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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

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

OMB No 1545-0052

2012

Open to Public Inspection

For calendar year 2012 or tax year beginning , and ending

Name of foundation
LAVINO EDWIN M - U/D FOUNDATION

A Employer identification number
23-2032639

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
BNY Mellon, N A - P O Box 185

B Telephone number (see instructions)
(215) 553-1825

City or town, state, and ZIP code
Pittsburgh PA 15230-0185

C If exemption application is pending, check here ▶ ☐

G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

D 1. Foreign organizations, check here ▶ ☐

2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 20,614,326

J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ▶ ☒ if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	489,540	485,604		
	5 a Gross rents				
	b Net rental income or (loss)				
	6 a Net gain or (loss) from sale of assets not on line 10	653,321			
	b Gross sales price for all assets on line 6a 7,837,927				
	7 Capital gain net income (from Part IV, line 2)		653,321		
	8 Net short-term capital gain				
	9 Income modifications				
	10 a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	-16	-16		
	12 **Total.** Add lines 1 through 11	1,142,845	1,138,909	0	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	87,267	52,360		34,907
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)				
	17 Interest	5,103	5,103		
	18 Taxes (attach schedule) (see instructions)	22,416	7,714		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	13,906	13,906		
	24 **Total operating and administrative expenses.** Add lines 13 through 23	128,692	79,083	0	34,907
	25 Contributions, gifts, grants paid	934,043			934,043
	26 **Total expenses and disbursements.** Add lines 24 and 25	1,062,735	79,083	0	968,950
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	80,110			
	b **Net investment income** (if negative, enter -0-)		1,059,826		
	c **Adjusted net income** (if negative, enter -0-)			0	

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For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2012)

HTA

Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing			
	2 Savings and temporary cash investments	249,611	300,180	300,180
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments—U S and state government obligations (attach schedule)			
	b Investments—corporate stock (attach schedule)			
	c Investments—corporate bonds (attach schedule)			
	11 Investments—land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	16,617,236	17,081,996	20,314,146
	14 Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 **Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	16,866,847	17,382,176	20,614,326
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	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	16,866,847	17,382,176	
	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)	16,866,847	17,382,176	
	31 **Total liabilities and net assets/fund balances** (see instructions)	16,866,847	17,382,176	

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	16,866,847
2	Enter amount from Part I, line 27a	2	80,110
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	450,548
4	Add lines 1, 2, and 3	4	17,397,505
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	15,329
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	17,382,176

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	See Attached Statement			
c	See Attached Statement			
d	See Attached Statement			
e	See Attached Statement			

	(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
b				0
c				0
d				0
e				0

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a				0
b				0
c				0
d				0
e				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	653,321
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))
2011	924,301	19,782,083	0.046724
2010	1,009,051	19,388,448	0 052044
2009	1,006,539	16,720,514	0 060198
2008	1,069,566	21,063,631	0 050778
2007	1,255,269	24,975,786	0 050259

2	**Total** of line 1, column (d)	2	0 260003
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 052001
4	Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	19,739,793
5	Multiply line 4 by line 3	5	1,026,489
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	10,598
7	Add lines 5 and 6	7	1,037,087
8	Enter qualifying distributions from Part XII, line 4	8	968,950

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

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

1 a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b		1	21,197
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	21,197
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	21,197
6	Credits/Payments			
a	2012 estimated tax payments and 2011 overpayment credited to 2012 — 6a: 4,858			
b	Exempt foreign organizations—tax withheld at source — 6b:			
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 20,000			
d	Backup withholding erroneously withheld — 6d:			
7	Total credits and payments Add lines 6a through 6d		7	24,858
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	
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	3,661
11	Enter the amount of line 10 to be **Credited to 2013 estimated tax** ▶ 3,661 **Refunded** ▶		11	0

Part VII-A Statements Regarding Activities

			Yes	No
1 a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		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*	2		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*	3		X
4 a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	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*	5		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?	6	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*	7	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*	8b	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 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ BNY MELLON, N A Telephone no ▶ (215) 553-1825

Located at ▶ P O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☐ and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			Yes	No
16	At any time during calendar year 2012, 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		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 2012?	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 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012?	☐ 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 2012 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 2012)*	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 2012?	4b			X

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

5a	During the year did the foundation pay or incur any amount to			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes	☒ No	
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes	☒ No	
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes	☒ No	
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)	☐ Yes	☒ No	
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes	☒ No	
b	If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?			5b N/A
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A	☐ Yes	☐ No	
	If "Yes," attach the statement required by Regulations section 53 4945–5(d)			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes	☒ No	
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?			6b X
	If "Yes" to 6b, file Form 8870			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes	☒ No	
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?			7b N/A

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A. P O Box 185 Pittsburgh, PA 15230-0185 0	CO-TRUSTEE SEE ATTACHED	95,461	NONE	NONE
BNY Mellon, N A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-25,172	N/A	N/A
STUART BELL 180 COURTRIGHT ST , STE. 100 WILKES BAI	CO-TRUSTEE 1 00	8,489	NONE	NONE
EDWARD J LAVINO 79 NORTH BEACH ROAD HOBE SOUND, FL 3	CO-TRUSTEE 1 00	8,489	NONE	NONE

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		
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	
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	19,792,817
b	Average of monthly cash balances		1b	247,582
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	20,040,399
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	20,040,399
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	300,606
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	19,739,793
6	**Minimum investment return.** Enter 5% of line 5		6	986,990

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	986,990
2a	Tax on investment income for 2012 from Part VI, line 5	2a	21,197		
b	Income tax for 2012 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	21,197
3	Distributable amount before adjustments Subtract line 2c from line 1			3	965,793
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	965,793
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	965,793

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	968,950
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	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4		4	968,950
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	
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4		6	968,950

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 2011	(c) 2011	(d) 2012
1	Distributable amount for 2012 from Part XI, line 7				965,793
2	Undistributed income, if any, as of the end of 2012				
a	Enter amount for 2011 only			0	
b	Total for prior years 20 ____, 20 ____, 20 ____				
3	Excess distributions carryover, if any, to 2012				
a	From 2007				
b	From 2008				
c	From 2009 29,708				
d	From 2010 48,161				
e	From 2011				
f	**Total** of lines 3a through e	77,869			
4	Qualifying distributions for 2012 from Part XII, line 4 ▶ $ 968,950				
a	Applied to 2011, but not more than line 2a				
b	Applied to undistributed income of prior years (Election required—see instructions)				
c	Treated as distributions out of corpus (Election *required—see instructions*)				
d	Applied to 2012 distributable amount				965,793
e	Remaining amount distributed out of corpus	3,157			
5	Excess distributions carryover applied to 2012 *(If an amount appears in column (d), the same amount must be shown in column (a))*				
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	81,026			
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				
e	Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f	Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				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 2007 not applied on line 5 or line 7 (see instructions)				
9	**Excess distributions carryover to 2013.** Subtract lines 7 and 8 from line 6a	81,026			
10	Analysis of line 9				
a	Excess from 2008				
b	Excess from 2009 29,708				
c	Excess from 2010 48,161				
d	Excess from 2011				
e	Excess from 2012 3,157				

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2012, enter the date of the ruling ▶

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

	Tax year	Prior 3 years			(e) Total
	(a) 2012	(b) 2011	(c) 2010	(d) 2009	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon a "Assets" alternative test—enter (1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter. (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year* See Attached Statement				
Total ▶ 3a				934,043
b *Approved for future payment* NONE				
Total ▶ 3b				NONE

Part XVI-A Analysis of Income-Producing Activities

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					
b					
c					
d					
e					
f					
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	489,540	
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	653,321	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a				-16	
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		1,142,845	0
13 **Total.** Add line 12, columns (b), (d), and (e)				13	1,142,845

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	NOT APPLICABLE

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

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of.			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions:			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received.

(a) Line no	(b) Amount involved	(c) Name of nonchantable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		NOT APPLICABLE	

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

b If "Yes," complete the following schedule.

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

Sign Here

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

Signature of officer or trustee | Date: 11/15/2013 | Title: VICE PRESIDENT

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
Shawn P Hanlon	CPA	11/15/2013		P00965923
Firm's name ▶ PRICEWATERHOUSECOOPERS LLP			Firm's EIN ▶	13-4008324
Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219			Phone no	(412) 355-6000

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.

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

Recipient(s) paid during the year

Name	ST PAULS EPISCOPAL CHURCH			
Street	22 E CHESTNUT AVE			
City	PHILADELPHIA	**State** PA	**Zip Code** 19118	**Foreign Country**
Relationship	NONE	**Foundation Status**	PUBLIC	
Purpose of grant/contribution	OPERATIONAL			**Amount** 42,553

Name	THE UNIVERSITY OF PENNSYLVANIA			
Street	51 N 39TH ST MYRIN CIRCLE			
City	PHILADELPHIA	**State** PA	**Zip Code** 19104	**Foreign Country**
Relationship	NONE	**Foundation Status**	PUBLIC	
Purpose of grant/contribution	OPERATIONAL			**Amount** 117,020

Name	SCHEIE EYE INSTITUTE			
Street	51 N 39TH ST			
City	PHILADELPHIA	**State** PA	**Zip Code** 19104	**Foreign Country**
Relationship	NONE	**Foundation Status**	PUBLIC	
Purpose of grant/contribution	OPERATIONAL			**Amount** 85,108

Name	EASTERN UNIVERSITY			
Street	1300 EAGLE ROAD			
City	ST DAVIDS	**State** PA	**Zip Code** 19087	**Foreign Country**
Relationship	NONE	**Foundation Status**	PUBLIC	
Purpose of grant/contribution	OPERATIONAL			**Amount** 21,277

Name	LAFAYETTE COLLEGE			
Street	202 MARKLE HALL			
City	EASTON	**State** PA	**Zip Code** 18042	**Foreign Country**
Relationship	NONE	**Foundation Status**	PUBLIC	
Purpose of grant/contribution	OPERATIONAL			**Amount** 21,277

Name	HOOSAC SCHOOL			
Street	PO BOX 9/14 PINE VALLEY ROAD			
City	HOOSICK	**State** NY	**Zip Code** 12089	**Foreign Country**
Relationship	NONE	**Foundation Status**	PUBLIC	
Purpose of grant/contribution	OPERATIONAL			**Amount** 42,553

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

Recipient(s) paid during the year

Name
AMERICAN CANCER SOCIETY
Street
PO BOX 720366

City	State	Zip Code	Foreign Country
HERSHEY	PA	17033	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		21,277

Name
ETHEL WALKER SCHOOL
Street
230 BUSHY HILL ROAD

City	State	Zip Code	Foreign Country
SIMSBURY	CT	06070	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		42,553

Name
AMERICAN ONCOLOGIC HOSPITAL
Street
333 COTTMAN AVENUE

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19111	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		42,553

Name
CHURCH OF THE REDEEMER
Street
1624 PACIFIC AVE PO BOX 1913

City	State	Zip Code	Foreign Country
ATLANTIC CITY	NJ	08404	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		31,915

Name
LAVINO EDWIN M FDN GTN ACAD U/AGMT
Street
C/O BNY MELLON PO BOX 185

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15230-0185	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		465,957

Name

Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status	Amount
Purpose of grant/contribution		

TAX MARKET VALUE DETAIL REPORT FO R PFSO TO MOBIU S

ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
LAVINO EDWIN M	G2554F113	COVIDIEN PLC	2,810.00	162,249.40	132,865.64
LAVINO EDWIN M	G29183103	EATON CORP PLC	3,462.00	187,571.16	178,829.59
LAVINO EDWIN M	G3157S106	ENSCO PLC-CL A	2,860.00	169,540.80	164,541.97
LAVINO EDWIN M	H89128104	TYCO INTERNATIONAL LTD	2,500.00	73,125.00	35,528.21
LAVINO EDWIN M	N53745100	LYONDELLBASELL INDU -CL A	3,210.00	183,258.90	143,022.55
LAVINO EDWIN M	00101J106	A D T CORP-W/I	1,165.00	54,160.85	21,783.65
LAVINO EDWIN M	00206R102	AT&T INC	4,150.00	139,896.50	152,505.86
LAVINO EDWIN M	18581108	ALLIANCE DATA SYS CORP	1,567.00	226,838.92	95,402.45
LAVINO EDWIN M	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	4,010.00	37,774.20	68,478.85
LAVINO EDWIN M	23135106	AMAZON.COM INC	626	157,044.62	125,839.77
LAVINO EDWIN M	25816109	AMERICAN EXPRESS CO	3,210.00	184,510.80	135,319.93
LAVINO EDWIN M	26874784	AMERICAN INTERNATIONAL GROUP	3,800.00	134,140.00	128,444.93
LAVINO EDWIN M	03027X100	AMERICAN TOWER CORP	780	60,270.60	55,504.21
LAVINO EDWIN M	03076C106	AMERIPRISE FINANCIAL INC	2,430.00	152,190.90	65,384.76
LAVINO EDWIN M	32511107	ANADARKO PETROLEUM CORP	1,820.00	135,244.20	100,655.63
LAVINO EDWIN M	37411105	APACHE CORP	1,902.00	149,307.00	132,575.30
LAVINO EDWIN M	37833100	APPLE INC	1,225.00	651,911.93	212,163.16
LAVINO EDWIN M	52800109	AUTOLIV INC	1,740.00	117,258.60	72,029.86
LAVINO EDWIN M	05569M301	BNY MELLON INCOME STOCK-M	151,057.40	1,093,655.59	1,000,000.00
LAVINO EDWIN M	05569M442	BNY MELLON SM/MID CAP-M	69,276.09	893,661.64	784,205.41
LAVINO EDWIN M	05569M616	BNY MELLON MONEY MARKET FUND	238,698.48	238,698.48	238,698.48
LAVINO EDWIN M	05569M616	BNY MELLON MONEY MARKET FUND	58,927.91	58,927.91	58,927.91
LAVINO EDWIN M	05569M855	BNY MELLON EMERGING MKTS-M	108,594.74	1,113,096.15	1,116,342.83
LAVINO EDWIN M	05569M871	BNY MELLON INTERNATIONAL-M	62,840.02	631,542.27	646,023.62
LAVINO EDWIN M	60505104	BANK OF AMERICA CORP	17,410.00	202,130.10	208,574.56
LAVINO EDWIN M	73730103	BEAM INC	2,110.00	128,899.90	125,168.86
LAVINO EDWIN M	124857202	C B S CORP-CLASS B W/I	4,810.00	183,020.50	131,022.37
LAVINO EDWIN M	12504L109	C B R E GROUP INC	6,340.00	126,166.00	117,020.30
LAVINO EDWIN M	125509109	CIGNA CORP	1,930.00	103,177.80	47,649.39
LAVINO EDWIN M	14040H105	CAPITAL ONE FINANCIAL CORP	1,980.00	114,701.40	85,591.13
LAVINO EDWIN M	143658300	CARNIVAL CORP	2,110.00	77,584.70	65,894.88
LAVINO EDWIN M	171232101	CHUBB CORP	1,520.00	114,486.40	79,408.25
LAVINO EDWIN M	19122T109	COCA-COLA ENTERPRISES INC	4,200.00	133,266.00	120,850.16
LAVINO EDWIN M	192446102	COGNIZANT TECHNOLOGY SOLUTIO	1,850.00	136,682.26	132,072.48
LAVINO EDWIN M	205887102	CONAGRA FOODS INC	3,130.00	92,335.00	92,813.72
LAVINO EDWIN M	20825C104	CONOCOPHILLIPS	1,790.00	103,802.10	33,083.21
LAVINO EDWIN M	235851102	DANAHER CORP	1,848.00	103,303.20	50,289.66
LAVINO EDWIN M	254687106	WALT DISNEY CO/THE	4,330.00	215,590.70	198,768.61
LAVINO EDWIN M	268648102	E M C CORP MASS	7,030.00	177,859.00	132,465.54
LAVINO EDWIN M	26875P101	E O G RES INC	751	90,713.29	77,481.71
LAVINO EDWIN M	30231G102	EXXON MOBIL CORP	3,422.00	296,174.10	11,195.04
LAVINO EDWIN M	31428X106	FEDEX CORP	2,140.00	196,280.80	197,149.41
LAVINO EDWIN M	343412102	FLUOR CORP NEW	1,850.00	108,669.00	106,026.09
LAVINO EDWIN M	345370860	FORD MOTOR CO	9,280.00	120,176.00	157,449.59

LAVINO EDWIN M	369604103	GENERAL ELECTRIC COMPANY		11,056.00	232,065.44	78,057.42
LAVINO EDWIN M	45666Q102	INFORMATICA CORP		1,870.00	56,698.40	56,732.68
LAVINO EDWIN M	45865V100	INTERCONTINENTALEXCHANGE INC		669	82,828.89	82,912.10
LAVINO EDWIN M	459200101	INTERNATIONAL BUSINESS MACHI		899	172,203.45	95,536.73
LAVINO EDWIN M	461202103	INTUIT		1,740.00	103,487.20	90,107.85
LAVINO EDWIN M	46625H100	JP MORGAN CHASE & CO		5,628.00	247,458.09	125,147.51
LAVINO EDWIN M	478160104	JOHNSON & JOHNSON		2,620.00	183,662.00	172,032.65
LAVINO EDWIN M	532457108	LILLY ELI & CO		3,610.00	178,045.20	178,467.54
LAVINO EDWIN M	58155Q103	MCKESSON CORPORATION		1,260.00	122,169.60	62,419.21
LAVINO EDWIN M	58933Y105	MERCK & CO INC		3,376.00	138,213.44	85,456.35
LAVINO EDWIN M	615369105	MOODYS CORP		4,040.00	203,292.80	178,694.58
LAVINO EDWIN M	637071101	NATIONAL OILWELL VARCO INC.		2,810.00	192,063.50	197,527.86
LAVINO EDWIN M	6.52E+207	NEWS CORP INC		8,876.00	232,906.24	162,785.56
LAVINO EDWIN M	65339F101	NEXTERA ENERGY INC		3,800.00	262,922.00	210,692.39
LAVINO EDWIN M	674599105	OCCIDENTAL PETROLEUM CORP		1,930.00	147,857.30	125,047.37
LAVINO EDWIN M	68389X105	ORACLE CORP		5,620.00	187,258.40	96,773.59
LAVINO EDWIN M	693656100	P V H CORP		1,337.00	148,420.37	98,998.84
LAVINO EDWIN M	713448108	PEPSICO INC		3,988.00	272,898.84	221,911.79
LAVINO EDWIN M	717081103	PFIZER INC		17,218.00	431,815.39	371,048.77
LAVINO EDWIN M	718172109	PHILIP MORRIS INTERNAT-W/I		2,940.00	245,901.60	153,965.59
LAVINO EDWIN M	74005P104	PRAXAIR INC		1,110.00	121,489.50	49,373.16
LAVINO EDWIN M	74144T108	T ROWE PRICE GROUP INC		1,760.00	114,606.10	105,687.39
LAVINO EDWIN M	747525103	QUALCOMM INC		3,900.00	241,252.44	164,606.54
LAVINO EDWIN M	751028101	RALCORP HLDGS INC NEW		1,020.00	91,443.00	75,394.48
LAVINO EDWIN M	770323103	ROBERT HALF INTL INC		2,670.00	84,959.40	72,702.01
LAVINO EDWIN M	80105N105	SANOFI		6,550.00	310,339.00	244,537.65
LAVINO EDWIN M	83088M102	SKYWORKS SOLUTIONS INC		3,770.00	76,531.00	88,278.70
LAVINO EDWIN M	8.76E+110	TARGET CORP		1,930.00	114,198.10	102,400.07
LAVINO EDWIN M	88076W103	TERADATA CORPORATION		1,180.00	73,030.20	57,165.50
LAVINO EDWIN M	89353D107	TRANSCANADA CORP		2,250.00	106,470.00	96,152.91
LAVINO EDWIN M	9K9990216	NB CROSSROADS 2010 FUND - A		500,000.00	500,000.00	500,000.00
LAVINO EDWIN M	904767704	UNILEVER PLC ADR		7,060.00	273,363.20	209,457.45
LAVINO EDWIN M	928563402	VMWARE INC-CLASS A		1,320.00	124,264.80	118,267.58
LAVINO EDWIN M	949746101	WELLS FARGO & COMPANY		9,506.00	324,915.08	244,401.19
LAVINO EDWIN M	999066434	MERITECH CAPITAL PARTNERS II		703,750.00	145,042.88	394,367.43
LAVINO EDWIN M	9999AF331	LIABILITY MERITECH CAPITAL I		46,250.00	0	0
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CT#1084111S439					16,374,967.52	13,402,157.97
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LAVINO EDWIN M-		CASH		0	-11.6	-11.6
LAVINO EDWIN M-	00037BAB8	A.B.B. FIN USA INC	2.875%	35,000.00	35,834.40	34,767.95
LAVINO EDWIN M-	00206RAX0	AT&T INC	4.45%	25,000.00	28,871.50	27,251.25
LAVINO EDWIN M-	023135AJ5	AMAZON.COM INC	2.5%	20,000.00	19,712.40	19,829.75
LAVINO EDWIN M-	026874CA3	AMERICAN INTL GROUP	4.25%	35,000.00	36,869.00	34,417.35
LAVINO EDWIN M-	031162BH2	AMGEN INC	5.65%	25,000.00	30,017.75	27,988.95
LAVINO EDWIN M-	03523TBP2	ANHEUSER-BUSCH INBEV	2.5% 7/	20,000.00	20,125.20	19,980.80
LAVINO EDWIN M-	055299AJ0	BBVA US SENIOR SA UNI	3.25%	20,000.00	20,017.80	19,178.00
LAVINO EDWIN M-	05565QBQ0	BP CAPITAL MARKETS PLC	3.2%	15,000.00	16,000.80	15,346.05

LAVINO EDWIN M-	05569M616	BNY MELLON MONEY MARKET FUND	2,565.44	2,565.44	2,565.44
LAVINO EDWIN M-	060505CL6	BANK OF AMERICA CORP 5.75%	55,000.00	60,144.15	56,553.90
LAVINO EDWIN M-	073902PN2	BEAR STEARNS CO INC 5.55%	20,000.00	22,554.20	21,401.40
LAVINO EDWIN M-	09247XAC5	BLACKROCK INC 6.25%	25,000.00	30,552.25	24,799.00
LAVINO EDWIN M-	10112RAS3	BOSTON PROPERTIES LP 4.125%	20,000.00	21,736.60	19,678.40
LAVINO EDWIN M-	12626PAE3	CRH AMERICA INC 5.3%	30,000.00	30,990.90	28,875.75
LAVINO EDWIN M-	13063A7D0	CALIFORNIA ST 7.3%	55,000.00	76,215.15	55,452.65
LAVINO EDWIN M-	14916RAC8	CATHOLIC HEALTH INITI 2.95%	10,000.00	10,093.50	9,973.40
LAVINO EDWIN M-	167486NN5	CHICAGO IL 6.034%	30,000.00	33,053.10	30,000.00
LAVINO EDWIN M-	172967EM9	CITIGROUP INC 6.125%	50,000.00	59,508.00	43,340.50
LAVINO EDWIN M-	20030NAL5	COMCAST CORP 5.9%	20,000.00	22,978.60	19,605.20
LAVINO EDWIN M-	20030NBD2	COMCAST CORP 3.125% 7/15/22	15,000.00	15,627.60	15,212.35
LAVINO EDWIN M-	21685WCJ4	RABOBANK NEDERLAND 5.25%	20,000.00	23,485.00	19,685.20
LAVINO EDWIN M-	277432AN0	EASTMAN CHEMICAL CO 3.6% 8/1	25,000.00	26,183.00	24,890.20
LAVINO EDWIN M-	3128L15M8	FHLMC GOLD A69852 5.5%	17,444.06	18,844.47	17,370.54
LAVINO EDWIN M-	3128MMKT9	FHLMC GOLD G18305 4.0%	34,114.34	36,076.60	36,262.48
LAVINO EDWIN M-	3128M6AR9	FHLMC GOLD G04216 5.5%	3,272.01	3,552.06	3,581.83
LAVINO EDWIN M-	3128M6AU2	FHLMC GOLD G04219 5.5%	9,132.65	9,860.07	9,767.66
LAVINO EDWIN M-	3128M6SG4	FHLMC GOLD G04719 5.5%	8,622.23	9,330.55	9,276.99
LAVINO EDWIN M-	3128M7HN9	FHLMC GOLD G05337 5.5%	13,458.22	14,783.45	14,454.94
LAVINO EDWIN M-	3128M7M29	FHLMC GOLD G05477 4.5%	70,252.29	77,736.27	76,037.12
LAVINO EDWIN M-	3128M74X1	FHLMC GOLD G05938 5.0%	6,598.87	7,125.53	7,002.03
LAVINO EDWIN M-	3128M8G73	FHLMC GOLD G06222 4.0%	34,402.98	36,759.24	33,834.40
LAVINO EDWIN M-	3128PY5T7	FHLMC GOLD J18958 2.5%	22,467.92	23,490.66	23,331.52
LAVINO EDWIN M-	312938NJ8	FHLMC GOLD A90393 5.0%	15,644.28	17,264.40	16,289.60
LAVINO EDWIN M-	312941D20	FHLMC GOLD A92821 5.0%	38,255.32	41,523.85	40,634.31
LAVINO EDWIN M-	312944PM7	FHLMC GOLD A95828 4.5%	76,878.88	84,828.16	78,332.37
LAVINO EDWIN M-	3132GJSE0	FHLMC GOLD Q03517 4.5%	27,307.28	29,465.37	29,116.40
LAVINO EDWIN M-	3132GKXM3	FHLMC POOL Q04584 4.5%	29,357.86	32,017.39	31,123.90
LAVINO EDWIN M-	3132HPHK3	FHLMC GOLD POOL Q12934 3.0%	44,908.92	47,233.85	47,161.38
LAVINO EDWIN M-	3135G0PX5	FED NATL MTG ASSN 2.63%	20,000.00	20,103.20	20,000.00
LAVINO EDWIN M-	31371LTV1	FNMA POOL # 255364 6.0%	12,716.60	14,140.86	13,014.03
LAVINO EDWIN M-	3138AS5U2	FNMA POOL # AJ1758 3.5%	27,924.92	29,640.35	29,303.73
LAVINO EDWIN M-	3138A44D4	FNMA POOL # AH3519 4.0%	42,772.87	45,897.86	42,126.83
LAVINO EDWIN M-	3138A5AW2	FNMA POOL # AH3620 3.5%	29,475.15	31,737.07	29,746.88
LAVINO EDWIN M-	3138A6KG4	FNMA POOL # AH4794 5% 2/1/41	53,015.52	58,455.97	55,732.57
LAVINO EDWIN M-	3138EAML8	FNMA POOL # AK5762 4.0%	36,105.03	39,182.98	38,000.55
LAVINO EDWIN M-	3138EGGK4	FNMA POOL # AL0201 5.0%	13,414.37	14,577.93	14,409.98
LAVINO EDWIN M-	3138EGGS7	FNMA POOL # AL0219 3.335% 4/	30,188.72	31,775.14	30,679.30
LAVINO EDWIN M-	3138EJEU8	FNMA POOL # AL1946 3.5%	44,939.36	48,132.75	47,235.49
LAVINO EDWIN M-	3138E6V94	FNMA POOL # AK2439 3.5%	41,146.03	44,329.50	43,614.80
LAVINO EDWIN M-	3138E7AT1	FNMA POOL # AK2717A 4.0%	41,770.78	45,063.99	44,270.51
LAVINO EDWIN M-	31385XD95	FNMA POOL # 555528 6.0%	7,985.61	8,919.93	8,049.23
LAVINO EDWIN M-	31393DKA8	FNMA REMIC 2003-64 5.5%	2,808.12	2,810.17	2,941.50
LAVINO EDWIN M-	31398AYY2	FED NATL MTGE ASSN 3.0%	10,000.00	10,474.60	9,973.00
LAVINO EDWIN M-	31403DDX4	FNMA POOL # 745418 5.5%	4,909.55	5,365.06	5,389.77
LAVINO EDWIN M-	31403DWH8	FNMA POOL # 745948 6.5%	3,872.97	4,344.85	4,374.03
LAVINO EDWIN M-	31407JDR0	FNMA POOL # 831812 6.0%	3,590.86	3,951.24	3,915.15
LAVINO EDWIN M-	31410GRK1	FNMA POOL 888890 6.5%	4,744.89	5,323.05	5,308.34
LAVINO EDWIN M-	31410GTY9	FNMA POOL # 888967 6.0%	15,573.51	17,784.95	15,804.67
LAVINO EDWIN M-	31410KMR2	FNMA POOL # 889668 6.0%	12,404.12	13,552.99	12,402.16

