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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: RHOADS, JR JAY-ENVIRONMENTAL FUND TR

A Employer identification number: 36-4613133

Number and street (or P O box number if mail is not delivered to street address): BNY Mellon, N.A - P O. BOX 185

Room/suite:

B Telephone number (see instructions): (617) 722-7316

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

C If exemption application is pending, check here ▶ ☐

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

D 1. Foreign organizations, check here ▶ ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

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

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

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 13,294,314

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)	38,566			
	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	354,533	358,097		
	5 a Gross rents				
	b Net rental income or (loss)				
	6 a Net gain or (loss) from sale of assets not on line 10	273,025			
	b Gross sales price for all assets on line 6a 5,535,633				
	7 Capital gain net income (from Part IV, line 2)		273,025		
	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)				
	12 **Total.** Add lines 1 through 11	666,124	631,122	0	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	49,781	29,869		19,912
	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)	21,308	12,785		8,523
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	6,011	6,011		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	5,064	5,064		5,064
	24 **Total operating and administrative expenses.** Add lines 13 through 23	82,164	53,729	0	33,499
	25 Contributions, gifts, grants paid	735,000			735,000
	26 **Total expenses and disbursements.** Add lines 24 and 25	817,164	53,729	0	768,499
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-151,040			
	b **Net investment income** (if negative, enter -0-)		577,393		
	c **Adjusted net income** (if negative, enter -0-)			0	

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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	End of year (c) Fair Market Value
Assets	1 Cash—non-interest-bearing			
	2 Savings and temporary cash investments	197,864	337,756	337,756
	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)	11,923,490	11,632,443	12,956,558
	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)	12,121,354	11,970,199	13,294,314
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	12,121,354	11,970,199	
	28 Paid-in or capital surplus, or land, bldg , and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	12,121,354	11,970,199	
	31 **Total liabilities and net assets/fund balances** (see instructions)	12,121,354	11,970,199	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	12,121,354
2	Enter amount from Part I, line 27a	2	-151,040
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	6,062
4	Add lines 1, 2, and 3	4	11,976,376
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	6,177
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	11,970,199

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

	(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	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
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	273,025
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	627,363	13,253,281	0.047336
2010	279,423	12,386,983	0 022558
2009	215,313	5,263,892	0.040904
2008		4,350,988	0 000000
2007			0.000000

2 **Total** of line 1, column (d)	2	0 110798
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 027700
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	13,161,627
5 Multiply line 4 by line 3	5	364,577
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	5,774
7 Add lines 5 and 6	7	370,351
8 Enter qualifying distributions from Part XII, line 4	8	768,499

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 ▶ [X] and enter 1% of Part I, line 27b		1	5,774
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	5,774
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	5,774
6	Credits/Payments			
a	2012 estimated tax payments and 2011 overpayment credited to 2012	6a 8,858		
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments Add lines 6a through 6d		7	8,858
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	3,084
11	Enter the amount of line 10 to be **Credited to 2013 estimated tax** ▶ 3,034 **Refunded** ▶		11	50

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) ▶			
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)*

			Yes	No
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 ▶ (617) 722-7316

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

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			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	TRUSTEE SEE ATTACHMEN	72,119	NONE	NONE
BNY Mellon, N A. P.O BOX 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-22,338	N/A	N/A

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	13,073,770
b	Average of monthly cash balances		1b	288,288
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	13,362,058
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e		
2	Acquisition indebtedness applicable to line 1 assets		2	
3	Subtract line 2 from line 1d		3	13,362,058
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	200,431
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	13,161,627
6	**Minimum investment return.** Enter 5% of line 5		6	658,081

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	658,081
2a	Tax on investment income for 2012 from Part VI, line 5	2a	5,774		
b	Income tax for 2012 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	5,774
3	Distributable amount before adjustments Subtract line 2c from line 1			3	652,307
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	652,307
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	652,307

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	768,499
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	768,499
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	5,774
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	762,725

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				652,307
2	Undistributed income, if any, as of the end of 2012				
a	Enter amount for 2011 only			600,660	
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				
d	From 2010				
e	From 2011				
f	**Total** of lines 3a through e	0			
4	Qualifying distributions for 2012 from Part XII, line 4 ▶ $ 768,499				
a	Applied to 2011, but not more than line 2a			600,660	
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				167,839
e	Remaining amount distributed out of corpus				
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	0			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount—see instructions				
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				484,468
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				
10	Analysis of line 9				
a	Excess from 2008				
b	Excess from 2009				
c	Excess from 2010				
d	Excess from 2011				
e	Excess from 2012				

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 ▶ [X] 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**				735,000
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	354,533	
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	273,025	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		627,558	0
13 **Total.** Add line 12, columns (b), (d), and (e) (See worksheet in line 13 instructions to verify calculations)				13	627,558

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 4/30/2013 | 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	4/30/2013		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	

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

Schedule of Contributors

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

OMB No 1545-0047

2012

Name of the organization	**Employer identification number**
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Organization type (check one).

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions.

General Rule

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

Special Rules

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

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

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

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

Name of organization	Employer identification number
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Part I **Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	JAY RHOADS JR - CLUT C/O BNY MELLON N A , P O BOX 185 PITTSBURGH PA 15230-0185 Foreign State or Province Foreign Country	$ 38,566	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
	Foreign State or Province Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
	Foreign State or Province Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
	Foreign State or Province Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
	Foreign State or Province Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
	Foreign State or Province Foreign Country	$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)

Name of organization	Employer identification number
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

Part II **Noncash Property** (see instructions). Use duplicate copies of Part II if additional space is needed.

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

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

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

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

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

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

Name of organization	Employer identification number
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	36-4613133

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

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
For Prov Country	

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
LOON ECHO LAND TRUST	1 CHASE COMMON	BRIDGTON	ME	04009-1279		NONE	PUBLIC	OPERATIONAL	695,000
GREATER LOVELL LAND TRUST, INC.	BOX 181	CENTER LOVELL	ME	04016		NONE	PUBLIC	OPERATIONAL	5,000
HARRIS CENTER FOR CONSERVATION EDUCATION	83 KINGS HIGHWAY	HANCOCK	NH	03071		NONE	PUBLIC	OPERATIONAL	35,000

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.

