554F113		1/4/2011	12/16/2011		870	0	952	-82			0	-82												
184	ACCENTURE PLC-CL A	G1151C101		7/2/2012	9/28/2012		11,894	0	10,266	1,628			0	1,628												
185	ACCENTURE PLC-CL A	G1151C101		10/27/2011	9/28/2012		700	0	608	92			0	92												
186	ACCENTURE PLC-CL A	G1151C101		10/27/2011	1/9/2012		10,853	0	12,763	-1,910			0	-1,910												
187	ACCENTURE PLC-CL A	G1151C101		10/27/2011	12/16/2011		536	0	608	-72			0	-72												
188	YUM! BRANDS INC	988498101		5/6/2011	7/11/2012		8,062	0	6,994	1,068			0	1,068												
189	YUM! BRANDS INC	988498101		12/16/2011	7/11/2012		12,403	0	11,570	833			0	833												
190	WOART 2011-A 3 1 11% 5/15/15	98158KAC3		3/2/2011	9/15/2012		398	0	398	0			0	0												
191	WELLS FARGO & COMPANY	949748101		11/22/1999	12/16/2011		1,298	0	1,194	104			0	104												
192	WALGREEN CO	931422109		5/6/2011	12/16/2011		35,467	0	44,621	-9,154			0	-9,154												
193	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	10/17/2012		492	0	500	-8			0	-8												
194	VERIZON COMMUNICATIONS INC	92343V104		5/6/2011	12/16/2011		11,796	0	10,100	1,696			0	1,696												
195	VERIZON COMMUNICATIONS INC	92343V104		5/6/2011	12/16/2011		385	0	374	11			0	11												
196	VALERO ENERGY CORP NEW	91913Y100		5/6/2011	9/27/2012		9,698	0	8,366	1,332			0	1,332												
197	VALERO ENERGY CORP NEW	91913Y100		5/6/2011	8/15/2012		12,004	0	11,335	669			0	669												
198	VALERO ENERGY CORP NEW	91913Y100		5/6/2011	12/16/2011		820	0	1,079	-259			0	-259												
199	UNITED TECHNOLOGIES CORP	913017109		5/6/2011	12/16/2011		724	0	897	-173			0	-173												
200	WI TREASURY N/B 0 75% 6/30/17	912828TB6		9/6/2012	9/26/2012		5,038	0	5,026	12			0	12												
201	WI TREASURY N/B 0 75% 6/30/17	912828TB6		7/24/2012	9/26/2012		20,153	0	20,177	-24			0	-24												
202	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/15/2012	9/25/2012		5,042	0	5,070	-28			0	-28												
203	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	9/10/2012		15,186	0	15,346	-160			0	-160												
204	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	8/20/2012		19,975	0	20,462	-487			0	-487												
205	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	7/27/2012		10,181	0	10,181	0			0	0												
206	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		5/19/2012	6/29/2012		121,359	0	120,704	655			0	655												
207	U S TREASURY NOTE 1 375% 2/28/19	912828SH4		2/29/2012	6/29/2012		5,106	0	4,990	116			0	116												
208	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		5/18/2012	8/20/2012		5,123	0	5,142	-19			0	-19												
209	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	8/20/2012		51,232	0	50,092	1,140			0	1,140												
210	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	4/5/2012		4,913	0	5,009	-96			0	-96												
211	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	4/4/2012		19,565	0	20,037	-472			0	-472												
212	U S TREASURY NOTE 0 875% 12/31/16	912828RX0		1/9/2012	6/7/2012		5,045	0	5,004	41			0	41												
213	UNITED STATES TREAS 3 75% 8/15/41	912810QS0		10/5/2011	10/17/2011		5,596	0	5,880	-284			0	-284												
214	US BANCORP	902973304		5/6/2011	12/16/2011		781	0	784	17			0	17												
215	TYCO INTL FIN 3 375% 10/15/15	902118BN7		4/28/2010	7/13/2012		29,273	0	26,913	2,360			0	2,360												
216	TIME WARNER INC 3 15% 7/15/15	887317AJ4		10/12/2010	1/10/2012		5,272	0	5,228	44			0	44												
217	TIME WARNER INC 3 15% 7/15/15	887317AJ4		7/7/2010	1/10/2012		10,544	0	5,023	249			0	249												
218	TIME WARNER INC 3 15% 7/15/15	887317AJ4		1/12/2012	9/27/2012		7,202	0	8,131	-929			0	-929												
219	TEXAS INSTRUMENTS INC	882508104		1/10/2012	9/27/2012		11,910	0	13,063	-1,153			0	-1,153												
220	TEXAS INSTRUMENTS INC	882508104		11/4/2011	9/27/2012		11,633	0	13,401	-1,768			0	-1,768												
221	TEXAS INSTRUMENTS INC	882508104		11/4/2011	5/17/2012		8,257	0	8,934	-677			0	-677												
222	TEXAS INSTRUMENTS INC	882508104		1/19/2012	3/9/2012		6,125	0	6,063	62			0	62												
223	TEXAS INSTRUMENTS INC	882508104		1/19/2012	3/9/2012		5,481	0	5,754	-273			0	-273												
224	TEXAS INSTRUMENTS INC	882508104		1/16/2012	3/9/2012		3,224	0	3,309	-85			0	-85												
225	TEXAS INSTRUMENTS INC	882508104		11/29/2011	3/9/2012		322	0	337	-15			0	-15												
226	TEXAS INSTRUMENTS INC	882508104		11/4/2011	12/16/2011		286	0	286	0			0	0												
227	TERADATA CORPORATION	88076W103		5/6/2011	2/10/2012		11,799	0	10,220	1,579			0	1,579												
228	TERADATA CORPORATION	88076W103		5/6/2011	12/16/2011		985	0	1,076	-91			0	-91												
229	TELEFONICA EMISIONES 4 949% 1/15/16	87938WAJ2		6/22/2009	1/25/2012		20,474	0	20,000	474			0	474												
230	TELEFONICA EMISIONES 4 949% 1/15/16	87938WAJ2		8/26/2010	1/24/2012		10,238	0	10,826	-588			0	-588												
231	TELEFONICA EMISIONES 5 877% 7/15/16	87938WAH6		1/24/2012	3/20/2012		10,340	0	10,123	217			0	217												