LAVINO EDWIN M-	31414CGL6	FNMA POOL # 962003	5.5%	21,801.97	24,117.78	21,870.70
LAVINO EDWIN M-	31414CRW0	FNMA POOL # 962301	4.5%	10,237.87	11,018.71	10,967.33
LAVINO EDWIN M-	31414HKV8	FNMA POOL # 966608	5.5%	23,567.57	26,070.92	23,585.97
LAVINO EDWIN M-	31414S6D0	FNMA POOL # 975268	5.5% 5/1/	8,668.89	9,419.01	9,261.14
LAVINO EDWIN M-	31416RRQ8	FNMA POOL # AA7694	4.5%	10,261.44	11,042.54	10,670.31
LAVINO EDWIN M-	31417CCH6	FNMA POOL # AB5471	3.5%	68,656.18	73,405.81	71,960.27
LAVINO EDWIN M-	31417CUU7	FNMA POOL # AB5994	3.0%	68,122.32	71,999.16	72,188.37
LAVINO EDWIN M-	31418AKN7	FNMA POOL # MA1200	3.0%	19,769.65	20,808.55	20,801.38
LAVINO EDWIN M-	345397WD1	FORD MOTOR CREDIT CO	3.0%	20,000.00	20,548.40	19,992.60
LAVINO EDWIN M-	36241KGU6	GNMA POOL # 782011	5.0%	8,600.43	9,456.77	8,556.87
LAVINO EDWIN M-	36241KKS6	GNMA POOL # 782105	5.0%	12,431.64	13,665.60	12,355.20
LAVINO EDWIN M-	369622SM8	GENERAL ELEC CAP CORP	5.3%	35,000.00	40,627.30	38,060.75
LAVINO EDWIN M-	38141GFD1	GOLDMAN SACHS GRP	6.75%	25,000.00	28,333.25	25,094.03
LAVINO EDWIN M-	40429CGD8	HSBC FINANCE CORP	6.676%	55,000.00	65,250.35	59,692.05
LAVINO EDWIN M-	448814JB0	HYDRO-QUEBEC	2.0%	15,000.00	15,630.00	14,997.15
LAVINO EDWIN M-	4521518V8	ILLINOIS ST	4.421%	25,000.00	26,504.75	25,000.00
LAVINO EDWIN M-	458140AM2	INTEL CORP	2.7%	35,000.00	34,951.00	34,850.55
LAVINO EDWIN M-	472319AF9	JEFFERIES GROUP INC	8.5%	20,000.00	23,900.00	21,850.00
LAVINO EDWIN M-	478366BA4	JOHNSON CONTROLS INC	3.75% 1	30,000.00	31,903.20	31,266.90
LAVINO EDWIN M-	54438CPA4	LOS ANGELES CALIF CMN	6.75%	25,000.00	34,337.50	31,353.05
LAVINO EDWIN M-	57582PWK2	MASSACHUSETTS ST	4.2%	15,000.00	17,052.30	15,026.55
LAVINO EDWIN M-	59156RAT5	MET LIFE GLOB FNDG	7.717%	25,000.00	32,775.25	25,482.50
LAVINO EDWIN M-	61748AAE6	MORGAN STANLEY GLOB	4.75%	45,000.00	46,596.60	42,498.70
LAVINO EDWIN M-	629491AB7	NYSE EURONEXT	2.0%	25,000.00	25,414.50	24,940.90
LAVINO EDWIN M-	646139X83	NEW JERSEY ST TPK AU	7.102%	25,000.00	35,451.25	25,000.00
LAVINO EDWIN M-	64972FY26	NEW YORK N Y CITY MU	6.282%	15,000.00	17,557.65	15,000.00
LAVINO EDWIN M-	652482BN9	NEWS AMERICA INC	6.15%	15,000.00	18,409.05	15,371.60
LAVINO EDWIN M-	672325TS6	OAKLAND CA UNIF SCH	9.5% 8/	20,000.00	24,024.40	23,608.65
LAVINO EDWIN M-	6832348D3	ONTARIO (PROVINCE OF)	4.0%	35,000.00	40,176.85	34,939.80
LAVINO EDWIN M-	68389XAC9	ORACLE CORP	5.75%	35,000.00	42,595.35	37,266.25
LAVINO EDWIN M-	713448BN7	PEPSICO INC	4.5%	20,000.00	23,128.80	20,785.65
LAVINO EDWIN M-	71645WAR2	PETROBRAS INTL FIN C	5.375%	5,000.00	5,629.10	4,990.05
LAVINO EDWIN M-	74432QBJ3	PRUDENTIAL FINL INC	4.75%	20,000.00	21,923.00	20,166.70
LAVINO EDWIN M-	745177EW1	PUERTO RICO COMWLTH	3.67%	25,000.00	24,750.00	25,000.00
LAVINO EDWIN M-	77531QAD0	ROGERS WIRELESS INC	6.375%	25,000.00	26,634.25	26,363.00
LAVINO EDWIN M-	828807CD7	SIMON PROPERTY GROUP	5.65%	30,000.00	36,000.30	29,886.30
LAVINO EDWIN M-	87236YAB4	TD AMERITRADE HLDG CO	4.15%	25,000.00	26,643.75	25,108.60
LAVINO EDWIN M-	87938WAM5	TELEFONICA EMISIONES	5.134%	25,000.00	26,281.25	24,195.00
LAVINO EDWIN M-	883556BA9	THERMO FISHER SCIENTI	2.25%	20,000.00	20,707.80	20,109.90
LAVINO EDWIN M-	887317AN5	TIME WARNER INC	4.0%	20,000.00	21,893.60	20,997.40
LAVINO EDWIN M-	88732JAX6	TIME WARNER CABLE IN	4.125%	35,000.00	38,329.20	35,317.90
LAVINO EDWIN M-	902118BN7	TYCO INTL FIN	3.375%	4,000.00	4,242.96	3,987.04
LAVINO EDWIN M-	90269GAC5	UBS COM MTG TR 2012-C1	3.4%	65,000.00	70,106.40	65,972.78
LAVINO EDWIN M-	91086QAU2	UNITED MEXICAN STATE	5.625%	15,000.00	17,400.00	14,868.15
LAVINO EDWIN M-	912810PS1	US TREAS-CPI INFLAT	2.375%	40,146.75	55,352.33	40,218.63
LAVINO EDWIN M-	912828GD6	TSY INFL IX N/B	2.375% 1/15/	40,146.75	46,661.36	40,762.12
LAVINO EDWIN M-	912828JE1	TSY INFL IX N/B	1.375% 7/15/	37,544.85	43,704.46	36,830.58
LAVINO EDWIN M-	912828MF4	US TREAS INFL INDX	1.375%	26,742.75	31,700.59	27,293.93
LAVINO EDWIN M-	912828NP1	U.S. TREASURY NOTE	1.75%	40,000.00	41,462.40	40,156.25
LAVINO EDWIN M-	912828QR4	UNITED STATES T-NOTE	1.5%	10,000.00	10,365.60	10,371.52
LAVINO EDWIN M-	912828QS2	UNITED STATES TREAS	0.75%	20,000.00	20,155.40	19,981.91

LAVINO EDWIN M-	912828QU7	UNITED STATES T-NOTE	0.625%	35,000.00	35,214.55	35,154.49
LAVINO EDWIN M-	912828QV5	UNITED STATES TIPS	0.625%	41,053.60	46,666.45	42,660.46
LAVINO EDWIN M-	912828QX1	UNITED STATES T-NOTE	1.5%	95,000.00	98,503.60	97,428.94
LAVINO EDWIN M-	912828QY9	UNITED STATES T-NOTE	2.25%	55,000.00	59,241.05	57,415.06
LAVINO EDWIN M-	912828RU6	US TREASURY NOTE	0.875%	85,000.00	86,201.90	84,682.12
LAVINO EDWIN M-	912828RX0	U.S. TREASURY NOTE	0.875%	95,000.00	96,306.25	96,183.72
LAVINO EDWIN M-	912828RZ5	U.S. TREASURY NOTE	0.25%	30,000.00	29,990.70	29,914.55
LAVINO EDWIN M-	912828SH4	U.S. TREASURY NOTE	1.375%	85,000.00	87,105.45	84,833.98
LAVINO EDWIN M-	912828SP6	U.S. TREASURY NOTE	0.375%	50,000.00	50,090.00	49,917.97
LAVINO EDWIN M-	912828ST8	U.S. TREASURY NOTE	1.25%	85,000.00	86,281.80	85,615.58
LAVINO EDWIN M-	912828TB6	WI TREASURY N/B	0.75%	5,000.00	5,029.70	4,992.20
LAVINO EDWIN M-	912828TK6	U.S. TREASURY NOTE	0.25%	145,000.00	144,739.00	144,357.32
LAVINO EDWIN M-	912828TP5	UNITED STATES TREAS	0.25%	50,000.00	49,890.50	49,862.39
LAVINO EDWIN M-	912828TS9	U S TREASURY NOTE	0.625% 9	35,000.00	34,937.00	34,828.05
LAVINO EDWIN M-	912828TU4	U S TREASURY NOTE	0.25%	25,000.00	25,005.75	25,005.17
LAVINO EDWIN M-	912828TV2	U S TREASURY NOTE	1.25%	25,000.00	25,207.00	25,367.48
LAVINO EDWIN M-	912828TW0	U S TREASURY NOTE	0.75% 1	35,000.00	35,114.80	35,148.29
LAVINO EDWIN M-	92343VAL8	VERIZON COMMUNICATIONS	5.5%	35,000.00	42,030.45	33,642.45
LAVINO EDWIN M-	92936JAZ7	WFRBS 2011-C5 A2	2.684%	30,000.00	31,777.20	30,299.67
LAVINO EDWIN M-	931422AH2	WALGREEN CO	3.1%	20,000.00	20,173.40	20,087.85
LAVINO EDWIN M-	98158KAC3	WOART 2011-A A3	1.11%	15,096.16	15,155.04	15,095.71
					4,239,359.04	3,980,018.31
TOTAL					20,614,326.56	17,382,176.28

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Capital Gains/Losses	7,837,927	7,184,606	653,321
Other sales	0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
1	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		5/15/2012	308	321				0	-13
2	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		6/15/2012	199	208				0	-9
3	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		7/15/2012	249	260				0	-11
4	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		8/15/2012	609	634				0	-25
5	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		9/15/2012	971	1,012				0	-41
6	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		10/15/2012	803	836				0	-33
7	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		11/15/2012	582	606				0	-24
8	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		12/15/2012	377	392				0	-15
9	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		12/31/2012	210	219				0	-9
10	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		2/15/2012	832	884				0	-52
11	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		3/15/2012	1,017	1,081				0	-64
12	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		4/15/2012	853	906				0	-53
13	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		5/15/2012	672	713				0	-41
14	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		6/15/2012	973	1,034				0	-61
15	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		7/15/2012	685	727				0	-42
16	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		8/15/2012	975	1,036				0	-61
17	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		9/15/2012	1,251	1,329				0	-78
18	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		10/15/2012	1,248	1,325				0	-77
19	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		11/15/2012	1,153	1,224				0	-71
20	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		12/15/2012	804	854				0	-50
21	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		12/31/2012	986	1,047				0	-61
22	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		2/15/2012	319	312				0	7
23	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		3/15/2012	504	494				0	10
24	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		4/15/2012	628	615				0	13
25	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		5/15/2012	524	514				0	10
26	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		6/15/2012	386	378				0	8
27	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		7/25/2012	74	78				0	-4
28	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		8/25/2012	1,696	1,785				0	-89
29	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		9/25/2012	1,132	1,191				0	-59
30	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		10/25/2012	579	609				0	-30
31	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		11/21/2012	4,287	4,222				0	65
32	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		11/25/2012	2,998	3,156				0	-158
33	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		12/25/2012	2,828	2,976				0	-148
34	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		12/31/2012	1,198	1,261				0	-63
35	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		9/17/2012	19,808	19,658				0	150
36	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		9/25/2012	530	548				0	-18
37	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		10/25/2012	443	458				0	-15
38	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		11/21/2012	9,513	9,401				0	112
39	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		11/25/2012	205	212				0	-7
40	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		12/25/2012	208	215				0	-7
41	X	FNMA POOL AL0219 3 313%	3138EGG57			10/20/2011		2/25/2012	1,553	1,578				0	-25
42	X	FNMA POOL AL0219 3 311%	3138EGG57			10/20/2011		3/25/2012	1,979	2,011				0	-32
43	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		10/25/2012	349	354				0	-5
44	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		11/25/2012	318	323				0	-5
45	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		12/25/2012	336	341				0	-5
46	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		12/31/2012	442	448				0	-6
47	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		2/25/2012	646	646				0	0
48	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		3/25/2012	791	791				0	0
49	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		4/25/2012	644	644				0	0
50	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		5/25/2012	749	749				0	0
51	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		6/25/2012	855	855				0	0
52	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		7/25/2012	623	622				0	1
53	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		8/25/2012	636	636				0	0
54	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		9/25/2012	377	377				0	0
55	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		10/25/2012	654	654				0	0
56	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		11/25/2012	557	557				0	0
57	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		12/25/2012	700	700				0	0
58	X	FNMA POOL 889668 6 0%	31410KMR2			6/13/2008		12/31/2012	716	716				0	0
59	X	FNMA POOL 949294 6 0%	31413MC70			9/25/2007		2/25/2012	105	106				0	-1
60	X	FNMA POOL 949294 6 0%	31413MC70			9/25/2007		3/25/2012	50	50				0	0
61	X	FNMA POOL 949294 6 0%	31413MC70			9/25/2007		4/25/2012	83	83				0	0
62	X	FNMA POOL 949294 6% 10/1/	31413MC70			9/25/2007		5/25/2012	23	23				0	0
63	X	FNMA POOL 949294 6% 10/1/	31413MC70			9/25/2007		6/25/2012	101	101				0	0
64	X	FNMA POOL 949294 6% 10/1/	31413MC70			9/25/2007		7/25/2012	213	213				0	0
65	X	FNMA POOL 949294 6% 10/1/	31413MC70			9/25/2007		8/25/2012	116	116				0	0
66	X	FNMA POOL 949294 6% 10/1/	31413MC70			9/25/2007		9/11/2012	1,189	1,082				0	107
67	X	FNMA POOL 949294 6% 10/1/	31413MC70			9/25/2007		9/25/2012	181	181				0	0
68	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		2/25/2012	259	258				0	1

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
69	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		2/25/2012	173	175				0	-2
70	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		3/25/2012	271	271				0	0
71	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		3/25/2012	181	183				0	-2
72	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		4/25/2012	236	236				0	0
73	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		4/25/2012	157	159				0	-2
74	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		5/25/2012	248	248				0	0
75	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		5/25/2012	166	168				0	-2
76	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		6/25/2012	231	230				0	1
77	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		6/25/2012	154	156				0	-2
78	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		7/25/2012	500	499				0	1
79	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		7/25/2012	333	337				0	-4
80	X	U S TREASURY NOTE 2 0%	912828SF8			2/24/2012		4/24/2012	35,097	35,064				0	33
81	X	U S TREASURY NOTE 2 0%	912828SF8			2/24/2012		8/20/2012	15,370	15,028				0	342
82	X	U S TREASURY NOTE 2 0%	912828SF8			5/18/2012		8/20/2012	10,246	10,284				0	-38
83	X	U S TREASURY NOTE 1 375	912828SH4			2/29/2012		7/27/2012	10,266	9,980				0	286
84	X	U S TREASURY NOTE 1 25%	912828ST8			5/18/2012		6/29/2012	45,510	45,264				0	246
85	X	U S TREASURY NOTE 1 25%	912828ST8			5/18/2012		8/8/2012	5,059	5,029				0	30
86	X	U S TREASURY NOTE 1 25%	912828ST8			9/21/2012		12/4/2012	15,318	15,176				0	142
87	X	U S TREASURY NOTE 1 75%	912828SV3			7/11/2012		8/20/2012	19,975	20,462				0	-487
88	X	U S TREASURY NOTE 1 75%	912828SV3			7/13/2012		8/20/2012	49,937	51,154				0	-1,217
89	X	U S TREASURY NOTE 1 75%	912828SV3			6/29/2012		8/22/2012	5,017	5,045				0	-28
90	X	U S TREASURY NOTE 1 75%	912828SV3			6/29/2012		9/10/2012	15,186	15,136				0	50
91	X	U S TREASURY NOTE 1 75%	912828SV3			6/29/2012		9/25/2012	5,042	5,045				0	-3
92	X	U S TREASURY NOTE 1 75%	912828SV3			6/29/2012		10/25/2012	9,981	10,091				0	-110
93	X	U S TREASURY NOTE 1 75%	912828SV3			6/29/2012		11/27/2012	10,143	10,091				0	52
94	X	U S TREASURY NOTE 1 75%	912828SV3			6/7/2012		11/27/2012	10,143	10,075				0	68
95	X	U S TREASURY NOTE 1 75%	912828SV3			6/7/2012		12/4/2012	20,411	20,149				0	262
96	X	WI TREASURY N/B 0 75%	912828TB6			7/24/2012		9/26/2012	20,153	20,177				0	-24
97	X	WI TREASURY N/B 0 75%	912828TB6			9/6/2012		9/26/2012	5,038	5,026				0	12
98	X	WI TREASURY N/B 0 75%	912828TB6			8/8/2012		10/2/2012	20,161	20,039				0	122
99	X	WI TREASURY N/B 0 75%	912828TB6			8/15/2012		10/2/2012	5,040	4,992				0	48
100	X	VALE SA-SP ADR	91912E105			5/10/2006		9/25/2012	2,211	1,729				0	482
101	X	VALE SA-SP ADR	91912E105			5/10/2006		12/4/2012	13,472	11,326				0	2,146
102	X	VALE SA-SP ADR	91912E105			5/10/2006		12/5/2012	51,753	42,279				0	9,474
103	X	VALE SA-SP ADR	91912E105			5/23/2006		12/5/2012	11,289	7,579				0	3,710
104	X	VMWARE INC-CLASS A	928563402			10/18/2011		9/25/2012	2,918	2,898				0	20
105	X	VMWARE INC-CLASS A	928563402			10/18/2011		12/24/2012	2,839	2,898				0	-59
106	X	WELLS FARGO & COMPANY	949746101			3/3/2011		9/25/2012	7,428	6,801				0	627
107	X	WELLS FARGO & COMPANY	949746101			3/3/2011		12/24/2012	8,279	7,772				0	507
108	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		9/15/2012	398	398				0	0
109	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		10/15/2012	1,481	1,481				0	0
110	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		11/15/2012	1,561	1,561				0	0
111	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		12/15/2012	1,464	1,464				0	0
112	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/25/2012	1,353	1,384				0	-31
113	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		10/12/2012	11,828	13,153				0	-1,325
114	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		10/12/2012	15,314	17,019				0	-1,705
115	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		10/15/2012	40,459	44,623				0	-4,164
116	X	ZIMMER HOLDINGS INC	98956P102			5/9/2011		10/16/2012	639	680				0	-41
117	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		10/16/2012	36,404	39,351				0	-2,947
118	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		7/15/2012	496	487				0	9
119	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/15/2012	714	701				0	13
120	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		9/15/2012	723	710				0	13
121	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		10/15/2012	563	553				0	10
122	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		11/15/2012	715	703				0	12
123	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		11/21/2012	17,358	16,052				0	1,306
124	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		2/15/2012	403	411				0	-8
125	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2012	608	619				0	-11
126	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2012	768	783				0	-15
127	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2012	865	882				0	-17
128	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2012	441	449				0	-8
129	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2012	700	713				0	-13
130	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		8/15/2012	597	608				0	-11
131	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		9/15/2012	1,157	1,179				0	-22
132	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		10/15/2012	886	902				0	-16
133	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		11/15/2012	763	777				0	-14
134	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		12/15/2012	1,087	1,107				0	-20
135	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		12/31/2012	1,011	1,030				0	-19
136	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		2/15/2012	1,637	1,745				0	-108

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
137	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		3/15/2012	2,244	2,393				0	-149
138	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		10/25/2012	190	192				0	-2
139	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		11/25/2012	325	324				0	1
140	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		11/25/2012	217	219				0	-2
141	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		12/25/2012	478	477				0	1
142	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		12/25/2012	319	322				0	-3
143	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		12/31/2012	694	692				0	2
144	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		4/15/2012	1,335	1,423				0	-88
145	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		12/31/2012	462	468				0	-6
146	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		2/25/2012	618	662				0	-44
147	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		4/19/2012	37,321	37,327				0	-6
148	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		5/15/2012	1,377	1,469				0	-92
149	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		6/15/2012	808	861				0	-53
150	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		7/15/2012	863	920				0	-57
151	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		8/15/2012	697	743				0	-46
152	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		9/15/2012	1,173	1,251				0	-78
153	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		10/15/2012	1,501	1,600				0	-99
154	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		11/15/2012	1,328	1,416				0	-88
155	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		12/15/2012	1,330	1,418				0	-88
156	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		12/31/2012	1,077	1,148				0	-71
157	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		2/15/2012	45	48				0	-3
158	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		3/15/2012	47	50				0	-3
159	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		3/25/2012	383	410				0	-27
160	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		4/15/2012	47	50				0	-3
161	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		5/15/2012	604	640				0	-36
162	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		6/15/2012	47	50				0	-3
163	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		7/15/2012	1,004	1,065				0	-61
164	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		8/25/2012	172	172				0	0
165	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		8/25/2012	115	116				0	-1
166	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		9/25/2012	263	263				0	0
167	X	FNMA POOL 962003 5 5%	31414CGL6			4/7/2008		9/25/2012	175	177				0	-2
168	X	FNMA POOL 962003 5 5%	31414CGL6			2/25/2008		10/25/2012	285	284				0	1
169	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		8/15/2012	121	126				0	-5
170	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		9/15/2012	807	838				0	-31
171	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		10/15/2012	607	630				0	-23
172	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		8/10/2012	61,069	60,778				0	291
173	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		8/15/2012	2,036	2,126				0	-90
174	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		11/15/2012	420	436				0	-16
175	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		12/15/2012	229	237				0	-8
176	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		12/31/2012	494	513				0	-19
177	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		2/15/2012	289	301				0	-12
178	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		3/15/2012	220	229				0	-9
179	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		4/15/2012	239	248				0	-9
180	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		4/15/2012	313	337				0	-24
181	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		5/15/2012	298	320				0	-22
182	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		6/15/2012	573	616				0	-43
183	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		7/15/2012	410	440				0	-30
184	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		8/15/2012	633	680				0	-47
185	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		9/15/2012	265	285				0	-20
186	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		10/15/2012	873	938				0	-65
187	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		11/15/2012	348	373				0	-25
188	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		12/15/2012	656	705				0	-49
189	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		12/31/2012	133	142				0	-9
190	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		6/15/2012	2,564	2,776				0	-212
191	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		7/15/2012	2,111	2,285				0	-174
192	X	FNMA POOL AE5895 3 33%	31419GRR7			9/21/2011		3/25/2012	382	396				0	-14
193	X	FNMA POOL AE5895 3 33% 1	31419GRR7			9/21/2011		4/9/2012	53,304	53,049				0	255
194	X	FNMA POOL AE5895 3 33% 1	31419GRR7			9/21/2011		4/25/2012	1,053	1,094				0	-41
195	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		3/15/2012	213	212				0	1
196	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		4/15/2012	250	249				0	1
197	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		5/15/2012	226	225				0	1
198	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		6/15/2012	158	157				0	1
199	X	FEDEX CORP	31428X106			1/26/2012		9/25/2012	5,123	5,557				0	-434
200	X	FEDEX CORP	31428X106			1/26/2012		12/24/2012	4,626	4,631				0	-5
201	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		7/15/2012	190	189				0	1
202	X	FLUOR CORP NEW	343412102			10/16/2012		12/24/2012	3,528	3,464				0	64
203	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		8/15/2012	195	194				0	1
204	X	FORD MOTOR CO	345370860			12/23/2010		9/25/2012	1,959	3,540				0	-1,581

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Capital Gains/Losses	7,837,927	7,184,606	653,321
Other sales	0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
205	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		9/15/2012	233	231				0	2
206	X	FORD MOTOR CO	345370860			12/23/2010		12/24/2012	2,816	4,472				0	-1,656
207	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		2/15/2012	263	261				0	2
208	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		10/15/2012	283	281				0	2
209	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		11/15/2012	314	312				0	2
210	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		12/15/2012	204	203				0	1
211	X	ROBERT HALF INTL INC	770323103			12/5/2011		12/24/2012	2,191	1,957				0	234
212	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5			3/9/2010		9/13/2012	10,776	10,002				0	774
213	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5			3/9/2010		9/13/2012	5,388	5,003				0	385
214	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5			3/9/2010		9/13/2012	10,776	9,977				0	799
215	X	SBC COMMUNICATIONS 5 8	78387GAK9			3/23/2006		1/19/2012	5,150	5,060				0	90
216	X	SBC COMMUNICATIONS 5 8	78387GAK9			3/23/2006		1/23/2012	5,149	5,060				0	89
217	X	SBC COMMUNICATIONS 5 8	78387GAK9			3/23/2006		2/9/2012	10,273	10,120				0	153
218	X	ST JUDE MEDICAL INC	790849103			4/27/2011		7/18/2012	2,047	2,910				0	-863
219	X	ST JUDE MEDICAL INC	790849103			3/22/2011		7/18/2012	375	518				0	-143
220	X	ST JUDE MEDICAL INC	790849103			3/22/2011		7/18/2012	65,313	89,558				0	-24,245
221	X	ST JUDE MEDICAL INC	790849103			4/26/2011		7/18/2012	11,186	15,520				0	-4,334
222	X	ST JUDE MEDICAL INC	790849103			4/27/2011		7/18/2012	44,931	63,327				0	-18,396
223	X	SANOFI	80105N105			7/20/2012		9/25/2012	3,942	3,353				0	589
224	X	SANOFI	80105N105			7/25/2012		9/25/2012	2,330	1,956				0	374
225	X	SANOFI	80105N105			7/25/2012		12/24/2012	8,067	6,393				0	1,674
226	X	SKYWORKS SOLUTIONS INC	83088M102			12/5/2012		12/24/2012	2,013	2,342				0	-329
227	X	TARGET CORP	87612E106			12/8/2011		9/25/2012	3,265	2,692				0	573
228	X	TARGET CORP	87612E106			12/8/2011		12/24/2012	2,386	2,153				0	233
229	X	TELEFONICA EMISIONES 5 87	87938WAH6			1/24/2012		3/20/2012	10,340	10,123				0	217
230	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/8/2010		1/24/2012	5,119	5,180				0	-61
231	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/22/2009		1/24/2012	5,119	5,000				0	119
232	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		2/8/2012	5,039	5,026				0	13
233	X	U S TREASURY NOTE 0 75%	912828NY2			9/24/2010		2/8/2012	25,201	25,046				0	155
234	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/8/2012	15,121	14,989				0	132
235	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/23/2012	5,037	4,996				0	41
236	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/19/2010		2/23/2012	10,036	9,986				0	50
237	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/12/2010		2/23/2012	5,018	4,990				0	28
238	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/12/2010		2/24/2012	30,110	29,937				0	173
239	X	U S TREASURY NOTE 0 75%	912828PL8			12/13/2010		2/29/2012	10,082	9,930				0	152
240	X	U S TREASURY NOTE 1 0%	912828PQ7			1/21/2011		2/29/2012	10,130	9,982				0	148
241	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		2/29/2012	15,196	14,985				0	211
242	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/10/2010		2/29/2012	5,018	4,960				0	58
243	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		2/29/2012	55,202	54,495				0	707
244	X	U S TREASURY NOTE 1 25	912828PZ7			3/23/2011		5/18/2012	61,038	60,258				0	780
245	X	U S TREASURY NOTE 1 25	912828PZ7			3/23/2011		6/6/2012	20,345	20,076				0	269
246	X	U S TREASURY NOTE 1 25	912828PZ7			3/23/2011		6/7/2012	25,428	25,095				0	333
247	X	U S TREASURY NOTE 1 25	912828PZ7			3/11/2011		6/7/2012	5,086	5,018				0	68
248	X	U S TREASURY NOTE 1 25	912828PZ7			3/11/2011		6/28/2012	10,159	10,037				0	122
249	X	UNITED STATES T-NOTE 1 25	912828QC7			4/19/2011		6/29/2012	10,163	10,034				0	129
250	X	UNITED STATES T-NOTE 1 25	912828QC7			4/19/2011		7/13/2012	40,683	40,138				0	545
251	X	UNITED STATES T-NOTE 1 25	912828QH6			3/1/2011		3/7/2012	10,180	10,029				0	151
252	X	UNITED STATES T-NOTE 1 25	912828QH6			3/1/2011		3/28/2012	25,426	25,071				0	355
253	X	UNITED STATES T-NOTE 1 25	912828QH6			2/7/2011		3/28/2012	5,085	4,982				0	103
254	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		5/18/2012	15,246	14,930				0	316
255	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		5/18/2012	15,246	14,930				0	316
256	X	UNITED STATES T-NOTE 1 25	912828QH6			2/7/2011		5/18/2012	5,082	4,982				0	100
257	X	UNITED STATES T-NOTE 1 0	912828QM5			5/27/2011		7/13/2012	10,134	10,050				0	84
258	X	UNITED STATES T-NOTE 1 0	912828QM5			5/16/2011		12/19/2012	25,267	25,056				0	211
259	X	UNITED STATES T-NOTE 1 5	912828QR4			7/26/2011		8/14/2012	10,367	9,999				0	368
260	X	UNITED STATES TREAS 0 75	912828QS2			6/15/2011		12/19/2012	15,114	15,029				0	85
261	X	UNITED STATES TREAS 0 75	912828QS2			6/22/2011		12/19/2012	10,076	10,024				0	52
262	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		5/15/2012	508	539				0	-31
263	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		6/15/2012	1,343	1,425				0	-82
264	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		7/15/2012	824	874				0	-50
265	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		8/15/2012	565	599				0	-34
266	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2012	574	609				0	-35
267	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		10/15/2012	396	421				0	-25
268	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		11/15/2012	317	336				0	-19
269	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/15/2012	450	477				0	-27
270	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/31/2012	322	342				0	-20
271	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		2/15/2012	880	945				0	-65
272	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		2/15/2012	157	170				0	-13