4/30/2013 4:11:19 PM - 516 - BOS - RHOADS, JR JAY-ENVIRONMENTAL FUND TR

ACCOUNT NAME	ASSET TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	BOOK VALUE
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	G2554F113	COVIDIEN PLC	1,250 00	72,175 00	59,106.31
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	G29183103	EATON CORP PLC	1,542 00	83,545 56	79,652.02
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	G3157S106	ENSCO PLC-CL A	1,280.00	75,878.40	73,635 69
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	H89128104	TYCO INTERNATIONAL LTD	1,120.00	32,760 00	23,048 96
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	N53745100	LYONDELLBASELL INDU -CL A	1,430 00	81,638.70	63,626 73
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	00037BAB8	A.B B. FIN USA INC 2.875% 5/08/22	25,000.00	25,596.00	24,360 25
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	00101J106	A D T CORP-W/I	518.00	24,081 82	14,324 93
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	00206RAX0	AT&T INC 4.45% 5/15/21	30,000.00	34,645 80	32,806 90
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	00206R102	AT&T INC	1,854.00	62,498 34	50,899.66
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	018581108	ALLIANCE DATA SYS CORP	699 00	101,187.24	40,388.22
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	01988P108	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	1,790 00	16,861.80	30,570 81
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	ASSET BACKED SECURITIES	02005MAE2	ALLYA 2010-3 A4 1 55% 8/17/15	30,000 00	30,345 00	29,989 29
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	023135AJ5	AMAZON.COM INC 2 5% 11/29/22	20,000 00	19,712 40	19,829.75
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	023135106	AMAZON COM INC	279 00	69,992.73	56,085 14
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	025816109	AMERICAN EXPRESS CO	1,430 00	82,196.40	60,250.21
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	026874CA3	AMERICAN INTL GROUP 4.25% 9/15/14	30,000.00	31,602 00	29,463 90
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	026874784	AMERICAN INTERNATIONAL GROUP	1,690.00	59,657 00	57,124.20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	03027X100	AMERICAN TOWER CORP	350 00	27,044.50	24,907 67
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	ASSET BACKED SECURITIES	03064PAC5	AMCAR 2011-3 A3 1.17% 1/08/16	45,000 00	45,235 35	44,994.20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	03076C106	AMERIPRISE FINANCIAL INC	1,090.00	68,266 70	47,741 71
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	031162BH2	AMGEN INC 5.65% 6/15/42	25,000.00	30,017 75	27,988 95
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	032511107	ANADARKO PETROLEUM CORP	810 00	60,191 10	44,783.33
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	03523TBP2	ANHEUSER-BUSCH INBEV 2 5% 7/15/22	20,000 00	20,125.20	19,980 80
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	037411105	APACHE CORP	848 00	66,568 00	88,384 50
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	037833100	APPLE INC	546.00	290,566 46	55,030.28
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	052800109	AUTOLIV INC	780 00	52,564 20	41,965 16
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN CORPORATE BONDS	055299AJ0	BBVA US SENIOR SA UNI 3 25% 5/16/14	20,000 00	20,017.80	19,178.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MELLON EQUITY/BALANCE MUT FND	05569M509	BNY MELLON M/C MULTI-STRATEGY FUND	84,955.11	951,497 25	933,340.83
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MELLON EQUITY/BALANCE MUT FND	05569M855	BNY MELLON EMERGING MKTS-M	83,365 77	854,499 19	746,710.08
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MELLON EQUITY/BALANCE MUT FND	05569M871	BNY MELLON INTERNATIONAL-M	43,857.58	440,768 77	678,374.59
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	060505CL6	BANK OF AMERICA CORP 5.75% 8/15/16	50,000.00	54,676.50	49,989 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	060505104	BANK OF AMERICA CORP	7,770 00	90,209 70	104,889.80
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	073730103	BEAM INC	920 00	56,202 80	54,441 34
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	073902PN2	BEAR STEARNS CO INC 5.55% 1/22/17	25,000.00	28,192.75	26,751.75
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	09247XAC5	BLACKROCK INC 6 25% 9/15/17	30,000 00	36,662.70	33,457.95
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21	25,000.00	27,170.75	24,598 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	124857202	C B S CORP-CLASS B W/I	2,150.00	81,807.50	58,594 17
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	12504L109	C B R E GROUP INC	2,790 00	55,521 00	51,554.50
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	125509109	CIGNA CORP	860.00	45,975 60	30,065 60
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	12626PAE3	CRH AMERICA INC 5 3% 10/15/13	30,000 00	30,990 90	31,921 50
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	13063A7D0	CALIFORNIA ST 7 3% 10/01/39	45,000.00	62,357.85	44,789 40
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	14040H105	CAPITAL ONE FINANCIAL CORP	880 00	50,978 40	36,521 92
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	143658300	CARNIVAL CORP	940.00	34,563.80	29,356 01
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	14916RAC8	CATHOLIC HEALTH INITI 2 95% 11/01/22	10,000.00	10,093 50	9,973 40
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	167486NN5	CHICAGO IL 6 034% 1/01/42	30,000.00	33,053.10	30,000.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	171232101	CHUBB CORP	680.00	51,217.60	33,687 20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	172967CQ2	CITIGROUP INC 5.0% 9/15/14	20,000.00	21,041.80	19,622 80
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	172967EM9	CITIGROUP INC 6.125% 11/21/17	20,000 00	23,803 20	19,991.60
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	19122T109	COCA-COLA ENTERPRISES INC	1,870 00	59,335.10	53,808.79
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP	820.00	60,583.49	57,957 24
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	20030NAL5	COMCAST CORP 5.9% 3/15/16	25,000.00	28,723 25	27,333.25
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	20030NBD2	COMCAST CORP 3.125% 7/15/22	10,000 00	10,418.40	9,991.40
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	205887102	CONAGRA FOODS INC	1,390 00	41,005.00	41,218 12
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	20825C104	CONOCOPHILLIPS	800 00	46,392 00	30,483 90
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN CORPORATE BONDS	21685WCJ4	RABOBANK NEDERLAND 5 25% 5/24/41	20,000.00	23,485 00	19,685.20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	235851102	DANAHER CORP	820.00	45,838.00	29,708.60
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	254687106	WALT DISNEY CO/THE	1,930 00	96,094.70	88,596 81
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FIXED INCOME MUTUAL FUNDS	261967830	DREYFUS INFLTN ADJ SEC-INST	14,673 64	203,083 22	207,475.62