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	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 of Losses						
							4,752,735	0	0	-29,159	0	0	0	-29,159						
							4,752,735	0	0	-29,159	0	0	0	-29,159						
							4,752,735	0	0	-29,159	0	0	0	-29,159						
233	DREYFUS PRE STRAT INTER ST-I	86271F768		11/1/2010	7/23/2012		2,000	0	2,087	-87			0	-87						
234	DREYFUS PRE STRAT INTER ST-I	86271F768		11/1/2010	6/27/2012		16,293	0	17,292	-999			0	-999						
235	FNMA POOL # AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	5/25/2012		368	0	382	-14			0	-14						
236	FNMA POOL # AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	4/25/2012		1,201	0	1,247	-46			0	-46						
237	FNMA POOL # AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	3/25/2012		189	0	193	-4			0	-4						
238	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	9/25/2012		186	0	193	-7			0	-7						
239	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	8/25/2012		170	0	177	-7			0	-7						
240	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	7/25/2012		485	0	504	-19			0	-19						
241	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	6/25/2012		495	0	515	-20			0	-20						
242	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	5/25/2012		140	0	146	-6			0	-6						
243	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	4/25/2012		902	0	937	-35			0	-35						
244	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	3/25/2012		273	0	284	-11			0	-11						
245	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	2/25/2012		1,626	0	1,691	-65			0	-65						
246	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	1/25/2012		21,116	0	20,527	589			0	589						
247	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	12/25/2011		2,048	0	2,129	-81			0	-81						
248	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	11/25/2011		1,598	0	1,662	-64			0	-64						
249	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		11/10/2009	10/25/2011		946	0	984	-38			0	-38						
250	FNMA POOL # AB4113 3 5% 12/01/41	31416RRQ8		4/20/2011	9/25/2012		706	0	754	-48			0	-48						
251	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	8/25/2012		896	0	958	-62			0	-62						
252	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	7/25/2012		746	0	797	-51			0	-51						
253	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	5/25/2012		632	0	675	-43			0	-43						
254	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	4/25/2012		568	0	607	-39			0	-39						
255	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	3/25/2012		668	0	713	-45			0	-45						
256	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	2/25/2012		390	0	416	-26			0	-26						
257	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	1/25/2012		315	0	336	-21			0	-21						
258	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	12/15/2011		697	0	745	-48			0	-48						
259	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		9/10/2009	12/15/2011		859	0	914	-55			0	-55						
260	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	11/15/2011		426	0	453	-27			0	-27						
261	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	10/15/2011		357	0	380	-23			0	-23						
262	FHLMC GOLD G05669 6 5% 4/01/39	3128M7M29		4/18/2012	9/15/2012		3,931	0	4,255	-324			0	-324						
263	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	8/15/2012		2,469	0	2,673	-204			0	-204						
264	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	7/15/2012		1,979	0	2,142	-163			0	-163						
265	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	6/15/2012		2,404	0	2,602	-198			0	-198						
266	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		6/10/2010	9/15/2012		294	0	316	-22			0	-22						
267	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	8/15/2012		704	0	756	-52			0	-52						
268	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	7/15/2012		455	0	489	-34			0	-34						
269	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	6/15/2012		637	0	684	-47			0	-47						
270	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	5/15/2012		331	0	356	-25			0	-25						
271	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	4/15/2012		348	0	374	-26			0	-26						
272	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	3/15/2012		523	0	562	-39			0	-39						
273	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	2/15/2012		978	0	1,051	-73			0	-73						
274	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	1/15/2012		972	0	1,044	-72			0	-72						
275	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	12/15/2011		775	0	833	-58			0	-58						
276	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	11/15/2011		342	0	368	-26			0	-26						
277	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	10/15/2011		606	0	651	-45			0	-45						
278	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		7/19/2010	9/15/2012		1,032	0	1,096	-64			0	-64						
279	FHLMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	8/15/2012		1,016	0	1,078	-62			0	-62						
280	FHLMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	7/15/2012		1,483	0	1,573	-90			0	-90						
281	FHLMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	6/15/2012		2,417	0	2,564	-147			0	-147						
282	FHLMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	5/15/2012		915	0	971	-56			0	-56						
283	FHLMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	4/15/2012		1,352	0	1,435	-83			0	-83						
284	FHLMC GOLD G05938 5 0% 10/1/36	3128M74X1		9/16/2011	9/15/2012		129	0	137	-8			0	-8						
285	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2012		1,093	0	1,113	-20			0	-20						
286	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	8/15/2012		66	0	71	-5			0	-5						
287	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2012		563	0	574	-11			0	-11						
288	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	7/15/2012		78	0	83	-5			0	-5						
289	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2012		661	0	673	-12			0	-12						
290	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2012		661	0	673	-12			0	-12						

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

		Amount		Long Term CG Distributions	Short Term CG Distributions	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		94,194												
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
291	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	6/15/2012	49	0	52	-3			0	-29,159
292	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	6/15/2012	417	0	424	-7			0	-7
293	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	5/15/2012	96	0	102	-6			0	-6
294	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	5/15/2012	817	0	833	-16			0	-16
295	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	4/15/2012	85	0	91	-6			0	-6
296	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	4/15/2012	725	0	739	-14			0	-14
297	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	3/15/2012	68	0	72	-4			0	-4
298	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	3/15/2012	574	0	585	-11			0	-11
299	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	2/15/2012	45	0	48	-3			0	-3
300	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	2/15/2012	381	0	388	-7			0	-7
301	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	1/15/2012	34	0	36	-2			0	-2
302	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	1/15/2012	290	0	298	-6			0	-6
303	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	12/15/2011	30	0	32	-2			0	-2
304	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	12/15/2011	252	0	256	-4			0	-4
305	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	11/15/2011	79	0	84	-5			0	-5
306	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	11/15/2011	671	0	684	-13			0	-13
307	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		9/16/2011	10/15/2011	35	0	37	-2			0	-2
308	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	10/15/2011	299	0	305	-6			0	-6
309	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	9/15/2012	578	0	568	10			0	10
310	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	8/15/2012	571	0	561	10			0	10
311	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	7/15/2012	397	0	389	8			0	8
312	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	6/15/2012	308	0	303	5			0	5
313	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	5/15/2012	420	0	411	9			0	9
314	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	4/15/2012	503	0	492	11			0	11
315	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	3/15/2012	404	0	395	9			0	9
316	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	2/15/2012	255	0	250	5			0	5
317	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	1/15/2012	338	0	330	8			0	8
318	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	12/15/2011	346	0	340	6			0	6
319	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	11/15/2011	236	0	231	5			0	5
320	FHLMC GOLD A95160	4 0% 11/01/40	312943WV1		4/8/2011	10/15/2011	263	0	257	6			0	6
321	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	9/15/2012	938	0	996	-58			0	-58
322	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	8/15/2012	731	0	777	-46			0	-46
323	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	7/15/2012	513	0	545	-32			0	-32
324	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	6/15/2012	730	0	775	-45			0	-45
325	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	5/15/2012	504	0	535	-31			0	-31
326	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	4/15/2012	640	0	680	-40			0	-40
327	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	3/15/2012	763	0	810	-47			0	-47
328	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	2/15/2012	624	0	663	-39			0	-39
329	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	1/15/2012	647	0	687	-40			0	-40
330	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	12/15/2011	464	0	492	-28			0	-28
331	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	11/15/2011	721	0	766	-45			0	-45
332	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/22/2010	10/15/2011	725	0	770	-45			0	-45
333	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/11/2012	9/15/2012	807	0	838	-31			0	-31
334	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		7/11/2012	8/15/2012	121	0	126	-5			0	-5
335	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		6/6/2012	8/15/2012	2,036	0	2,126	-90			0	-90
336	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		6/6/2012	8/10/2012	61,069	0	60,778	291			0	291
337	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		6/6/2012	7/15/2012	2,072	0	2,163	-91			0	-91
338	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	8/8/2012	10,771	0	9,913	858			0	858
339	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	7/15/2012	654	0	650	4			0	4
340	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	6/15/2012	346	0	344	2			0	2
341	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	5/15/2012	693	0	688	5			0	5
342	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	4/15/2012	551	0	548	3			0	3
343	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	3/15/2012	100	0	100	0			0	0
344	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	2/15/2012	580	0	576	4			0	4
345	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	1/15/2012	575	0	571	4			0	4
346	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	12/15/2011	225	0	223	2			0	2
347	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	11/15/2011	722	0	716	6			0	6
348	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		8/20/2008	10/15/2011	475	0	471	4			0	4