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
273	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		3/15/2012	241	258				0	-17
274	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		3/15/2012	241	261				0	-20
275	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		4/15/2012	242	259				0	-17
276	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		4/15/2012	242	262				0	-20
277	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		5/15/2012	306	328				0	-22
278	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		5/15/2012	306	331				0	-25
279	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		6/15/2012	250	267				0	-17
280	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		6/15/2012	250	270				0	-20
281	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		7/15/2012	273	293				0	-20
282	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		7/15/2012	273	296				0	-23
283	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		8/15/2012	221	237				0	-16
284	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		8/15/2012	221	239				0	-18
285	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		9/15/2012	231	247				0	-16
286	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		9/15/2012	231	250				0	-19
287	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		10/15/2012	252	269				0	-17
288	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		10/15/2012	252	272				0	-20
289	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		11/15/2012	238	255				0	-17
290	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		8/15/2012	2,634	2,851				0	-217
291	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		9/15/2012	4,193	4,538				0	-345
292	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		10/15/2012	1,117	1,209				0	-92
293	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		11/15/2012	2,900	3,139				0	-239
294	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		11/21/2012	25,408	25,346				0	62
295	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		12/15/2012	3,486	3,773				0	-287
296	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		12/31/2012	3,677	3,980				0	-303
297	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		2/15/2012	406	397				0	9
298	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		3/15/2012	332	325				0	7
299	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		4/15/2012	971	951				0	20
300	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		5/15/2012	1,655	1,622				0	33
301	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		6/15/2012	762	747				0	15
302	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		7/15/2012	778	763				0	15
303	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		8/15/2012	1,990	1,953				0	37
304	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		9/15/2012	2,590	2,543				0	47
305	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		10/15/2012	1,640	1,611				0	29
306	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		11/15/2012	1,396	1,372				0	24
307	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		12/15/2012	1,993	1,960				0	33
308	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		3/15/2012	471	506				0	-35
309	X	UNITED STATES TREAS 0 75	912828QS2			6/29/2011		12/19/2012	20,152	19,988				0	164
310	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		4/24/2012	25,524	24,709				0	815
311	X	US TREASURY NOTE 2 0%	912828RR3			5/24/2012		5/30/2012	5,175	5,128				0	47
312	X	US TREASURY NOTE 2 0%	912828RR3			5/24/2012		5/30/2012	5,175	5,123				0	52
313	X	US TREASURY NOTE 2 0%	912828RR3			6/28/2012		8/20/2012	15,417	15,660				0	-243
314	X	US TREASURY NOTE 0 875	912828RU6			12/21/2011		6/7/2012	20,201	20,015				0	186
315	X	U S TREASURY NOTE 2 0%	912828SF8			2/24/2012		4/4/2012	14,674	15,028				0	-354
316	X	U S TREASURY NOTE 2 0%	912828SF8			2/24/2012		4/5/2012	9,826	10,018				0	-192
317	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		6/15/2012	531	568				0	-37
318	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		7/15/2012	548	586				0	-38
319	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2012	569	609				0	-40
320	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		3/15/2012	456	488				0	-32
321	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		4/15/2012	496	531				0	-35
322	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		5/15/2012	497	532				0	-35
323	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		9/15/2012	457	488				0	-31
324	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		10/15/2012	496	531				0	-35
325	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2012	440	470				0	-30
326	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2012	413	442				0	-29
327	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/31/2012	523	559				0	-36
328	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		2/15/2012	157	168				0	-11
329	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		6/15/2012	818	814				0	4
330	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		7/15/2012	678	675				0	3
331	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		8/15/2012	1,236	1,231				0	5
332	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		9/15/2012	905	901				0	4
333	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		10/15/2012	719	716				0	3
334	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		11/15/2012	1,039	1,034				0	5
335	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		12/15/2012	1,074	1,070				0	4
336	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		12/31/2012	799	796				0	3
337	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		1/13/2012	7,747	7,279				0	468
338	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		6/15/2012	228	249				0	-21
339	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		7/15/2012	166	182				0	-16
340	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		8/15/2012	236	259				0	-23

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Capital Gains/Losses	7,837,927	7,184,606	653,321
	Other sales	0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
341	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		9/15/2012	205	224				0	-19
342	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		10/15/2012	135	148				0	-13
343	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		11/15/2012	164	180				0	-16
344	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		12/15/2012	128	140				0	-12
345	X	FHLMC GOLD G04216 5 5%	3128M6AR9			5/10/2012		12/31/2012	140	153				0	-13
346	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2012	468	500				0	-32
347	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		11/15/2012	238	258				0	-20
348	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		12/15/2012	197	211				0	-14
349	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		12/15/2012	197	213				0	-16
350	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		12/31/2012	177	189				0	-12
351	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		12/31/2012	177	191				0	-14
352	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		2/15/2012	463	491				0	-28
353	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		3/15/2012	518	549				0	-31
354	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		4/15/2012	751	797				0	-46
355	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		4/25/2012	336	360				0	-24
356	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		5/25/2012	629	674				0	-45
357	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		6/25/2012	1,234	1,322				0	-88
358	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		7/25/2012	225	241				0	-16
359	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		8/25/2012	412	442				0	-30
360	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		9/25/2012	572	613				0	-41
361	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		10/25/2012	326	349				0	-23
362	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		11/25/2012	758	812				0	-54
363	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		12/25/2012	416	446				0	-30
364	X	FNMA POOL 962301 4 5%	31414CRW0			9/19/2011		12/31/2012	329	352				0	-23
365	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		2/25/2012	381	381				0	0
366	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		3/25/2012	59	59				0	0
367	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		4/25/2012	996	997				0	-1
368	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		5/25/2012	1,288	1,289				0	-1
369	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		6/25/2012	943	944				0	-1
370	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		7/25/2012	1,877	1,879				0	-2
371	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		8/15/2012	46	49				0	-3
372	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		9/15/2012	2,238	2,373				0	-135
373	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		10/15/2012	45	48				0	-3
374	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		11/15/2012	43	46				0	-3
375	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		12/15/2012	1,384	1,467				0	-83
376	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		12/31/2012	46	49				0	-3
377	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		12/31/2012	360	378				0	-18
378	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		2/24/2012	10,535	9,971				0	564
379	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		2/24/2012	5,268	4,986				0	282
380	X	FED HOME LOAN BANK 3 62	3133XSAE8			9/11/2008		2/24/2012	10,535	9,971				0	564
381	X	FEDERAL NATL MTG AS 4 37	31359MSL8			9/30/2009		1/9/2012	21,220	21,649				0	-429
382	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		2/25/2012	113	115				0	-2
383	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		2/25/2012	81	84				0	-3
384	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		2/25/2012	146	149				0	-3
385	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		3/25/2012	131	132				0	-1
386	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		3/25/2012	93	97				0	-4
387	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		3/25/2012	168	172				0	-4
388	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		4/25/2012	199	201				0	-2
389	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		4/25/2012	142	147				0	-5
390	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		4/25/2012	256	262				0	-6
391	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		5/25/2012	227	230				0	-3
392	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		5/25/2012	162	168				0	-6
393	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		5/25/2012	292	299				0	-7
394	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		6/25/2012	97	99				0	-2
395	X	FNMA POOL AL0219 3 31503	3138EGG57			10/20/2011		4/25/2012	3,334	3,388				0	-54
396	X	FNMA POOL AL0219 3 32%	3138EGG57			10/20/2011		5/25/2012	1,868	1,898				0	-30
397	X	FNMA POOL AL0219 3 328%	3138EGG57			10/20/2011		6/25/2012	2,071	2,105				0	-34
398	X	FNMA POOL AL0219 3 33801	3138EGG57			10/20/2011		7/25/2012	2,063	2,097				0	-34
399	X	FNMA POOL AL0219 3 338%	3138EGG57			10/20/2011		8/25/2012	1,141	1,160				0	-19
400	X	FNMA POOL AL0219 3 338%	3138EGG57			10/20/2011		9/25/2012	359	365				0	-6
401	X	FNMA POOL AL0219 3 33801	3138EGG57			10/20/2011		10/25/2012	1,324	1,345				0	-21
402	X	FNMA POOL AL0219 3 33802	3138EGG57			10/20/2011		11/25/2012	372	378				0	-6
403	X	FNMA POOL AL0219 3 33501	3138EGG57			10/20/2011		12/25/2012	1,859	1,889				0	-30
404	X	FNMA POOL AL0219 3 33905	3138EGG57			10/20/2011		12/31/2012	3,555	3,612				0	-57
405	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		1/13/2012	4,153	4,136				0	17
406	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		2/25/2012	573	615				0	-42
407	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		3/25/2012	554	595				0	-41
408	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		4/25/2012	591	634				0	-43

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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 Improve-ments	Depreciation	Adjustments	Net Gain or Loss
409	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		8/25/2012	938	939				0	-1
410	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		9/25/2012	1,231	1,231				0	0
411	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		10/25/2012	1,243	1,244				0	-1
412	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		11/25/2012	45	45				0	0
413	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		12/25/2012	329	329				0	0
414	X	FNMA POOL 966608 5 5%	31414HKV8			2/15/2008		12/31/2012	617	617				0	0
415	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		2/25/2012	315	336				0	-21
416	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		3/25/2012	390	416				0	-26
417	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		4/25/2012	668	713				0	-45
418	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		5/25/2012	568	607				0	-39
419	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		6/25/2012	632	675				0	-43
420	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		7/25/2012	746	797				0	-51
421	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		8/25/2012	896	958				0	-62
422	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		9/25/2012	706	754				0	-48
423	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		10/25/2012	401	429				0	-28
424	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		6/25/2012	70	72				0	-2
425	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		6/25/2012	125	128				0	-3
426	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		7/25/2012	162	164				0	-2
427	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		7/25/2012	116	120				0	-4
428	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		7/25/2012	208	213				0	-5
429	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		8/25/2012	181	183				0	-2
430	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		8/25/2012	129	134				0	-5
431	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		8/25/2012	233	238				0	-5
432	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		9/25/2012	147	149				0	-2
433	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		9/25/2012	105	109				0	-4
434	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		9/25/2012	190	194				0	-4
435	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		10/25/2012	205	208				0	-3
436	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		10/25/2012	147	152				0	-5
437	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		10/25/2012	264	270				0	-6
438	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		11/25/2012	167	169				0	-2
439	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		11/25/2012	119	123				0	-4
440	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		11/25/2012	214	219				0	-5
441	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		12/25/2012	179	181				0	-2
442	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		12/25/2012	128	133				0	-5
443	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		5/25/2012	598	642				0	-44
444	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2012	538	578				0	-40
445	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2012	571	613				0	-42
446	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2012	496	533				0	-37
447	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2012	485	521				0	-36
448	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2012	516	554				0	-38
449	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2012	490	526				0	-36
450	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2012	428	460				0	-32
451	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		12/31/2012	516	554				0	-38
452	X	FNMA POOL AL0573 3 5%	3138EGT79			8/2/2011		2/8/2012	42,994	42,200				0	794
453	X	FNMA POOL AL0573 3 5%	3138EGT79			8/2/2011		2/25/2012	1,090	1,127				0	-37
454	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		8/25/2012	1,225	1,288				0	-63
455	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		9/25/2012	824	866				0	-42
456	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		10/25/2012	821	863				0	-42
457	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		11/25/2012	76	80				0	-4
458	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		12/25/2012	2,038	2,142				0	-104
459	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		12/31/2012	1,176	1,236				0	-60
460	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		1/25/2012	1,012	1,060				0	-48
461	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		2/25/2012	1,151	1,205				0	-54
462	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		3/25/2012	1,217	1,275				0	-58
463	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		4/25/2012	1,240	1,299				0	-59
464	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		5/25/2012	1,248	1,307				0	-59
465	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		6/25/2012	1,530	1,603				0	-73
466	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		11/25/2012	686	733				0	-47
467	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		12/25/2012	442	472				0	-30
468	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		12/31/2012	354	378				0	-24
469	X	FNMA POOL AA7694 4 5%	31416RRQ8			11/10/2009		1/13/2012	13,197	12,829				0	368
470	X	FNMA POOL AA7694 4 5%	31416RRQ8			11/10/2009		2/25/2012	327	340				0	-13
471	X	FNMA POOL AA7694 4 5%	31416RRQ8			11/10/2009		3/25/2012	296	308				0	-12
472	X	FNMA POOL AA7694 4 5%	31416RRQ8			11/10/2009		4/25/2012	1,082	1,125				0	-43
473	X	FNMA POOL AA7694 4 5%	31416RRQ8			11/10/2009		5/25/2012	168	175				0	-7
474	X	FNMA POOL AA7694 4 5%	31416RRQ8			11/10/2009		6/25/2012	594	618				0	-24
475	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		2/15/2012	321	318				0	3
476	X	GNMA POOL 782011 5 0%	36241KGU6			5/10/2007		12/31/2012	263	262				0	1

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

	Amount
Long Term CG Distnbutions	2,019
Short Term CG Distnbutions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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 Improve-ments	Depreciation	Adjustments	Net Gain or Loss
477	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		2/15/2012	43	43				0	0
478	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		3/15/2012	45	44				0	1
479	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		3/15/2012	330	328				0	2
480	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		4/15/2012	57	57				0	0
481	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		4/15/2012	425	423				0	2
482	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		5/15/2012	48	47				0	1
483	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		5/15/2012	354	352				0	2
484	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		6/15/2012	24	24				0	0
485	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		6/15/2012	178	177				0	1
486	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		7/15/2012	52	51				0	1
487	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		7/15/2012	382	379				0	3
488	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		8/15/2012	61	60				0	1
489	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		8/15/2012	449	446				0	3
490	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		9/15/2012	56	55				0	1
491	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		9/15/2012	414	412				0	2
492	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		10/15/2012	67	66				0	1
493	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		10/15/2012	497	494				0	3
494	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		11/15/2012	45	45				0	0
495	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		11/15/2012	334	332				0	2
496	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		12/15/2012	63	62				0	1
497	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		12/15/2012	463	460				0	3
498	X	GNMA POOL 782105 5 0%	36241KKS6			6/14/2007		12/31/2012	46	45				0	1
499	X	GNMA POOL 782105 5 0%	36241KKS6			5/10/2007		12/31/2012	339	337				0	2
500	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		1/10/2012	888	913				0	-25
501	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		1/10/2012	1,185	1,217				0	-32
502	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		2/10/2012	76	78				0	-2
503	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		2/10/2012	101	104				0	-3
504	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		3/10/2012	74	76				0	-2
505	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		3/10/2012	99	102				0	-3
506	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		4/10/2012	80	82				0	-2
507	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		4/10/2012	107	109				0	-2
508	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		5/10/2012	70	72				0	-2
509	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		5/10/2012	93	96				0	-3
510	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		6/10/2012	69	71				0	-2
511	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		12/25/2012	231	236				0	-5
512	X	FNMA POOL 255364 6 0%	31371LTV1			1/3/2007		12/31/2012	161	162				0	-1
513	X	FNMA POOL 255364 6 0%	31371LTV1			2/20/2009		12/31/2012	115	119				0	-4
514	X	FNMA POOL 255364 6 0%	31371LTV1			5/2/2005		12/31/2012	207	212				0	-5
515	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		2/25/2012	240	242				0	-2
516	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		3/25/2012	256	258				0	-2
517	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		4/25/2012	284	287				0	-3
518	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		5/25/2012	264	266				0	-2
519	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		6/25/2012	266	268				0	-2
520	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		7/25/2012	230	232				0	-2
521	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		8/25/2012	272	274				0	-2
522	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		9/25/2012	259	261				0	-2
523	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		10/25/2012	227	229				0	-2
524	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		11/25/2012	261	263				0	-2
525	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		12/25/2012	237	239				0	-2
526	X	FNMA POOL 555528 6 0%	31385XD95			12/7/2005		12/31/2012	253	255				0	-2
527	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		2/25/2012	685	672				0	13
528	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		3/25/2012	726	713				0	13
529	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		4/25/2012	585	574				0	11
530	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		5/25/2012	409	402				0	7
531	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		6/25/2012	538	529				0	9
532	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		7/25/2012	876	861				0	15
533	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		8/25/2012	793	780				0	13
534	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		9/25/2012	789	776				0	13
535	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		10/25/2012	1,768	1,740				0	28
536	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		11/25/2012	1,921	1,891				0	30
537	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		12/25/2012	1,561	1,537				0	24
538	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		12/31/2012	1,090	1,074				0	16
539	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2012	667	673				0	-6
540	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2012	332	335				0	-3
541	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2012	467	472				0	-5
542	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2012	542	547				0	-5
543	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		7/25/2012	1,333	1,397				0	-64
544	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		8/25/2012	1,452	1,521				0	-69

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
545	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		9/25/2012	1,707	1,788				0	-81
546	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		10/25/2012	1,263	1,323				0	-60
547	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		11/25/2012	1,416	1,483				0	-67
548	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		12/25/2012	1,594	1,670				0	-76
549	X	FNMA POOL 745418 5.5%	31403DDX4			11/13/2012		12/31/2012	234	257				0	-23
550	X	FNMA POOL 745948 6.5%	31403DWH8			4/13/2011		2/25/2012	88	99				0	-11
551	X	FNMA POOL 745948 6.5%	31403DWH8			6/22/2011		2/25/2012	59	67				0	-8
552	X	FNMA POOL 745948 6.5%	31403DWH8			4/13/2011		3/25/2012	92	103				0	-11
553	X	FNMA POOL 745948 6.5%	31403DWH8			6/22/2011		3/25/2012	61	70				0	-9
554	X	FNMA POOL 745948 6.5%	31403DWH8			4/13/2011		4/25/2012	109	122				0	-13
555	X	FNMA POOL 745948 6.5%	31403DWH8			6/22/2011		4/25/2012	73	82				0	-9
556	X	FNMA POOL 745948 6.5%	31403DWH8			4/13/2011		5/25/2012	135	152				0	-17
557	X	FNMA POOL 745948 6.5%	31403DWH8			6/22/2011		5/25/2012	90	102				0	-12
558	X	FNMA POOL 745948 6.5%	31403DWH8			4/13/2011		6/25/2012	142	160				0	-18
559	X	FNMA POOL 745948 6.5%	31403DWH8			6/22/2011		6/25/2012	95	108				0	-13
560	X	FNMA POOL 745948 6.5%	31403DWH8			4/13/2011		7/25/2012	129	145				0	-16
561	X	FNMA POOL AA7694 4.5%	31416RRQ8			11/10/2009		7/25/2012	582	605				0	-23
562	X	FNMA POOL AA7694 4.5%	31416RRQ8			11/10/2009		8/25/2012	204	212				0	-8
563	X	FNMA POOL AA7694 4.5%	31416RRQ8			11/10/2009		9/25/2012	223	232				0	-9
564	X	FNMA POOL AA7694 4.5%	31416RRQ8			11/10/2009		10/25/2012	438	456				0	-18
565	X	FNMA POOL AA7694 4.5%	31416RRQ8			11/10/2009		11/25/2012	236	245				0	-9
566	X	FNMA POOL AA7694 4.5%	31416RRQ8			11/10/2009		12/25/2012	393	409				0	-16
567	X	FNMA POOL AA7694 4.5%	31416RRQ8			11/10/2009		12/31/2012	446	464				0	-18
568	X	FNMA POOL AB4113 3.5%	31417ASB6			2/3/2012		3/25/2012	189	196				0	-7
569	X	FNMA POOL AB4113 3.5%	31417ASB6			2/3/2012		4/25/2012	1,201	1,247				0	-46
570	X	FNMA POOL AB4113 3.5%	31417ASB6			2/3/2012		5/25/2012	368	382				0	-14
571	X	FNMA POOL AB4113 3.5%	31417ASB6			2/3/2012		6/14/2012	43,201	42,776				0	425
572	X	GENERAL MILLS INC 5.65%	370334BH6			5/21/2009		2/24/2012	5,997	5,160				0	837
573	X	GOOGLE INC - CL A	38259P508			6/5/2009		3/22/2012	66,409	45,582				0	20,827
574	X	HSBC FINANCE CORP 5.0%	40429CCS9			5/31/2007		6/28/2012	26,603	24,218				0	2,385
575	X	HSBC FINANCE CORP 5.0%	40429CCS9			8/2/2007		6/28/2012	31,924	28,742				0	3,182
576	X	HESS CORP	42809H107			1/23/2009		1/26/2012	4,396	4,412				0	-16
577	X	HESS CORP	42809H107			9/29/2004		1/26/2012	36,435	19,466				0	16,969
578	X	HESS CORP	42809H107			9/29/2004		1/27/2012	44,726	23,811				0	20,915
579	X	HESS CORP	42809H107			9/29/2004		1/27/2012	5,797	3,083				0	2,714
580	X	HESS CORP	42809H107			9/29/2004		1/27/2012	16,456	8,779				0	7,677
581	X	HEWLETT-PACKARD CO 3.3	428236BU6			12/6/2011		8/9/2012	5,170	4,990				0	180
582	X	HEWLETT-PACKARD CO 3.3	428236BU6			12/6/2011		8/28/2012	5,145	4,990				0	155
583	X	HEWLETT-PACKARD CO 2.6%	428236BW2			3/7/2012		8/15/2012	9,889	9,998				55	-54
584	X	HEWLETT-PACKARD CO 2.6%	428236BW2			2/16/2012		9/6/2012	4,938	5,037				0	-99
585	X	HONEYWELL INTL INC	438516106			1/14/2004		3/13/2012	16,260	9,722				0	6,538
586	X	HONEYWELL INTL INC	438516106			1/14/2004		3/13/2012	136,704	81,702				0	55,002
587	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		10/16/2012	4,407	4,774				0	-367
588	X	COOPER INDUSTRIES PLC-CL	G24140108			3/15/2012		9/25/2012	3,000	2,566				0	434
589	X	COOPER PLC CORP ACTION	G24140108			1/1/2012		12/3/2012	216,931	174,769				0	42,162
590	X	COVIDIEN PLC	G2554F113			1/4/2011		9/25/2012	3,622	2,855				0	767
591	X	COVIDIEN PLC	G2554F113			1/4/2011		12/24/2012	4,003	3,331				0	672
592	X	EATON CORP PLC	G29183103			11/30/2012		12/14/2012	48	48				0	0
593	X	EATON CORP PLC	G29183103			11/30/2012		12/24/2012	4,833	4,649				0	184
594	X	ENSCO PLC-CL A	G3157S106			3/24/2011		9/25/2012	1,673	1,728				0	-55
595	X	ENSCO PLC-CL A	G3157S106			3/24/2011		12/24/2012	4,150	4,033				0	117
596	X	PENTAIR LTD	H6169Q108			3/16/2009		11/2/2012	41	14				0	27
597	X	PENTAIR LTD	H6169Q108			3/16/2009		12/21/2012	22,527	7,156				0	15,371
598	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		3/29/2012	45,864	33,117				0	12,747
599	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		3/29/2012	27,407	9,540				0	17,867
600	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/25/2012	1,678	584				0	1,094
601	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		12/24/2012	1,462	476				0	986
602	X	LYONDELLBASELL INDU-CL A	N53745100			4/27/2012		9/25/2012	4,173	3,666				0	507
603	X	LYONDELLBASELL INDU-CL A	N53745100			4/27/2012		12/24/2012	4,421	3,600				0	821
604	X	FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		8/25/2012	856	864				0	-8
605	X	FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		9/25/2012	386	390				0	-4
606	X	FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		10/25/2012	333	336				0	-3
607	X	FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		11/25/2012	453	457				0	-4
608	X	FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		12/25/2012	751	757				0	-6
609	X	FNMA POOL AH3620 3.5%	3138A5AW2			1/18/2011		12/31/2012	593	598				0	-5
610	X	FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		2/25/2012	78	82				0	-4
611	X	FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		3/25/2012	820	863				0	-43
612	X	FNMA POOL AH4794 5.0%	3138A6KG4			3/4/2011		4/25/2012	705	741				0	-36

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
613	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		5/25/2012	356	374				0	-18
614	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		6/25/2012	266	280				0	-14
615	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		7/25/2012	871	915				0	-44
616	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		8/25/2012	785	825				0	-40
617	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		9/25/2012	327	344				0	-17
618	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		10/25/2012	78	82				0	-4
619	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		11/25/2012	1,039	1,092				0	-53
620	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		12/25/2012	1,510	1,588				0	-78
621	X	FNMA POOL AH4794 5% 2/1/	3138A6KG4			3/4/2011		12/31/2012	307	323				0	-16
622	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		2/25/2012	825	835				0	-10
623	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		3/25/2012	382	386				0	-4
624	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		6/25/2012	594	616				0	-22
625	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		7/25/2012	919	954				0	-35
626	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		7/25/2012	218	229				0	-11
627	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		8/25/2012	497	521				0	-24
628	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		9/25/2012	768	805				0	-37
629	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		10/25/2012	843	884				0	-41
630	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		11/25/2012	1,343	1,408				0	-65
631	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		12/25/2012	2,520	2,641				0	-121
632	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		12/31/2012	2,958	3,101				0	-143
633	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		9/25/2012	295	313				0	-18
634	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		10/25/2012	648	686				0	-38
635	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		11/25/2012	318	337				0	-19
636	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		12/25/2012	322	341				0	-19
637	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		12/31/2012	1,122	1,189				0	-67
638	X	FNMA POOL AC1520 4 0%	31417KVN4			10/14/2009		2/25/2012	108	109				0	-1
639	X	FNMA POOL AC1520 4 0%	31417KVN4			10/14/2009		3/25/2012	72	73				0	-1
640	X	FNMA POOL AC1520 4 0%	31417KVN4			10/14/2009		4/25/2012	138	140				0	-2
641	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		5/25/2012	296	300				0	-4
642	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		6/25/2012	198	201				0	-3
643	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		7/25/2012	145	147				0	-2
644	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		8/25/2012	188	190				0	-2
645	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		9/25/2012	198	200				0	-2
646	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		10/25/2012	293	297				0	-4
647	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		11/25/2012	190	193				0	-3
648	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		7/10/2012	96	98				0	-2
649	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		8/10/2012	67	69				0	-2
650	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		8/10/2012	90	92				0	-2
651	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		9/10/2012	68	69				0	-1
652	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		9/10/2012	90	92				0	-2
653	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		10/10/2012	73	75				0	-2
654	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		10/10/2012	97	100				0	-3
655	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		11/10/2012	66	68				0	-2
656	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		11/10/2012	88	91				0	-3
657	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		12/10/2012	37	38				0	-1
658	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		12/10/2012	49	51				0	-2
659	X	GENERAL ELECTRIC COMPAI	369604103			4/8/2006		9/25/2012	5,871	9,557				0	-3,686
660	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		6/10/2012	92	94				0	-2
661	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		7/10/2012	72	74				0	-2
662	X	GENERAL ELECTRIC COMPAI	369604103			4/8/2006		12/24/2012	3,545	6,249				0	-2,704
663	X	GENERAL ELECTRIC COMPAI	369604103			3/31/2006		12/24/2012	3,545	5,938				0	-2,393
664	X	GENERAL ELECTRIC COMPAI	369604103			3/31/2006		12/26/2012	4,896	8,244				0	-3,348
665	X	GENERAL ELECTRIC COMPAI	369604103			5/23/2006		12/26/2012	15,973	26,265				0	-10,292
666	X	GENERAL ELECTRIC COMPAI	369604103			8/6/2004		12/26/2012	26,013	39,927				0	-13,914
667	X	GENERAL ELECTRIC COMPAI	369604103			8/6/2004		12/27/2012	5,470	8,469				0	-2,999
668	X	GENERAL ELECTRIC COMPAI	369604103			1/28/2011		12/27/2012	46,142	45,484				0	658
669	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			1/22/2009		2/22/2012	40,084	33,279				0	6,805
670	X	GENERAL MILLS INC 5 65%	370334BH6			1/29/2009		2/24/2012	5,997	4,996				0	1,001
671	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		11/25/2012	535	545				0	-10
672	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		12/11/2012	12,716	12,096				0	620
673	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		12/25/2012	413	421				0	-8
674	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		2/25/2012	152	157				0	-5
675	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		3/25/2012	221	228				0	-7
676	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		4/18/2012	57,528	54,285				0	3,243
677	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		4/25/2012	204	210				0	-6
678	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		5/25/2012	240	248				0	-8
679	X	FNMA POOL MA1200 3 0%	31418AKN7			9/17/2012		11/25/2012	76	80				0	-4
680	X	HONEYWELL INTL INC	438516106			1/15/2004		3/13/2012	10,238	6,165				0	4,073

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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 Improve-ments	Depreciation	Adjustments	Net Gain or Loss
681	X	HONEYWELL INTL INC	438516106			4/8/2005		3/13/2012	8,913	5,562				0	3,351
682	X	INFORMATICA CORP	45666Q102			8/16/2010		9/25/2012	698	630				0	68
683	X	INFORMATICA CORP	45666Q102			8/16/2010		12/24/2012	1,536	1,574				0	-38
684	X	INTERCONTINENTALEXCHAN	45865V100			10/18/2011		9/25/2012	2,063	1,864				0	199
685	X	INTERCONTINENTALEXCHAN	45865V100			10/18/2011		12/24/2012	2,145	2,113				0	32
686	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		9/25/2012	3,934	2,019				0	1,915
687	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		12/24/2012	4,238	2,338				0	1,900
688	X	INTUIT	461202103			10/12/2011		9/25/2012	2,329	2,085				0	244
689	X	INTUIT	461202103			10/12/2011		12/24/2012	612	521				0	91
690	X	INTUIT	461202103			10/12/2011		12/24/2012	1,835	1,563				0	272
691	X	JP MORGAN CHASE & CO	46625H100			2/6/2009		9/25/2012	3,711	2,460				0	1,251
692	X	JP MORGAN CHASE & CO	46625H100			2/6/2009		12/24/2012	6,583	4,101				0	2,482
693	X	JP MORGAN CHASE & C 5 12	46625HBV1			6/29/2011		1/20/2012	21,152	21,617				0	-465
694	X	JEFFERIES GROUP INC 7 75	472319AA0			11/8/2011		3/15/2012	15,000	15,000				0	0
695	X	JEFFERIES GROUP INC 7 75	472319AA0			11/9/2011		3/15/2012	20,000	20,000				0	0
696	X	JOHNSON & JOHNSON	478160104			6/15/2012		9/25/2012	3,478	3,294				0	184
697	X	JOHNSON & JOHNSON	478160104			6/15/2012		12/24/2012	4,913	4,611				0	302
698	X	JOHNSON CONTROLS INC 5	478366AR8			1/22/2010		4/18/2012	22,623	20,861				0	1,762
699	X	JOHNSON CONTROLS INC 5	478366AR8			3/4/2010		4/18/2012	5,656	5,409				0	247
700	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/18/2012	11,626	11,041				0	585
701	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	5,803	5,520				0	283
702	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	5,796	5,520				0	276
703	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/30/2012	11,631	11,041				0	590
704	X	LILLY ELI & CO	532457108			12/21/2012		12/24/2012	3,936	3,966				0	-30
705	X	LIMITED BRANDS INC	532716107			10/6/2009		7/20/2012	3,009	1,174				0	1,835
706	X	LIMITED BRANDS INC	532716107			10/6/2009		7/23/2012	41,456	16,433				0	25,023
707	X	LIMITED BRANDS INC	532716107			10/5/2009		7/24/2012	15,259	5,893				0	9,366
708	X	LIMITED BRANDS INC	532716107			10/6/2009		7/24/2012	22,664	9,119				0	13,545
709	X	LIMITED BRANDS INC	532716107			10/5/2009		7/24/2012	763	293				0	470
710	X	LIMITED BRANDS INC	532716107			10/5/2009		7/24/2012	25,485	9,877				0	15,608
711	X	LINCOLN NATL CORP IND	534187109			8/12/2011		1/26/2012	12,811	13,952				0	-1,141
712	X	LINCOLN NATL CORP IND	534187109			8/12/2011		1/27/2012	51,549	55,447				0	-3,898
713	X	LINCOLN NATL CORP IND	534187109			8/12/2011		1/30/2012	33,581	36,139				0	-2,558
714	X	LLOYDS TSB BANK PLC 6 375	539473AH1			1/14/2011		7/6/2012	5,711	5,006				0	705
715	X	LLOYDS TSB BANK PLC 6 375	539473AH1			1/13/2011		7/6/2012	28,554	24,925				0	3,629
716	X	LORILLARD INC	544147101			2/16/2012		9/12/2012	25,513	27,792				0	-2,279
717	X	LORILLARD INC	544147101			8/22/2011		9/12/2012	13,452	12,627				0	825
718	X	LORILLARD INC	544147101			8/22/2011		9/13/2012	4,662	4,341				0	321
719	X	LORILLARD INC	544147101			8/22/2011		9/13/2012	84,958	79,356				0	5,602
720	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		7/25/2012	1,114	1,169				0	-55
721	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2012	293	297				0	-4
722	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2012	657	665				0	-8
723	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		6/25/2012	147	149				0	-2
724	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		7/25/2012	304	308				0	-4
725	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		8/25/2012	402	407				0	-5
726	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		9/25/2012	875	886				0	-11
727	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		10/25/2012	30	30				0	0
728	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		11/21/2012	19,672	18,482				0	1,190
729	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		11/25/2012	947	958				0	-11
730	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		12/25/2012	470	475				0	-5
731	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		2/25/2012	664	697				0	-33
732	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		3/25/2012	684	718				0	-34
733	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		4/25/2012	796	835				0	-39
734	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		5/25/2012	523	548				0	-25
735	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2012	464	469				0	-5
736	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2012	695	701				0	-6
737	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		6/25/2012	737	773				0	-36
738	X	FNMA POOL 745948 6 5%	31403DWH8			6/22/2011		7/25/2012	86	98				0	-12
739	X	FNMA POOL 745948 6 5%	31403DWH8			4/13/2011		8/25/2012	145	164				0	-19
740	X	FNMA POOL 745948 6 5%	31403DWH8			6/22/2011		8/25/2012	97	110				0	-13
741	X	FNMA POOL 745948 6 5%	31403DWH8			4/13/2011		9/25/2012	142	160				0	-18
742	X	FNMA POOL 745948 6 5%	31403DWH8			6/22/2011		9/25/2012	95	108				0	-13
743	X	FNMA POOL 745948 6 5%	31403DWH8			4/13/2011		10/25/2012	87	98				0	-11
744	X	FNMA POOL 745948 6 5%	31403DWH8			6/22/2011		10/25/2012	58	66				0	-8
745	X	FNMA POOL 745948 6 5%	31403DWH8			4/13/2011		11/25/2012	114	128				0	-14
746	X	FNMA POOL 745948 6 5%	31403DWH8			6/22/2011		11/25/2012	76	86				0	-10
747	X	FNMA POOL 745948 6 5%	31403DWH8			4/13/2011		12/25/2012	108	122				0	-14
748	X	FNMA POOL 745948 6 5%	31403DWH8			6/22/2011		12/25/2012	72	82				0	-10