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ACCOUNT NAME	ASSET TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	BOOK VALUE
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FIXED INCOME MUTUAL FUNDS	261980494	DREYFUS EMG MKT DEBT LOC C-I	7,087 17	108,717 20	100,000.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FIXED INCOME MUTUAL FUNDS	261980759	DREYFUS HIGH YIELD-I	16,155 08	107,754 44	100,000 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	EQUITY/BALANCED MUTUAL FUNDS	26203E604	DREYFUS/NEWTON INTERN EQTY-I	13,889 81	244,460 73	222,867 34
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	268648102	E M C CORP MASS	3,140 00	79,442.00	64,468 25
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	26875P101	E O G RES INC	335 00	40,464.65	34,569.39
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	277432AN0	EASTMAN CHEMICAL CO 3 6% 8/15/22	25,000 00	26,183.00	24,890 20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	30231G102	EXXON MOBIL CORP	1,530 00	132,421 50	119,313.22
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3128MMKT9	FHLMC GOLD G18305 4 0% 4/01/24	31,271.48	33,070.22	33,240 61
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	3128M1BF5	FHLMC GOLD G11938 4.5% 3/01/21	3,035 43	3,240 14	3,227 05
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	3128M6AR9	FHLMC GOLD G04216 5 5% 12/01/37	5,453 35	5,920 10	5,879 38
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3128M6SG4	FHLMC GOLD G04719 5 5% 1/01/38	7,544 47	8,164 25	8,111 30
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3128M7HN9	FHLMC GOLD G05337 5 5% 12/01/38	10,467 49	11,498 22	11,250 68
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	3128M7M29	FHLMC GOLD G05477 4 5% 5/01/39	76,106.63	84,214 27	82,373 53
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3128M74X1	FHLMC GOLD G05938 5 0% 1/01/36	13,197 73	14,251 04	14,004 02
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	3128M8G73	FHLMC GOLD G06222 4.0% 1/01/41	37,530 56	40,101.03	36,910.27
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S. AGENCY PASSTHROUGH'S	3128PY5T7	FHLMC GOLD J18958 2.5% 4/01/27	17,974.34	18,792 53	18,665.23
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	312938NJ8	FHLMC GOLD A90393 5 0% 12/01/39	106,381 14	117,397 97	110,769 36
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	312944PM7	FHLMC GOLD A95828 4 5% 12/01/40	64,065.74	70,690.14	65,276 99
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	3132HPHK3	FHLMC GOLD POOL Q12934 3 0% 11/01/42	44,908.92	47,233 85	47,161 38
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. TREASURY/AGCY DEBENTURES	3135G0PX5	FED NATL MTG ASSN 2.63% 10/10/24	20,000.00	20,103 20	20,000 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S. AGENCY PASSTHROUGH'S	31371LTV1	FNMA POOL # 255364 6 0% 9/01/34	9,688.82	10,773.97	10,638.02
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S. AGENCY PASSTHROUGH'S	3138AS5U2	FNMA POOL # AJ1758 3 5% 9/01/26	27,924 92	29,640 35	29,303 73
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3138A44D4	FNMA POOL # AH3519 4 0% 2/01/41	46,661.34	50,070.42	45,956 58
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	3138A5AW2	FNMA POOL # AH3620 3 5% 1/01/26	33,159 53	35,704 19	33,465 20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3138EAML8	FNMA POOL # AK5762 4 0% 4/01/42	24,070 01	26,121.98	25,333.69
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S AGENCY PASSTHROUGH'S	3138EGGK4	FNMA POOL # AL0201 5.0% 12/01/21	13,414 38	14,577 94	14,409 98
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	3138EGG57	FNMA POOL # AL0219 3.335% 4/1/41	33,207.61	34,952 67	33,747.24
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3138EJEU8	FNMA POOL # AL1946 3 5%	35,951 49	38,506.20	37,788.40
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S AGENCY PASSTHROUGH'S	3138E6V94	FNMA POOL # AK2439 3 5% 2/01/27	36,574 26	39,404.01	38,768 72
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	3138E7AT1	FNMA POOL # AK2717A 4 0% 2/01/42	41,770 78	45,063.99	44,270 51
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	31385XD95	FNMA POOL # 555528 6 0% 4/01/33	469.75	524.71	511 16
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S AGENCY CMO'S/REMICS	31393DKA8	FNMA REMIC 2003-64 5.5% 3/25/30	2,597 51	2,599.41	2,720.89
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	31398AYY2	FED NATL MTGE ASSN 3 0% 9/16/14	30,000 00	31,423.80	30,534 21
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	31407JDR0	FNMA POOL # 831812 6 0% 9/01/36	4,309 07	4,741.53	4,698 24
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S. AGENCY PASSTHROUGH'S	31410GRK1	FNMA POOL 888890 6 5% 10/01/37	8,540 75	9,581 44	9,178 63
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	31410GTY9	FNMA POOL # 888967 6.0% 12/01/37	14,731 67	16,823 57	16,352.16
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	31414S6D0	FNMA POOL # 975268 5.5% 5/1/38	75,852 91	82,416.46	81,035 19
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S. AGENCY PASSTHROUGH'S	31416RRQ8	FNMA POOL # AA7694 4 5% 7/01/24	3,420.48	3,680.85	3,681.29
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. AGENCY PASSTHROUGH'S	31417CCH6	FNMA POOL # AB5471 3 5% 6/01/42	77,810.36	83,193 28	81,554 99
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	31417CUU7	FNMA POOL # AB5994 3.0% 8/01/27	68,122 32	71,999.16	72,188 37
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S AGENCY PASSTHROUGH'S	31418AKN7	FNMA POOL # MA1200 3 0% 10/01/32	19,769 65	20,808.55	20,801 38
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S AGENCY PASSTHROUGH'S	31418MGR7	FNMA POOL # AD0207 6.0% 10/01/38	37,370 85	40,913 98	39,870 01
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	31428X106	FEDEX CORP	950 00	87,134.00	87,527.63
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	343412102	FLUOR CORP NEW	820.00	48,166 80	46,792.63
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	345370860	FORD MOTOR CO	4,140.00	53,613 00	70,284 36
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	345397WD1	FORD MOTOR CREDIT CO 3.0% 6/12/17	20,000.00	20,548.40	19,992.60
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	NON U S AGENCY CMO'S/REMICS	361849RC8	GMACC 2001-C2 B 6 79% 4/15/34	7,773 64	7,771.07	8,165.66
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	369604103	GENERAL ELECTRIC COMPANY	4,930.00	103,480 70	80,465.82
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	369622SM8	GENERAL ELEC CAP CORP 5 3% 2/11/21	40,000.00	46,431 20	43,498 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	38141GFD1	GOLDMAN SACHS GRP 6 75% 10/01/37	30,000 00	33,999 90	29,257.83
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	40429CGD8	HSBC FINANCE CORP 6.676% 1/15/21	30,000 00	35,591.10	32,559 30
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN GOVT/AGENCY DEBENTURES	448814JB0	HYDRO-QUEBEC 2 0% 6/30/16	20,000.00	20,840.00	19,996 20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	4521518V8	ILLINOIS ST 4 421% 1/01/15	20,000.00	21,203 80	20,025 80
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	45666Q102	INFORMATICA CORP	840.00	25,468 80	25,494 36
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	458140AM2	INTEL CORP 2 7% 12/15/22	35,000.00	34,951.00	34,850.55
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	45865V100	INTERCONTINENTALEXCHANGE INC	298 00	36,895.38	36,928.27
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	459200101	INTERNATIONAL BUSINESS MACHINES CORP	401 00	76,811.55	50,233 27
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	461202103	INTUIT	780 00	46,390.81	40,388.86