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						Totals		0	4,752,735	-29,159	0	0	-29,159						
Short Term CG Distributions						Amount		94,194	0										
407	FHLMC GOLD G04219	5 5% 1/01/38	3128M6S04	3/9/2011	10/15/2011	226	0	242	-16			0	-16						
408	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	9/15/2012	598	0	597	-39			0	-39						
409	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	8/15/2012	696	0	744	-48			0	-48						
410	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	7/15/2012	670	0	717	-47			0	-47						
411	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	6/15/2012	649	0	695	-48			0	-48						
412	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	5/15/2012	608	0	650	-42			0	-42						
413	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	4/15/2012	606	0	648	-42			0	-42						
414	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	3/15/2012	558	0	596	-38			0	-38						
415	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	2/15/2012	572	0	612	-40			0	-40						
416	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	1/15/2012	591	0	633	-42			0	-42						
417	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	12/15/2011	651	0	697	-46			0	-46						
418	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	11/15/2011	607	0	649	-42			0	-42						
419	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	10/15/2011	676	0	723	-47			0	-47						
420	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	9/15/2012	478	0	515	-37			0	-37						
421	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	8/15/2012	551	0	594	-43			0	-43						
422	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	7/15/2012	387	0	417	-30			0	-30						
423	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	6/15/2012	531	0	572	-41			0	-41						
424	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	5/15/2012	427	0	460	-33			0	-33						
425	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	4/15/2012	405	0	437	-32			0	-32						
426	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	3/15/2012	291	0	314	-23			0	-23						
427	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	2/15/2012	324	0	349	-25			0	-25						
428	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	1/15/2012	268	0	288	-20			0	-20						
429	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	12/15/2011	319	0	343	-24			0	-24						
430	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	11/15/2011	269	0	290	-21			0	-21						
431	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	10/15/2011	331	0	357	-26			0	-26						
432	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	3/14/2006	1/15/2012	234	0	234	0			0	0						
433	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	3/14/2006	1/13/2012	5,326	0	5,005	321			0	321						
434	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	3/14/2006	12/15/2011	196	0	198	0			0	0						
435	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	3/14/2006	11/15/2011	247	0	246	1			0	1						
436	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5	3/14/2006	10/15/2011	226	0	226	0			0	0						
437	FHLMC GOLD A69852	5 5% 12/01/37	3128L15M8	12/7/2007	9/15/2012	759	0	756	3			0	3						
438	FHLMC GOLD A69852	5 5% 12/01/37	3128L15M8	12/7/2007	8/15/2012	1,038	0	1,033	5			0	5						
439	FHLMC GOLD A69852	5 5% 12/01/37	3128L15M8	12/7/2007	7/15/2012	444	0	442	2			0	2						
440	FHLMC GOLD A69852	5 5% 12/01/37	3128L15M8	12/7/2007	6/15/2012	502	0	500	2			0	2						
441	EXXON MOBIL CORP		30231G102	9/14/2000	3/9/2012	31,200	0	15,791	15,409			0	15,409						
442	EXXON MOBIL CORP		30231G102	5/6/2011	12/16/2011	803	0	833	-30			0	-30						
443	GECCMC 2004-C3 A3	4 865% 7/10/39	36828QHV1	2/2/2010	1/10/2012	1,185	0	1,217	-32			0	-32						
444	GECCMC 2004-C3 A3	4 865% 7/10/39	36828QHV1	8/27/2010	12/10/2011	71	0	73	-2			0	-2						
445	GECCMC 2004-C3 A3	4 865% 7/10/39	36828QHV1	2/2/2010	12/10/2011	94	0	97	-3			0	-3						
446	GECCMC 2004-C3 A3	4 865% 7/10/39	36828QHV1	8/27/2010	11/10/2011	65	0	67	-2			0	-2						
447	GECCMC 2004-C3 A3	4 865% 7/10/39	36828QHV1	2/2/2010	11/10/2011	87	0	89	-2			0	-2						
448	GECCMC 2004-C3 A3	4 865% 7/10/39	36828QHV1	8/27/2010	10/10/2011	70	0	72	-2			0	-2						
449	GECCMC 2004-C3 A3	4 865% 7/10/39	36828QHV1	2/2/2010	10/10/2011	94	0	96	-2			0	-2						
450	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	9/15/2012	492	0	490	2			0	2						
451	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	8/15/2012	534	0	530	4			0	4						
452	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	7/15/2012	454	0	451	3			0	3						
453	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	6/15/2012	212	0	210	2			0	2						
454	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	5/15/2012	421	0	418	3			0	3						
455	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	4/15/2012	506	0	502	4			0	4						
456	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	3/15/2012	393	0	390	3			0	3						
457	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	2/15/2012	381	0	379	2			0	2						
458	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	1/15/2012	368	0	366	2			0	2						
459	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	12/15/2011	571	0	567	4			0	4						
460	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	11/15/2011	412	0	409	3			0	3						
461	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6	5/10/2007	10/15/2011	529	0	525	4			0	4						
462	GNMA POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	9/15/2012	276	0	274	2			0	2						
463	GNMA POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	8/15/2012	237	0	230	7			0	7						
464	GNMA POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	7/15/2012	225	0	224	1			0	1						

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												
Totals																									
Amount																									
Long Term CG Distributions																									
Short Term CG Distributions																									
465	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	6/15/2012	188	0	186	2			0	-29,159												
466	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	5/15/2012	268	0	267	1			0	-29,159												
467	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	8/25/2012	487	0	501	-14			0	-14												
468	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	5/25/2012	691	0	691	0			0	0												
469	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	4/25/2012	595	0	595	0			0	0												
470	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	7/25/2012	266	0	273	-7			0	-7												
471	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	6/25/2012	1,459	0	1,501	-42			0	-42												
472	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	5/25/2012	743	0	765	-22			0	-22												
473	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	4/25/2012	397	0	409	-12			0	-12												
474	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	3/25/2012	452	0	466	-14			0	-14												
475	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	3/25/2012	731	0	730	1			0	1												
476	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	2/25/2012	730	0	752	-22			0	-22												
477	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	1/25/2012	319	0	329	-10			0	-10												
478	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	12/25/2011	1,362	0	1,402	-40			0	-40												
479	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	11/25/2011	379	0	390	-11			0	-11												
480	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/20/2009	10/25/2011	851	0	875	-24			0	-24												
481	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	9/25/2012	3,432	0	3,441	-9			0	-9												
482	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	9/25/2012	22,583	0	20,560	2,023			0	2,023												
483	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	7/25/2012	2,202	0	2,207	-5			0	-5												
484	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	6/25/2012	4,044	0	4,054	-10			0	-10												
485	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	5/25/2012	1,917	0	1,922	-5			0	-5												
486	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	4/25/2012	1,569	0	1,573	-4			0	-4												
487	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	3/25/2012	942	0	945	-3			0	-3												
488	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	2/25/2012	2,001	0	2,006	-5			0	-5												
489	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	1/25/2012	1,088	0	1,090	-2			0	-2												
490	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	12/25/2011	1,213	0	1,216	-3			0	-3												
491	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	11/25/2011	60	0	61	-1			0	-1												
492	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	10/25/2011	422	0	423	-1			0	-1												
493	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		9/25/2007	10/25/2011	1,666	0	1,677	-11			0	-11												
494	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		6/13/2008	9/25/2012	348	0	348	0			0	0												
495	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		6/13/2008	8/25/2012	575	0	575	0			0	0												
496	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		6/13/2008	7/25/2012	587	0	587	0			0	0												
497	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		6/13/2008	6/25/2012	789	0	789	0			0	0												
498	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		2/15/2008	2/25/2012	362	0	362	0			0	0												
499	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		2/15/2008	1/25/2012	880	0	881	-1			0	-1												
500	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		1/9/2012	2/14/2012	52,000	0	51,660	340			0	340												
501	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		12/5/2011	1/9/2012	36,276	0	35,738	538			0	538												
502	GNMA POOL # 892301 4.5% 3/01/23	31414CRW0		5/28/2011	12/16/2011	912	0	990	-78			0	-78												
503	AMAZON COM INC	0203135106		5/6/2011	11/8/2011	31,725	0	40,438	-8,713			0	-8,713												
504	ALLSTATE CORP	020002101		5/10/2012	6/6/2012	62,869	0	62,311	558			0	558												
505	COMMIT TO PUR FNMA SF	6/01/41		2/9/2012	3/5/2012	46,528	0	46,528	0			0	0												
506	COMMIT TO PUR FNMA SF	3/01/42		1/9/2012	2/9/2012	46,673	0	46,341	332			0	332												
507	COMMIT TO PUR FNMA SF	2/01/43		12/20/2011	1/9/2012	41,306	0	40,988	318			0	318												
508	COMMIT TO PUR FNMA SF	1/01/44		5/6/2011	4/3/2012	11,907	0	12,151	-244			0	-244												
509	AIR PRODS & CHEMS INC	009158106		5/6/2011	12/16/2011	820	0	935	-115			0	-115												
510	AIR PRODS & CHEMS INC	009158106		5/6/2011	6/4/2012	25,971	0	34,512	-8,541			0	-8,541												
511	AGILENT TECHNOLOGIES INC	00846U101		5/6/2011	12/16/2011	669	0	1,000	-331			0	-331												
512	AGILENT TECHNOLOGIES INC	00846U101		8/11/2011	11/30/2011	3,964	0	6,304	-2,340			0	-2,340												
513	ACME PACKET INC	004764106		6/23/2011	11/30/2011	4,625	0	9,136	-4,511			0	-4,511												
514	ACME PACKET INC	004764106		6/10/2011	11/30/2011	7,598	0	15,514	-7,916			0	-7,916												
515	ACME PACKET INC	004764106		1/23/2007	5/1/2012	11,299	0	12,048	-749			0	-749												
516	AT&T INC	00206R102		1/23/2007	12/16/2011	861	0	1,063	-202			0	-202												
517	AT&T INC	00206R102		12/31/2010	6/27/2012	1,707	0	1,838	-131			0	-131												
518	DREYFUS PRE STRAT INTER ST-I	86271F768		11/22/2010	8/28/2012	30,000	0	25,743	4,257			0	4,257												
519	DREYFUS US EQUITY FUND-I	86271F727		11/22/2010	3/23/2012	25,000	0	21,104	3,896			0	3,896												
520	DREYFUS US EQUITY FUND-I	86271F727		11/22/2010	2/24/2012	36,928	0	31,583	5,345			0	5,345												
521	DREYFUS US EQUITY FUND-I	86271F727		12/29/2011	2/24/2012	3,072	0	2,876	196			0	196												
522	DREYFUS US EQUITY FUND-I	86271F727					0					0													