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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 Improve-ments	Depreciation	Adjustments	Net Gain or Loss
749	X	FNMA POOL 745948 6 5%	31403DWH8			4/13/2011		12/31/2012	77	87				0	-10
750	X	FNMA POOL 745948 6 5%	31403DWH8			6/22/2011		12/31/2012	51	58				0	-7
751	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		2/25/2012	291	318				0	-27
752	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		3/25/2012	351	382				0	-31
753	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		4/25/2012	9	9				0	0
754	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		5/25/2012	467	510				0	-43
755	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		6/25/2012	82	90				0	-8
756	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		12/11/2012	9,886	9,243				0	643
757	X	FNMA POOL AC1520 4% 9/1/	31417KVN4			10/14/2009		12/25/2012	186	189				0	-3
758	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		1/13/2012	6,332	6,086				0	246
759	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		2/25/2012	573	584				0	-11
760	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		3/25/2012	565	575				0	-10
761	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		4/25/2012	617	629				0	-12
762	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		5/25/2012	577	588				0	-11
763	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		6/25/2012	514	524				0	-10
764	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		7/25/2012	558	568				0	-10
765	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		8/25/2012	502	512				0	-10
766	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		9/25/2012	641	654				0	-13
767	X	FNMA POOL AC8596 4 0%	31417VRS4			2/11/2010		10/25/2012	551	561				0	-10
768	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		12/31/2012	437	477				0	-40
769	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		2/25/2012	147	165				0	-18
770	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		3/25/2012	183	205				0	-22
771	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		4/25/2012	205	229				0	-24
772	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		5/25/2012	233	261				0	-28
773	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		6/25/2012	250	280				0	-30
774	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		7/25/2012	281	314				0	-33
775	X	MCKESSON CORPORATION	58155Q103			1/5/2010		4/27/2012	34,685	24,131				0	10,554
776	X	MCKESSON CORPORATION	58155Q103			1/4/2010		4/30/2012	22,872	15,794				0	7,078
777	X	MCKESSON CORPORATION	58155Q103			1/5/2010		4/30/2012	32,936	22,861				0	10,075
778	X	MCKESSON CORPORATION	58155Q103			10/7/2009		4/30/2012	26,531	17,146				0	9,385
779	X	MCKESSON CORPORATION	58155Q103			10/7/2009		9/25/2012	1,750	1,182				0	568
780	X	MCKESSON CORPORATION	58155Q103			10/7/2009		12/24/2012	2,932	1,774				0	1,158
781	X	MERCK & CO INC	58933Y105			5/14/2012		9/25/2012	7,303	6,140				0	1,163
782	X	MERCK & CO INC	58933Y105			5/14/2012		12/21/2012	58,865	54,220				0	4,645
783	X	MERCK & CO INC	58933Y105			3/13/2009		12/21/2012	2,478	1,637				0	841
784	X	MERCK & CO INC	58933Y105			5/14/2012		12/21/2012	75,480	69,722				0	5,758
785	X	MERCK & CO INC	58933Y105			1/24/2007		12/21/2012	41,141	25,069				0	16,072
786	X	MERCK & CO INC	58933Y105			1/24/2007		12/24/2012	3,325	2,025				0	1,300
787	X	MOODYS CORP	615369105			4/3/2012		9/25/2012	3,646	3,429				0	217
788	X	MOODYS CORP	615369105			12/5/2012		12/24/2012	5,541	5,443				0	98
789	X	NYSE EURONEXT 4 8%	629491AA9			8/2/2010		3/6/2012	5,256	5,446				0	-190
790	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		3/6/2012	5,256	5,289				0	-33
791	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		6/27/2012	15,591	15,867				0	-276
792	X	NATIONAL OILWELL VARCO I	637071101			12/9/2011		9/25/2012	5,650	5,079				0	571
793	X	NATIONAL OILWELL VARCO I	637071101			12/9/2011		12/24/2012	4,750	5,079				0	-329
794	X	NETAPP INC	64110D104			8/23/2011		6/20/2012	1,544	1,850				0	-306
795	X	NETAPP INC	64110D104			10/18/2011		6/20/2012	20,074	25,711				0	-5,637
796	X	NETAPP INC	64110D104			10/19/2011		6/20/2012	7,412	9,378				0	-1,966
797	X	NETAPP INC	64110D104			8/23/2011		6/20/2012	8,153	9,739				0	-1,586
798	X	NETAPP INC	64110D104			8/19/2011		6/20/2012	4,548	5,301				0	-753
799	X	NETAPP INC	64110D104			8/23/2011		6/20/2012	6,064	7,231				0	-1,167
800	X	NETAPP INC	64110D104			8/22/2011		6/20/2012	1,702	1,959				0	-257
801	X	NETAPP INC	64110D104			8/22/2011		6/21/2012	2,574	3,028				0	-454
802	X	NETAPP INC	64110D104			8/22/2011		6/21/2012	33,223	39,544				0	-6,321
803	X	NEWS CORP INC	65248E203			5/10/2006		9/25/2012	5,518	4,204				0	1,314
804	X	NEWS CORP INC	65248E203			5/10/2006		12/24/2012	5,881	4,395				0	1,486
805	X	NEXTERA ENERGY INC	65339F101			4/6/2011		9/25/2012	5,588	4,520				0	1,068
806	X	NEXTERA ENERGY INC	65339F101			4/6/2011		12/24/2012	6,277	5,085				0	1,192
807	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		2/16/2012	102,747	74,771				0	27,976
808	X	NORFOLK SOUTHERN CORP	655844108			11/3/2009		2/16/2012	23,650	16,955				0	6,695
809	X	NORFOLK SOUTHERN CORP	655844108			11/3/2009		2/16/2012	12,887	9,240				0	3,647
810	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		2/16/2012	16,246	11,814				0	4,432
811	X	OCCIDENTAL PETROLEUM C	674599105			6/11/2010		9/25/2012	3,476	3,378				0	98
812	X	OCCIDENTAL PETROLEUM C	674599105			6/11/2010		12/24/2012	3,115	3,378				0	-263
813	X	OMNICOM GROUP INC	681919106			1/10/2007		1/20/2012	6,664	7,675				0	-1,011
814	X	OMNICOM GROUP INC	681919106			1/10/2007		1/20/2012	1,311	1,513				0	-202
815	X	OMNICOM GROUP INC	681919106			1/24/2007		1/20/2012	31,371	34,810				0	-3,439
816	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/29/2012	43,584	22,079				0	21,505

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
817	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/29/2012	2,205	1,120				0	1,085
818	X	E M C CORP MASS	268648102			5/2/2011		9/25/2012	4,423	4,543				0	-120
819	X	E M C CORP MASS	268648102			5/2/2011		12/24/2012	4,578	5,111				0	-533
820	X	E O G RES INC	26875P101			11/11/2011		9/25/2012	2,384	2,179				0	205
821	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		8/25/2012	1,178	1,236				0	-58
822	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		9/25/2012	1,234	1,295				0	-61
823	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		10/25/2012	764	801				0	-37
824	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		11/25/2012	741	777				0	-36
825	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		12/25/2012	1,473	1,546				0	-73
826	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		12/31/2012	711	746				0	-35
827	X	FNMA POOL AJ5643 4 0%	3138AXHV6			1/19/2012		2/23/2012	30,073	30,051				0	22
828	X	FNMA POOL AJ5643 4 0%	3138AXHV6			1/19/2012		3/25/2012	1,061	1,117				0	-56
829	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		3/25/2012	218	231				0	-13
830	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		4/25/2012	402	427				0	-25
831	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		5/25/2012	534	566				0	-32
832	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		6/25/2012	202	214				0	-12
833	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		7/25/2012	322	341				0	-19
834	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		8/25/2012	210	223				0	-13
835	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		9/25/2012	246	260				0	-14
836	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		10/25/2012	206	219				0	-13
837	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		11/25/2012	847	898				0	-51
838	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		12/25/2012	666	706				0	-40
839	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		12/31/2012	828	877				0	-49
840	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		4/25/2012	675	715				0	-40
841	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		5/25/2012	680	721				0	-41
842	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		6/25/2012	111	117				0	-6
843	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		7/25/2012	143	156				0	-13
844	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		8/25/2012	8	8				0	0
845	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		9/25/2012	163	177				0	-14
846	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		10/25/2012	169	184				0	-15
847	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		11/25/2012	194	212				0	-18
848	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		12/25/2012	275	300				0	-25
849	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/20/2011		6/28/2012	5,379	5,035				0	344
850	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/28/2011		6/28/2012	5,379	5,058				0	321
851	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/20/2011		6/28/2012	5,379	4,990				0	389
852	X	PFIZER INC	717081103			6/17/1999		9/25/2012	6,521	8,553				0	-2,032
853	X	PFIZER INC	717081103			11/15/2002		9/25/2012	3,261	4,193				0	-932
854	X	PFIZER INC	717081103			11/15/2002		12/24/2012	11,072	14,193				0	-3,121
855	X	PHILIP MORRIS INTERNAT-W/	718172109			10/31/2011		9/25/2012	7,334	5,688				0	1,646
856	X	PHILIP MORRIS INTERNAT-W/	718172109			10/31/2011		12/24/2012	6,720	5,688				0	1,032
857	X	PHILLIPS 66-W/I	718546104			11/15/2002		5/3/2012	2,294	851				0	1,443
858	X	PHILLIPS 66-W/I	718546104			11/15/2002		5/3/2012	27,079	9,989				0	17,090
859	X	PRAXAIR INC	74005P104			2/8/2005		9/25/2012	2,157	895				0	1,262
860	X	PRAXAIR INC	74005P104			2/8/2005		12/24/2012	3,035	1,253				0	1,782
861	X	T ROWE PRICE GROUP INC	74144T108			1/20/2012		9/25/2012	1,927	1,802				0	125
862	X	T ROWE PRICE GROUP INC	74144T108			1/20/2012		12/24/2012	3,289	3,003				0	286
863	X	PROCTER & GAMBLE CO	742718109			6/20/1988		3/22/2012	30,366	2,147				0	28,219
864	X	PROCTER & GAMBLE CO	742718109			6/20/1988		3/27/2012	5,036	358				0	4,678
865	X	PROCTER & GAMBLE CO	742718109			6/20/1988		3/27/2012	67,624	4,804				0	62,820
866	X	PROCTER & GAMBLE CO	742718109			6/20/1988		3/28/2012	49,498	3,526				0	45,972
867	X	PROCTER & GAMBLE CO	742718109			6/20/1988		3/28/2012	5,031	358				0	4,673
868	X	QUALCOMM INC	747525103			1/6/2010		9/25/2012	4,477	3,364				0	1,113
869	X	QUALCOMM INC	747525103			1/6/2010		12/24/2012	6,169	4,806				0	1,363
870	X	RALCORP HLDGS INC NEW	751028101			3/30/2012		9/25/2012	2,198	2,221				0	-23
871	X	RALCORP HLDGS INC NEW	751028101			3/30/2012		11/27/2012	58,601	48,851				0	9,750
872	X	RALCORP HLDGS INC NEW	751028101			3/30/2012		12/24/2012	1,785	1,480				0	305
873	X	ROBERT HALF INTL INC	770323103			12/5/2011		9/25/2012	809	839				0	-30
874	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	771	1,243				0	-472
875	X	EMERSON ELECTRIC CO 4 62	291011AR5			5/27/2005		10/15/2012	25,000	25,254				0	-254
876	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		6/7/2012	8,664	8,442				0	222
877	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		6/8/2012	1,175	1,112				0	63
878	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		6/8/2012	2,937	2,763				0	174
879	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		6/8/2012	39,937	38,459				0	1,478
880	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		6/8/2012	34,578	33,413				0	1,165
881	X	EXXON MOBIL CORP	30231G102			7/8/1976		9/25/2012	6,470	229				0	6,241
882	X	EXXON MOBIL CORP	30231G102			7/8/1976		12/24/2012	7,847	294				0	7,553
883	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		2/15/2012	695	692				0	3
884	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		3/15/2012	636	633				0	3

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
885	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		4/15/2012	770	767				0	3
886	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		5/15/2012	671	668				0	3
887	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		8/25/2012	306	315				0	-9
888	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		8/25/2012	204	210				0	-6
889	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		9/25/2012	192	198				0	-6
890	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		9/25/2012	128	131				0	-3
891	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		10/25/2012	204	210				0	-6
892	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		10/25/2012	136	139				0	-3
893	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		11/25/2012	284	292				0	-8
894	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		11/25/2012	190	194				0	-4
895	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		12/11/2012	7,872	7,553				0	319
896	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		12/11/2012	4,903	4,692				0	211
897	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		12/25/2012	322	330				0	-8
898	X	FNMA POOL AE5895 3 322%	31419GRR7			9/21/2011		2/25/2012	1,755	1,823				0	-68
899	X	E O G RES INC	26875P101			11/11/2011		12/24/2012	2,464	2,075				0	389
900	X	EATON CORP	278058102			3/29/2012		9/25/2012	1,888	1,960				0	-72
901	X	EATON CORP ACTION	278058102			1/1/2012		12/5/2012	73,867	70,082				0	3,785
902	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/14/2012	14,736	23,646				0	-8,910
903	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	2,650	4,244				0	-1,594
904	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	3,237	5,171				0	-1,934
905	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	47,113	75,240				0	-28,127
906	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		8/25/2012	261	291				0	-30
907	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		9/25/2012	224	250				0	-26
908	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		10/25/2012	188	210				0	-22
909	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		11/25/2012	238	266				0	-28
910	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		12/25/2012	208	233				0	-25
911	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		12/31/2012	195	219				0	-24
912	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		2/25/2012	267	271				0	-4
913	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		3/25/2012	275	279				0	-4
914	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		4/25/2012	320	324				0	-4
915	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		5/25/2012	325	330				0	-5
916	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		6/25/2012	296	300				0	-4
917	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		7/25/2012	371	377				0	-6
918	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		8/25/2012	386	392				0	-6
919	X	FNMA POOL 888967 6 0%	31410GTY9			6/9/2008		9/25/2012	348	353				0	-5
920	X	FNMA POOL MA1200 3 0%	31418AKN7			9/17/2012		12/25/2012	88	93				0	-5
921	X	FNMA POOL MA1200 3 0%	31418AKN7			9/17/2012		12/31/2012	118	125				0	-7
922	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		2/25/2012	245	252				0	-7
923	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		2/25/2012	163	168				0	-5
924	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		3/25/2012	481	495				0	-14
925	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		3/25/2012	321	329				0	-8
926	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		4/25/2012	258	266				0	-8
927	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		4/25/2012	172	177				0	-5
928	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		5/25/2012	249	257				0	-8
929	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		5/25/2012	166	171				0	-5
930	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		6/25/2012	179	184				0	-5
931	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		6/25/2012	119	123				0	-4
932	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		7/25/2012	361	371				0	-10
933	X	FNMA POOL AD2351 4 0%	31418PTH8			12/30/2010		7/25/2012	241	247				0	-6
934	X	OMNICOM GROUP INC	681919106			1/24/2007		1/23/2012	46,627	52,474				0	-5,847
935	X	OMNICOM GROUP INC	681919106			1/24/2007		1/24/2012	35,944	40,525				0	-4,581
936	X	OMNICOM GROUP INC	681919106			1/6/2011		1/24/2012	5,991	6,158				0	-167
937	X	OMNICOM GROUP INC	681919106			1/7/2011		1/24/2012	5,668	5,835				0	-167
938	X	OMNICOM GROUP INC	681919106			1/7/2011		1/24/2012	7,742	7,895				0	-153
939	X	OMNICOM GROUP INC	681919106			1/7/2011		1/25/2012	34,590	35,198				0	-608
940	X	ORACLE CORP	68389X105			9/30/2010		3/30/2012	61,807	57,357				0	4,450
941	X	ORACLE CORP	68389X105			1/24/2007		3/30/2012	34,402	20,319				0	14,083
942	X	ORACLE CORP	68389X105			1/24/2007		9/25/2012	3,516	1,894				0	1,622
943	X	ORACLE CORP	68389X105			1/24/2007		12/24/2012	4,692	2,411				0	2,281
944	X	PPL CORP	69351T106			4/4/2011		1/20/2012	80,568	75,779				0	4,789
945	X	PPL CORP	69351T106			4/5/2011		1/20/2012	22,823	21,392				0	1,431
946	X	P V H CORP	693656100			11/2/2011		9/25/2012	3,798	3,023				0	775
947	X	P V H CORP	693656100			11/2/2011		12/24/2012	3,617	2,494				0	1,123
948	X	PEPSICO INC	713448108			5/13/2011		9/25/2012	3,543	3,528				0	15
949	X	PEPSICO INC	713448108			5/13/2011		12/24/2012	6,937	7,055				0	-118
950	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/22/2009		1/25/2012	15,355	15,000				0	355
951	X	TERADATA CORPORATION	88076W103			3/3/2011		7/6/2012	652	500				0	152
952	X	TERADATA CORPORATION	88076W103			3/3/2011		7/9/2012	32,237	24,605				0	7,632

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
953	X	TERADATA CORPORATION	88076W103			3/3/2011		7/9/2012	24,767	18,879				0	5,888
954	X	TERADATA CORPORATION	88076W103			3/3/2011		9/25/2012	3,038	1,998				0	1,040
955	X	TERADATA CORPORATION	88076W103			3/3/2011		12/24/2012	1,858	1,498				0	360
956	X	TIME WARNER INC 3 15%	887317AJ4			7/7/2010		1/10/2012	10,544	9,988				0	556
957	X	TIME WARNER INC 3 15%	887317AJ4			7/8/2010		1/10/2012	5,272	5,023				0	249
958	X	TRANSCANADA CORP	89353D107			10/18/2011		9/25/2012	1,843	1,717				0	126
959	X	TRANSCANADA CORP	89353D107			10/18/2011		12/24/2012	2,378	2,147				0	231
960	X	TYCO INTL FIN 3 375% 10	902118BN7			4/28/2010		7/13/2012	33,610	30,900				0	2,710
961	X	UNILEVER PLC ADR	904767704			5/13/2011		9/25/2012	7,076	6,128				0	948
962	X	UNILEVER PLC ADR	904767704			5/13/2011		12/24/2012	3,498	2,903				0	595
963	X	UNILEVER PLC ADR	904767704			5/16/2011		12/24/2012	3,498	2,891				0	607
964	X	U S TREASURY NOTE 4 25%	912828BR0			8/29/2008		2/24/2012	16,014	15,841				0	173
965	X	U S TREASURY NOTE 4 25%	912828BR0			8/29/2008		2/24/2012	5,337	5,280				0	57
966	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		1/20/2012	15,126	15,077				0	49
967	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		12/31/2012	1,394	1,371				0	23
968	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		12/31/2012	1,712	1,819				0	-107
969	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		2/15/2012	588	584				0	4
970	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		3/15/2012	512	508				0	4
971	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		4/15/2012	365	363				0	2
972	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		5/15/2012	665	660				0	5
973	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		6/15/2012	435	432				0	3
974	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		7/15/2012	728	723				0	5
975	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		8/8/2012	9,841	9,056				0	785
976	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		2/15/2012	580	576				0	4
977	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	1,545	2,660				0	-1,115
978	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	3,876	6,663				0	-2,787
979	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	6,797	11,728				0	-4,931
980	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	2,359	4,082				0	-1,723
981	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	1,011	1,737				0	-726
982	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	7,499	12,893				0	-5,394
983	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	6,292	10,837				0	-4,545
984	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	3,623	6,231				0	-2,608
985	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	2,050	3,547				0	-1,497
986	X	CITIGROUP INC	172967424			3/22/2012		5/14/2012	618	814				0	-196
987	X	CITIGROUP INC	172967424			3/22/2012		5/14/2012	70,892	92,406				0	-21,514
988	X	COCA-COLA ENTERPRISES IN	19122T109			2/17/2012		9/25/2012	4,661	4,327				0	334
989	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		3/15/2012	100	100				0	0
990	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		4/15/2012	551	548				0	3
991	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		5/15/2012	693	688				0	5
992	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		6/15/2012	346	344				0	2
993	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		7/15/2012	654	650				0	4
994	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		8/8/2012	10,771	9,913				0	858
995	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		7/15/2012	2,072	2,163				0	-91
996	X	A D T CORP-WI	00101J106			3/16/2009		12/24/2012	1,341	373				0	968
997	X	AT&T INC	00206R102			1/24/2007		9/25/2012	4,995	4,777				0	218
998	X	AT&T INC	00206R102			1/24/2007		12/21/2012	75,148	82,316				0	-7,168
999	X	AT&T INC	00206R102			1/24/2007		12/24/2012	3,687	4,042				0	-355
1000	X	ALLIANCE DATA SYS CORP	018581108			7/23/2008		9/25/2012	4,709	2,082				0	2,627
1001	X	ALLIANCE DATA SYS CORP	018581108			7/23/2008		12/24/2012	5,830	2,523				0	3,307
1002	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		9/25/2012	762	1,210				0	-448
1003	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		12/24/2012	908	1,728				0	-820
1004	X	COMMIT TO PUR FNMA SF MT	01F032617			12/20/2011		1/9/2012	41,306	40,988				0	318
1005	X	COMMIT TO PUR FNMA SF MT	01F032625			1/9/2012		2/9/2012	46,673	46,341				0	332
1006	X	COMMIT TO PUR FNMA SF	01F032633			2/9/2012		3/5/2012	46,540	46,528				0	12
1007	X	COMMIT TO PUR FNMA SF	01F032666			5/10/2012		6/6/2012	57,630	57,118				0	512
1008	X	AMAZON COM INC	023135106			5/2/2011		9/25/2012	3,603	2,814				0	789
1009	X	AMAZON COM INC	023135106			5/2/2011		12/24/2012	4,141	3,216				0	925
1010	X	AMERICAN EXPRESS CO	025816109			6/21/2010		9/25/2012	2,907	2,124				0	783
1011	X	AMERICAN EXPRESS CO	025816109			6/21/2010		12/24/2012	4,625	3,399				0	1,226
1012	X	AMERICAN INTERNATIONAL G	026874784			9/12/2012		9/25/2012	3,039	3,042				0	-3
1013	X	AMERICAN INTERNATIONAL G	026874784			9/12/2012		12/24/2012	3,113	3,042				0	71
1014	X	COMMIT TO PUR FHLMC GOL	02R030418			12/5/2011		1/9/2012	36,276	35,738				0	538
1015	X	COMMIT TO PUR FHLMC GOL	02R030426			1/9/2012		2/14/2012	46,800	46,494				0	306
1016	X	COMMIT TO PURCHASE FHLM	02R030434			2/14/2012		3/5/2012	62,250	62,243				0	7
1017	X	COMMIT TO PUR FHLMC GO	02R030442			3/5/2012		4/11/2012	67,681	67,255				0	426
1018	X	COMMIT TO PUR FHLMC G	02R030459			4/11/2012		5/15/2012	73,145	72,691				0	454
1019	X	COMMIT TO PUR FHLMC SF	02R030467			5/15/2012		6/6/2012	73,008	72,975				0	33
1020	X	COMMIT TO PUR FHLMC	02R032646			3/5/2012		4/9/2012	46,543	46,311				0	232

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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	Adjustments	Net Gain or Loss
1021	X	COMMIT TO PUR FHLMC GO	02R032653			4/9/2012		5/10/2012	46,772	46,406				0	366
1022	X	AMERICAN TOWER CORP	03027X100			7/9/2012		12/24/2012	1,534	1,428				0	106
1023	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		6/8/2012	870	869				0	1
1024	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		7/8/2012	2,938	2,938				0	0
1025	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		8/8/2012	28,640	28,544				0	96
1026	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		8/8/2012	2,643	2,643				0	0
1027	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		9/25/2012	1,724	1,803				0	-79
1028	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		12/24/2012	4,400	4,208				0	192
1029	X	ANADARKO PETROLEUM COR	032511107			1/27/2012		9/25/2012	3,519	3,975				0	-456
1030	X	ANADARKO PETROLEUM COR	032511107			1/27/2012		12/24/2012	3,014	3,180				0	-166
1031	X	APACHE CORP	037411105			1/24/2007		9/25/2012	2,600	2,091				0	509
1032	X	APACHE CORP	037411105			1/24/2007		12/24/2012	3,958	3,485				0	473
1033	X	APACHE CORP 3 25% 4	037411AZ8			4/5/2012		5/17/2012	10,254	10,048				0	206
1034	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012		5/22/2012	5,096	4,983				0	113
1035	X	COCA-COLA ENTERPRISES IN	19122T109			2/17/2012		12/24/2012	3,467	3,173				0	294
1036	X	COGNIZANT TECHNOLOGY S	192446102			3/30/2012		9/25/2012	3,412	3,852				0	-440
1037	X	COGNIZANT TECHNOLOGY S	192446102			3/30/2012		12/24/2012	2,924	3,081				158	1
1038	X	COMCAST CORP 5 9%	20030NAL5			3/30/2006		6/26/2012	5,759	4,932				0	827
1039	X	CONAGRA FOODS INC	205887102			12/6/2012		12/24/2012	3,278	3,263				0	15
1040	X	CONOCOPHILLIPS	20825C104			11/15/2002		9/25/2012	1,156	370				0	786
1041	X	CONOCOPHILLIPS	20825C104			11/15/2002		12/24/2012	2,929	924				0	2,005
1042	X	CUMMINS INC	231021106			5/1/2009		6/7/2012	12,247	4,301				0	7,946
1043	X	CUMMINS INC	231021106			5/1/2009		6/8/2012	67,979	24,063				0	43,916
1044	X	CUMMINS INC	231021106			5/1/2009		6/8/2012	41,462	14,639				0	26,823
1045	X	DANAHER CORP	235851102			3/14/2005		9/25/2012	1,637	821				0	816
1046	X	DANAHER CORP	235851102			3/14/2005		12/24/2012	2,239	1,095				0	1,144
1047	X	WALT DISNEY CO/THE	254687106			6/8/2012		9/25/2012	5,860	5,052				0	808
1048	X	WALT DISNEY CO/THE	254687106			6/8/2012		12/24/2012	5,505	5,052				0	453
1049	X	DIRECTV - CLASS A	25490A101			1/20/2012		7/20/2012	3,435	3,058				0	377
1050	X	DIRECTV - CLASS A	25490A101			1/20/2012		7/23/2012	67,048	61,040				0	6,008
1051	X	DIRECTV - CLASS A	25490A101			1/20/2012		7/24/2012	47,570	43,680				0	3,890
1052	X	DIRECTV - CLASS A	25490A101			1/20/2012		7/24/2012	27,975	25,760				0	2,215
1053	X	DR PEPPER SNAPPLE GROUI	26138E109			6/15/2012		9/25/2012	877	861				0	16
1054	X	DR PEPPER SNAPPLE GROUI	26138E109			6/15/2012		12/6/2012	15,893	15,063				0	830
1055	X	DR PEPPER SNAPPLE GROUI	26138E109			6/14/2012		12/7/2012	12,318	11,625				0	693
1056	X	DR PEPPER SNAPPLE GROUI	26138E109			6/15/2012		12/7/2012	7,045	6,671				0	374
1057	X	DR PEPPER SNAPPLE GROUI	26138E109			6/15/2012		12/7/2012	19,272	18,216				0	1,056
1058	X	DR PEPPER SNAPPLE GROUI	26138E109			6/15/2012		12/7/2012	6,227	5,886				0	341
1059	X	DR PEPPER SNAPPLE GROUI	26138E109			6/14/2012		12/7/2012	1,000	942				0	58
1060	X	DR PEPPER SNAPPLE GROUI	26138E109			6/14/2012		12/10/2012	8,293	7,753				0	540
1061	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/29/2012	22,062	11,259				0	10,803
1062	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/29/2012	19,856	10,076				0	9,780
1063	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		7/25/2012	1,093	1,158				0	-65
1064	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		8/25/2012	3,658	3,877				0	-219
1065	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		9/25/2012	2,324	2,463				0	-139
1066	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		10/25/2012	3,254	3,448				0	-194
1067	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		11/25/2012	4,626	4,902				0	-276
1068	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		12/25/2012	1,718	1,820				0	-102
1069	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		12/31/2012	3,155	3,344				0	-189
1070	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		5/25/2012	425	448				0	-23
1071	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		6/25/2012	73	77				0	-4
1072	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012		5/22/2012	10,193	10,021				0	172
1073	X	APPLE INC	037833100			4/23/2010		9/25/2012	17,219	6,765				0	10,454
1074	X	APPLE INC	037833100			4/23/2010		12/24/2012	16,188	8,389				0	7,799
1075	X	AUTOLIV INC	052800109			1/23/2012		9/25/2012	2,559	2,557				0	2
1076	X	AUTOLIV INC	052800109			1/23/2012		12/24/2012	2,621	2,557				0	64
1077	X	BP CAPITAL MARKETS PLC 3	05565QBQ0			6/29/2011		11/27/2012	10,712	10,231				0	481
1078	X	BNY MELLON INTERNATIONA	05569M871			12/8/2003		6/26/2012	10,032	15,271				0	-5,239
1079	X	BNY MELLON INTERNATIONA	05569M871			4/15/2004		6/26/2012	27,364	45,968				0	-18,604
1080	X	BNY MELLON INTERNATIONA	05569M871			5/29/2003		6/26/2012	162,604	201,356				0	-38,752
1081	X	BANK OF AMERICA CORP	060505104			5/7/2009		9/25/2012	1,733	2,574				0	-841
1082	X	BANK OF AMERICA CORP	060505104			5/7/2009		12/24/2012	5,500	6,637				1,137	0
1083	X	BARCLAYS BANK PLC 5 0%	06739FGF2			9/17/2009		1/18/2012	15,795	14,981				0	814
1084	X	BARCLAYS BANK PLC 5 0%	06739FGF2			9/17/2009		8/1/2012	32,729	29,962				0	2,767
1085	X	BARCLAYS BANK PLC 5 125	06739GAR0			8/1/2012		9/17/2012	33,644	32,739				0	905
1086	X	BAXTER INTERNATIONAL INC	071813109			11/2/2011		6/14/2012	24,914	27,670				0	-2,756
1087	X	BAXTER INTERNATIONAL INC	071813109			8/10/2011		6/15/2012	47,213	49,281				0	-2,068
1088	X	BAXTER INTERNATIONAL INC	071813109			8/17/2011		6/15/2012	39,344	42,838				0	-3,494