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ACCOUNT NAME	ASSET TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	BOOK VALUE
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	46625H100	JP MORGAN CHASE & CO	2,510 00	110,362.44	89,628 50
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	472319AF9	JEFFERIES GROUP INC 8.5% 7/15/19	20,000 00	23,900.00	21,950 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	478160104	JOHNSON & JOHNSON	1,170 00	82,017.00	76,827 79
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	478366BA4	JOHNSON CONTROLS INC 3 75% 12/01/21	25,000 00	26,586.00	25,952 25
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	532457108	LILLY ELI & CO	1,610 00	79,405 20	79,596.35
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	54438CPA4	LOS ANGELES CALIF CMN 6.75% 8/01/49	25,000 00	34,337 50	31,353.05
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	57582PWK2	MASSACHUSETTS ST 4.2% 12/01/21	10,000 00	11,368.20	10,017 70
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	58155Q103	MCKESSON CORPORATION	560 00	54,297 60	33,715.98
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	58933Y105	MERCK & CO INC	1,500.00	61,410 00	45,153 50
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	59156RAT5	MET LIFE GLOB FNDG 7.717% 2/15/19	30,000.00	39,330.30	35,306 40
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	615369105	MOODYS CORP	1,780 00	89,569 60	78,807 67
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	61748AAE6	MORGAN STANLEY GLOB 4 75% 4/01/14	35,000 00	36,241 80	35,524 30
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	629491AB7	NYSE EURONEXT 2.0% 10/05/17	20,000 00	20,331.60	19,933 80
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	637071101	NATIONAL OILWELL VARCO INC.	1,250 00	85,437.50	87,887 83
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	646139X83	NEW JERSEY ST TPK AU 7.102% 1/01/41	25,000 00	35,451.25	25,000 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	64972FY26	NEW YORK N Y CITY MU 6 282% 6/15/42	15,000.00	17,557 65	15,000 00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	65248E203	NEWS CORP INC	3,960.00	103,910.40	47,846 67
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	652482BN9	NEWS AMERICA INC 6.15% 3/01/37	15,000.00	18,409.05	15,302 10
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	65339F101	NEXTERA ENERGY INC	1,690 00	116,931.10	93,633.78
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	672325TS6	OAKLAND CA UNIF SCH 9.5% 8/01/34	20,000 00	24,024.40	23,608 65
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	674599105	OCCIDENTAL PETROLEUM CORP	860.00	65,884 60	70,371.64
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	68389XAC9	ORACLE CORP 5.75% 4/15/18	35,000.00	42,595.35	38,045 35
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	68389X105	ORACLE CORP	2,510 00	83,633.20	59,562 30
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	693656100	P V H CORP	597.00	66,272 97	44,184.67
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	713448BN7	PEPSICO INC 4.5% 1/15/20	30,000 00	34,693 20	30,487 20
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	713448108	PEPSICO INC	1,780.00	121,805 40	105,977.73
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN CORPORATE BONDS	71645WAR2	PETROBRAS INTL FIN C 5 375% 1/27/21	5,000.00	5,629.10	4,990 05
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	717081103	PFIZER INC	7,681.00	192,634.10	139,835.18
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	718172109	PHILIP MORRIS INTERNAT-W/I	1,310 00	109,568 40	63,206 56
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	74005P104	PRAXAIR INC	495 00	54,177.75	28,015 76
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	74144T108	T ROWE PRICE GROUP INC	790 00	51,442.51	47,439.33
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	74432QBJ3	PRUDENTIAL FINL INC 4.75% 9/17/15	30,000.00	32,884 50	31,106 40
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	MUNICIPAL BONDS	745177EW1	PUERTO RICO COMWLTH 3.67% 5/01/14	25,000 00	24,750 00	25,000.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	747525103	QUALCOMM INC	1,740 00	107,635 70	58,653 09
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	751028101	RALCORP HLDGS INC NEW	450 00	40,342 50	33,159.52
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	770323103	ROBERT HALF INTL INC	1,190.00	37,865 80	32,412 63
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN CORPORATE BONDS	77531QAD0	ROGERS WIRELESS INC 6.375% 3/01/14	30,000.00	31,961.10	33,253.50
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	80105N105	SANOFI	2,920.00	138,349 60	109,017 35
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	828807CD7	SIMON PROPERTY GROUP 5.65% 2/01/20	30,000.00	36,000.30	29,747.10
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	83088M102	SKYWORKS SOLUTIONS INC	1,660 00	33,698 00	38,870.73
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	EQUITY/BALANCED MUTUAL FUNDS	86271F578	DREYFUS SELECT MGER S/C GR-I	9,439.52	178,690 27	160,000.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	EQUITY/BALANCED MUTUAL FUNDS	86271F677	DREYFUS SELECT MGER S/C VL-I	13,304 60	258,641 44	251,311 22
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	EQUITY/BALANCED MUTUAL FUNDS	86271F768	DREYFUS PRE STRAT INTER ST-I	32,258 06	467,741.94	410,000.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FIXED INCOME MUTUAL FUNDS	87234N765	TCW EMERGING MARKETS INCOME FUND-I	12,048.19	112,289.15	100,000.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	87236YAB4	TD AMERITRADE HLDG CO 4.15% 12/01/14	30,000.00	31,972.50	30,301.80
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	87612E106	TARGET CORP	860 00	50,886.20	45,635 43
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN CORPORATE BONDS	87938WAM5	TELEFONICA EMISIONES 5.134% 4/27/20	30,000.00	31,537.50	29,007.60
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	88076W103	TERADATA CORPORATION	530 00	32,801 70	25,649 37
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	883556BA9	THERMO FISHER SCIENTI 2.25% 8/15/16	20,000 00	20,707 80	20,109.90
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	887317AN5	TIME WARNER INC 4 0% 1/15/22	15,000 00	16,420.20	15,536.10
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	88732JAX6	TIME WARNER CABLE IN 4 125% 2/15/21	35,000.00	38,329 20	34,779 15
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	89353D107	TRANSCANADA CORP	1,000 00	47,320 00	42,729.43
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN CORPORATE BONDS	902118BN7	TYCO INTL FIN 3 375% 10/15/15	4,000 00	4,242 96	3,987 04
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	NON U S. AGENCY CMO'S/REMICS	90269GAC5	UBS COM MTG TR 2012-C1 3 4% 5/10/45	75,000 00	80,892 00	76,122 44
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	FOREIGN COMMON STOCK	904767704	UNILEVER PLC ADR	3,150 00	121,968.00	93,606.54
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	TREASURY INFLATION INDEXED BDS	912810PS1	US TREAS-CPI INFLAT 2.375% 1/15/27	45,882.00	63,259.81	48,690.11
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	TREASURY INFLATION INDEXED BDS	912828GD6	TSY INFL IX N/B 2 375% 1/15/17	45,882.00	53,327.27	50,030 43
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	TREASURY INFLATION INDEXED BDS	912828JE1	TSY INFL IX N/B 1 375% 7/15/18	42,908 40	49,947.95	43,699 80