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													
Totals																										
Amount																										
Long Term CG Distributions																										
Short Term CG Distributions																										
94,194																										
0																										
523	STATE STREET CORP	857477103		5/6/2011	4/27/2012	13,422	0	13,470	-48			0	-29,159													
524	STATE STREET CORP	857477103		5/6/2011	12/16/2011	797	0	929	-132			0	-132													
525	SHIRE PLC	82481R106		5/6/2011	12/16/2011	979	0	919	60			0	60													
526	SHIRE PLC	82481R106		5/6/2011	12/15/2011	8,864	0	8,269	595			0	595													
527	SEMPRA ENERGY	816851109		5/6/2011	12/16/2011	1,057	0	1,098	-41			0	-41													
528	SCHLUMBERGER LTD	806857108		5/6/2011	9/21/2012	8,205	0	9,258	-1,053			0	-1,053													
529	SALESFORCE COM INC	794661302		5/6/2011	1/18/2012	8,746	0	11,223	-2,477			0	-2,477													
530	SALESFORCE COM INC	794661302		5/6/2011	12/16/2011	967	0	1,202	-235			0	-235													
531	SBC COMMUNICATIONS	5875% 8/15/78387GAK9		3/23/2006	2/9/2012	10,273	0	10,120	153			0	153													
532	SBC COMMUNICATIONS	5875% 8/15/78387GAK9		3/23/2006	1/23/2012	5,149	0	5,060	89			0	89													
533	SBC COMMUNICATIONS	5875% 8/15/78387GAK9		3/23/2006	1/19/2012	10,299	0	10,120	179			0	179													
534	ROYAL BANK OF SCOTIA	4875% 3/16/78010XAC5		10/12/2010	9/13/2012	5,388	0	5,351	37			0	37													
535	ROYAL BANK OF SCOTIA	4875% 3/16/78010XAC5		3/9/2010	9/13/2012	10,776	0	9,977	799			0	799													
536	ROYAL BANK OF SCOTIA	4875% 3/16/78010XAC5		3/9/2010	9/13/2012	5,388	0	5,003	385			0	385													
537	ROYAL BANK OF SCOTIA	4875% 3/16/78010XAC5		3/9/2010	9/13/2012	10,776	0	10,002	774			0	774													
538	ROVI CORP	779376102		5/6/2011	4/16/2012	11,446	0	19,255	-7,809			0	-7,809													
539	ROVI CORP	779376102		5/6/2011	4/13/2012	7,167	0	11,864	-4,697			0	-4,697													
540	ROVI CORP	779376102		7/19/2011	4/13/2012	3,231	0	6,265	-3,034			0	-3,034													
541	ROVI CORP	779376102		7/19/2011	12/16/2011	474	0	1,139	-665			0	-665													
542	QEP RESOURCES INC	74733V100		5/6/2011	12/16/2011	578	0	825	-247			0	-247													
543	PROCTER & GAMBLE CO	742718109		9/29/2011	12/16/2011	1,955	0	1,909	46			0	46													
544	PLAINS EXPLORATION & PR-WI	726505100		5/6/2011	12/16/2011	657	0	725	-68			0	-68													
545	Pfizer Inc	717081103		7/8/2009	12/16/2011	908	0	634	274			0	274													
546	Pfizer Inc	717081103		7/8/2009	12/16/2011	633	0	443	190			0	190													
547	Pfizer Inc	717081103		8/30/1999	12/16/2011	148	0	172	-24			0	-24													
548	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/20/2011	6/28/2012	5,379	0	4,990	389			0	389													
549	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/29/2011	6/28/2012	5,379	0	5,058	321			0	321													
550	NEWFIELD EXPL CO	651290108		7/20/2011	12/22/2011	748	0	1,436	-688			0	-688													
551	NEWFIELD EXPL CO	651290108		6/21/2011	12/22/2011	14,577	0	25,589	-11,012			0	-11,012													
552	NEWFIELD EXPL CO	651290108		7/20/2011	12/21/2011	6,655	0	12,922	-6,267			0	-6,267													
553	NEWFIELD EXPL CO	651290108		7/20/2011	12/16/2011	368	0	718	-350			0	-350													
554	NEWFIELD EXPL CO	651290108		7/17/2008	12/16/2011	167	0	723	-355			0	-355													
555	FNMA POOL # 966608	5 5% 2/01/38		2/15/2008	12/25/2011	147	0	147	0			0	0													
556	FNMA POOL # 966608	5 5% 2/01/38		2/15/2008	11/25/2011	56	0	56	0			0	0													
557	FNMA POOL # 966608	5 5% 2/01/38		2/15/2008	10/25/2011	345	0	345	0			0	0													
558	FNMA POOL # 966608	5 5% 2/01/38		5/20/2009	9/25/2012	676	0	696	-20			0	-20													
559	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/20/2011	6/28/2012	5,379	0	5,035	344			0	344													
560	PEPSICO INC	713448108		4/6/1999	12/16/2011	649	0	274	375			0	375													
561	PNC FINANCIAL SERVICES GROUP	693475105		5/2/2011	12/16/2011	549	0	637	-88			0	-88													
562	FNMA POOL # 889668	6 0% 6/01/38		6/13/2008	2/25/2012	596	0	596	0			0	0													
563	NYSE EURONEXT	4 8% 6/28/13		10/28/2009	6/27/2012	15,591	0	15,867	-276			0	-276													
564	NYSE EURONEXT	4 8% 6/28/13		10/28/2009	3/6/2012	5,256	0	5,289	-33			0	-33													
565	NYSE EURONEXT	4 8% 6/28/13		8/2/2010	3/6/2012	5,256	0	5,446	-190			0	-190													
566	MICROSOFT CORP	594918AM6		2/3/2011	10/17/2011	12,243	0	9,915	2,328			0	2,328													
567	METLIFE INC	59156R108		8/12/2011	12/16/2011	302	0	339	-37			0	-37													
568	MERCK & CO INC	58933Y105		12/15/2011	9/26/2012	37,119	0	29,603	7,516			0	7,516													
569	MERCK & CO INC	58933Y105		12/15/2011	9/25/2012	9,040	0	7,220	1,820			0	1,820													
570	MERCK & CO INC	58933Y105		6/4/2012	9/25/2012	15,820	0	13,080	2,740			0	2,740													
571	MERCK & CO INC	58933Y105		12/15/2011	12/16/2011	362	0	361	1			0	1													
572	LLOYDS TSB BANK PLC	6375% 12/12/539473AH1		1/13/2011	7/6/2012	28,554	0	24,925	3,629			0	3,629													
573	LLOYDS TSB BANK PLC	6375% 12/12/539473AH1		1/14/2011	7/6/2012	5,711	0	5,006	705			0	705													
574	LBUS 2003-C7 A2	4 064% 9/15/27		1/29/2010	10/25/2011	1,083	0	1,092	-9			0	-9													
575	GNMA POOL # 782011	5 0% 12/15/35		5/10/2007	4/15/2012	297	0	295	2			0	2													
576	GNMA POOL # 782011	5 0% 12/15/35		5/10/2007	3/15/2012	253	0	251	2			0	2													
577	GNMA POOL # 782011	5 0% 12/15/35		5/10/2007	2/15/2012	311	0	309	2			0	2													
578	GNMA POOL # 782011	5 0% 12/15/35		5/10/2007	1/15/2012	238	0	236	2			0	2													
579	GNMA POOL # 782011	5 0% 12/15/35		5/10/2007	12/15/2011	327	0	324	3			0	3													
580	GNMA POOL # 782011	5 0% 12/15/35		5/10/2007	11/15/2011	353	0	351	2			0	2													