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses		7,837,927	7,184,606	653,321
Other sales		0	0	0

	Check "X" to include in Part IV	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 Improve-ments	Depreciation	Adjustments	Net Gain or Loss
1089	X	BAXTER INTERNATIONAL INC	071813109			8/18/2011		6/15/2012	55,574	59,289				0	-3,715
1090	X	BAXTER INTERNATIONAL INC	071813109			11/2/2011		6/15/2012	8,016	8,895				0	-879
1091	X	BEAM INC	073730103			12/11/2012		12/24/2012	3,051	3,094				44	1
1092	X	C B S CORP-CLASS B W/I	124857202			1/27/2012		9/25/2012	2,971	2,309				0	662
1093	X	C B S CORP-CLASS B W/I	124857202			1/27/2012		12/24/2012	4,861	3,753				0	1,108
1094	X	C B R E GROUP INC	12504L109			1/23/2012		9/25/2012	1,336	1,261				0	75
1095	X	C B R E GROUP INC	12504L109			12/11/2012		12/24/2012	3,310	3,342				32	0
1096	X	CIGNA CORP	125509109			6/19/2009		9/25/2012	3,790	1,996				0	1,794
1097	X	CIGNA CORP	125509109			6/19/2009		12/24/2012	2,146	998				0	1,148
1098	X	CAPITAL ONE FINANCIAL COF	14040H105			5/3/2012		9/25/2012	2,866	2,798				0	68
1099	X	CAPITAL ONE FINANCIAL COF	14040H105			5/3/2012		12/24/2012	2,934	2,798				0	136
1100	X	CARNIVAL CORP	143658300			7/1/2010		9/25/2012	1,529	1,249				0	280
1101	X	CARNIVAL CORP	143658300			7/1/2010		12/24/2012	2,222	1,875				0	347
1102	X	CATERPILLAR INC	149123101			6/16/2010		9/25/2012	3,552	2,575				0	977
1103	X	CATERPILLAR INC	149123101			6/16/2010		12/4/2012	20,121	15,380				0	4,741
1104	X	CATERPILLAR INC	149123101			6/16/2010		12/5/2012	105,722	79,214				0	26,508
1105	X	CHUBB CORP	171232101			10/18/2011		1/20/2012	27,598	24,829				0	2,769
1106	X	CHUBB CORP	171232101			1/24/2007		1/20/2012	33,260	24,780				0	8,480
1107	X	CHUBB CORP	171232101			10/18/2011		1/20/2012	708	638				0	70
1108	X	CHUBB CORP	171232101			1/24/2007		9/25/2012	1,532	1,055				0	477
1109	X	CHUBB CORP	171232101			1/24/2007		12/24/2012	3,010	2,110				0	900
1110	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	1,095	1,885				0	-790
1111	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	12,527	21,594				0	-9,067
1112	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	3,595	6,142				0	-2,547
1113	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	2,050	3,527				0	-1,477
1114	X	MERITECH CAPITAL PARTNEI	999066434			1/1/2012		12/31/2012	-145						-145
1115	X	MERITECH CAPITAL PARTNEI	999066434			1/1/2011		12/31/2012	13,615						13,615
1116	X	NB CROSSROADS SEC 1256	000000000							42					-42
1117	X	NB CROSSROADS S/T GAIN	000000000						691						691
1118	X	NB CROSSROADS L/T GAIN	000000000						4,054						4,054

Part I, Line 11 (990-PF) - Other Income

		-16	-16	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	ROYALTY INCOME	1	1	
2	OTHER PARTNERSHIP INCOME	-17	-17	

Part I, Line 18 (990-PF) - Taxes

		22,416	7,714	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	7,713	7,713		
2	PRIOR YEAR EXCISE TAX DUE	10,554			
3	ESTIMATED EXCISE PAYMENTS	4,148			
4	PARTNERSHIP FOREIGN TAX WITHHELD	1	1		

Part I, Line 23 (990-PF) - Other Expenses

		13,906	13,906	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	133	133		
2	MERITECH PORTFOLIO DEDUCTIONS	113	113		
3	NB CROSSROADS PORTFOLIO DEDUCTIONS	13,660	13,660		

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

			16,617,236	17,081,996	20,314,146
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1	SEE ATTACHED		16,866,847	17,081,996	20,314,146

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

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

1	MERITECH PARTNERSHIP DISTRIBUTIONS	1	26,391
2	NB CROSSROADS PURCHASE	2	405,000
3	LOSS ON CY SALES NOT SETTLED AT YEAR END	3	2,341
4	PURCHASE OF ACCRUED INTEREST C/O FROM PRIOR YEAR	4	1,087
5	GENERAL ELECTRIC PY WASH SALE	5	7,090
6	COST BASIS ADJUSTMENT	6	1,956
7	NB CROSSROADS PARTNERSHIP ADJUSTMENT	7	6,683
8	Total	8	450,548

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

1	WASH SALE	1	1,425
2	MERITECH CAPITAL PARTNERS II, LP	2	13,367
3	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	3	537
4	Total	4	15,329

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
1	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	5/15/2012	308		0	321	-13	0	0	0	-13
2	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	6/15/2012	199		0	208	-9	0	0	0	-9
3	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	7/15/2012	249		0	260	-11	0	0	0	-11
4	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	8/15/2012	609		0	634	-25	0	0	0	-25
5	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	9/15/2012	971		0	1,012	-41	0	0	0	-41
6	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	10/15/2012	803		0	836	-33	0	0	0	-33
7	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	11/15/2012	582		0	606	-24	0	0	0	-24
8	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	12/15/2012	377		0	392	-15	0	0	0	-15
9	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	12/31/2012	210		0	219	-9	0	0	0	-9
10	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	2/15/2012	832		0	884	-52	0	0	0	-52
11	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	3/15/2012	1,017		0	1,081	-64	0	0	0	-64
12	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	4/15/2012	853		0	906	-53	0	0	0	-53
13	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	5/15/2012	672		0	713	-41	0	0	0	-41
14	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	6/15/2012	973		0	1,034	-61	0	0	0	-61
15	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	7/15/2012	685		0	727	-42	0	0	0	-42
16	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	8/15/2012	975		0	1,036	-61	0	0	0	-61
17	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	9/15/2012	1,251		0	1,329	-78	0	0	0	-78
18	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	10/15/2012	1,248		0	1,325	-77	0	0	0	-77
19	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	11/15/2012	1,153		0	1,224	-71	0	0	0	-71
20	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	12/15/2012	804		0	854	-50	0	0	0	-50
21	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	12/31/2012	986		0	1,047	-61	0	0	0	-61
22	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	2/15/2012	319		0	312	7	0	0	0	7
23	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	3/15/2012	504		0	494	10	0	0	0	10
24	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	4/15/2012	628		0	615	13	0	0	0	13
25	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	5/15/2012	524		0	514	10	0	0	0	10
26	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	6/15/2012	386		0	378	8	0	0	0	8
27	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	7/25/2012	74		0	78	-4	0	0	0	-4
28	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	8/25/2012	1,696		0	1,785	-89	0	0	0	-89
29	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	9/25/2012	1,132		0	1,191	-59	0	0	0	-59
30	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	10/25/2012	579		0	609	-30	0	0	0	-30
31	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	11/21/2012	4,287		0	4,222	65	0	0	0	65
32	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	11/25/2012	2,998		0	3,156	-158	0	0	0	-158
33	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	12/25/2012	2,828		0	2,976	-148	0	0	0	-148
34	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	12/31/2012	1,198		0	1,261	-63	0	0	0	-63
35	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	9/17/2012	19,808		0	19,658	150	0	0	0	150
36	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	9/25/2012	530		0	548	-18	0	0	0	-18
37	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	10/25/2012	443		0	458	-15	0	0	0	-15
38	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	11/21/2012	9,513		0	9,401	112	0	0	0	112
39	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	11/25/2012	205		0	212	-7	0	0	0	-7
40	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	12/25/2012	208		0	215	-7	0	0	0	-7
41	FNMA POOL AL0219 3 313% 4/1/41	3138EGG57		10/20/2011	2/25/2012	1,553		0	1,578	-25	0	0	0	-25
42	FNMA POOL AL0219 3 311% 4/01/41	3138EGG57		10/20/2011	3/25/2012	1,979		0	2,011	-32	0	0	0	-32
43	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	10/25/2012	349		0	354	-5	0	0	0	-5
44	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	11/25/2012	318		0	323	-5	0	0	0	-5
45	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	12/25/2012	336		0	341	-5	0	0	0	-5
46	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	12/31/2012	442		0	448	-6	0	0	0	-6
47	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	2/25/2012	646		0	646	0	0	0	0	0
48	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	3/25/2012	791		0	791	0	0	0	0	0
49	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	4/25/2012	644		0	644	0	0	0	0	0
50	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	5/25/2012	749		0	749	0	0	0	0	0
51	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	6/25/2012	855		0	855	0	0	0	0	0
52	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	7/25/2012	623		0	622	1	0	0	0	1
53	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	8/25/2012	636		0	636	0	0	0	0	0
54	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	9/25/2012	377		0	377	0	0	0	0	0
55	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	10/25/2012	654		0	654	0	0	0	0	0
56	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	11/25/2012	557		0	557	0	0	0	0	0
57	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	12/25/2012	700		0	700	0	0	0	0	0
58	FNMA POOL 889668 6 0% 6/01/38	31410KMR2		6/13/2008	12/31/2012	716		0	716	0	0	0	0	0
59	FNMA POOL 949294 6 0% 10/01/37	31413MC70		9/25/2007	2/25/2012	105		0	106	-1	0	0	0	-1
60	FNMA POOL 949294 6 0% 10/01/37	31413MC70		9/25/2007	3/25/2012	50		0	50	0	0	0	0	0
61	FNMA POOL 949294 6 0% 10/01/37	31413MC70		9/25/2007	4/25/2012	83		0	83	0	0	0	0	0
62	FNMA POOL 949294 6% 10/1/37	31413MC70		9/25/2007	5/25/2012	23		0	23	0	0	0	0	0
63	FNMA POOL 949294 6% 10/1/37	31413MC70		9/25/2007	6/25/2012	101		0	101	0	0	0	0	0
64	FNMA POOL 949294 6% 10/1/37	31413MC70		9/25/2007	7/25/2012	213		0	213	0	0	0	0	0
65	FNMA POOL 949294 6% 10/1/37	31413MC70		9/25/2007	8/25/2012	116		0	116	0	0	0	0	0
66	FNMA POOL 949294 6% 10/1/37	31413MC70		9/25/2007	9/11/2012	1,189		0	1,082	107	0	0	0	107
67	FNMA POOL 949294 6% 10/1/37	31413MC70		9/25/2007	9/25/2012	181		0	181	0	0	0	0	0
68	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	2/25/2012	259		0	258	1	0	0	0	1
69	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	2/25/2012	173		0	175	-2	0	0	0	-2
70	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	3/25/2012	271		0	271	0	0	0	0	0
71	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	3/25/2012	181		0	183	-2	0	0	0	-2
72	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	4/25/2012	236		0	236	0	0	0	0	0
73	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	4/25/2012	157		0	159	-2	0	0	0	-2
74	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	5/25/2012	248		0	248	0	0	0	0	0
75	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	5/25/2012	166		0	168	-2	0	0	0	-2
76	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	6/25/2012	231		0	230	1	0	0	0	1
77	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	6/25/2012	154		0	156	-2	0	0	0	-2
78	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	7/25/2012	500		0	499	1	0	0	0	1
79	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	7/25/2012	333		0	337	-4	0	0	0	-4
80	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	4/24/2012	35,097		0	35,064	33	0	0	0	33
81	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	8/20/2012	15,370		0	15,028	342	0	0	0	342
82	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		5/18/2012	8/20/2012	10,246		0	10,284	-38	0	0	0	-38
83	U S TREASURY NOTE 1 375% 2/28/19	912828SH4		2/29/2012	7/27/2012	10,266		0	9,980	286	0	0	0	286
84	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		5/18/2012	6/29/2012	45,510		0	45,264	246	0	0	0	246

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

	Amount													
Long Term CG Distributions	2,019													
Short Term CG Distributions	0				7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302	

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
85	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		5/18/2012	8/8/2012	5,059		0	5,029	30	0	0	0	30
86	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		9/21/2012	12/4/2012	15,318		0	15,176	142	0	0	0	142
87	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/11/2012	8/20/2012	19,975		0	20,462	-487	0	0	0	-487
88	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	8/20/2012	49,937		0	51,154	-1,217	0	0	0	-1,217
89	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/29/2012	8/22/2012	5,017		0	5,045	-28	0	0	0	-28
90	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/29/2012	9/10/2012	15,186		0	15,136	50	0	0	0	50
91	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/29/2012	9/25/2012	5,042		0	5,045	-3	0	0	0	-3
92	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/29/2012	10/25/2012	9,981		0	10,091	-110	0	0	0	-110
93	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/29/2012	11/27/2012	10,143		0	10,091	52	0	0	0	52
94	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/7/2012	11/27/2012	10,143		0	10,075	68	0	0	0	68
95	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/7/2012	12/4/2012	20,411		0	20,149	262	0	0	0	262
96	WI TREASURY N/B 0 75% 6/30/17	912828TB6		7/24/2012	9/26/2012	20,153		0	20,177	-24	0	0	0	-24
97	WI TREASURY N/B 0 75% 6/30/17	912828TB6		9/8/2012	9/26/2012	5,038		0	5,026	12	0	0	0	12
98	WI TREASURY N/B 0 75% 6/30/17	912828TB6		8/8/2012	10/2/2012	20,161		0	20,039	122	0	0	0	122
99	WI TREASURY N/B 0 75% 6/30/17	912828TB6		8/15/2012	10/2/2012	5,040		0	4,992	48	0	0	0	48
100	VALE SA-SP ADR	91912E105		5/10/2006	9/25/2012	2,211		0	1,729	482	0	0	0	482
101	VALE SA-SP ADR	91912E105		5/10/2006	12/4/2012	13,472		0	11,326	2,146	0	0	0	2,146
102	VALE SA-SP ADR	91912E105		5/10/2006	12/5/2012	51,753		0	42,279	9,474	0	0	0	9,474
103	VALE SA-SP ADR	91912E105		5/23/2006	12/5/2012	11,289		0	7,579	3,710	0	0	0	3,710
104	VMWARE INC-CLASS A	928563402		10/18/2011	9/25/2012	2,918		0	2,898	20	0	0	0	20
105	VMWARE INC-CLASS A	928563402		10/18/2011	12/24/2012	2,839		0	2,898	-59	0	0	0	-59
106	WELLS FARGO & COMPANY	949746101		3/3/2011	9/25/2012	7,426		0	6,801	627	0	0	0	627
107	WELLS FARGO & COMPANY	949746101		3/3/2011	12/24/2012	8,279		0	7,772	507	0	0	0	507
108	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	9/15/2012	398		0	398	0	0	0	0	0
109	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	10/15/2012	1,481		0	1,481	0	0	0	0	0
110	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	11/15/2012	1,561		0	1,561	0	0	0	0	0
111	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	12/15/2012	1,464		0	1,464	0	0	0	0	0
112	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/25/2012	1,353		0	1,384	-31	0	0	0	-31
113	ZIMMER HOLDINGS INC	98956P102		5/11/2011	10/12/2012	11,828		0	13,153	-1,325	0	0	0	-1,325
114	ZIMMER HOLDINGS INC	98956P102		5/11/2011	10/12/2012	15,314		0	17,019	-1,705	0	0	0	-1,705
115	ZIMMER HOLDINGS INC	98956P102		5/11/2011	10/15/2012	40,459		0	44,623	-4,164	0	0	0	-4,164
116	ZIMMER HOLDINGS INC	98956P102		5/9/2011	10/16/2012	639		0	680	-41	0	0	0	-41
117	ZIMMER HOLDINGS INC	98956P102		5/10/2011	10/16/2012	36,404		0	39,351	-2,947	0	0	0	-2,947
118	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	7/15/2012	496		0	487	9	0	0	0	9
119	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	8/15/2012	714		0	701	13	0	0	0	13
120	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	9/15/2012	723		0	710	13	0	0	0	13
121	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	10/15/2012	563		0	553	10	0	0	0	10
122	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	11/15/2012	715		0	703	12	0	0	0	12
123	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	11/21/2012	17,358		0	16,052	1,306	0	0	0	1,306
124	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	2/15/2012	403		0	411	-8	0	0	0	-8
125	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2012	608		0	619	-11	0	0	0	-11
126	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2012	768		0	783	-15	0	0	0	-15
127	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2012	865		0	882	-17	0	0	0	-17
128	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2012	441		0	449	-8	0	0	0	-8
129	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2012	700		0	713	-13	0	0	0	-13
130	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2012	597		0	608	-11	0	0	0	-11
131	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2012	1,157		0	1,179	-22	0	0	0	-22
132	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2012	886		0	902	-16	0	0	0	-16
133	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2012	763		0	777	-14	0	0	0	-14
134	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/15/2012	1,087		0	1,107	-20	0	0	0	-20
135	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/31/2012	1,011		0	1,030	-19	0	0	0	-19
136	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	2/15/2012	1,637		0	1,745	-108	0	0	0	-108
137	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	3/15/2012	2,244		0	2,393	-149	0	0	0	-149
138	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	10/25/2012	190		0	192	-2	0	0	0	-2
139	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/25/2012	325		0	324	1	0	0	0	1
140	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	11/25/2012	217		0	219	-2	0	0	0	-2
141	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/25/2012	478		0	477	1	0	0	0	1
142	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	12/25/2012	319		0	322	-3	0	0	0	-3
143	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/31/2012	694		0	692	2	0	0	0	2
144	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	4/15/2012	1,335		0	1,423	-88	0	0	0	-88
145	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	12/31/2012	462		0	468	-6	0	0	0	-6
146	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	2/25/2012	618		0	662	-44	0	0	0	-44
147	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	4/19/2012	37,321		0	37,327	-6	0	0	0	-6
148	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	5/15/2012	1,377		0	1,469	-92	0	0	0	-92
149	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	6/15/2012	808		0	861	-53	0	0	0	-53
150	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	7/15/2012	863		0	920	-57	0	0	0	-57
151	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	8/15/2012	697		0	743	-46	0	0	0	-46
152	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	9/15/2012	1,173		0	1,251	-78	0	0	0	-78
153	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	10/15/2012	1,501		0	1,600	-99	0	0	0	-99
154	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	11/15/2012	1,328		0	1,416	-88	0	0	0	-88
155	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/15/2012	1,330		0	1,418	-88	0	0	0	-88
156	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/31/2012	1,077		0	1,148	-71	0	0	0	-71
157	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	2/15/2012	45		0	48	-3	0	0	0	-3
158	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	3/15/2012	47		0	50	-3	0	0	0	-3
159	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	3/25/2012	383		0	410	-27	0	0	0	-27
160	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	4/15/2012	47		0	50	-3	0	0	0	-3
161	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	5/15/2012	604		0	640	-36	0	0	0	-36
162	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	6/15/2012	47		0	50	-3	0	0	0	-3
163	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	7/15/2012	1,004		0	1,085	-81	0	0	0	-81
164	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	8/25/2012	172		0	172	0	0	0	0	0
165	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	8/25/2012	115		0	116	-1	0	0	0	-1
166	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	9/25/2012	263		0	263	0	0	0	0	0
167	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		4/7/2008	9/25/2012	175		0	177	-2	0	0	0	-2
168	FNMA POOL 962003 5 5% 3/01/38	31414CGL6		2/25/2008	10/25/2012	285		0	284	1	0	0	0	1

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
169	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	8/15/2012	121		0	126	-5	0	0	0	-5
170	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	9/15/2012	807		0	838	-31	0	0	0	-31
171	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	10/15/2012	607		0	630	-23	0	0	0	-23
172	FHLMC GOLD J16933 3 0% 10/01/26	3128PWV21		6/8/2012	8/10/2012	61,069		0	60,778	291	0	0	0	291
173	FHLMC GOLD J16933 3 0% 10/01/26	3128PWV21		6/8/2012	8/15/2012	2,036		0	2,126	-90	0	0	0	-90
174	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	11/15/2012	420		0	436	-16	0	0	0	-16
175	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	12/15/2012	229		0	237	-8	0	0	0	-8
176	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	12/31/2012	494		0	513	-19	0	0	0	-19
177	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	2/15/2012	289		0	301	-12	0	0	0	-12
178	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	3/15/2012	220		0	229	-9	0	0	0	-9
179	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	4/15/2012	239		0	248	-9	0	0	0	-9
180	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	4/15/2012	313		0	337	-24	0	0	0	-24
181	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	5/15/2012	298		0	320	-22	0	0	0	-22
182	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	6/15/2012	573		0	616	-43	0	0	0	-43
183	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	7/15/2012	410		0	440	-30	0	0	0	-30
184	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	8/15/2012	633		0	680	-47	0	0	0	-47
185	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	9/15/2012	265		0	285	-20	0	0	0	-20
186	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	10/15/2012	873		0	938	-65	0	0	0	-65
187	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	11/15/2012	348		0	373	-25	0	0	0	-25
188	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	12/15/2012	656		0	705	-49	0	0	0	-49
189	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	12/31/2012	133		0	142	-9	0	0	0	-9
190	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	6/15/2012	2,564		0	2,776	-212	0	0	0	-212
191	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	7/15/2012	2,111		0	2 285	-174	0	0	0	-174
192	FNMA POOL AE5895 3 33% 10/01/40	31419GRR7		9/21/2011	3/25/2012	382		0	396	-14	0	0	0	-14
193	FNMA POOL AE5895 3 33% 10/1/40	31419GRR7		9/21/2011	4/9/2012	53,304		0	53,049	255	0	0	0	255
194	FNMA POOL AE5895 3 33% 10/1/40	31419GRR7		9/21/2011	4/25/2012	1,053		0	1,094	-41	0	0	0	-41
195	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	3/15/2012	213		0	212	1	0	0	0	1
196	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	4/15/2012	250		0	249	1	0	0	0	1
197	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	5/15/2012	226		0	225	1	0	0	0	1
198	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	6/15/2012	158		0	157	1	0	0	0	1
199	FEDEX CORP	31428X106		1/26/2012	9/25/2012	5,123		0	5,557	-434	0	0	0	-434
200	FEDEX CORP	31428X106		1/26/2012	12/24/2012	4,626		0	4,631	-5	0	0	0	-5
201	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	7/15/2012	190		0	189	1	0	0	0	1
202	FLUOR CORP NEW	343412102		10/16/2012	12/24/2012	3,528		0	3,464	64	0	0	0	64
203	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	8/15/2012	195		0	194	1	0	0	0	1
204	FORD MOTOR CO	345370860		12/23/2010	9/25/2012	1,959		0	3,540	-1,581	0	0	0	-1,581
205	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	9/15/2012	233		0	231	2	0	0	0	2
206	FORD MOTOR CO	345370860		12/23/2010	12/24/2012	2,816		0	4,472	-1,656	0	0	0	-1,656
207	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	2/15/2012	263		0	261	2	0	0	0	2
208	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	10/15/2012	283		0	281	2	0	0	0	2
209	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	11/15/2012	314		0	312	2	0	0	0	2
210	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	12/15/2012	204		0	203	1	0	0	0	1
211	ROBERT HALF INTL INC	770323103		12/5/2011	12/24/2012	2,191		0	1,957	234	0	0	0	234
212	ROYAL BANK OF SCOTLA 4 875% 3/16/	78010XAC5		3/9/2010	9/13/2012	10,776		0	10,002	774	0	0	0	774
213	ROYAL BANK OF SCOTLA 4 875% 3/16/	78010XAC5		3/9/2010	9/13/2012	5,388		0	5,003	385	0	0	0	385
214	ROYAL BANK OF SCOTLA 4 875% 3/16/	78010XAC5		3/9/2010	9/13/2012	10,776		0	9,977	799	0	0	0	799
215	SBC COMMUNICATIONS 5 875% 8/15/	78387GAK9		3/23/2006	1/19/2012	5,150		0	5,060	90	0	0	0	90
216	SBC COMMUNICATIONS 5 875% 8/15/	78387GAK9		3/23/2006	1/23/2012	5,149		0	5 060	89	0	0	0	89
217	SBC COMMUNICATIONS 5 875% 8/15/	78387GAK9		3/23/2006	2/9/2012	10,273		0	10,120	153	0	0	0	153
218	ST JUDE MEDICAL INC	790849103		4/27/2011	7/18/2012	2,047		0	2,910	-863	0	0	0	-863
219	ST JUDE MEDICAL INC	790849103		3/22/2011	7/18/2012	375		0	518	-143	0	0	0	-143
220	ST JUDE MEDICAL INC	790849103		3/22/2011	7/18/2012	65,313		0	89,558	-24,245	0	0	0	-24,245
221	ST JUDE MEDICAL INC	790849103		4/26/2011	7/18/2012	11,186		0	15,520	-4,334	0	0	0	-4,334
222	ST JUDE MEDICAL INC	790849103		4/27/2011	7/18/2012	44,931		0	63,327	-18,396	0	0	0	-18,396
223	SANOFI	80105N105		7/20/2012	9/25/2012	3,942		0	3,353	589	0	0	0	589
224	SANOFI	80105N105		7/25/2012	9/25/2012	2,330		0	1,956	374	0	0	0	374
225	SANOFI	80105N105		7/25/2012	12/24/2012	8,067		0	6,393	1,674	0	0	0	1,674
226	SKYWORKS SOLUTIONS INC	83088M102		12/5/2012	12/24/2012	2,013		0	2,342	-329	0	0	0	-329
227	TARGET CORP	87612E106		12/8/2011	9/25/2012	3,285		0	2,692	573	0	0	0	573
228	TARGET CORP	87612E106		12/8/2011	12/24/2012	2,386		0	2,153	233	0	0	0	233
229	TELEFONICA EMISONES 5 877% 7/15/	87938WAH6		1/24/2012	3/20/2012	10,340		0	10,123	217	0	0	0	217
230	TELEFONICA EMISIONES 4 949% 1/15/	87938WAJ2		6/8/2010	1/24/2012	5,119		0	5,180	-61	0	0	0	-61
231	TELEFONICA EMISIONES 4 949% 1/15/	87938WAJ2		6/22/2009	1/24/2012	5,119		0	5,000	119	0	0	0	119
232	U S TREASURY NOTE 0 75% 8/15/13	912828NU0		10/27/2010	2/8/2012	5,039		0	5,026	13	0	0	0	13
233	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/24/2010	2/8/2012	25,201		0	25,046	155	0	0	0	155
234	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/14/2010	2/8/2012	15,121		0	14,989	132	0	0	0	132
235	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/14/2010	2/23/2012	5,037		0	4,996	41	0	0	0	41
236	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/19/2010	2/23/2012	10,036		0	9,986	50	0	0	0	50
237	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/12/2010	2/23/2012	5,018		0	4,990	28	0	0	0	28
238	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/12/2010	2/24/2012	30,110		0	29,937	173	0	0	0	173
239	U S TREASURY NOTE 0 75% 12/15/13	912828PL8		12/13/2010	2/29/2012	10,082		0	9,930	152	0	0	0	152
240	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/21/2011	2/29/2012	10,130		0	9,982	148	0	0	0	148
241	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/25/2011	2/29/2012	15,196		0	14,985	211	0	0	0	211
242	U S TREASURY NOTE 0 5% 11/15/13	912828PU8		12/10/2010	2/29/2012	5,018		0	4,960	58	0	0	0	58
243	U S TREASURY NOTE 0 5% 11/15/13	912828PU8		12/23/2010	2/29/2012	55,202		0	54,495	707	0	0	0	707
244	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/23/2011	5/18/2012	61,038		0	60,258	780	0	0	0	780
245	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/23/2011	6/6/2012	20,345		0	20,076	269	0	0	0	269
246	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/23/2011	6/7/2012	25,428		0	25,095	333	0	0	0	333
247	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/11/2011	6/7/2012	5,086		0	5,018	68	0	0	0	68
248	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/11/2011	6/28/2012	10,159		0	10,037	122	0	0	0	122
249	UNITED STATES T-NOTE 1 25% 4/15/14	912828QC7		4/19/2011	6/29/2012	10,163		0	10,034	129	0	0	0	129
250	UNITED STATES T-NOTE 1 25% 4/15/14	912828QC7		4/19/2011	7/13/2012	40,683		0	40,138	545	0	0	0	545
251	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		3/1/2011	3/7/2012	10,180		0	10,029	151	0	0	0	151
252	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		3/1/2011	3/28/2012	25,426		0	25,071	355	0	0	0	355