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ACCOUNT NAME	ASSET TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	BOOK VALUE
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828NP1	U S TREASURY NOTE 1.75% 7/31/15	35,000 00	36,279 60	35,136.72
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. TREASURY/AGCY DEBENTURES	912828QC7	UNITED STATES T-NOTE 1.25% 4/15/14	10,000 00	10,132 00	10,034 37
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828QR4	UNITED STATES T-NOTE 1 5% 6/30/16	5,000.00	5,182 80	4,999 63
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S TREASURY/AGCY DEBENTURES	912828QS2	UNITED STATES TREAS 0.75% 6/15/14	20,000 00	20,155 40	20,045 33
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. TREASURY/AGCY DEBENTURES	912828QU7	UNITED STATES T-NOTE 0.625% 7/15/14	35,000.00	35,214 55	35,154 49
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	TREASURY INFLATION INDEXED BDS	912828QV5	UNITED STATES TIPS 0 625% 7/15/21	56,448 70	64,166 37	58,656.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S TREASURY/AGCY DEBENTURES	912828QX1	UNITED STATES T-NOTE 1 5% 7/31/16	35,000.00	36,290.80	35,832.73
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828RC6	UNITED STATES T-NOTE 2.125% 8/15/21	30,000.00	31,537 50	29,650 90
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828RR3	US TREASURY NOTE 2 0% 11/15/21	20,000 00	20,757 80	20,880.55
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S TREASURY/AGCY DEBENTURES	912828RX0	U S TREASURY NOTE 0.875% 12/31/16	20,000.00	20,275.00	20,266.47
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828RZ5	U.S. TREASURY NOTE 0 25% 1/15/15	20,000 00	19,993 80	19,943 04
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S TREASURY/AGCY DEBENTURES	912828SF8	U.S. TREASURY NOTE 2.0% 2/15/22	5,000.00	5,170.70	5,142 21
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828SH4	U S TREASURY NOTE 1.375% 2/28/19	70,000.00	71,733 90	69,863.28
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. TREASURY/AGCY DEBENTURES	912828SP6	U S. TREASURY NOTE 0.375% 4/15/15	45,000.00	45,081.00	44,926 17
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S. TREASURY/AGCY DEBENTURES	912828ST8	U S TREASURY NOTE 1.25% 4/30/19	95,000.00	96,432.60	95,615 62
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828TK6	U.S. TREASURY NOTE 0 25% 8/15/15	55,000.00	54,901.00	54,756.63
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S. TREASURY/AGCY DEBENTURES	912828TP5	UNITED STATES TREAS 0 25% 9/15/15	30,000.00	29,934 30	29,922 86
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S TREASURY/AGCY DEBENTURES	912828TS9	U S TREASURY NOTE 0.625% 9/30/17	30,000.00	29,946 00	29,865.34
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S. TREASURY/AGCY DEBENTURES	912828TU4	U S TREASURY NOTE 0.25% 10/31/14	55,000 00	55,012.65	55,012 69
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U S TREASURY/AGCY DEBENTURES	912828TV2	U S TREASURY NOTE 1 25% 10/31/19	70,000 00	70,579.60	71,089.15
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	U.S TREASURY/AGCY DEBENTURES	912828TW0	U S TREASURY NOTE 0 75% 10/31/17	40,000 00	40,131.20	40,151.59
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	92343VAL8	VERIZON COMMUNICATIONS 5 5% 2/15/18	25,000 00	30,021.75	26,137.00
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	928563402	VMWARE INC-CLASS A	590 00	55,542 60	52,731 94
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CORPORATE BONDS	931422AH2	WALGREEN CO 3.1% 9/15/22	20,000 00	20,173 40	20,087 85
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	COMMON STOCK	949746101	WELLS FARGO & COMPANY	4,240.00	144,923.20	113,609.86
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	ASSET BACKED SECURITIES	98158KAC3	WOART 2011-A A3 1 11% 5/15/15	15,096 16	15,155.04	15,095 71
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CASH MANAGEMENT VEHICLES	991061052	CRA (BNY MELLON, N.A , MEMBER FDIC)	16,020 49	16,020.49	16,020 49
RHOADS, JR JAY-ENVIRONMENTAL FUND TR	CASH MANAGEMENT VEHICLES	991061052	CRA (BNY MELLON, N A , MEMBER FDIC)	321,736 00	321,736.00	321,736 00
					13,294,314 13	11,970,199 26

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

	Amount
Long Term CG Distributions	69,082
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,535,633	5,262,608	273,025
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	DIRECTV - CLASS A	25490A101			1/20/2012		7/23/2012	29,857	27,182				0	2,675
2	X	DIRECTV - CLASS A	25490A101			1/20/2012		7/24/2012	12,444	11,459				0	985
3	X	DIRECTV - CLASS A	25490A101			1/20/2012		7/24/2012	21,158	19,428				0	1,730
4	X	DR PEPPER SNAPPLE GROUP	26138E109			6/15/2012		11/28/2012	889	861				0	28
5	X	DR PEPPER SNAPPLE GROUP	26138E109			6/15/2012		12/6/2012	6,947	6,584				0	363
6	X	DR PEPPER SNAPPLE GROUP	26138E109			6/14/2012		12/7/2012	5,454	5,148				0	306
7	X	DR PEPPER SNAPPLE GROUP	26138E109			6/15/2012		12/7/2012	2,682	2,539				0	143
8	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		8/15/2012	394	425				0	-31
9	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		9/15/2012	341	368				0	-27
10	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		10/15/2012	226	243				0	-17
11	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		11/15/2012	274	295				0	-21
12	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		12/15/2012	213	230				0	-17
13	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		12/31/2012	233	251				0	-18
14	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		2/15/2012	157	168				0	-11
15	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		2/15/2012	118	127				0	-9
16	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		3/15/2012	241	258				0	-17
17	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		3/15/2012	181	195				0	-14
18	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		4/15/2012	242	259				0	-17
19	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		4/15/2012	182	197				0	-15
20	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		5/15/2012	306	328				0	-22
21	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		5/15/2012	230	248				0	-18
22	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		6/15/2012	250	267				0	-17
23	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		6/15/2012	187	202				0	-15
24	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		7/15/2012	273	293				0	-20
25	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		7/15/2012	205	222				0	-17
26	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		8/15/2012	221	237				0	-16
27	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		8/15/2012	166	179				0	-13
28	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		9/15/2012	231	247				0	-16
29	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	3,178	5,428				0	-2,250
30	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	454	772				0	-318
31	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	3,491	5,940				0	-2,449
32	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	2,923	4,983				0	-2,060
33	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	1,674	2,850				0	-1,176
34	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	653	1,117				0	-464
35	X	CITIGROUP INC	172967424			3/22/2012		5/14/2012	7,180	9,359				0	-2,179
36	X	COCA-COLA ENTERPRISES IN	19122T109			2/17/2012		11/28/2012	2,764	2,596				0	168
37	X	COGNIZANT TECHNOLOGY S	192446102			3/30/2012		11/28/2012	2,612	3,081				0	-469
38	X	COMCAST CORP 5 9%	20030NAL5			2/10/2010		6/26/2012	5,759	5,467				0	292
39	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		6/15/2012	255	276				0	-21
40	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		7/15/2012	137	146				0	-9
41	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		7/15/2012	182	197				0	-15
42	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		8/15/2012	211	225				0	-14
43	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		8/15/2012	281	304				0	-23
44	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		9/15/2012	88	94				0	-6
45	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		9/15/2012	118	127				0	-9
46	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		10/15/2012	291	310				0	-19
47	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		10/15/2012	388	419				0	-31
48	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		11/15/2012	116	124				0	-8
49	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		11/15/2012	154	167				0	-13
50	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		12/15/2012	219	233				0	-14
51	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		12/15/2012	292	315				0	-23
52	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		12/31/2012	44	47				0	-3
53	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		12/31/2012	59	64				0	-5
54	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		6/15/2012	2,084	2,255				0	-171
55	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		7/15/2012	1,715	1,857				0	-142
56	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		8/15/2012	2,140	2,316				0	-176
57	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		9/15/2012	3,407	3,687				0	-280
58	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		10/15/2012	908	982				0	-74
59	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		11/15/2012	2,357	2,551				0	-194
60	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		12/15/2012	2,833	3,066				0	-233
61	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		12/31/2012	3,984	4,312				0	-328
62	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		2/15/2012	443	433				0	10
63	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		3/15/2012	362	354				0	8
64	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		4/15/2012	1,059	1,038				0	21
65	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		9/15/2012	173	188				0	-15
66	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		10/15/2012	252	269				0	-17
67	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		10/15/2012	189	204				0	-15
68	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		4/15/2012	1,623	1,690				0	-67