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	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses													
Totals																										
Amount																										
Long Term CG Distributions																										
Short Term CG Distributions																										
94,194																										
0																										
581	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	10/15/2011	338	0	335	3			0	-29,159													
582	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	9/15/2012	501	0	498	3			0	-29,159													
583	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	8/15/2012	600	0	596	4			0	-29,159													
584	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	7/15/2012	474	0	470	4			0	-29,159													
585	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	6/15/2012	591	0	587	4			0	-29,159													
586	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	5/15/2012	638	0	633	5			0	-29,159													
587	GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	4/15/2012	554	0	549	5			0	-29,159													
588	EXXON MOBIL CORP	30231G102		5/6/2011	10/26/2011	24,799	0	25,835	-1,036			0	-1,036													
589	EATON CORP	278058102		5/6/2011	12/16/2011	425	0	524	-99			0	-99													
590	E M C CORP MASS	268648102		5/2/2011	1/18/2012	7,216	0	9,086	-1,870			0	-1,870													
591	E M C CORP MASS	268648102		5/27/2011	1/18/2012	225	0	301	-76			0	-76													
592	E M C CORP MASS	268648102		5/27/2011	12/16/2011	895	0	1,204	-309			0	-309													
593	DUKE ENERGY CORP	26441C105		9/28/2011	1/27/2012	27,508	0	26,141	1,367			0	1,367													
594	DUKE ENERGY CORP	26441C105		9/28/2011	12/16/2011	420	0	402	18			0	18													
595	DREYFUS/NEWTON INTERN EOTY-I	26203E604		11/11/2010	7/23/2012	2,000	0	2,354	-354			0	-354													
596	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	5/25/2012	523	0	548	-25			0	-25													
597	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	4/25/2012	796	0	835	-39			0	-39													
598	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	3/25/2012	684	0	718	-34			0	-34													
599	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	2/25/2012	684	0	697	-33			0	-33													
600	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	1/25/2012	579	0	608	-29			0	-29													
601	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	12/25/2011	446	0	468	-22			0	-22													
602	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	10/25/2011	734	0	770	-36			0	-36													
603	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		9/14/2011	9/25/2012	409	0	430	-21			0	-21													
604	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	9/25/2012	1,225	0	1,240	-15			0	-15													
605	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	8/25/2012	563	0	569	-6			0	-6													
606	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	7/25/2012	426	0	431	-5			0	-5													
607	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	6/25/2012	206	0	209	-3			0	-3													
608	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	5/25/2012	920	0	931	-11			0	-11													
609	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	4/25/2012	411	0	416	-5			0	-5													
610	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	3/25/2012	534	0	541	-7			0	-7													
611	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	2/25/2012	1,155	0	1,168	-13			0	-13													
612	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	1/25/2012	295	0	299	-4			0	-4													
613	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	12/25/2011	306	0	310	-4			0	-4													
614	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	11/25/2011	620	0	627	-7			0	-7													
615	FNMA POOL # AH8932 4.5% 4/01/41	3138AA4S7		2/16/2011	10/25/2011	48	0	48	0			0	0													
616	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	9/25/2012	327	0	344	-17			0	-17													
617	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	8/25/2012	785	0	825	-40			0	-40													
618	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	7/25/2012	871	0	915	-44			0	-44													
619	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	6/25/2012	266	0	280	-14			0	-14													
620	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	5/25/2012	356	0	374	-18			0	-18													
621	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	4/25/2012	705	0	741	-36			0	-36													
622	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	3/25/2012	820	0	863	-43			0	-43													
623	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	2/25/2012	78	0	82	-4			0	-4													
624	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	1/25/2012	379	0	398	-19			0	-19													
625	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	12/25/2011	839	0	882	-43			0	-43													
626	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	11/25/2011	906	0	952	-46			0	-46													
627	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	10/25/2011	80	0	84	-4			0	-4													
628	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	9/25/2012	435	0	439	-4			0	-4													
629	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	8/25/2012	963	0	972	-9			0	-9													
630	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	7/25/2012	782	0	789	-7			0	-7													
631	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	6/25/2012	522	0	527	-5			0	-5													
632	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	5/25/2012	610	0	616	-6			0	-6													
633	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	4/25/2012	526	0	531	-5			0	-5													
634	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	3/25/2012	374	0	377	-3			0	-3													
635	FNMA POOL # AH3620 3.5% 10/1/26	3138A5AW2		1/18/2011	2/25/2012	750	0	757	-7			0	-7													
636	INTEL CORP	458140100		8/11/2011	11/22/2011	6,972	0	6,232	740			0	740													
637	INTEL CORP	458140100		5/6/2011	11/22/2011	12,085	0	12,170	-85			0	-85													
638	INTEL CORP	458140100		5/6/2011	11/4/2011	27,954	0	27,617	337			0	337													

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						94,194																		
Short Term CG Distributions						0																		
639	HOSPIRA INC	441060100		5/20/2011	10/20/2011	4,561	0	8,829	-4,268	0	0	0	-29,159											
640	HOSPIRA INC	441060100		5/6/2011	10/20/2011	16,817	0	33,322	-16,505	0	0	0	-4,268											
641	HONEYWELL INTL INC	438516106		1/14/2004	12/16/2011	1,058	0	720	338	0	0	0	-16,505											
642	HOME DEPOT INC	437076102		5/6/2011	12/16/2011	807	0	749	58	0	0	0	338											
643	HEWLETT-PACKARD CO 2 5% 9/15/17	428236BW2		3/7/2012	9/6/2012	4,938	0	4,999	-61	0	0	0	58											
644	HEWLETT-PACKARD CO 2 5% 9/15/17	428236BW2		3/7/2012	8/15/2012	4,945	0	4,999	-54	0	0	0	-61											
645	HEWLETT-PACKARD CO 3 3% 12/09/14	428236BU6		12/6/2011	8/28/2012	5,170	0	4,990	155	0	0	0	-54											
646	HEWLETT-PACKARD CO 3 3% 12/09/14	428236BU6		12/6/2011	8/9/2012	5,170	0	4,990	180	0	0	0	155											
647	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	11/9/2011	2,874	0	2,862	12	0	0	0	180											
648	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	10/15/2011	1,073	0	1,073	0	0	0	0	12											
649	HALLIBURTON CO	406216101		3/9/2012	9/21/2012	8,295	0	8,093	202	0	0	0	0											
650	HALLIBURTON CO	406216101		8/2/2007	6/28/2012	633	0	700	-67	0	0	0	202											
651	HSBC FINANCE CORP 5 0% 6/30/15	40429CCS9		10/26/2011	12/16/2011	31,924	0	28,742	3,182	0	0	0	-67											
652	GILEAD SCIENCES INC	375558103		10/20/2011	12/16/2011	374	0	407	-33	0	0	0	3,182											
653	GENERAL MILLS INC 5 85% 2/15/19	370334BH6		1/29/2009	2/24/2012	5,997	0	4,996	1,001	0	0	0	-33											
654	GENERAL MILLS INC 5 85% 2/15/19	370334BH6		5/21/2009	2/24/2012	5,997	0	5,160	837	0	0	0	1,001											
655	GENERAL ELEC CAP CRP 5 625% 9/15/17	36962G3H5		1/29/2009	2/22/2012	40,085	0	33,279	6,806	0	0	0	837											
656	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	12/16/2011	339	0	405	-66	0	0	0	6,806											
657	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	9/10/2012	68	0	69	-1	0	0	0	-66											
658	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	9/10/2012	90	0	93	-3	0	0	0	-1											
659	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	8/10/2012	67	0	69	-2	0	0	0	-3											
660	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	8/10/2012	90	0	92	-2	0	0	0	-2											
661	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	7/10/2012	72	0	74	-2	0	0	0	-2											
662	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	7/10/2012	96	0	98	-2	0	0	0	-2											
663	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	6/10/2012	69	0	71	-2	0	0	0	-2											
664	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	5/10/2012	70	0	72	-2	0	0	0	-2											
665	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	5/10/2012	93	0	96	-3	0	0	0	-2											
666	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	4/10/2012	80	0	82	-2	0	0	0	-3											
667	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	4/10/2012	107	0	109	-2	0	0	0	-2											
668	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	3/10/2012	74	0	76	-2	0	0	0	-2											
669	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	3/10/2012	99	0	102	-3	0	0	0	-2											
670	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	2/10/2012	76	0	78	-2	0	0	0	-3											
671	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		2/2/2010	2/10/2012	101	0	104	-3	0	0	0	-2											
672	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		8/27/2010	1/10/2012	886	0	912	-24	0	0	0	-2											
673	GECCMC 2004-C3 A3 4 865% 7/10/39	36828QH1		1/19/2011	1/25/2012	596	0	602	-6	0	0	0	-24											
674	FNMA POOL # AH3620 3 5% 10/1/26	3138A5AW2		1/18/2011	12/25/2011	521	0	526	-5	0	0	0	-6											
675	FNMA POOL # AH3620 3 5% 10/1/26	3138A5AW2		1/18/2011	11/25/2011	609	0	615	-6	0	0	0	-5											
676	FNMA POOL # AH3620 3 5% 10/1/26	3138A5AW2		1/18/2011	10/25/2011	523	0	527	-4	0	0	0	-6											
677	FNMA POOL # AH3620 3 5% 10/1/26	3138A5AW2		4/8/2011	9/25/2012	860	0	846	14	0	0	0	-4											
678	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	8/25/2012	865	0	851	14	0	0	0	14											
679	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	7/25/2012	955	0	939	16	0	0	0	14											
680	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	6/25/2012	587	0	577	10	0	0	0	16											
681	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	5/25/2012	446	0	438	8	0	0	0	10											
682	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	4/25/2012	638	0	626	12	0	0	0	8											
683	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	3/25/2012	792	0	777	15	0	0	0	12											
684	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	2/25/2012	747	0	733	14	0	0	0	15											
685	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	1/25/2012	411	0	402	9	0	0	0	14											
686	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	11/25/2011	87	0	85	2	0	0	0	9											
687	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	10/25/2011	86	0	86	0	0	0	0	2											
688	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		4/8/2011	10/25/2011	86	0	84	2	0	0	0	2											
689	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	9/25/2012	335	0	337	-2	0	0	0	2											
690	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	8/25/2012	352	0	355	-3	0	0	0	-2											
691	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	7/25/2012	297	0	300	-3	0	0	0	-3											
692	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	6/25/2012	344	0	347	-3	0	0	0	-3											
693	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	5/25/2012	368	0	371	-3	0	0	0	-3											
694	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	4/25/2012	331	0	334	-3	0	0	0	-3											
695	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	3/25/2012	331	0	334	-3	0	0	0	-3											
696	FNMA POOL # AH3519 4 0% 20/1/41	3138A44D4		12/7/2005	2/25/2012	331	0	334	-3	0	0	0	-3											