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,428	7,186,032	651,302	0	0	0	651,302
253	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		2/7/2011	3/28/2012	5,085		0	4,982	103	0	0	0	103
254	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		2/15/2011	5/18/2012	15,246		0	14,930	316	0	0	0	316
255	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		2/15/2011	5/18/2012	15,246		0	14,930	316	0	0	0	316
256	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		2/7/2011	5/18/2012	5,082		0	4,982	100	0	0	0	100
257	UNITED STATES T-NOTE 1 0% 5/15/14	912828QM5		5/27/2011	7/13/2012	10,134		0	10,050	84	0	0	0	84
258	UNITED STATES T-NOTE 1 0% 5/15/14	912828QM5		5/16/2011	12/19/2012	25,267		0	25,056	211	0	0	0	211
259	UNITED STATES T-NOTE 1 5% 6/30/16	912828QR4		7/26/2011	8/14/2012	10,367		0	9,999	368	0	0	0	368
260	UNITED STATES TREAS 0 75% 6/15/14	912828QS2		6/15/2011	12/19/2012	15,114		0	15,029	85	0	0	0	85
261	UNITED STATES TREAS 0 75% 6/15/14	912828QS2		6/22/2011	12/19/2012	10,076		0	10,024	52	0	0	0	52
262	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	5/15/2012	508		0	539	-31	0	0	0	-31
263	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	6/15/2012	1,343		0	1,425	-82	0	0	0	-82
264	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	7/15/2012	824		0	874	-50	0	0	0	-50
265	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	8/15/2012	565		0	599	-34	0	0	0	-34
266	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2012	574		0	609	-35	0	0	0	-35
267	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	10/15/2012	396		0	421	-25	0	0	0	-25
268	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	11/15/2012	317		0	336	-19	0	0	0	-19
269	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	12/15/2012	450		0	477	-27	0	0	0	-27
270	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	12/31/2012	322		0	342	-20	0	0	0	-20
271	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	2/15/2012	880		0	945	-65	0	0	0	-65
272	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	2/15/2012	157		0	170	-13	0	0	0	-13
273	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	3/15/2012	241		0	258	-17	0	0	0	-17
274	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	3/15/2012	241		0	261	-20	0	0	0	-20
275	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	4/15/2012	242		0	259	-17	0	0	0	-17
276	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	4/15/2012	242		0	262	-20	0	0	0	-20
277	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	5/15/2012	306		0	328	-22	0	0	0	-22
278	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	5/15/2012	306		0	331	-25	0	0	0	-25
279	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	6/15/2012	250		0	267	-17	0	0	0	-17
280	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	6/15/2012	250		0	270	-20	0	0	0	-20
281	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	7/15/2012	273		0	293	-20	0	0	0	-20
282	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	7/15/2012	273		0	296	-23	0	0	0	-23
283	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	8/15/2012	221		0	237	-16	0	0	0	-16
284	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	8/15/2012	221		0	239	-18	0	0	0	-18
285	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	9/15/2012	231		0	247	-16	0	0	0	-16
286	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	9/15/2012	231		0	250	-19	0	0	0	-19
287	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	10/15/2012	252		0	269	-17	0	0	0	-17
288	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	10/15/2012	252		0	272	-20	0	0	0	-20
289	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	11/15/2012	238		0	255	-17	0	0	0	-17
290	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	8/15/2012	2,634		0	2,851	-217	0	0	0	-217
291	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	9/15/2012	4,193		0	4,538	-345	0	0	0	-345
292	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	10/15/2012	1,117		0	1,209	-92	0	0	0	-92
293	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	11/15/2012	2,900		0	3,139	-239	0	0	0	-239
294	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	11/21/2012	25,408		0	25,346	62	0	0	0	62
295	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	12/15/2012	3,486		0	3,773	-287	0	0	0	-287
296	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	12/31/2012	3,677		0	3,980	-303	0	0	0	-303
297	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	2/15/2012	406		0	397	9	0	0	0	9
298	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	3/15/2012	332		0	325	7	0	0	0	7
299	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	4/15/2012	971		0	951	20	0	0	0	20
300	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	5/15/2012	1,655		0	1,622	33	0	0	0	33
301	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	6/15/2012	762		0	747	15	0	0	0	15
302	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	7/15/2012	778		0	763	15	0	0	0	15
303	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	8/15/2012	1,990		0	1,953	37	0	0	0	37
304	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	9/15/2012	2,590		0	2,543	47	0	0	0	47
305	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	10/15/2012	1,840		0	1,811	29	0	0	0	29
306	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	11/15/2012	1,396		0	1,372	24	0	0	0	24
307	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	12/15/2012	1,993		0	1,960	33	0	0	0	33
308	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	3/15/2012	471		0	506	-35	0	0	0	-35
309	UNITED STATES TREAS 0 75% 6/15/14	912828QS2		6/29/2011	12/19/2012	20,152		0	19,988	164	0	0	0	164
310	UNITED STATES T-NOTE 2 125% 8/15/2	912828RC6		8/24/2011	4/24/2012	25,524		0	24,709	815	0	0	0	815
311	US TREASURY NOTE 2 0% 11/15/21	912828RR3		5/24/2012	5/30/2012	5,175		0	5,128	47	0	0	0	47
312	US TREASURY NOTE 2 0% 11/15/21	912828RR3		5/24/2012	5/30/2012	5,175		0	5,123	52	0	0	0	52
313	US TREASURY NOTE 2 0% 11/15/21	912828RR3		6/28/2012	8/20/2012	15,417		0	15,660	-243	0	0	0	-243
314	US TREASURY NOTE 0 875% 11/30/16	912828RU6		12/21/2011	6/7/2012	20,201		0	20,015	186	0	0	0	186
315	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	4/4/2012	14,674		0	15,028	-354	0	0	0	-354
316	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	4/5/2012	9,826		0	10,018	-192	0	0	0	-192
317	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	6/15/2012	531		0	568	-37	0	0	0	-37
318	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	7/15/2012	548		0	586	-38	0	0	0	-38
319	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	8/15/2012	569		0	609	-40	0	0	0	-40
320	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	3/15/2012	456		0	488	-32	0	0	0	-32
321	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	4/15/2012	496		0	531	-35	0	0	0	-35
322	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	5/15/2012	497		0	532	-35	0	0	0	-35
323	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	9/15/2012	457		0	488	-31	0	0	0	-31
324	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	10/15/2012	496		0	531	-35	0	0	0	-35
325	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	11/15/2012	440		0	470	-30	0	0	0	-30
326	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	12/15/2012	413		0	442	-29	0	0	0	-29
327	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	12/31/2012	523		0	559	-36	0	0	0	-36
328	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	2/15/2012	157		0	168	-11	0	0	0	-11
329	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	6/15/2012	818		0	814	4	0	0	0	4
330	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	7/15/2012	678		0	675	3	0	0	0	3
331	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	8/15/2012	1,236		0	1,231	5	0	0	0	5
332	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	9/15/2012	905		0	901	4	0	0	0	4
333	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	10/15/2012	719		0	716	3	0	0	0	3
334	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	11/15/2012	1,039		0	1,034	5	0	0	0	5
335	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	12/15/2012	1,074		0	1,070	4	0	0	0	4
336	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	12/31/2012	799		0	796	3	0	0	0	3

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
337	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	1/13/2012	7,747		0	7,279	468	0	0	0	468
338	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	6/15/2012	228		0	249	-21	0	0	0	-21
339	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	7/15/2012	166		0	182	-16	0	0	0	-16
340	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	8/15/2012	236		0	259	-23	0	0	0	-23
341	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	9/15/2012	205		0	224	-19	0	0	0	-19
342	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	10/15/2012	135		0	148	-13	0	0	0	-13
343	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	11/15/2012	164		0	180	-16	0	0	0	-16
344	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	12/15/2012	128		0	140	-12	0	0	0	-12
345	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		5/10/2012	12/31/2012	140		0	153	-13	0	0	0	-13
346	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	2/15/2012	468		0	500	-32	0	0	0	-32
347	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	11/15/2012	238		0	258	-20	0	0	0	-20
348	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	12/15/2012	197		0	211	-14	0	0	0	-14
349	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	12/15/2012	197		0	213	-16	0	0	0	-16
350	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	12/31/2012	177		0	189	-12	0	0	0	-12
351	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	12/31/2012	177		0	191	-14	0	0	0	-14
352	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	2/15/2012	463		0	491	-28	0	0	0	-28
353	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	3/15/2012	518		0	549	-31	0	0	0	-31
354	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	4/15/2012	751		0	797	-46	0	0	0	-46
355	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	4/25/2012	336		0	360	-24	0	0	0	-24
356	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	5/25/2012	629		0	674	-45	0	0	0	-45
357	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	6/25/2012	1,234		0	1,322	-88	0	0	0	-88
358	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	7/25/2012	225		0	241	-16	0	0	0	-16
359	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	8/25/2012	412		0	442	-30	0	0	0	-30
360	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	9/25/2012	572		0	613	-41	0	0	0	-41
361	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	10/25/2012	326		0	349	-23	0	0	0	-23
362	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	11/25/2012	758		0	812	-54	0	0	0	-54
363	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	12/25/2012	416		0	446	-30	0	0	0	-30
364	FNMA POOL 962301 4 5% 3/01/23	31414CRW0		9/19/2011	12/31/2012	329		0	352	-23	0	0	0	-23
365	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	2/25/2012	381		0	381	0	0	0	0	0
366	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	3/25/2012	59		0	59	0	0	0	0	0
367	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	4/25/2012	996		0	997	-1	0	0	0	-1
368	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	5/25/2012	1,288		0	1,289	-1	0	0	0	-1
369	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	6/25/2012	943		0	944	-1	0	0	0	-1
370	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	7/25/2012	1,877		0	1,879	-2	0	0	0	-2
371	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	8/15/2012	46		0	49	-3	0	0	0	-3
372	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	9/15/2012	2,238		0	2,373	-135	0	0	0	-135
373	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	10/15/2012	45		0	48	-3	0	0	0	-3
374	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	11/15/2012	43		0	46	-3	0	0	0	-3
375	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	12/15/2012	1,384		0	1,467	-83	0	0	0	-83
376	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	12/31/2012	46		0	49	-3	0	0	0	-3
377	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	12/31/2012	360		0	378	-18	0	0	0	-18
378	FED HOME LOAN BANK 3 625% 10/18/	3133XSAE8		9/11/2008	2/24/2012	10,535		0	9,971	564	0	0	0	564
379	FED HOME LOAN BANK 3 625% 10/18/	3133XSAE8		9/11/2008	2/24/2012	5,268		0	4,986	282	0	0	0	282
380	FED HOME LOAN BANK 3 625% 10/18/	3133XSAE8		9/11/2008	2/24/2012	10,535		0	9,971	564	0	0	0	564
381	FEDERAL NATL MTG AS 4 375% 7/17/1	31359MSL8		9/30/2009	1/9/2012	21,220		0	21,649	-429	0	0	0	-429
382	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	2/25/2012	113		0	115	-2	0	0	0	-2
383	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	2/25/2012	81		0	84	-3	0	0	0	-3
384	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	2/25/2012	146		0	149	-3	0	0	0	-3
385	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	3/25/2012	131		0	132	-1	0	0	0	-1
386	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	3/25/2012	93		0	97	-4	0	0	0	-4
387	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	3/25/2012	168		0	172	-4	0	0	0	-4
388	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	4/25/2012	199		0	201	-2	0	0	0	-2
389	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	4/25/2012	142		0	147	-5	0	0	0	-5
390	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	4/25/2012	256		0	262	-6	0	0	0	-6
391	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	5/25/2012	227		0	230	-3	0	0	0	-3
392	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	5/25/2012	162		0	168	-6	0	0	0	-6
393	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	5/25/2012	292		0	299	-7	0	0	0	-7
394	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	6/25/2012	97		0	99	-2	0	0	0	-2
395	FNMA POOL AL0219 3 31503% 4/01/41	3138EGG57		10/20/2011	4/25/2012	3,334		0	3,388	-54	0	0	0	-54
396	FNMA POOL AL0219 3 32% 4/01/41	3138EGG57		10/20/2011	5/25/2012	1,868		0	1,898	-30	0	0	0	-30
397	FNMA POOL AL0219 3 328% 4/01/41	3138EGG57		10/20/2011	6/25/2012	2,071		0	2,105	-34	0	0	0	-34
398	FNMA POOL AL0219 3 33801% 4/01/41	3138EGG57		10/20/2011	7/25/2012	2,063		0	2,097	-34	0	0	0	-34
399	FNMA POOL AL0219 3 338% 4/1/41	3138EGG57		10/20/2011	8/25/2012	1,141		0	1,160	-19	0	0	0	-19
400	FNMA POOL AL0219 3 338% 4/1/41	3138EGG57		10/20/2011	9/25/2012	359		0	365	-6	0	0	0	-6
401	FNMA POOL AL0219 3 33801% 4/01/41	3138EGG57		10/20/2011	10/25/2012	1,324		0	1,345	-21	0	0	0	-21
402	FNMA POOL AL0219 3 33802% 4/01/41	3138EGG57		10/20/2011	11/25/2012	372		0	378	-6	0	0	0	-6
403	FNMA POOL AL0219 3 33501% 4/01/41	3138EGG57		10/20/2011	12/25/2012	1,859		0	1,889	-30	0	0	0	-30
404	FNMA POOL AL0219 3 33905% 4/01/41	3138EGG57		10/20/2011	12/31/2012	3,555		0	3,612	-57	0	0	0	-57
405	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	1/13/2012	4,153		0	4,136	17	0	0	0	17
406	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	2/25/2012	573		0	615	-42	0	0	0	-42
407	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	3/25/2012	554		0	595	-41	0	0	0	-41
408	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	4/25/2012	591		0	634	-43	0	0	0	-43
409	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	8/25/2012	938		0	939	-1	0	0	0	-1
410	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	9/25/2012	1,231		0	1,231	0	0	0	0	0
411	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	10/25/2012	1,243		0	1,244	-1	0	0	0	-1
412	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	11/25/2012	45		0	45	0	0	0	0	0
413	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	12/25/2012	329		0	329	0	0	0	0	0
414	FNMA POOL 966608 5 5% 2/01/38	31414HKV8		2/15/2008	12/31/2012	617		0	617	0	0	0	0	0
415	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	2/25/2012	315		0	336	-21	0	0	0	-21
416	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	3/25/2012	390		0	416	-26	0	0	0	-26
417	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	4/25/2012	668		0	713	-45	0	0	0	-45
418	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	5/25/2012	568		0	607	-39	0	0	0	-39
419	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	6/25/2012	632		0	675	-43	0	0	0	-43
420	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	7/25/2012	746		0	797	-51	0	0	0	-51

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
421	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	8/25/2012	896		0	958	-62	0	0	0	-62
422	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	9/25/2012	706		0	754	-48	0	0	0	-48
423	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	10/25/2012	401		0	429	-28	0	0	0	-28
424	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	6/25/2012	70		0	72	-2	0	0	0	-2
425	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	6/25/2012	125		0	128	-3	0	0	0	-3
426	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	7/25/2012	162		0	164	-2	0	0	0	-2
427	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	7/25/2012	116		0	120	-4	0	0	0	-4
428	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	7/25/2012	208		0	213	-5	0	0	0	-5
429	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	8/25/2012	181		0	183	-2	0	0	0	-2
430	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	8/25/2012	129		0	134	-5	0	0	0	-5
431	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	8/25/2012	233		0	238	-5	0	0	0	-5
432	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	9/25/2012	147		0	149	-2	0	0	0	-2
433	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	9/25/2012	105		0	109	-4	0	0	0	-4
434	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	9/25/2012	190		0	194	-4	0	0	0	-4
435	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	10/25/2012	205		0	208	-3	0	0	0	-3
436	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	10/25/2012	147		0	152	-5	0	0	0	-5
437	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	10/25/2012	264		0	270	-6	0	0	0	-6
438	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	11/25/2012	167		0	169	-2	0	0	0	-2
439	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	11/25/2012	119		0	123	-4	0	0	0	-4
440	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	11/25/2012	214		0	219	-5	0	0	0	-5
441	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	12/25/2012	179		0	181	-2	0	0	0	-2
442	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	12/25/2012	128		0	133	-5	0	0	0	-5
443	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	5/25/2012	598		0	642	-44	0	0	0	-44
444	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	6/25/2012	538		0	578	-40	0	0	0	-40
445	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2012	571		0	613	-42	0	0	0	-42
446	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2012	496		0	533	-37	0	0	0	-37
447	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2012	485		0	521	-36	0	0	0	-36
448	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2012	516		0	554	-38	0	0	0	-38
449	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	11/25/2012	490		0	526	-36	0	0	0	-36
450	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/25/2012	428		0	460	-32	0	0	0	-32
451	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/31/2012	516		0	554	-38	0	0	0	-38
452	FNMA POOL AL0573 3 5% 8/01/26	3138EGT79		8/2/2011	2/8/2012	42,994		0	42,200	794	0	0	0	794
453	FNMA POOL AL0573 3 5% 8/01/26	3138EGT79		8/2/2011	2/25/2012	1,090		0	1,127	-37	0	0	0	-37
454	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	8/25/2012	1,225		0	1,288	-63	0	0	0	-63
455	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	9/25/2012	824		0	866	-42	0	0	0	-42
456	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	10/25/2012	821		0	863	-42	0	0	0	-42
457	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	11/25/2012	76		0	80	-4	0	0	0	-4
458	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	12/25/2012	2,038		0	2,142	-104	0	0	0	-104
459	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	12/31/2012	1,176		0	1,236	-60	0	0	0	-60
460	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	1/25/2012	1,012		0	1,060	-48	0	0	0	-48
461	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2012	1,151		0	1,205	-54	0	0	0	-54
462	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	3/25/2012	1,217		0	1,275	-58	0	0	0	-58
463	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	4/25/2012	1,240		0	1,299	-59	0	0	0	-59
464	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	5/25/2012	1,248		0	1,307	-59	0	0	0	-59
465	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2012	1,530		0	1,603	-73	0	0	0	-73
466	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	11/25/2012	686		0	733	-47	0	0	0	-47
467	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	12/25/2012	442		0	472	-30	0	0	0	-30
468	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	12/31/2012	354		0	378	-24	0	0	0	-24
469	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	1/13/2012	13,197		0	12,829	368	0	0	0	368
470	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	2/25/2012	327		0	340	-13	0	0	0	-13
471	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	3/25/2012	296		0	308	-12	0	0	0	-12
472	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	4/25/2012	1,082		0	1,125	-43	0	0	0	-43
473	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	5/25/2012	168		0	175	-7	0	0	0	-7
474	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	6/25/2012	594		0	618	-24	0	0	0	-24
475	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	2/15/2012	321		0	318	3	0	0	0	3
476	GNMA POOL 782011 5 0% 12/15/35	36241KGU6		5/10/2007	12/31/2012	263		0	262	1	0	0	0	1
477	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	2/15/2012	43		0	43	0	0	0	0	0
478	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	3/15/2012	45		0	44	1	0	0	0	1
479	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	3/15/2012	330		0	328	2	0	0	0	2
480	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	4/15/2012	57		0	57	0	0	0	0	0
481	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	4/15/2012	425		0	423	2	0	0	0	2
482	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	5/15/2012	48		0	47	1	0	0	0	1
483	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	5/15/2012	354		0	352	2	0	0	0	2
484	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	6/15/2012	24		0	24	0	0	0	0	0
485	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	6/15/2012	178		0	177	1	0	0	0	1
486	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	7/15/2012	52		0	51	1	0	0	0	1
487	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	7/15/2012	382		0	379	3	0	0	0	3
488	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	8/15/2012	61		0	60	1	0	0	0	1
489	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	8/15/2012	449		0	446	3	0	0	0	3
490	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	9/15/2012	56		0	55	1	0	0	0	1
491	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	9/15/2012	414		0	412	2	0	0	0	2
492	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	10/15/2012	67		0	66	1	0	0	0	1
493	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	10/15/2012	497		0	494	3	0	0	0	3
494	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	11/15/2012	45		0	45	0	0	0	0	0
495	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	11/15/2012	334		0	332	2	0	0	0	2
496	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	12/15/2012	63		0	62	1	0	0	0	1
497	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	12/15/2012	463		0	460	3	0	0	0	3
498	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		6/14/2007	12/31/2012	46		0	45	1	0	0	0	1
499	GNMA POOL 782105 5 0% 3/15/36	36241KKS6		5/10/2007	12/31/2012	339		0	337	2	0	0	0	2
500	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	1/10/2012	888		0	913	-25	0	0	0	-25
501	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	1/10/2012	1,185		0	1,217	-32	0	0	0	-32
502	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	2/10/2012	76		0	78	-2	0	0	0	-2
503	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	2/10/2012	101		0	104	-3	0	0	0	-3
504	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	3/10/2012	74		0	76	-2	0	0	0	-2

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
505	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	3/10/2012	99		0	102	-3	0	0	0	-3
506	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	4/10/2012	80		0	82	-2	0	0	0	-2
507	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	4/10/2012	107		0	109	-2	0	0	0	-2
508	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	5/10/2012	70		0	72	-2	0	0	0	-2
509	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	5/10/2012	93		0	96	-3	0	0	0	-3
510	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	6/10/2012	69		0	71	-2	0	0	0	-2
511	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	12/25/2012	231		0	236	-5	0	0	0	-5
512	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		1/3/2007	12/31/2012	161		0	162	-1	0	0	0	-1
513	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/20/2009	12/31/2012	115		0	119	-4	0	0	0	-4
514	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		5/2/2005	12/31/2012	207		0	212	-5	0	0	0	-5
515	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	2/25/2012	240		0	242	-2	0	0	0	-2
516	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	3/25/2012	256		0	258	-2	0	0	0	-2
517	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	4/25/2012	284		0	287	-3	0	0	0	-3
518	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	5/25/2012	264		0	266	-2	0	0	0	-2
519	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	6/25/2012	266		0	268	-2	0	0	0	-2
520	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	7/25/2012	230		0	232	-2	0	0	0	-2
521	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	8/25/2012	272		0	274	-2	0	0	0	-2
522	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	9/25/2012	259		0	261	-2	0	0	0	-2
523	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	10/25/2012	227		0	229	-2	0	0	0	-2
524	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	11/25/2012	261		0	263	-2	0	0	0	-2
525	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	12/25/2012	237		0	239	-2	0	0	0	-2
526	FNMA POOL 555528 6 0% 4/01/33	31385XD95		12/7/2005	12/31/2012	253		0	255	-2	0	0	0	-2
527	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	2/25/2012	685		0	672	13	0	0	0	13
528	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	3/25/2012	726		0	713	13	0	0	0	13
529	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	4/25/2012	585		0	574	11	0	0	0	11
530	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	5/25/2012	409		0	402	7	0	0	0	7
531	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	6/25/2012	538		0	529	9	0	0	0	9
532	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	7/25/2012	876		0	861	15	0	0	0	15
533	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	8/25/2012	793		0	780	13	0	0	0	13
534	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	9/25/2012	789		0	776	13	0	0	0	13
535	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	10/25/2012	1,768		0	1,740	28	0	0	0	28
536	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	11/25/2012	1,921		0	1,891	30	0	0	0	30
537	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	12/25/2012	1,561		0	1,537	24	0	0	0	24
538	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	12/31/2012	1,090		0	1,074	16	0	0	0	16
539	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	2/25/2012	667		0	673	-6	0	0	0	-6
540	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	3/25/2012	332		0	335	-3	0	0	0	-3
541	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	4/25/2012	467		0	472	-5	0	0	0	-5
542	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	5/25/2012	542		0	547	-5	0	0	0	-5
543	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2012	1,333		0	1,397	-64	0	0	0	-64
544	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2012	1,452		0	1,521	-69	0	0	0	-69
545	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2012	1,707		0	1,788	-81	0	0	0	-81
546	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2012	1,263		0	1,323	-60	0	0	0	-60
547	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2012	1,416		0	1,483	-67	0	0	0	-67
548	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2012	1,594		0	1,670	-76	0	0	0	-76
549	FNMA POOL 745418 5 5% 4/01/36	31403DDX4		11/13/2012	12/31/2012	234		0	257	-23	0	0	0	-23
550	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	2/25/2012	88		0	99	-11	0	0	0	-11
551	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	2/25/2012	59		0	67	-8	0	0	0	-8
552	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	3/25/2012	92		0	103	-11	0	0	0	-11
553	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	3/25/2012	61		0	70	-9	0	0	0	-9
554	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	4/25/2012	109		0	122	-13	0	0	0	-13
555	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	4/25/2012	73		0	82	-9	0	0	0	-9
556	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	5/25/2012	135		0	152	-17	0	0	0	-17
557	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	5/25/2012	90		0	102	-12	0	0	0	-12
558	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	6/25/2012	142		0	160	-18	0	0	0	-18
559	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	6/25/2012	95		0	108	-13	0	0	0	-13
560	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	7/25/2012	129		0	145	-16	0	0	0	-16
561	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	7/25/2012	582		0	605	-23	0	0	0	-23
562	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	8/25/2012	204		0	212	-8	0	0	0	-8
563	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	9/25/2012	223		0	232	-9	0	0	0	-9
564	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	10/25/2012	438		0	456	-18	0	0	0	-18
565	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	11/25/2012	236		0	245	-9	0	0	0	-9
566	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	12/25/2012	393		0	409	-16	0	0	0	-16
567	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	12/31/2012	446		0	464	-18	0	0	0	-18
568	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	3/25/2012	189		0	196	-7	0	0	0	-7
569	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	4/25/2012	1,201		0	1,247	-46	0	0	0	-46
570	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	5/25/2012	368		0	382	-14	0	0	0	-14
571	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	6/14/2012	43,201		0	42,776	425	0	0	0	425
572	GENERAL MILLS INC 5 65% 2/15/19	370334BH6		5/21/2009	2/24/2012	5,997		0	5,160	837	0	0	0	837
573	GOOGLE INC - CL A	38259P508		8/5/2009	3/22/2012	66,409		0	45,582	20,827	0	0	0	20,827
574	HSBC FINANCE CORP 5 0% 6/30/15	40429CCS9		5/31/2007	6/28/2012	26,603		0	24,218	2,385	0	0	0	2,385
575	HSBC FINANCE CORP 5 0% 6/30/15	40429CCS9		8/2/2007	6/28/2012	31,924		0	28,742	3,182	0	0	0	3,182
576	HESS CORP	42809H107		1/23/2009	1/26/2012	4,396		0	4,412	-16	0	0	0	-16
577	HESS CORP	42809H107		9/29/2004	1/26/2012	36,435		0	19,466	16,969	0	0	0	16,969
578	HESS CORP	42809H107		9/29/2004	1/27/2012	44,726		0	23,811	20,915	0	0	0	20,915
579	HESS CORP	42809H107		9/29/2004	1/27/2012	5,797		0	3,083	2,714	0	0	0	2,714
580	HESS CORP	42809H107		9/29/2004	1/27/2012	16,456		0	8,779	7,677	0	0	0	7,677
581	HEWLETT-PACKARD CO 3 3% 12/09/1	428236BU6		12/6/2011	8/9/2012	5,170		0	4,990	180	0	0	0	180
582	HEWLETT-PACKARD CO 3 3% 12/09/1	428236BU6		12/6/2011	8/28/2012	5,145		0	4,990	155	0	0	0	155
583	HEWLETT-PACKARD CO 2 6% 9/15/17	428236BW2		3/7/2012	8/15/2012	9,889		55	9,998	-54	0	0	0	-54
584	HEWLETT-PACKARD CO 2 6% 9/15/17	428236BW2		2/18/2012	9/6/2012	4,938		0	5,037	-99	0	0	0	-99
585	HONEYWELL INTL INC	438516106		1/14/2004	3/13/2012	16,260		0	9,722	6,538	0	0	0	6,538
586	HONEYWELL INTL INC	438516106		1/14/2004	3/13/2012	136,704		0	81,702	55,002	0	0	0	55,002
587	ZIMMER HOLDINGS INC	98956P102		5/11/2011	10/16/2012	4,407		0	4,774	-367	0	0	0	-367
588	COOPER INDUSTRIES PLC-CL A	G24140108		3/15/2012	9/25/2012	3,000		0	2,566	434	0	0	0	434