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

	Amount
Long Term CG Distributions	69,082
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,535,633	5,262,608	273,025
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	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		5/15/2012	2,094	2,180				0	-86
70	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		6/15/2012	1,356	1,412				0	-56
71	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		7/15/2012	1,696	1,766				0	-70
72	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		8/15/2012	4,140	4,310				0	-170
73	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		9/15/2012	6,606	6,879				0	-273
74	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		10/15/2012	5,461	5,687				0	-226
75	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		11/15/2012	3,957	4,120				0	-163
76	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		12/15/2012	2,561	2,666				0	-105
77	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		12/31/2012	1,428	1,487				0	-59
78	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		2/15/2012	255	250				0	5
79	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		3/15/2012	404	395				0	9
80	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		4/15/2012	503	492				0	11
81	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		5/15/2012	420	411				0	9
82	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		6/15/2012	308	303				0	5
83	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		7/15/2012	397	389				0	8
84	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/15/2012	571	561				0	10
85	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		9/15/2012	578	568				0	10
86	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		10/15/2012	450	443				0	7
87	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		11/15/2012	572	563				0	9
88	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		11/21/2012	13,886	12,835				0	1,051
89	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		2/15/2012	403	411				0	-8
90	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2012	608	619				0	-11
91	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2012	768	783				0	-15
92	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/19/2012	14,821	14,011				0	810
93	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2012	865	882				0	-17
94	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2012	368	375				0	-7
95	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2012	583	594				0	-11
96	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		8/15/2012	497	507				0	-10
97	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		9/15/2012	964	982				0	-18
98	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		10/15/2012	738	752				0	-14
99	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		11/15/2012	636	648				0	-12
100	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		12/15/2012	906	923				0	-17
101	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		12/31/2012	843	858				0	-15
102	X	A D T CORP-W/I	00101J106			2/3/2010		11/28/2012	876	472				0	404
103	X	AT&T INC	00206R102			11/29/2008		11/28/2012	3,671	3,074				0	597
104	X	AT&T INC	00206R102			11/29/2008		12/21/2012	32,542	27,109				0	5,433
105	X	ALLIANCE DATA SYS CORP	018581108			2/3/2010		11/28/2012	4,042	1,676				0	2,366
106	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		11/28/2012	867	1,210				0	-343
107	X	COMMIT TO PUR FNMA SF MT	01F032617			12/20/2011		1/9/2012	41,306	40,988				0	318
108	X	COMMIT TO PUR FNMA SF MT	01F032625			1/9/2012		2/9/2012	46,673	46,341				0	332
109	X	COMMIT TO PUR FNMA SF	01F032633			2/9/2012		3/5/2012	46,540	46,528				0	12
110	X	COMMIT TO PUR FNMA SF	01F032666			5/10/2012		6/6/2012	57,630	57,118				0	512
111	X	AMAZON COM INC	023135106			5/2/2011		11/28/2012	2,692	2,211				0	481
112	X	AMERICAN EXPRESS CO	025816109			6/21/2010		11/28/2012	2,755	2,124				0	631
113	X	AMERICAN INTERNATIONAL C	026874784			9/12/2012		11/28/2012	2,272	2,366				0	-94
114	X	COMMIT TO PUR FHLMC GOL	02R030418			12/5/2011		1/9/2012	46,640	45,949				0	691
115	X	COMMIT TO PUR FHLMC GOL	02R030426			1/9/2012		2/14/2012	52,000	51,660				0	340
116	X	COMMIT TO PURCHASE FHLM	02R030434			2/14/2012		3/5/2012	62,250	62,243				0	7
117	X	COMMIT TO PUR FHLMC GO	02R030442			3/5/2012		4/11/2012	67,681	67,255				0	426
118	X	COMMIT TO PUR FHLMC G	02R030459			4/11/2012		5/15/2012	73,145	72,691				0	454
119	X	COMMIT TO PUR FHLMC SF	02R030467			5/15/2012		6/6/2012	73,008	72,975				0	33
120	X	COMMIT TO PUR FHLMC	02R032646			3/5/2012		4/9/2012	46,543	46,311				0	232
121	X	COMMIT TO PUR FHLMC GO	02R032653			4/9/2012		5/10/2012	51,969	51,562				0	407
122	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		6/8/2012	870	869				0	1
123	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		7/8/2012	2,938	2,938				0	0
124	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		8/8/2012	2,643	2,643				0	0
125	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010		8/8/2012	28,640	28,544				0	96
126	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		11/28/2012	2,408	2,405				0	3
127	X	ANADARKO PETROLEUM COR	032511107			1/27/2012		11/28/2012	2,912	3,180				0	-268
128	X	APACHE CORP	037411105			2/3/2010		11/28/2012	2,318	3,127				0	-809
129	X	APACHE CORP 3 25% 4	037411AZ8			4/5/2012		5/17/2012	5,127	5,024				0	103
130	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012		5/17/2012	5,127	5,010				0	117
131	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012		5/22/2012	10,193	9,966				0	227
132	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012		5/22/2012	5,096	5,010				0	86
133	X	APPLE INC	037833100			4/23/2010		11/28/2012	12,770	5,953				0	6,817
134	X	AUTOLIV INC	052800109			1/23/2012		11/28/2012	1,779	1,917				0	-138
135	X	BANK OF AMERICA CORP	060505104			2/3/2010		11/28/2012	1,538	2,495				958	1
136	X	BARCLAYS BANK PLC 5 0%	06739FGF2			2/10/2010		1/18/2012	10,530	10,149				0	381