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															94,194	
															0	
	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	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		
697	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/17/2005	2/25/2012		310	0	313	-3			0	-3		
698	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/17/2005	1/25/2012		343	0	346	-3			0	-3		
699	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/17/2005	12/25/2011		374	0	377	-3			0	-3		
700	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/17/2005	11/25/2011		364	0	367	-3			0	-3		
701	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/17/2005	10/25/2011		340	0	343	-3			0	-3		
702	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	9/25/2012		295	0	298	-3			0	-3		
703	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	9/25/2012		105	0	109	-4			0	-4		
704	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	8/25/2012		362	0	366	-4			0	-4		
705	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	7/25/2012		324	0	327	-3			0	-3		
706	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		9/10/2009	12/25/2011		430	0	459	-29			0	-29		
707	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/20/2011		22,731	0	21,798	933			0	933		
708	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	12/20/2011		4,103	0	4,189	-86			0	-86		
709	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	11/25/2011		101	0	115	-14			0	-14		
710	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	11/25/2011		575	0	614	-39			0	-39		
711	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	10/25/2011		88	0	100	-12			0	-12		
712	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	10/25/2011		499	0	533	-34			0	-34		
713	FNMA POOL # 745948 6 5% 10/01/36	31393DKA8		5/20/2010	9/25/2012		1,579	0	1,654	-75			0	-75		
714	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2012		1,343	0	1,407	-64			0	-64		
715	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2012		1,233	0	1,292	-59			0	-59		
716	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2012		1,415	0	1,482	-67			0	-67		
717	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	5/25/2012		1,154	0	1,209	-55			0	-55		
718	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	4/25/2012		1,147	0	1,201	-54			0	-54		
719	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	3/25/2012		1,126	0	1,179	-53			0	-53		
720	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2012		1,064	0	1,115	-51			0	-51		
721	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	1/25/2012		936	0	981	-45			0	-45		
722	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2011		1,308	0	1,371	-63			0	-63		
723	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2011		1,276	0	1,336	-60			0	-60		
724	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2011		899	0	942	-43			0	-43		
725	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		6/14/2012	9/25/2012		741	0	779	-38			0	-38		
726	FNMA POOL # AL1946 3 5%	3138EJEU8		6/14/2012	8/25/2012		1,103	0	1,159	-56			0	-56		
727	FNMA POOL # AL1946 3 5%	3138EJEU8		8/22/2011	2/25/2012		1,090	0	1,127	-37			0	-37		
728	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/22/2011	2/8/2012		42,994	0	42,200	794			0	794		
729	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/22/2011	1/25/2012		608	0	835	-27			0	-27		
730	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/22/2011	12/25/2011		537	0	555	-18			0	-18		
731	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/22/2011	11/25/2011		602	0	622	-20			0	-20		
732	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/22/2011	10/25/2011		457	0	473	-16			0	-16		
733	FNMA POOL # AL0573 3 5% 8/01/26	3138EGGK4		4/15/2011	9/25/2012		485	0	521	-36			0	-36		
734	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2012		496	0	533	-37			0	-37		
735	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2012		571	0	613	-42			0	-42		
736	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		12/9/2010	10/15/2011		64	0	64	0			0	0		
737	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		7/5/2011	12/16/2011		830	0	881	-51			0	-51		
738	LAS VEGAS SANDS CORP	517834107		9/8/2010	5/30/2012		11,631	0	11,041	590			0	590		
739	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/24/2012		5,803	0	5,520	283			0	283		
740	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/24/2012		5,796	0	5,520	276			0	276		
741	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/18/2012		5,813	0	5,520	293			0	293		
742	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		5/6/2011	12/16/2011		1,455	0	1,363	92			0	92		
743	KRAFT FOODS INC CL A	50075N104		10/25/2010	4/18/2012		5,656	0	5,686	-30			0	-30		
744	JOHNSON CONTROLS INC 5 5% 1/15/14	478366AR8		3/4/2010	4/18/2012		11,311	0	10,817	494			0	494		
745	JOHNSON CONTROLS INC 5 5% 1/15/14	478366AR8		1/22/2010	4/18/2012		16,967	0	15,645	1,322			0	1,322		
746	JOHNSON CONTROLS INC 5 5% 1/15/14	478366AR8		5/6/2011	7/11/2012		9,662	0	14,510	-4,848			0	-4,848		
747	JOHNSON CONTROLS INC	478366107		5/6/2011	12/16/2011		1,158	0	1,612	-454			0	-454		
748	JOHNSON CONTROLS INC	478366107		9/30/2011	4/19/2012		41,525	0	42,213	-688			0	-688		
749	JOHNSON & JOHNSON	478160104		9/30/2011	12/16/2011		637	0	640	-3			0	-3		
750	JOHNSON & JOHNSON	478160104		11/9/2011	3/15/2012		20,000	0	20,000	0			0	0		
751	JEFFERIES GROUP INC 7 75% 3/15/12	472319AA0		2/17/2010	1/20/2012		37,016	0	36,759	257			0	257		
752	JP MORGAN CHASE & C 5 125% 9/15/11	46625HBV1		11/19/2002	7/19/2012		17,563	0	10,973	6,590			0	6,590		
753	JP MORGAN CHASE & CO	46625H100		11/19/2002	7/19/2012		980	0	614	366			0	366		
754	JP MORGAN CHASE & CO	46625H100		11/19/2002	7/19/2012		980	0	614	366			0	366		