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
589	COOPER PLC CORP ACTION	G24140108		1/1/2012	12/3/2012	216,931		0	174,769	42,162	0	0	0	42,162
590	COVIDIEN PLC	G2554F113		1/4/2011	9/25/2012	3,622		0	2,855	767	0	0	0	767
591	COVIDIEN PLC	G2554F113		1/4/2011	12/24/2012	4,003		0	3,331	672	0	0	0	672
592	EATON CORP PLC	G29183103		11/30/2012	12/14/2012	48		0	48	0	0	0	0	0
593	EATON CORP PLC	G29183103		11/30/2012	12/24/2012	4,833		0	4,649	184	0	0	0	184
594	ENSCO PLC-CL A	G3157S106		3/24/2011	9/25/2012	1,673		0	1,728	-55	0	0	0	-55
595	ENSCO PLC-CL A	G3157S106		3/24/2011	12/24/2012	4,150		0	4,033	117	0	0	0	117
596	PENTAIR LTD	H6169Q108		3/16/2009	11/2/2012	41		0	14	27	0	0	0	27
597	PENTAIR LTD	H6169Q108		3/16/2009	12/21/2012	22,527		0	7,156	15,371	0	0	0	15,371
598	TYCO INTERNATIONAL LTD	H89128104		2/5/2008	3/29/2012	45,864		0	33,117	12,747	0	0	0	12,747
599	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	3/29/2012	27,407		0	9,540	17,867	0	0	0	17,867
600	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	9/25/2012	1,678		0	584	1,094	0	0	0	1,094
601	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	12/24/2012	1,462		0	476	986	0	0	0	986
602	LYONDELLBASELL INDU -CL A	N53745100		4/27/2012	9/25/2012	4,173		0	3,666	507	0	0	0	507
603	LYONDELLBASELL INDU -CL A	N53745100		4/27/2012	12/24/2012	4,421		0	3,600	821	0	0	0	821
604	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	8/25/2012	856		0	864	-8	0	0	0	-8
605	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	9/25/2012	386		0	390	-4	0	0	0	-4
606	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	10/25/2012	333		0	336	-3	0	0	0	-3
607	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	11/25/2012	453		0	457	-4	0	0	0	-4
608	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	12/25/2012	751		0	757	-6	0	0	0	-6
609	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	12/31/2012	593		0	598	-5	0	0	0	-5
610	FNMA POOL AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	2/25/2012	78		0	82	-4	0	0	0	-4
611	FNMA POOL AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	3/25/2012	820		0	863	-43	0	0	0	-43
612	FNMA POOL AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	4/25/2012	705		0	741	-36	0	0	0	-36
613	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	5/25/2012	356		0	374	-18	0	0	0	-18
614	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	6/25/2012	266		0	280	-14	0	0	0	-14
615	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	7/25/2012	871		0	915	-44	0	0	0	-44
616	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	8/25/2012	785		0	825	-40	0	0	0	-40
617	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	9/25/2012	327		0	344	-17	0	0	0	-17
618	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	10/25/2012	78		0	82	-4	0	0	0	-4
619	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	11/25/2012	1,039		0	1,092	-53	0	0	0	-53
620	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	12/25/2012	1,510		0	1,588	-78	0	0	0	-78
621	FNMA POOL AH4794 5% 2/1/41	3138A6KG4		3/4/2011	12/31/2012	307		0	323	-16	0	0	0	-16
622	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	2/25/2012	825		0	835	-10	0	0	0	-10
623	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	3/25/2012	382		0	386	-4	0	0	0	-4
624	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	6/25/2012	594		0	616	-22	0	0	0	-22
625	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	7/25/2012	919		0	954	-35	0	0	0	-35
626	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	7/25/2012	218		0	229	-11	0	0	0	-11
627	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	8/25/2012	497		0	521	-24	0	0	0	-24
628	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	9/25/2012	768		0	805	-37	0	0	0	-37
629	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	10/25/2012	843		0	884	-41	0	0	0	-41
630	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	11/25/2012	1,343		0	1,408	-65	0	0	0	-65
631	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	12/25/2012	2,520		0	2,641	-121	0	0	0	-121
632	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	12/31/2012	2,958		0	3,101	-143	0	0	0	-143
633	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	9/25/2012	295		0	313	-18	0	0	0	-18
634	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	10/25/2012	648		0	686	-38	0	0	0	-38
635	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	11/25/2012	318		0	337	-19	0	0	0	-19
636	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	12/25/2012	322		0	341	-19	0	0	0	-19
637	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	12/31/2012	1,122		0	1,189	-67	0	0	0	-67
638	FNMA POOL AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	2/25/2012	108		0	109	-1	0	0	0	-1
639	FNMA POOL AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2012	72		0	73	-1	0	0	0	-1
640	FNMA POOL AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2012	138		0	140	-2	0	0	0	-2
641	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	5/25/2012	296		0	300	-4	0	0	0	-4
642	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	6/25/2012	198		0	201	-3	0	0	0	-3
643	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	7/25/2012	145		0	147	-2	0	0	0	-2
644	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	8/25/2012	188		0	190	-2	0	0	0	-2
645	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	9/25/2012	198		0	200	-2	0	0	0	-2
646	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	10/25/2012	293		0	297	-4	0	0	0	-4
647	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	11/25/2012	190		0	193	-3	0	0	0	-3
648	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	7/10/2012	96		0	98	-2	0	0	0	-2
649	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	8/10/2012	67		0	69	-2	0	0	0	-2
650	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	8/10/2012	90		0	92	-2	0	0	0	-2
651	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	9/10/2012	68		0	69	-1	0	0	0	-1
652	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	9/10/2012	90		0	92	-2	0	0	0	-2
653	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	10/10/2012	73		0	75	-2	0	0	0	-2
654	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	10/10/2012	97		0	100	-3	0	0	0	-3
655	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	11/10/2012	66		0	68	-2	0	0	0	-2
656	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	11/10/2012	88		0	91	-3	0	0	0	-3
657	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	12/10/2012	37		0	38	-1	0	0	0	-1
658	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	12/10/2012	49		0	51	-2	0	0	0	-2
659	GENERAL ELECTRIC COMPANY	369604103		4/8/2006	9/25/2012	5,871		0	9,557	-3,686	0	0	0	-3,686
660	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	6/10/2012	92		0	94	-2	0	0	0	-2
661	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	7/10/2012	72		0	74	-2	0	0	0	-2
662	GENERAL ELECTRIC COMPANY	369604103		4/8/2006	12/24/2012	3,545		0	6,249	-2,704	0	0	0	-2,704
663	GENERAL ELECTRIC COMPANY	369604103		3/31/2006	12/24/2012	3,545		0	5,938	-2,393	0	0	0	-2,393
664	GENERAL ELECTRIC COMPANY	369604103		3/31/2006	12/26/2012	4,896		0	8,244	-3,348	0	0	0	-3,348
665	GENERAL ELECTRIC COMPANY	369604103		5/23/2006	12/26/2012	15,973		0	26,265	-10,292	0	0	0	-10,292
666	GENERAL ELECTRIC COMPANY	369604103		8/6/2004	12/26/2012	26,013		0	39,927	-13,914	0	0	0	-13,914
667	GENERAL ELECTRIC COMPANY	369604103		8/6/2004	12/27/2012	5,470		0	8,469	-2,999	0	0	0	-2,999
668	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	12/27/2012	46,142		0	45,484	658	0	0	0	658
669	GENERAL ELEC CAP CRP 5 625% 9/15/	36962G3H5		1/22/2009	2/22/2012	40,084		0	33,279	6,805	0	0	0	6,805
670	GENERAL MILLS INC 5 65% 2/15/19	370334BH6		1/29/2009	2/24/2012	5,997		0	4,996	1,001	0	0	0	1,001
671	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	11/25/2012	535		0	545	-10	0	0	0	-10
672	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	12/11/2012	12,716		0	12,096	620	0	0	0	620

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
673	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	12/25/2012	413		0	421	-8	0	0	0	-8
674	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	2/25/2012	152		0	157	-5	0	0	0	-5
675	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	3/25/2012	221		0	228	-7	0	0	0	-7
676	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	4/18/2012	57,528		0	54,285	3,243	0	0	0	3,243
677	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	4/25/2012	204		0	210	-6	0	0	0	-6
678	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	5/25/2012	240		0	248	-8	0	0	0	-8
679	FNMA POOL MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	11/25/2012	76		0	80	-4	0	0	0	-4
680	HONEYWELL INTL INC	438516106		1/15/2004	3/13/2012	10,238		0	6,165	4,073	0	0	0	4,073
681	HONEYWELL INTL INC	438516106		4/8/2005	3/13/2012	8,913		0	5,562	3,351	0	0	0	3,351
682	INFORMATICA CORP	45666Q102		8/18/2010	9/25/2012	698		0	630	68	0	0	0	68
683	INFORMATICA CORP	45666Q102		8/18/2010	12/24/2012	1,536		0	1,574	-38	0	0	0	-38
684	INTERCONTINENTALEXCHANGE INC	45865V100		10/18/2011	9/25/2012	2,063		0	1,864	199	0	0	0	199
685	INTERCONTINENTALEXCHANGE INC	45865V100		10/18/2011	12/24/2012	2,145		0	2,113	32	0	0	0	32
686	INTERNATIONAL BUSINESS MACHINES	459200101		1/23/2008	9/25/2012	3,934		0	2,019	1,915	0	0	0	1,915
687	INTERNATIONAL BUSINESS MACHINES	459200101		1/23/2008	12/24/2012	4,238		0	2,338	1,900	0	0	0	1,900
688	INTUIT	461202103		10/12/2011	9/25/2012	2,329		0	2,085	244	0	0	0	244
689	INTUIT	461202103		10/12/2011	12/24/2012	612		0	521	91	0	0	0	91
690	INTUIT	461202103		10/12/2011	12/24/2012	1,835		0	1,563	272	0	0	0	272
691	JP MORGAN CHASE & CO	46625H100		2/6/2009	9/25/2012	3,711		0	2,460	1,251	0	0	0	1,251
692	JP MORGAN CHASE & CO	46625H100		2/6/2009	12/24/2012	6,583		0	4,101	2,482	0	0	0	2,482
693	JP MORGAN CHASE & C 5 125% 9/15/1	46625HBV1		6/29/2011	1/20/2012	21,152		0	21,617	-465	0	0	0	-465
694	JEFFERIES GROUP INC 7 75% 3/15/12	472319AA0		11/8/2011	3/15/2012	15,000		0	15,000	0	0	0	0	0
695	JEFFERIES GROUP INC 7 75% 3/15/12	472319AA0		11/9/2011	3/15/2012	20,000		0	20,000	0	0	0	0	0
696	JOHNSON & JOHNSON	478160104		6/15/2012	9/25/2012	3,478		0	3,294	184	0	0	0	184
697	JOHNSON & JOHNSON	478160104		6/15/2012	12/24/2012	4,913		0	4,611	302	0	0	0	302
698	JOHNSON CONTROLS INC 5 5% 1/15/	478366AR8		1/22/2010	4/18/2012	22,623		0	20,861	1,762	0	0	0	1,762
699	JOHNSON CONTROLS INC 5 5% 1/15/	478366AR8		3/4/2010	4/18/2012	5,656		0	5,409	247	0	0	0	247
700	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/18/2012	11,626		0	11,041	585	0	0	0	585
701	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/24/2012	5,803		0	5,520	283	0	0	0	283
702	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/24/2012	5,796		0	5,520	276	0	0	0	276
703	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/30/2012	11,631		0	11,041	590	0	0	0	590
704	LILLY ELI & CO	532457108		12/21/2012	12/24/2012	3,936		0	3,966	-30	0	0	0	-30
705	LIMITED BRANDS INC	532716107		10/6/2009	7/20/2012	3,009		0	1,174	1,835	0	0	0	1,835
706	LIMITED BRANDS INC	532716107		10/6/2009	7/23/2012	41,456		0	16,433	25,023	0	0	0	25,023
707	LIMITED BRANDS INC	532716107		10/5/2009	7/24/2012	15,259		0	5,893	9,366	0	0	0	9,366
708	LIMITED BRANDS INC	532716107		10/6/2009	7/24/2012	22,664		0	9,119	13,545	0	0	0	13,545
709	LIMITED BRANDS INC	532716107		10/5/2009	7/24/2012	763		0	293	470	0	0	0	470
710	LIMITED BRANDS INC	532716107		10/5/2009	7/24/2012	25,485		0	9,877	15,608	0	0	0	15,608
711	LINCOLN NATL CORP IND	534187109		8/12/2011	1/26/2012	12,811		0	13,952	-1,141	0	0	0	-1,141
712	LINCOLN NATL CORP IND	534187109		8/12/2011	1/27/2012	51,549		0	55,447	-3,898	0	0	0	-3,898
713	LINCOLN NATL CORP IND	534187109		8/12/2011	1/30/2012	33,581		0	36,139	-2,558	0	0	0	-2,558
714	LLOYDS TSB BANK PLC 6 375% 1/21/2	539473AH1		1/14/2011	7/6/2012	5,711		0	5,006	705	0	0	0	705
715	LLOYDS TSB BANK PLC 6 375% 1/21/2	539473AH1		1/13/2011	7/6/2012	28,554		0	24,925	3,629	0	0	0	3,629
716	LORILLARD INC	544147101		2/16/2012	9/12/2012	25,513		0	27,792	-2,279	0	0	0	-2,279
717	LORILLARD INC	544147101		8/22/2011	9/12/2012	13,452		0	12,627	825	0	0	0	825
718	LORILLARD INC	544147101		8/22/2011	9/13/2012	4,662		0	4,341	321	0	0	0	321
719	LORILLARD INC	544147101		8/22/2011	9/13/2012	84,958		0	79,356	5,602	0	0	0	5,602
720	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	7/25/2012	1,114		0	1,169	-55	0	0	0	-55
721	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	4/25/2012	293		0	297	-4	0	0	0	-4
722	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	5/25/2012	657		0	665	-8	0	0	0	-8
723	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	6/25/2012	147		0	149	-2	0	0	0	-2
724	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	7/25/2012	304		0	308	-4	0	0	0	-4
725	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	8/25/2012	402		0	407	-5	0	0	0	-5
726	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2012	875		0	886	-11	0	0	0	-11
727	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	10/25/2012	30		0	30	0	0	0	0	0
728	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	11/21/2012	19,672		0	18,482	1,190	0	0	0	1,190
729	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	11/25/2012	947		0	958	-11	0	0	0	-11
730	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	12/25/2012	470		0	475	-5	0	0	0	-5
731	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	2/25/2012	664		0	697	-33	0	0	0	-33
732	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	3/25/2012	684		0	718	-34	0	0	0	-34
733	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	4/25/2012	796		0	835	-39	0	0	0	-39
734	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	5/25/2012	523		0	548	-25	0	0	0	-25
735	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	6/25/2012	464		0	469	-5	0	0	0	-5
736	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	7/25/2012	695		0	701	-6	0	0	0	-6
737	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	6/25/2012	737		0	773	-36	0	0	0	-36
738	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	7/25/2012	86		0	98	-12	0	0	0	-12
739	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	8/25/2012	145		0	164	-19	0	0	0	-19
740	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	8/25/2012	97		0	110	-13	0	0	0	-13
741	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	9/25/2012	142		0	160	-18	0	0	0	-18
742	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	9/25/2012	95		0	108	-13	0	0	0	-13
743	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	10/25/2012	87		0	98	-11	0	0	0	-11
744	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	10/25/2012	58		0	66	-8	0	0	0	-8
745	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	11/25/2012	114		0	128	-14	0	0	0	-14
746	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	11/25/2012	78		0	88	-10	0	0	0	-10
747	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	12/25/2012	108		0	122	-14	0	0	0	-14
748	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	12/25/2012	72		0	82	-10	0	0	0	-10
749	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		4/13/2011	12/31/2012	77		0	87	-10	0	0	0	-10
750	FNMA POOL 745948 6 5% 10/01/36	31403DWH8		6/22/2011	12/31/2012	51		0	58	-7	0	0	0	-7
751	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	2/25/2012	291		0	318	-27	0	0	0	-27
752	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	3/25/2012	351		0	382	-31	0	0	0	-31
753	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	4/25/2012	9		0	9	0	0	0	0	0
754	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	5/25/2012	467		0	510	-43	0	0	0	-43
755	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	6/25/2012	82		0	90	-8	0	0	0	-8
756	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	12/11/2012	9,886		0	9,243	643	0	0	0	643

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
757	FNMA POOL AC1520 4% 9/1/24	31417KVN4		10/14/2009	12/25/2012	186		0	189	-3	0	0	0	-3
758	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	1/13/2012	6,332		0	6,086	246	0	0	0	246
759	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	2/25/2012	573		0	584	-11	0	0	0	-11
760	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	3/25/2012	565		0	575	-10	0	0	0	-10
761	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	4/25/2012	617		0	629	-12	0	0	0	-12
762	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	5/25/2012	577		0	588	-11	0	0	0	-11
763	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	6/25/2012	514		0	524	-10	0	0	0	-10
764	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	7/25/2012	558		0	568	-10	0	0	0	-10
765	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	8/25/2012	502		0	512	-10	0	0	0	-10
766	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	9/25/2012	641		0	654	-13	0	0	0	-13
767	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	10/25/2012	551		0	561	-10	0	0	0	-10
768	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	12/31/2012	437		0	477	-40	0	0	0	-40
769	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	2/25/2012	147		0	165	-18	0	0	0	-18
770	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	3/25/2012	183		0	205	-22	0	0	0	-22
771	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	4/25/2012	205		0	229	-24	0	0	0	-24
772	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	5/25/2012	233		0	261	-28	0	0	0	-28
773	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	6/25/2012	250		0	280	-30	0	0	0	-30
774	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	7/25/2012	281		0	314	-33	0	0	0	-33
775	MCKESSON CORPORATION	58155Q103		1/5/2010	4/27/2012	34,685		0	24,131	10,554	0	0	0	10,554
776	MCKESSON CORPORATION	58155Q103		1/4/2010	4/30/2012	22,872		0	15,794	7,078	0	0	0	7,078
777	MCKESSON CORPORATION	58155Q103		1/5/2010	4/30/2012	32 936		0	22,861	10,075	0	0	0	10,075
778	MCKESSON CORPORATION	58155Q103		10/7/2009	4/30/2012	26 531		0	17,146	9,385	0	0	0	9,385
779	MCKESSON CORPORATION	58155Q103		10/7/2009	9/25/2012	1 750		0	1,182	568	0	0	0	568
780	MCKESSON CORPORATION	58155Q103		10/7/2009	12/24/2012	2,932		0	1,774	1,158	0	0	0	1,158
781	MERCK & CO INC	58933Y105		5/14/2012	9/25/2012	7,303		0	6,140	1,163	0	0	0	1,163
782	MERCK & CO INC	58933Y105		5/14/2012	12/21/2012	58,865		0	54,220	4,645	0	0	0	4 645
783	MERCK & CO INC	58933Y105		3/13/2009	12/21/2012	2,478		0	1,637	841	0	0	0	841
784	MERCK & CO INC	58933Y105		5/14/2012	12/21/2012	75,480		0	69,722	5,758	0	0	0	5,758
785	MERCK & CO INC	58933Y105		1/24/2007	12/21/2012	41,141		0	25,069	16,072	0	0	0	16,072
786	MERCK & CO INC	58933Y105		1/24/2007	12/24/2012	3,325		0	2,025	1,300	0	0	0	1,300
787	MOODYS CORP	615369105		4/3/2012	9/25/2012	3,646		0	3,429	217	0	0	0	217
788	MOODYS CORP	615369105		12/5/2012	12/24/2012	5,541		0	5,443	98	0	0	0	98
789	NYSE EURONEXT 4 8% 6/28/13	629491AA9		8/2/2010	3/6/2012	5,256		0	5,446	-190	0	0	0	-190
790	NYSE EURONEXT 4 8% 6/28/13	629491AA9		10/28/2009	3/6/2012	5,256		0	5,289	-33	0	0	0	-33
791	NYSE EURONEXT 4 8% 6/28/13	629491AA9		10/28/2009	6/27/2012	15,591		0	15,867	-276	0	0	0	-276
792	NATIONAL OILWELL VARCO INC	637071101		12/9/2011	9/25/2012	5,650		0	5,079	571	0	0	0	571
793	NATIONAL OILWELL VARCO INC	637071101		12/9/2011	12/24/2012	4,750		0	5,079	-329	0	0	0	-329
794	NETAPP INC	64110D104		8/23/2011	9/20/2012	1,544		0	1,850	-306	0	0	0	-306
795	NETAPP INC	64110D104		10/18/2011	6/20/2012	20,074		0	25,711	-5,637	0	0	0	-5,637
796	NETAPP INC	64110D104		10/19/2011	6/20/2012	7,412		0	9,378	-1,966	0	0	0	-1,966
797	NETAPP INC	64110D104		8/23/2011	6/20/2012	8,153		0	9,739	-1,586	0	0	0	-1,586
798	NETAPP INC	64110D104		8/19/2011	6/20/2012	4,548		0	5,301	-753	0	0	0	-753
799	NETAPP INC	64110D104		8/23/2011	6/20/2012	6,064		0	7,231	-1,167	0	0	0	-1,167
800	NETAPP INC	64110D104		8/22/2011	6/20/2012	1,702		0	1,959	-257	0	0	0	-257
801	NETAPP INC	64110D104		8/22/2011	6/21/2012	2 574		0	3,028	-454	0	0	0	-454
802	NETAPP INC	64110D104		8/22/2011	6/21/2012	33,223		0	39,544	-6,321	0	0	0	-6,321
803	NEWS CORP INC	65248E203		5/10/2006	9/25/2012	5,518		0	4,204	1,314	0	0	0	1,314
804	NEWS CORP INC	65248E203		5/10/2006	12/24/2012	5,881		0	4,395	1,486	0	0	0	1,486
805	NEXTERA ENERGY INC	65339F101		4/6/2011	9/25/2012	5,588		0	4,520	1,068	0	0	0	1,068
806	NEXTERA ENERGY INC	65339F101		4/6/2011	12/24/2012	6,277		0	5,085	1,192	0	0	0	1,192
807	NORFOLK SOUTHERN CORP	655844108		11/4/2009	2/16/2012	102,747		0	74,771	27,976	0	0	0	27,976
808	NORFOLK SOUTHERN CORP	655844108		11/3/2009	2/16/2012	23,650		0	16,955	6,695	0	0	0	6,695
809	NORFOLK SOUTHERN CORP	655844108		11/3/2009	2/16/2012	12,887		0	9,240	3,647	0	0	0	3,647
810	NORFOLK SOUTHERN CORP	655844108		11/4/2009	2/16/2012	16,246		0	11,814	4,432	0	0	0	4,432
811	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	9/25/2012	3,476		0	3,378	98	0	0	0	98
812	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	12/24/2012	3,115		0	3,378	-263	0	0	0	-263
813	OMNICOM GROUP INC	681919106		1/10/2007	1/20/2012	6,664		0	7,675	-1,011	0	0	0	-1,011
814	OMNICOM GROUP INC	681919106		1/10/2007	1/20/2012	1,311		0	1,513	-202	0	0	0	-202
815	OMNICOM GROUP INC	681919106		1/24/2007	1/20/2012	31,371		0	34,810	-3,439	0	0	0	-3,439
816	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	3/29/2012	43,584		0	22,079	21,505	0	0	0	21,505
817	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	3/29/2012	2,205		0	1,120	1,085	0	0	0	1,085
818	E M C CORP MASS	268648102		5/2/2011	9/25/2012	4,423		0	4,543	-120	0	0	0	-120
819	E M C CORP MASS	268648102		5/2/2011	12/24/2012	4,578		0	5,111	-533	0	0	0	-533
820	E O G RES INC	26875P101		11/11/2011	9/25/2012	2,384		0	2,179	205	0	0	0	205
821	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	8/25/2012	1,178		0	1,236	-58	0	0	0	-58
822	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	9/25/2012	1,234		0	1,295	-61	0	0	0	-61
823	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	10/25/2012	764		0	801	-37	0	0	0	-37
824	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	11/25/2012	741		0	777	-36	0	0	0	-36
825	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/25/2012	1,473		0	1,546	-73	0	0	0	-73
826	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/31/2012	711		0	746	-35	0	0	0	-35
827	FNMA POOL AJ5843 4 0% 11/01/41	3138AXHV8		1/19/2012	2/23/2012	30,073		0	30,051	22	0	0	0	22
828	FNMA POOL AJ5843 4 0% 11/01/41	3138AXHV8		1/19/2012	3/25/2012	1,081		0	1,117	-56	0	0	0	-56
829	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	3/25/2012	218		0	231	-13	0	0	0	-13
830	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	4/25/2012	402		0	427	-25	0	0	0	-25
831	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	5/25/2012	534		0	566	-32	0	0	0	-32
832	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	6/25/2012	202		0	214	-12	0	0	0	-12
833	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	7/25/2012	322		0	341	-19	0	0	0	-19
834	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	8/25/2012	210		0	223	-13	0	0	0	-13
835	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	9/25/2012	246		0	260	-14	0	0	0	-14
836	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	10/25/2012	206		0	219	-13	0	0	0	-13
837	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	11/25/2012	847		0	898	-51	0	0	0	-51
838	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	12/25/2012	666		0	706	-40	0	0	0	-40
839	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	12/31/2012	828		0	877	-49	0	0	0	-49
840	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	4/25/2012	675		0	715	-40	0	0	0	-40

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
841	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	5/25/2012	680		0	721	-41	0	0	0	-41
842	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	6/25/2012	111		0	117	-6	0	0	0	-6
843	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	7/25/2012	143		0	156	-13	0	0	0	-13
844	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	8/25/2012	8		0	8	0	0	0	0	0
845	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	9/25/2012	163		0	177	-14	0	0	0	-14
846	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	10/25/2012	169		0	184	-15	0	0	0	-15
847	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	11/25/2012	194		0	212	-18	0	0	0	-18
848	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	12/25/2012	275		0	300	-25	0	0	0	-25
849	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/20/2011	6/28/2012	5,379		0	5,035	344	0	0	0	344
850	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/28/2011	6/28/2012	5,379		0	5,058	321	0	0	0	321
851	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/20/2011	6/28/2012	5,379		0	4,990	389	0	0	0	389
852	PFIZER INC	717081103		6/17/1999	9/25/2012	6,521		0	8,553	-2,032	0	0	0	-2,032
853	PFIZER INC	717081103		11/15/2002	9/25/2012	3,261		0	4,193	-932	0	0	0	-932
854	PFIZER INC	717081103		11/15/2002	12/24/2012	11,072		0	14,193	-3,121	0	0	0	-3,121
855	PHILIP MORRIS INTERNAT-W/I	718172109		10/31/2011	9/25/2012	7,334		0	5,688	1,646	0	0	0	1,646
856	PHILIP MORRIS INTERNAT-W/I	718172109		10/31/2011	12/24/2012	6,720		0	5,688	1,032	0	0	0	1,032
857	PHILLIPS 66-W/I	718546104		11/15/2002	5/3/2012	2,294		0	851	1,443	0	0	0	1,443
858	PHILLIPS 66-W/I	718546104		11/15/2002	5/3/2012	27,079		0	9,989	17,090	0	0	0	17,090
859	PRAXAIR INC	74005P104		2/8/2005	9/25/2012	2,157		0	895	1,262	0	0	0	1,262
860	PRAXAIR INC	74005P104		2/8/2005	12/24/2012	3,035		0	1,253	1,782	0	0	0	1,782
861	T ROWE PRICE GROUP INC	74144T108		1/20/2012	9/25/2012	1,927		0	1,802	125	0	0	0	125
862	T ROWE PRICE GROUP INC	74144T108		1/20/2012	12/24/2012	3,289		0	3,003	286	0	0	0	286
863	PROCTER & GAMBLE CO	742718109		6/20/1988	3/22/2012	30,366		0	2,147	28,219	0	0	0	28,219
864	PROCTER & GAMBLE CO	742718109		6/20/1988	3/27/2012	5,036		0	358	4,678	0	0	0	4,678
865	PROCTER & GAMBLE CO	742718109		6/20/1988	3/27/2012	67,624		0	4,804	62,820	0	0	0	62,820
866	PROCTER & GAMBLE CO	742718109		6/20/1988	3/28/2012	49,498		0	3,526	45,972	0	0	0	45,972
867	PROCTER & GAMBLE CO	742718109		6/20/1988	3/28/2012	5,031		0	358	4,673	0	0	0	4,673
868	QUALCOMM INC	747525103		1/6/2010	9/25/2012	4,477		0	3,364	1,113	0	0	0	1,113
869	QUALCOMM INC	747525103		1/6/2010	12/24/2012	6,169		0	4,806	1,363	0	0	0	1,363
870	RALCORP HLDGS INC NEW	751028101		3/30/2012	9/25/2012	2,198		0	2,221	-23	0	0	0	-23
871	RALCORP HLDGS INC NEW	751028101		3/30/2012	11/27/2012	58,601		0	48,851	9,750	0	0	0	9,750
872	RALCORP HLDGS INC NEW	751028101		3/30/2012	12/24/2012	1,785		0	1,480	305	0	0	0	305
873	ROBERT HALF INTL INC	770323103		12/5/2011	9/25/2012	809		0	839	-30	0	0	0	-30
874	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	771		0	1,243	-472	0	0	0	-472
875	EMERSON ELECTRIC CO 4 625% 10/15	291011AR5		5/27/2005	10/15/2012	25,000		0	25,254	-254	0	0	0	-254
876	ENERGIZER HLDGS INC	29266R108		11/15/2010	6/7/2012	8,664		0	8,442	222	0	0	0	222
877	ENERGIZER HLDGS INC	29266R108		11/12/2010	6/8/2012	1,175		0	1,112	63	0	0	0	63
878	ENERGIZER HLDGS INC	29266R108		11/12/2010	6/8/2012	2,937		0	2,763	174	0	0	0	174
879	ENERGIZER HLDGS INC	29266R108		11/15/2010	6/8/2012	39,937		0	38,459	1,478	0	0	0	1,478
880	ENERGIZER HLDGS INC	29266R108		11/15/2010	6/8/2012	34,578		0	33,413	1,165	0	0	0	1,165
881	EXXON MOBIL CORP	30231G102		7/8/1976	9/25/2012	6,470		0	229	6,241	0	0	0	6,241
882	EXXON MOBIL CORP	30231G102		7/8/1976	12/24/2012	7,847		0	294	7,553	0	0	0	7,553
883	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	2/15/2012	695		0	692	3	0	0	0	3
884	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	3/15/2012	636		0	633	3	0	0	0	3
885	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	4/15/2012	770		0	767	3	0	0	0	3
886	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	5/15/2012	671		0	668	3	0	0	0	3
887	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	8/25/2012	306		0	315	-9	0	0	0	-9
888	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	8/25/2012	204		0	210	-6	0	0	0	-6
889	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	9/25/2012	192		0	198	-6	0	0	0	-6
890	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	9/25/2012	128		0	131	-3	0	0	0	-3
891	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	10/25/2012	204		0	210	-6	0	0	0	-6
892	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	10/25/2012	136		0	139	-3	0	0	0	-3
893	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	11/25/2012	284		0	292	-8	0	0	0	-8
894	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	11/25/2012	190		0	194	-4	0	0	0	-4
895	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	12/11/2012	7,872		0	7,553	319	0	0	0	319
896	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	12/11/2012	4,903		0	4,692	211	0	0	0	211
897	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	12/25/2012	322		0	330	-8	0	0	0	-8
898	FNMA POOL AE5895 3 322% 10/01/40	31419GRR7		9/21/2011	2/25/2012	1,755		0	1,823	-68	0	0	0	-68
899	E O G RES INC	26875P101		11/11/2011	12/24/2012	2,464		0	2,075	389	0	0	0	389
900	EATON CORP	278058102		3/29/2012	9/25/2012	1,888		0	1,960	-72	0	0	0	-72
901	EATON CORP ACTION	278058102		1/1/2012	12/5/2012	73,867		0	70,082	3,785	0	0	0	3,785
902	ELECTRONIC ARTS INC	285512109		8/12/2011	6/14/2012	14,736		0	23,646	-8,910	0	0	0	-8,910
903	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	2,650		0	4,244	-1,594	0	0	0	-1,594
904	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	3,237		0	5,171	-1,934	0	0	0	-1,934
905	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	47,113		0	75,240	-28,127	0	0	0	-28,127
906	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	8/25/2012	261		0	291	-30	0	0	0	-30
907	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	9/25/2012	224		0	250	-26	0	0	0	-26
908	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	10/25/2012	188		0	210	-22	0	0	0	-22
909	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	11/25/2012	238		0	266	-28	0	0	0	-28
910	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	12/25/2012	208		0	233	-25	0	0	0	-25
911	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	12/31/2012	195		0	219	-24	0	0	0	-24
912	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	2/25/2012	267		0	271	-4	0	0	0	-4
913	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	3/25/2012	275		0	279	-4	0	0	0	-4
914	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	4/25/2012	320		0	324	-4	0	0	0	-4
915	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	5/25/2012	325		0	330	-5	0	0	0	-5
916	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	6/25/2012	296		0	300	-4	0	0	0	-4
917	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	7/25/2012	371		0	377	-6	0	0	0	-6
918	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	8/25/2012	386		0	392	-6	0	0	0	-6
919	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		6/9/2008	9/25/2012	348		0	353	-5	0	0	0	-5
920	FNMA POOL MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	12/25/2012	88		0	93	-5	0	0	0	-5
921	FNMA POOL MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	12/31/2012	118		0	125	-7	0	0	0	-7
922	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	2/25/2012	245		0	252	-7	0	0	0	-7
923	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	2/25/2012	163		0	168	-5	0	0	0	-5
924	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	3/25/2012	481		0	495	-14	0	0	0	-14