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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	BARCLAYS BANK PLC 5 0%	06739FGF2			2/10/2010		8/1/2012	10,910	10,149				0	761
138	X	BARCLAYS BANK PLC 5 0%	06739FGF2			6/15/2010		8/1/2012	21,819	19,862				0	1,957
139	X	BARCLAYS BANK PLC 5 125	06739GAR0			8/1/2012		9/17/2012	33,644	32,738				0	906
140	X	BAXTER INTERNATIONAL INC	071813109			11/2/2011		6/14/2012	11,007	12,224				0	-1,217
141	X	BAXTER INTERNATIONAL INC	071813109			8/10/2011		6/15/2012	21,639	22,587				0	-948
142	X	BAXTER INTERNATIONAL INC	071813109			8/17/2011		6/15/2012	18,197	19,812				0	-1,615
143	X	BAXTER INTERNATIONAL INC	071813109			8/18/2011		6/15/2012	25,574	27,283				0	-1,709
144	X	BAXTER INTERNATIONAL INC	071813109			11/2/2011		6/15/2012	787	873				0	-86
145	X	C B S CORP-CLASS B W/I	124857202			1/27/2012		11/28/2012	2,104	1,732				0	372
146	X	C B R E GROUP INC	12504L109			1/23/2012		11/28/2012	539	540				1	0
147	X	CIGNA CORP	125509109			2/3/2010		11/28/2012	2,077	1,398				0	679
148	X	CAPITAL ONE FINANCIAL COF	14040H105			5/3/2012		11/28/2012	2,312	2,238				0	74
149	X	CARNIVAL CORP	143658300			7/1/2010		11/28/2012	1,532	1,249				0	283
150	X	CATERPILLAR INC	149123101			6/16/2010		11/28/2012	2,530	1,930				0	600
151	X	CATERPILLAR INC	149123101			6/16/2010		12/4/2012	8,755	6,692				0	2,063
152	X	CATERPILLAR INC	149123101			6/16/2010		12/5/2012	46,033	34,491				0	11,542
153	X	CHUBB CORP	171232101			2/3/2010		1/20/2012	16,984	11,890				0	5,094
154	X	CHUBB CORP	171232101			10/18/2011		1/20/2012	10,621	9,549				0	1,072
155	X	CHUBB CORP	171232101			2/3/2010		11/28/2012	1,526	991				0	535
156	X	CISCO SYSTEMS INC 5 5%	17275RAC6			2/10/2010		12/4/2012	17,225	16,833				0	392
157	X	CITIGROUP INC	172967424			3/22/2012		5/14/2012	24,071	31,702				0	-7,631
158	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	482	821				0	-339
159	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	5,818	9,925				0	-4,107
160	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	1,674	2,831				0	-1,157
161	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	965	1,642				0	-677
162	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	738	1,258				0	-520
163	X	CITIGROUP INC	172967424			1/31/2011		5/14/2012	1,816	3,090				0	-1,274
164	X	CONAGRA FOODS INC	205887102			11/27/2012		11/28/2012	297	296				0	1
165	X	CONOCOPHILLIPS	20825C104			2/3/2010		11/28/2012	1,701	1,143				0	558
166	X	CUMMINS INC	231021106			2/3/2010		6/7/2012	5,443	2,863				0	2,580
167	X	CUMMINS INC	231021106			2/3/2010		6/8/2012	48,598	25,770				0	22,828
168	X	DANAHER CORP	235851102			2/3/2010		11/28/2012	1,580	1,087				0	493
169	X	WALT DISNEY CO/THE	254687106			6/8/2012		11/28/2012	4,396	4,134				0	262
170	X	DIRECTV - CLASS A	25490A101			1/20/2012		7/20/2012	1,548	1,378				0	170
171	X	DR PEPPER SNAPPLE GROUP	26138E109			6/15/2012		12/7/2012	8,500	8,034				0	466
172	X	DR PEPPER SNAPPLE GROUP	26138E109			6/15/2012		12/7/2012	2,773	2,621				0	152
173	X	DR PEPPER SNAPPLE GROUP	26138E109			6/14/2012		12/7/2012	500	471				0	29
174	X	DR PEPPER SNAPPLE GROUP	26138E109			6/14/2012		12/10/2012	3,619	3,384				0	235
175	X	DU PONT (E I) DE NEMOURS	263534109			2/3/2010		3/29/2012	20,269	13,047				0	7,222
176	X	DU PONT (E I) DE NEMOURS	263534109			2/3/2010		3/29/2012	18,595	11,965				0	6,630
177	X	E M C CORP MASS	268648102			5/2/2011		11/28/2012	2,956	3,407				0	-451
178	X	E O G RES INC	26875P101			10/24/2011		11/28/2012	1,610	1,453				0	157
179	X	EATON CORP	278058102			3/29/2012		11/28/2012	1,550	1,470				0	80
180	X	EATON CORP ACTION	278058102			1/1/2012		12/10/2012	32,026	30,385				0	1,641
181	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/14/2012	6,507	10,441				0	-3,934
182	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	1,171	1,875				0	-704
183	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	343	553				0	-210
184	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	20,788	33,199				0	-12,411
185	X	ELECTRONIC ARTS INC	285512109			8/12/2011		6/15/2012	1,433	2,290				0	-857
186	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		6/7/2012	3,859	3,760				0	99
187	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		6/8/2012	7,341	6,948				0	393
188	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		6/8/2012	1,028	967				0	61
189	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		6/8/2012	14,683	14,139				0	544
190	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		6/8/2012	11,966	11,563				0	403
191	X	EXXON MOBIL CORP	30231G102			11/29/2008		11/28/2012	4,370	3,899				0	471
192	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		2/15/2012	166	176				0	-10
193	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		3/15/2012	147	156				0	-9
194	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		4/15/2012	154	163				0	-9
195	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		5/15/2012	153	163				0	-10
196	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		6/15/2012	127	135				0	-8
197	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		7/15/2012	114	121				0	-7
198	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		8/15/2012	110	117				0	-7
199	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		9/15/2012	138	147				0	-9
200	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		10/15/2012	114	121				0	-7
201	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		11/15/2012	159	169				0	-10
202	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		12/15/2012	139	148				0	-9
203	X	FHLMC GOLD G11938 4 5%	3128M1BF5			10/6/2010		12/31/2012	122	130				0	-8
204	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		2/15/2012	231	249				0	-18