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		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 Adj. Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							94,194	0								
755	JP MORGAN CHASE & CO	46625H100		11/19/2002	12/16/2011				320	0	219	101			0	-29,159
756	JP MORGAN CHASE & CO	46625H100		11/19/2002	11/8/2011				13,342	0	8,549	4,793			0	4,793
757	JP MORGAN CHASE & CO	46625H100		5/6/2011	11/8/2011				7,526	0	10,014	-2,488			0	-2,488
758	INTERNATIONAL BUSINESS MACHINES	459200101		3/15/2012	6/17/2012				11,399	0	12,360	-961			0	-961
759	INTERNATIONAL BUSINESS MACHINES	459200101		1/23/2008	1/12/2012				8,099	0	4,782	3,317			0	3,317
760	INTERNATIONAL BUSINESS MACHINES	459200101		1/23/2008	1/10/2012				9,453	0	5,526	3,927			0	3,927
761	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2011	1/10/2012				4,545	0	4,153	392			0	392
762	INTERNATIONAL BUSINESS MACHINES	459200101		6/24/2011	1/10/2012				909	0	825	84			0	84
763	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2011	12/16/2011				1,287	0	1,163	124			0	124
764	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	12/25/2012				639	0	639	0			0	0
765	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	12/25/2011				455	0	455	0			0	0
766	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	11/25/2011				596	0	595	1			0	1
767	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	10/25/2011				559	0	559	0			0	0
768	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	9/25/2012				339	0	344	-5			0	-5
769	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	8/25/2012				376	0	381	-5			0	-5
770	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	7/25/2012				361	0	367	-6			0	-6
771	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	6/25/2012				288	0	292	-4			0	-4
772	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	5/25/2012				317	0	321	-4			0	-4
773	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	4/25/2012				311	0	316	-5			0	-5
774	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	2/25/2012				267	0	271	-4			0	-4
775	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	2/25/2012				260	0	264	-4			0	-4
776	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	1/25/2012				259	0	263	-4			0	-4
777	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	12/25/2011				314	0	318	-4			0	-4
778	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	11/25/2011				328	0	333	-5			0	-5
779	FNMA POOL # 889667 6.0% 12/01/37	31410GTY9		6/9/2008	10/25/2011				224	0	240	-16			0	-16
780	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	9/25/2012				261	0	280	-19			0	-19
781	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	7/25/2012				281	0	302	-21			0	-21
782	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	6/25/2012				250	0	269	-19			0	-19
783	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	5/25/2012				233	0	251	-18			0	-18
784	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	4/25/2012				205	0	220	-15			0	-15
785	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	3/25/2012				183	0	197	-14			0	-14
786	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	2/25/2012				147	0	158	-11			0	-11
787	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	1/25/2012				166	0	179	-13			0	-13
788	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	12/25/2011				147	0	158	-11			0	-11
789	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	11/25/2011				175	0	188	-13			0	-13
790	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		3/8/2010	10/25/2011				156	0	167	-11			0	-11
791	FNMA POOL # 889667 6.5% 10/01/37	31410GRK1		9/10/2009	1/25/2012				465	0	496	-31			0	-31
792	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	1/25/2012				0	0	0	0			0	0
793	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		6/22/2011	12/25/2011				76	0	86	-10			0	-10
794	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/15/2011	6/25/2012				538	0	578	-40			0	-40
795	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	5/25/2012				598	0	642	-44			0	-44
796	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	4/25/2012				591	0	634	-43			0	-43
797	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	3/25/2012				554	0	595	-41			0	-41
798	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	2/25/2012				573	0	615	-42			0	-42
799	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	1/25/2012				934	0	1,003	-69			0	-69
800	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	1/13/2012				8,305	0	8,273	32			0	32
801	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	12/25/2011				814	0	874	-60			0	-60
802	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	11/25/2011				903	0	970	-67			0	-67
803	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		4/15/2011	10/25/2011				854	0	918	-64			0	-64
804	FNMA POOL # AL0201 5.0% 12/01/21	3138EGGK4		10/20/2011	9/25/2012				377	0	383	-6			0	-6
805	FNMA POOL # AL0219 3.38% 4/1/41	3138EGG57		10/20/2011	8/25/2012				1,198	0	1,218	-20			0	-20
806	FNMA POOL # AL0219 3.38% 4/1/41	3138EGG57		10/20/2011	7/25/2012				2,167	0	2,202	-35			0	-35
807	FNMA POOL # AL0219 3.38% 4/1/41	3138EGG57		10/20/2011	6/25/2012				2,175	0	2,210	-35			0	-35
808	FNMA POOL # AL0219 3.32% 4/01/41	3138EGG57		10/20/2011	5/25/2012				1,961	0	1,993	-32			0	-32
809	FNMA POOL # AL0219 3.32% 4/01/41	3138EGG57		10/20/2011	4/25/2012				3,501	0	3,558	-57			0	-57
810	FNMA POOL # AL0219 3.31% 4/01/41	3138EGG57		10/20/2011	3/25/2012				2,078	0	2,112	-34			0	-34
811	FNMA POOL # AL0219 3.31% 4/01/41	3138EGG57		10/20/2011	2/25/2012				1,630	0	1,657	-27			0	-27
812	FNMA POOL # AL0219 3.31% 4/01/41	3138EGG57		10/20/2011	1/25/2012					0					0	

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

	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions									
	Kind(s) of Property Sold	CUSIP #	Date Acquired	Date Sold							
813	FNMA POOL # AL0219 3 313% 4/1/41	3138EGG57	10/20/2011	12/25/2012	1,622	0	1,649	-27		0	-29,159
814	FNMA POOL # AL0219 3 31301% 4/01/41	3138EGG57	10/20/2011	12/25/2011	1,374	0	1,396	-22		0	-22
815	FNMA POOL # AL0219 3 324% 4/01/41	3138EGG57	10/20/2011	11/25/2011	4,630	0	4,705	-75		0	-75
816	FNMA POOL # AK6724A 3 0% 3/01/42	3138EBPJ8	8/8/2012	9/25/2012	530	0	548	-18		0	-18
817	FNMA POOL # AK6724A 3 0% 3/01/42	3138EBPJ8	8/8/2012	9/17/2012	19,808	0	19,658	150		0	150
818	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8	3/28/2012	9/25/2012	1,245	0	1,310	-65		0	-65
819	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8	3/28/2012	8/25/2012	1,865	0	1,963	-98		0	-98
820	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8	3/28/2012	7/25/2012	82	0	86	-4		0	-4
821	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8	3/28/2012	6/25/2012	80	0	85	-5		0	-5
822	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8	3/28/2012	5/25/2012	468	0	493	-25		0	-25
823	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1	2/23/2012	9/25/2012	2,324	0	2,463	-139		0	-139
824	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1	2/23/2012	8/25/2012	3,658	0	3,877	-219		0	-219
825	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1	2/23/2012	7/25/2012	1,093	0	1,158	-65		0	-65
826	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1	2/23/2012	6/25/2012	111	0	117	-6		0	-6
827	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1	2/23/2012	5/25/2012	680	0	721	-41		0	-41
828	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1	2/23/2012	4/25/2012	675	0	715	-40		0	-40
829	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94	2/8/2012	9/25/2012	246	0	260	-14		0	-14
830	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94	2/8/2012	8/25/2012	322	0	223	-13		0	-13
831	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94	2/8/2012	7/25/2012	202	0	214	-12		0	-12
832	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94	2/8/2012	6/25/2012	534	0	566	-32		0	-32
833	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94	2/8/2012	5/25/2012	402	0	427	-25		0	-25
834	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94	2/8/2012	4/25/2012	218	0	231	-13		0	-13
835	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94	2/8/2012	3/25/2012	1,238	0	1,303	-65		0	-65
836	FNMA POOL # AJ5643 4 0% 1/01/41	3138AXHV6	1/19/2012	3/25/2012	35,086	0	35,060	26		0	26
837	FNMA POOL # AJ5643 4 0% 1/01/41	3138AXHV6	1/19/2012	2/25/2012	1,234	0	1,295	-61		0	-61
838	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2	9/14/2011	9/25/2012	1,178	0	1,236	-58		0	-58
839	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2	9/14/2011	8/25/2012	1,114	0	1,169	-55		0	-55
840	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2	9/14/2011	7/25/2012	737	0	773	-36		0	-36
841	FNMA POOL # AJ1758 3 5% 9/01/26	3138ASU2	9/14/2011	6/25/2012	123	0	127	-4		0	-4
842	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1	2/20/2009	11/25/2011	270	0	273	-3		0	-3
843	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1	1/3/2007	10/25/2011	97	0	100	-3		0	-3
844	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1	2/20/2009	10/25/2011	31,822	0	32,474	-652		0	-652
845	FEDERAL NATL MTG AS 4 375% 7/17/11	31359MSL8	9/30/2009	1/20/2012	5,267	0	4,986	281		0	281
846	FED HOME LOAN BANK 3 625% 10/18/11	3133XSAE8	9/11/2008	2/29/2012	21,067	0	19,942	1,125		0	1,125
847	FED HOME LOAN BANK 3 625% 10/18/11	3133XSAE8	9/11/2008	2/29/2012	2,238	0	2,373	-135		0	-135
848	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	8/15/2012	46	0	49	-3		0	-3
849	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	7/15/2012	1,004	0	1,065	-61		0	-61
850	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	6/15/2012	47	0	50	-3		0	-3
851	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	5/15/2012	604	0	640	-36		0	-36
852	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	4/15/2012	47	0	50	-3		0	-3
853	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	3/15/2012	47	0	50	-3		0	-3
854	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	2/15/2012	45	0	48	-3		0	-3
855	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	1/15/2012	45	0	47	-2		0	-2
856	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3	11/7/2011	1/15/2012	1,173	0	1,251	-78		0	-78
857	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	9/15/2012	697	0	743	-46		0	-46
858	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	8/15/2012	863	0	920	-57		0	-57
859	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	7/15/2012	808	0	861	-53		0	-53
860	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	6/15/2012	1,463	0	1,560	-97		0	-97
861	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	5/15/2012	41,987	0	41,984	-7		0	-7
862	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	4/19/2012	1,418	0	1,512	-94		0	-94
863	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	4/15/2012	2,384	0	2,542	-158		0	-158
864	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	3/15/2012	1,739	0	1,854	-115		0	-115
865	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	2/15/2012	1,803	0	1,922	-119		0	-119
866	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	1/15/2012	904	0	964	-60		0	-60
867	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	12/15/2011	348	0	371	-23		0	-23
868	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0	9/23/2011	11/15/2011	116	0	120	-4		0	-4
869	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1	2/20/2009	7/25/2012	195	0	197	-2		0	-2
870	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1	1/3/2007	6/25/2012		0				0	