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
925	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	3/25/2012	321		0	329	-8	0	0	0	-8
926	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	4/25/2012	258		0	266	-8	0	0	0	-8
927	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	4/25/2012	172		0	177	-5	0	0	0	-5
928	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	5/25/2012	249		0	257	-8	0	0	0	-8
929	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	5/25/2012	166		0	171	-5	0	0	0	-5
930	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	6/25/2012	179		0	184	-5	0	0	0	-5
931	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	6/25/2012	119		0	123	-4	0	0	0	-4
932	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	7/25/2012	361		0	371	-10	0	0	0	-10
933	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	7/25/2012	241		0	247	-6	0	0	0	-6
934	OMNICOM GROUP INC	681919106		1/24/2007	1/23/2012	46,627		0	52,474	-5,847	0	0	0	-5,847
935	OMNICOM GROUP INC	681919106		1/24/2007	1/24/2012	35,944		0	40,525	-4,581	0	0	0	-4,581
936	OMNICOM GROUP INC	681919106		1/6/2011	1/24/2012	5,991		0	6,158	-167	0	0	0	-167
937	OMNICOM GROUP INC	681919106		1/7/2011	1/24/2012	5,668		0	5,835	-167	0	0	0	-167
938	OMNICOM GROUP INC	681919106		1/7/2011	1/24/2012	7,742		0	7,895	-153	0	0	0	-153
939	OMNICOM GROUP INC	681919106		1/7/2011	1/25/2012	34,590		0	35,198	-608	0	0	0	-608
940	ORACLE CORP	68389X105		9/30/2010	3/30/2012	61,807		0	57,357	4,450	0	0	0	4,450
941	ORACLE CORP	68389X105		1/24/2007	3/30/2012	34,402		0	20,319	14,083	0	0	0	14,083
942	ORACLE CORP	68389X105		1/24/2007	9/25/2012	3,516		0	1,894	1,622	0	0	0	1,622
943	ORACLE CORP	68389X105		1/24/2007	12/24/2012	4,692		0	2,411	2,281	0	0	0	2,281
944	PPL CORP	69351T106		4/4/2011	1/20/2012	80,568		0	75,779	4,789	0	0	0	4,789
945	PPL CORP	69351T106		4/5/2011	1/20/2012	22,823		0	21,392	1,431	0	0	0	1,431
946	P V H CORP	693656100		11/2/2011	9/25/2012	3,798		0	3,023	775	0	0	0	775
947	P V H CORP	693656100		11/2/2011	12/24/2012	3,617		0	2,494	1,123	0	0	0	1,123
948	PEPSICO INC	713448108		5/13/2011	9/25/2012	3,543		0	3,528	15	0	0	0	15
949	PEPSICO INC	713448108		5/13/2011	12/24/2012	6,937		0	7,055	-118	0	0	0	-118
950	TELEFONICA EMISIONES 4 949% 1/15/1	87938WAJ2		6/22/2009	1/25/2012	15,355		0	15,000	355	0	0	0	355
951	TERADATA CORPORATION	88076W103		3/3/2011	7/6/2012	652		0	500	152	0	0	0	152
952	TERADATA CORPORATION	88076W103		3/3/2011	7/9/2012	32,237		0	24,605	7,632	0	0	0	7,632
953	TERADATA CORPORATION	88076W103		3/3/2011	7/9/2012	24,767		0	18,879	5,888	0	0	0	5,888
954	TERADATA CORPORATION	88076W103		3/3/2011	9/25/2012	3,038		0	1,998	1,040	0	0	0	1,040
955	TERADATA CORPORATION	88076W103		3/3/2011	12/24/2012	1,858		0	1,498	360	0	0	0	360
956	TIME WARNER INC 3 15% 7/15/15	887317AJ4		7/7/2010	1/10/2012	10,544		0	9,988	556	0	0	0	556
957	TIME WARNER INC 3 15% 7/15/15	887317AJ4		7/8/2010	1/10/2012	5,272		0	5,023	249	0	0	0	249
958	TRANSCANADA CORP	89353D107		10/18/2011	9/25/2012	1,843		0	1,717	126	0	0	0	126
959	TRANSCANADA CORP	89353D107		10/18/2011	12/24/2012	2,378		0	2,147	231	0	0	0	231
960	TYCO INTL FIN 3 375% 10/15/15	902118BN7		4/28/2010	7/13/2012	33,610		0	30,900	2,710	0	0	0	2,710
961	UNILEVER PLC ADR	904767704		5/13/2011	9/25/2012	7,076		0	6,128	948	0	0	0	948
962	UNILEVER PLC ADR	904767704		5/13/2011	12/24/2012	3,498		0	2,903	595	0	0	0	595
963	UNILEVER PLC ADR	904767704		5/16/2011	12/24/2012	3,498		0	2,891	607	0	0	0	607
964	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		8/29/2008	2/24/2012	16,014		0	15,841	173	0	0	0	173
965	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		8/29/2008	2/24/2012	5 337		0	5,280	57	0	0	0	57
966	U S TREASURY NOTE 0 75% 8/15/13	912828NU0		10/27/2010	1/20/2012	15,126		0	15,077	49	0	0	0	49
967	FHLMC GOLD G08222 4 0% 1/01/41	3128M8G73		4/8/2011	12/31/2012	1,394		0	1,371	23	0	0	0	23
968	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	12/31/2012	1,712		0	1,819	-107	0	0	0	-107
969	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	2/15/2012	588		0	584	4	0	0	0	4
970	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	3/15/2012	512		0	508	4	0	0	0	4
971	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	4/15/2012	365		0	363	2	0	0	0	2
972	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	5/15/2012	665		0	660	5	0	0	0	5
973	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	6/15/2012	435		0	432	3	0	0	0	3
974	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	7/15/2012	728		0	723	5	0	0	0	5
975	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	8/8/2012	9,841		0	9,056	785	0	0	0	785
976	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	2/15/2012	580		0	576	4	0	0	0	4
977	CITIGROUP INC	172967424		1/31/2011	5/14/2012	1,545		0	2,660	-1,115	0	0	0	-1,115
978	CITIGROUP INC	172967424		1/31/2011	5/14/2012	3,876		0	6,663	-2,787	0	0	0	-2,787
979	CITIGROUP INC	172967424		1/31/2011	5/14/2012	6,797		0	11,728	-4,931	0	0	0	-4,931
980	CITIGROUP INC	172967424		1/31/2011	5/14/2012	2,359		0	4,082	-1,723	0	0	0	-1,723
981	CITIGROUP INC	172967424		1/31/2011	5/14/2012	1,011		0	1,737	-726	0	0	0	-726
982	CITIGROUP INC	172967424		1/31/2011	5/14/2012	7,499		0	12,893	-5,394	0	0	0	-5,394
983	CITIGROUP INC	172967424		1/31/2011	5/14/2012	6,292		0	10,837	-4,545	0	0	0	-4,545
984	CITIGROUP INC	172967424		1/31/2011	5/14/2012	3,623		0	6,231	-2,608	0	0	0	-2,608
985	CITIGROUP INC	172967424		1/31/2011	5/14/2012	2,050		0	3,547	-1,497	0	0	0	-1,497
986	CITIGROUP INC	172967424		3/22/2012	5/14/2012	618		0	814	-196	0	0	0	-196
987	CITIGROUP INC	172967424		3/22/2012	5/14/2012	70,892		0	92,406	-21,514	0	0	0	-21,514
988	COCA-COLA ENTERPRISES INC	19122T109		2/17/2012	9/25/2012	4,661		0	4,327	334	0	0	0	334
989	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	3/15/2012	100		0	100	0	0	0	0	0
990	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	4/15/2012	551		0	548	3	0	0	0	3
991	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	5/15/2012	693		0	688	5	0	0	0	5
992	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	6/15/2012	346		0	344	2	0	0	0	2
993	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	7/15/2012	654		0	650	4	0	0	0	4
994	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	8/8/2012	10,771		0	9,913	858	0	0	0	858
995	FHLMC GOLD J16933 3 0% 10/01/26	3128PWV21		6/6/2012	7/15/2012	2,072		0	2,163	-91	0	0	0	-91
996	A D T CORP-WI	00101J106		3/16/2009	12/24/2012	1,341		0	373	968	0	0	0	968
997	AT&T INC	00206R102		1/24/2007	9/25/2012	4,995		0	4,777	218	0	0	0	218
998	AT&T INC	00206R102		1/24/2007	12/21/2012	75,148		0	82,316	-7,168	0	0	0	-7,168
999	AT&T INC	00206R102		1/24/2007	12/24/2012	3,687		0	4,042	-355	0	0	0	-355
1000	ALLIANCE DATA SYS CORP	018581108		7/23/2008	9/25/2012	4,709		0	2,082	2,627	0	0	0	2,627
1001	ALLIANCE DATA SYS CORP	018581108		7/23/2008	12/24/2012	5,830		0	2,523	3,307	0	0	0	3,307
1002	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	9/25/2012	762		0	1,210	-448	0	0	0	-448
1003	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	12/24/2012	908		0	1,728	-820	0	0	0	-820
1004	COMMIT TO PUR FNMA SF MTG 1/01/4	01F032617		12/20/2011	1/9/2012	41,306		0	40,988	318	0	0	0	318
1005	COMMIT TO PUR FNMA SF MTG 2/01/4	01F032625		1/9/2012	2/9/2012	46,673		0	46,341	332	0	0	0	332
1006	COMMIT TO PUR FNMA SF 3/01/42	01F032633		2/9/2012	3/5/2012	46,540		0	46,528	12	0	0	0	12
1007	COMMIT TO PUR FNMA SF 6/01/41	01F032666		5/10/2012	6/6/2012	57,630		0	57,118	512	0	0	0	512
1008	AMAZON COM INC	023135108		5/2/2011	9/25/2012	3,603		0	2,814	789	0	0	0	789

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
1009	AMAZON COM INC	023135106		5/2/2011	12/24/2012	4,141		0	3,216	925	0	0	0	925
1010	AMERICAN EXPRESS CO	025816109		6/21/2010	9/25/2012	2,907		0	2,124	783	0	0	0	783
1011	AMERICAN EXPRESS CO	025816109		6/21/2010	12/24/2012	4,625		0	3,399	1,226	0	0	0	1,226
1012	AMERICAN INTERNATIONAL GROUP	026874784		9/12/2012	9/25/2012	3,039		0	3,042	-3	0	0	0	-3
1013	AMERICAN INTERNATIONAL GROUP	026874784		9/12/2012	12/24/2012	3,113		0	3,042	71	0	0	0	71
1014	COMMIT TO PUR FHLMC GOLD SFM 1/0	02R030418		12/5/2011	1/9/2012	36,276		0	35,738	538	0	0	0	538
1015	COMMIT TO PUR FHLMC GOLD 2/01/	02R030426		1/9/2012	2/14/2012	46,800		0	46,494	306	0	0	0	306
1016	COMMIT TO PURCHASE FHLMC 3/1/	02R030434		2/14/2012	3/5/2012	62,250		0	62,243	7	0	0	0	7
1017	COMMIT TO PUR FHLMC GO 4/01/26	02R030442		3/5/2012	4/11/2012	67,681		0	67,255	426	0	0	0	426
1018	COMMIT TO PUR FHLMC G 5/01/27	02R030459		4/11/2012	5/15/2012	73,145		0	72,691	454	0	0	0	454
1019	COMMIT TO PUR FHLMC SF 6/01/27	02R030467		5/15/2012	6/6/2012	73,008		0	72,975	33	0	0	0	33
1020	COMMIT TO PUR FHLMC 4/01/42	02R032646		3/5/2012	4/9/2012	46,543		0	46,311	232	0	0	0	232
1021	COMMIT TO PUR FHLMC GO 5/01/42	02R032653		4/9/2012	5/10/2012	46,772		0	46,406	366	0	0	0	366
1022	AMERICAN TOWER CORP	03027X100		7/9/2012	12/24/2012	1,534		0	1,428	106	0	0	0	106
1023	AMCAR 2010-3 A3 1 14% 4/08/15	03063PAC6		9/15/2010	6/8/2012	870		0	869	1	0	0	0	1
1024	AMCAR 2010-3 A3 1 14% 4/08/15	03063PAC6		9/15/2010	7/8/2012	2,938		0	2,938	0	0	0	0	0
1025	AMCAR 2010-3 A3 1 14% 4/08/15	03063PAC6		9/15/2010	8/8/2012	28,640		0	28,544	96	0	0	0	96
1026	AMCAR 2010-3 A3 1 14% 4/08/15	03063PAC6		9/15/2010	8/8/2012	2,643		0	2,643	0	0	0	0	0
1027	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	9/25/2012	1,724		0	1,803	-79	0	0	0	-79
1028	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	12/24/2012	4,400		0	4,208	192	0	0	0	192
1029	ANADARKO PETROLEUM CORP	032511107		1/27/2012	9/25/2012	3,519		0	3,975	-456	0	0	0	-456
1030	ANADARKO PETROLEUM CORP	032511107		1/27/2012	12/24/2012	3,014		0	3,180	-166	0	0	0	-166
1031	APACHE CORP	037411105		1/24/2007	9/25/2012	2,600		0	2,091	509	0	0	0	509
1032	APACHE CORP	037411105		1/24/2007	12/24/2012	3,958		0	3,485	473	0	0	0	473
1033	APACHE CORP 3 25% 4/15/22	037411AZ8		4/5/2012	5/17/2012	10,254		0	10,048	206	0	0	0	206
1034	APACHE CORP 3 25% 4/15/22	037411AZ8		4/3/2012	5/22/2012	5,096		0	4,983	113	0	0	0	113
1035	COCA-COLA ENTERPRISES INC	19122T109		2/17/2012	12/24/2012	3,467		0	3,173	294	0	0	0	294
1036	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		3/30/2012	9/25/2012	3,412		0	3,852	-440	0	0	0	-440
1037	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		3/30/2012	12/24/2012	2,924		158	3,081	1	0	0	0	1
1038	COMCAST CORP 5 9% 3/15/16	20030NAL5		3/30/2006	6/28/2012	5,759		0	4,932	827	0	0	0	827
1039	CONAGRA FOODS INC	205887102		12/6/2012	12/24/2012	3,278		0	3,263	15	0	0	0	15
1040	CONOCOPHILLIPS	20825C104		11/15/2002	9/25/2012	1,156		0	370	786	0	0	0	786
1041	CONOCOPHILLIPS	20825C104		11/15/2002	12/24/2012	2,929		0	924	2,005	0	0	0	2,005
1042	CUMMINS INC	231021106		5/1/2009	6/7/2012	12,247		0	4,301	7,946	0	0	0	7,946
1043	CUMMINS INC	231021106		5/1/2009	6/8/2012	67,979		0	24,063	43,916	0	0	0	43,916
1044	CUMMINS INC	231021106		5/1/2009	6/8/2012	41,462		0	14,639	26,823	0	0	0	26,823
1045	DANAHER CORP	235851102		3/14/2005	9/25/2012	1,637		0	821	816	0	0	0	816
1046	DANAHER CORP	235851102		3/14/2005	12/24/2012	2,239		0	1,095	1,144	0	0	0	1,144
1047	WALT DISNEY CO/THE	254687106		6/8/2012	9/25/2012	5,860		0	5,052	808	0	0	0	808
1048	WALT DISNEY CO/THE	254687106		6/8/2012	12/24/2012	5,505		0	5,052	453	0	0	0	453
1049	DIRECTV - CLASS A	25490A101		1/20/2012	7/20/2012	3,435		0	3,058	377	0	0	0	377
1050	DIRECTV - CLASS A	25490A101		1/20/2012	7/23/2012	67,048		0	61,040	6,008	0	0	0	6,008
1051	DIRECTV - CLASS A	25490A101		1/20/2012	7/24/2012	47,570		0	43,680	3,890	0	0	0	3,890
1052	DIRECTV - CLASS A	25490A101		1/20/2012	7/24/2012	27,975		0	25,760	2,215	0	0	0	2,215
1053	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	9/25/2012	877		0	861	16	0	0	0	16
1054	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/6/2012	15,893		0	15,063	830	0	0	0	830
1055	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/14/2012	12/7/2012	12,318		0	11,625	693	0	0	0	693
1056	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/7/2012	7,045		0	6,671	374	0	0	0	374
1057	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/7/2012	19,272		0	18,216	1,056	0	0	0	1,056
1058	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/7/2012	6,227		0	5,886	341	0	0	0	341
1059	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/14/2012	12/7/2012	1,000		0	942	58	0	0	0	58
1060	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/14/2012	12/10/2012	8,293		0	7,753	540	0	0	0	540
1061	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	3/29/2012	22,062		0	11,259	10,803	0	0	0	10,803
1062	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	3/29/2012	19,856		0	10,076	9,780	0	0	0	9,780
1063	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	7/25/2012	1,093		0	1,158	-65	0	0	0	-65
1064	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	8/25/2012	3,658		0	3,877	-219	0	0	0	-219
1065	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	9/25/2012	2,324		0	2,463	-139	0	0	0	-139
1066	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	10/25/2012	3,254		0	3,448	-194	0	0	0	-194
1067	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	11/25/2012	4,626		0	4,902	-276	0	0	0	-276
1068	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	12/25/2012	1,718		0	1,820	-102	0	0	0	-102
1069	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	12/31/2012	3,155		0	3,344	-189	0	0	0	-189
1070	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	5/25/2012	425		0	448	-23	0	0	0	-23
1071	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	6/25/2012	73		0	77	-4	0	0	0	-4
1072	APACHE CORP 3 25% 4/15/22	037411AZ8		4/3/2012	5/22/2012	10,193		0	10,021	172	0	0	0	172
1073	APPLE INC	037833100		4/23/2010	9/25/2012	17,219		0	6,765	10,454	0	0	0	10,454
1074	APPLE INC	037833100		4/23/2010	12/24/2012	16,188		0	8,389	7,799	0	0	0	7,799
1075	AUTOLIV INC	052800109		1/23/2012	9/25/2012	2,559		0	2,557	2	0	0	0	2
1076	AUTOLIV INC	052800109		1/23/2012	12/24/2012	2,621		0	2,557	64	0	0	0	64
1077	BP CAPITAL MARKETS PLC 3 2% 3/11/1	05565QBQ0		6/29/2011	11/27/2012	10,712		0	10,231	481	0	0	0	481
1078	BNY MELLON INTERNATIONAL-M	05569M871		12/8/2003	6/26/2012	10,032		0	15,271	-5,239	0	0	0	-5,239
1079	BNY MELLON INTERNATIONAL-M	05569M871		4/15/2004	6/26/2012	27,364		0	45,968	-18,604	0	0	0	-18,604
1080	BNY MELLON INTERNATIONAL-M	05569M871		5/29/2003	6/26/2012	162,604		0	201,356	-38,752	0	0	0	-38,752
1081	BANK OF AMERICA CORP	060505104		5/7/2009	9/25/2012	1,733		0	2,574	-841	0	0	0	-841
1082	BANK OF AMERICA CORP	060505104		5/7/2009	12/24/2012	5,500		1,137	6,637	0	0	0	0	0
1083	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		9/17/2009	1/18/2012	15,795		0	14,981	814	0	0	0	814
1084	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		9/17/2009	8/1/2012	32,729		0	29,962	2,767	0	0	0	2,767
1085	BARCLAYS BANK PLC 5 125% 1/08/20	06739GAR0		8/1/2012	9/17/2012	33,644		0	32,739	905	0	0	0	905
1086	BAXTER INTERNATIONAL INC	071813109		11/2/2011	8/14/2012	24,914		0	27,670	-2,756	0	0	0	-2,756
1087	BAXTER INTERNATIONAL INC	071813109		8/10/2011	8/15/2012	47,213		0	49,281	-2,068	0	0	0	-2,068
1088	BAXTER INTERNATIONAL INC	071813109		8/17/2011	8/15/2012	39,344		0	42,838	-3,494	0	0	0	-3,494
1089	BAXTER INTERNATIONAL INC	071813109		8/18/2011	8/15/2012	55,574		0	59,289	-3,715	0	0	0	-3,715
1090	BAXTER INTERNATIONAL INC	071813109		11/2/2011	6/15/2012	8,016		0	8,895	-879	0	0	0	-879
1091	BEAM INC	073730103		12/11/2012	12/24/2012	3,051		44	3,094	1	0	0	0	1
1092	C B S CORP-CLASS B W/I	124857202		1/27/2012	9/25/2012	2,971		0	2,309	662	0	0	0	662

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

	Amount
Long Term CG Distributions	2,019
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	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
						7,835,908	0	1,426	7,186,032	651,302	0	0	0	651,302
1093	C B S CORP-CLASS B W/I	124857202		1/27/2012	12/24/2012	4,861		0	3,753	1,108	0	0	0	1,108
1094	C B R E GROUP INC	12504L109		1/23/2012	9/25/2012	1,336		0	1,261	75	0	0	0	75
1095	C B R E GROUP INC	12504L109		12/11/2012	12/24/2012	3,310		32	3,342	0	0	0	0	0
1096	CIGNA CORP	125509109		6/19/2009	9/25/2012	3,790		0	1,996	1,794	0	0	0	1,794
1097	CIGNA CORP	125509109		6/19/2009	12/24/2012	2,146		0	998	1,148	0	0	0	1,148
1098	CAPITAL ONE FINANCIAL CORP	14040H105		5/3/2012	9/25/2012	2,866		0	2,798	68	0	0	0	68
1099	CAPITAL ONE FINANCIAL CORP	14040H105		5/3/2012	12/24/2012	2,934		0	2,798	136	0	0	0	136
1100	CARNIVAL CORP	143658300		7/1/2010	9/25/2012	1,529		0	1,249	280	0	0	0	280
1101	CARNIVAL CORP	143658300		7/1/2010	12/24/2012	2,222		0	1,875	347	0	0	0	347
1102	CATERPILLAR INC	149123101		6/16/2010	9/25/2012	3,552		0	2,575	977	0	0	0	977
1103	CATERPILLAR INC	149123101		6/16/2010	12/4/2012	20,121		0	15,380	4,741	0	0	0	4,741
1104	CATERPILLAR INC	149123101		6/16/2010	12/5/2012	105,722		0	79,214	26,508	0	0	0	26,508
1105	CHUBB CORP	171232101		10/18/2011	1/20/2012	27,598		0	24,829	2,769	0	0	0	2,769
1106	CHUBB CORP	171232101		1/24/2007	1/20/2012	33,260		0	24,780	8,480	0	0	0	8,480
1107	CHUBB CORP	171232101		10/18/2011	1/20/2012	708		0	638	70	0	0	0	70
1108	CHUBB CORP	171232101		1/24/2007	9/25/2012	1,532		0	1,055	477	0	0	0	477
1109	CHUBB CORP	171232101		1/24/2007	12/24/2012	3,010		0	2,110	900	0	0	0	900
1110	CITIGROUP INC	172967424		1/31/2011	5/14/2012	1,095		0	1,885	-790	0	0	0	-790
1111	CITIGROUP INC	172967424		1/31/2011	5/14/2012	12,527		0	21,594	-9,067	0	0	0	-9,067
1112	CITIGROUP INC	172967424		1/31/2011	5/14/2012	3,595		0	6,142	-2,547	0	0	0	-2,547
1113	CITIGROUP INC	172967424		1/31/2011	5/14/2012	2,050		0	3,527	-1,477	0	0	0	-1,477
1114	MERITECH CAPITAL PARTNERS II, LP	999066434		1/1/2012	12/31/2012	-145			0	-145	0	0	0	-145
1115	MERITECH CAPITAL PARTNERS II, LP	999066434		1/1/2011	12/31/2012	13,615			0	13,615	0	0	0	13,615
1116	NB CROSSROADS SEC 1256 LOSS	000000000							42	-42	0	0	0	-42
1117	NB CROSSROADS S/T GAIN	000000000				691			0	691	0	0	0	691
1118	NB CROSSROADS L/T GAIN	000000000				4,054			0	4,054	0	0	0	4,054

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

										87,267	0	0
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		CO-TRUSTEE	SEE ATTAC	95,461	NONE	NONE
2	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-25,172	N/A	N/A
3	STUART BELL		180 COURTRIGHT ST , STE 100	WILKES BARRE	PA	18702		CO-TRUSTEE	1 00	8,489	NONE	NONE
4	EDWARD J LAVINO		79 NORTH BEACH ROAD	HOBE SOUND	FL	33455		CO-TRUSTEE	1 00	8,489	NONE	NONE

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

		Date		Amount
1	Credit from prior year return		1	710
2	First quarter estimated tax payment	5/9/2012	2	4,148
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	
7	Total		7	4,858

Form **8868**

(Rev January 2013)

Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

► **File a separate application for each return.**

OMB No 1545-1709

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** and check this box . . . ► [X]
- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** (on page 2 of this form).

Do not complete Part II unless *you have already been granted an automatic 3-month extension on a previously filed Form 8868.*

Electronic filing *(e-file)*. You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit *www.irs.gov/efile* and click on *e-file for Charities & Nonprofits*

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only . . . . . ► [ ]

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return See instructions	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	LAVINO EDWIN M - U/D FOUNDATION	23-2032639
	Number, street, and room or suite no If a P O box, see instructions	Social security number (SSN)
	BNY Mellon, N A. - P O Box 185	
	City, town or post office, state, and ZIP code For a foreign address, see instructions	
	Pittsburgh PA 15230-0185	

Enter the Return code for the return that this application is for (file a separate application for each return) . 04

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

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

Telephone No ► 412-234-8833 FAX No. ►

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

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2013, to file the exempt organization return for the organization named above. The extension is for the organization's return for

► [X] calendar year 2012 or

► [ ] tax year beginning _____, and ending _____

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

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	3a	$	24,858
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit	3b	$	4,858
c	**Balance due.** Subtract line 3b from line 3a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	3c	$	20,000

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

- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box . . ▶ [X]

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1)

Part II **Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed).

Enter filer's identifying number, see instructions

Type or print	Name of exempt organization	Employer identification number (EIN) or
	LAVINO EDWIN M - U/D FOUNDATION	23-2032639
File by the due date for filing your return See instructions	Number, street, and room or suite no If a P O box, see instructions BNY Mellon, N.A - P O Box 185	Social security number (SSN)
	City, town or post office, state, and ZIP code For a foreign address, see instructions Pittsburgh PA 15230-0185	

Enter the Return code for the return that this application is for (file a separate application for each return) 04

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	[redacted]	[redacted]
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

- The books are in the care of ▶ BNY MELLON, N.A.
  Telephone No. ▶ 412-234-8833 FAX No ▶
- If the organization does not have an office or place of business in the United States, check this box . . . . ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____. If this is for the whole group, check this box . ▶ [ ]. If it is for part of the group, check this box . . ▶ [ ] and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until 11/15/2013

5 For calendar year 2012 , or other tax year beginning , and ending

6 If the tax year entered in line 5 is for less than 12 months, check reason [ ] Initial return [ ] Final return
[ ] Change in accounting period

7 State in detail why you need the extension ADDITIONAL TIME IS REQUESTED TO ACQUIRE THE INFORMATION REQUIRED TO PREPARE A COMPLETE AND ACCURATE RETURN

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	8a	$	24,858
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	$	24,858
c	**Balance due.** Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c	$	0

Signature and Verification must be completed for Part II only.

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ▶ [signature] Title ▶ EA Date ▶ 7-25-13