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Date Sold	Date Acquired	How Acquired	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
		94,194	0												
871	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			6/25/2012	2/20/2009		70	0	72	-2			0	-2
872	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			5/25/2012	1/3/2007		455	0	460	-5			0	-5
873	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			5/25/2012	2/20/2009		165	0	168	-6			0	-6
874	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			4/25/2012	1/3/2007		398	0	403	-5			0	-5
875	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			4/25/2012	2/20/2009		142	0	147	-5			0	-5
876	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			3/25/2012	1/3/2007		261	0	264	-3			0	-3
877	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			3/25/2012	2/20/2009		93	0	97	-4			0	-4
878	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			2/25/2012	1/3/2007		227	0	229	-2			0	-2
879	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			2/25/2012	2/20/2009		81	0	84	-3			0	-3
880	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			1/25/2012	1/3/2007		400	0	405	-5			0	-5
881	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			1/25/2012	2/20/2009		143	0	148	-5			0	-5
882	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			12/25/2011	1/3/2007		332	0	336	-4			0	-4
883	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			12/25/2011	2/20/2009		119	0	123	-4			0	-4
884	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1			11/25/2011	1/3/2007		344	0	348	-4			0	-4
885	DOVER CORP	260003108			12/16/2011	7/27/2011		1,125	0	1,241	-116			0	-116
886	WALT DISNEY CO/THE	254687106			12/16/2011	5/6/2011		1,063	0	1,304	-241			0	-241
887	DEERE & CO	244199105			2/16/2012	5/6/2011		36,452	0	41,148	-4,696			0	-4,696
888	DEERE & CO	244199105			12/16/2011	5/6/2011		739	0	935	-197			0	-197
889	COSTCO WHSL CORP NEW	22160K105			12/16/2011	5/6/2011		826	0	804	22			0	22
890	COMCAST CORP 5.9% 3/15/16	20030NAL5			6/28/2012	3/30/2006		5,759	0	4,934	825			0	825
891	COCA - COLA CO	191216100			6/1/2012	5/6/2011		18,272	0	16,852	1,420			0	1,420
892	COCA - COLA CO	191216100			12/16/2011	5/6/2011		1,349	0	1,348	1			0	1
893	CITIGROUP INC	172967424			7/19/2012	5/6/2011		28,582	0	49,044	-20,462			0	-20,462
894	CITIGROUP INC	172967424			1/27/2012	5/6/2011		1,553	0	2,325	-772			0	-772
895	CITIGROUP INC	172967424			1/27/2012	1/31/2011		1,065	0	1,690	-625			0	-625
896	CITIGROUP INC	172967424			1/27/2012	1/31/2011		1,857	0	2,951	-1,094			0	-1,094
897	CITIGROUP INC	172967424			1/27/2012	1/31/2011		2,192	0	3,477	-1,285			0	-1,285
898	CITIGROUP INC	172967424			1/27/2012	1/31/2011		304	0	483	-179			0	-179
899	CITIGROUP INC	172967424			1/27/2012	1/31/2011		639	0	1,018	-379			0	-379
900	CITIGROUP INC	172967424			1/27/2012	1/31/2011		1,157	0	1,835	-678			0	-678
901	CITIGROUP INC	172967424			1/27/2012	1/31/2011		457	0	726	-269			0	-269
902	CITIGROUP INC	172967424			1/27/2012	1/31/2011		609	0	966	-357			0	-357
903	CITIGROUP INC	172967424			1/27/2012	1/31/2011		1,065	0	1,679	-614			0	-614
904	CITIGROUP INC	172967424			1/27/2012	1/31/2011		3,683	0	5,858	-2,175			0	-2,175
905	CITIGROUP INC	172967424			1/27/2012	1/31/2011		335	0	531	-196			0	-196
906	CITIGROUP INC	172967424			12/16/2011	1/31/2011		1,036	0	1,939	-903			0	-903
907	CISCO SYSTEMS INC 5.5% 2/22/16	17275RAC8			12/6/2011	6/9/2009		11,570	0	10,533	1,037			0	1,037
908	CHEVRON CORPORATION	166764100			12/16/2011	5/6/2011		1,003	0	1,032	-29			0	-29
909	CENTERPOINT ENERGY INC	15189T107			12/16/2011	9/28/2011		385	0	387	-2			0	-2
910	CELANESE CORP -SER A	149123101			12/16/2011	5/6/2011		844	0	995	-151			0	-151
911	CATERPILLAR INC	143658300			12/16/2011	5/6/2011		877	0	1,117	-240			0	-240
912	CARNIVAL CORP	14149Y108			12/16/2011	5/6/2011		677	0	834	-157			0	-157
913	CARDINAL HEALTH INC	14149Y108			12/16/2011	5/6/2011		27,973	0	30,868	-2,895			0	-2,895
914	CARDINAL HEALTH INC	14149Y108			10/20/2011	5/6/2011		8,882	0	9,533	-651			0	-651
915	CAMERON INTERNATIONAL CORP	13342B105			2/10/2012	5/6/2011		31,486	0	27,215	4,271			0	4,271
916	BRISTOL-MYERS SQUIBB CO	110122108			8/13/2012	4/19/2012		12,172	0	13,098	-924			0	-924
917	BRISTOL-MYERS SQUIBB CO	110122108			8/10/2012	4/19/2012		127	0	136	-9			0	-9
918	CLASS ACTION SETTLEMENTS							79	0	0	79			0	79
919	FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4			12/15/2011			233	0	250	-17			0	-17
920	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79			8/15/2012			584	0	581	3			0	3
921	FHLMC GOLD C91184 5.0% 7/01/28	3128P7KF9			8/15/2012			416	0	414	2			0	2
922	FNMA POOL A8389 4.5% 6/01/39	31416SKB6			10/25/2011			4,924	0	4,853	71			0	71

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

34,905

[illegible]

Part

	0	0	0
	Benefits	Expense Account	Explanation
1	NONE	NONE	
2	N/A	N/A	
3			
4			
5			
6			
7			
8			
9			
10			

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

	Date	Amount
1 Credit from prior year return		0
2 First quarter estimated tax payment	2/9/2012	3,875
3 Second quarter estimated tax payment	3/9/2012	3,743
4 Third quarter estimated tax payment	6/11/2012	3,875
5 Fourth quarter estimated tax payment	9/11/2012	3,875
6 Other payments		
7 Total		15,368