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		3/15/2012	208	224				0	-16
206	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		4/15/2012	290	312				0	-22
207	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		5/15/2012	305	329				0	-24
208	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		6/15/2012	379	409				0	-30
209	X	FHLMC GOLD G04216 5 5%	3128M6AR9			11/15/2011		7/15/2012	276	298				0	-22
210	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		3/15/2012	284	305				0	-21
211	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		4/15/2012	203	218				0	-15
212	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		5/15/2012	369	397				0	-28
213	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		6/15/2012	242	260				0	-18
214	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		7/15/2012	404	435				0	-31
215	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		8/8/2012	5,467	5,440				0	27
216	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		8/15/2012	325	349				0	-24
217	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		7/15/2012	2,072	2,163				0	-91
218	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		8/10/2012	61,069	60,778				0	291
219	X	FHLMC GOLD J16933 3 0%	3128PWV21			6/6/2012		8/15/2012	2,036	2,126				0	-90
220	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		8/15/2012	97	101				0	-4
221	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		9/15/2012	646	671				0	-25
222	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		10/15/2012	486	504				0	-18
223	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		11/15/2012	336	349				0	-13
224	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		12/15/2012	183	190				0	-7
225	X	FHLMC GOLD J18958 2 5%	3128PY5T7			7/11/2012		12/31/2012	395	411				0	-16
226	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		2/15/2012	1,965	2,046				0	-81
227	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		3/15/2012	1,498	1,560				0	-62
228	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		11/15/2012	238	255				0	-17
229	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		11/15/2012	179	193				0	-14
230	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		12/15/2012	197	211				0	-14
231	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		12/15/2012	148	160				0	-12
232	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		12/31/2012	177	189				0	-12
233	X	FHLMC GOLD G04719 5 5%	3128M6SG4			11/16/2011		12/31/2012	133	144				0	-11
234	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		2/15/2012	925	982				0	-57
235	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		3/15/2012	1,035	1,098				0	-63
236	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		4/15/2012	1,503	1,594				0	-91
237	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		5/15/2012	1,017	1,079				0	-62
238	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		6/15/2012	2,685	2,849				0	-164
239	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		7/15/2012	1,647	1,748				0	-101
240	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		8/15/2012	1,129	1,198				0	-69
241	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2012	1,147	1,217				0	-70
242	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		10/15/2012	793	841				0	-48
243	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		11/15/2012	634	673				0	-39
244	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/15/2012	900	954				0	-54
245	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/31/2012	644	683				0	-39
246	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		2/15/2012	293	313				0	-20
247	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		2/15/2012	391	423				0	-32
248	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		3/15/2012	157	167				0	-10
249	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		3/15/2012	209	226				0	-17
250	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		4/15/2012	104	111				0	-7
251	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		4/15/2012	139	151				0	-12
252	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		5/15/2012	99	106				0	-7
253	X	FHLMC GOLD G05337 5 5%	3128M7HN9			11/15/2011		5/15/2012	132	143				0	-11
254	X	FHLMC GOLD G05337 5 5%	3128M7HN9			12/22/2010		6/15/2012	191	204				0	-13
255	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		5/15/2012	1,805	1,770				0	35
256	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		6/15/2012	831	815				0	16
257	X	U S TREASURY NOTE 1 75%	912828SV3			7/13/2012		9/10/2012	15,186	15,346				0	-160
258	X	U S TREASURY NOTE 1 75%	912828SV3			7/13/2012		9/25/2012	5,042	5,115				0	-73
259	X	U S TREASURY NOTE 1 75%	912828SV3			7/13/2012		10/25/2012	4,990	5,115				0	-125
260	X	U S TREASURY NOTE 1 75%	912828SV3			7/13/2012		11/27/2012	20,286	20,462				0	-176
261	X	U S TREASURY NOTE 1 75%	912828SV3			6/29/2012		12/4/2012	15,308	15,136				0	172
262	X	WI TREASURY N/B 0 75%	912828TB6			7/24/2012		9/26/2012	25,191	25,222				6	-25
263	X	WI TREASURY N/B 0 75%	912828TB6			8/8/2012		10/2/2012	5,040	5,010				0	30
264	X	WI TREASURY N/B 0 75%	912828TB6			8/15/2012		10/2/2012	5,040	4,992				0	48
265	X	WI TREASURY N/B 0 75%	912828TB6			7/4/2012		10/2/2012	5,040	5,032				0	8
266	X	U S TREASURY NOTE 0 25%	912828TK6			8/24/2012		11/29/2012	24,955	24,925				0	30
267	X	VALE SA-SP ADR	91912E105			2/3/2010		11/28/2012	1,380	2,196				0	-816
268	X	VALE SA-SP ADR	91912E105			2/3/2010		12/4/2012	5,862	9,388				0	-3,526
269	X	VALE SA-SP ADR	91912E105			2/3/2010		12/5/2012	27,482	42,767				0	-15,285
270	X	VERIZON COMMUNICATIONS	92343VAL8			2/11/2010		11/29/2012	18,111	15,682				0	2,429
271	X	VMWARE INC-CLASS A	928563402			10/18/2011		11/28/2012	1,837	1,932				0	-95
272	X	WELLS FARGO & COMPANY	949746101			3/3/2011		11/28/2012	5,542	5,505				0	37

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		9/15/2012	398	398				0	0
274	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		10/15/2012	1,481	1,481				0	0
275	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		5/25/2012	65	71				0	-6
276	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		6/25/2012	195	214				0	-19
277	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		6/25/2012	28	30				0	-2
278	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		7/25/2012	324	356				0	-32
279	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		7/25/2012	46	50				0	-4
280	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		8/25/2012	362	398				0	-36
281	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		8/25/2012	52	56				0	-4
282	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		9/25/2012	295	324				0	-29
283	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		9/25/2012	42	46				0	-4
284	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		10/25/2012	410	451				0	-41
285	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		10/25/2012	59	64				0	-5
286	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		11/25/2012	333	366				0	-33
287	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		11/25/2012	48	52				0	-4
288	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		12/25/2012	359	395				0	-36
289	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		12/25/2012	51	56				0	-5
290	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		12/31/2012	321	353				0	-32
291	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		12/31/2012	46	50				0	-4
292	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		7/15/2012	848	832				0	16
293	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		8/15/2012	2,170	2,131				0	39
294	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		9/15/2012	2,825	2,775				0	50
295	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		10/15/2012	1,789	1,758				0	31
296	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		11/15/2012	1,522	1,497				0	25
297	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		12/15/2012	2,174	2,138				0	36
298	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		12/31/2012	1,521	1,496				0	25
299	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		12/31/2012	1,569	1,668				0	-99
300	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		2/15/2012	327	351				0	-24
301	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		2/15/2012	32	34				0	-2
302	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		3/15/2012	33	35				0	-2
303	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		4/15/2012	34	36				0	-2
304	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		4/19/2012	26,097	25,872				0	225
305	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		5/15/2012	431	457				0	-26
306	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		12/31/2012	360	378				0	-18
307	X	FED HOME LOAN BANK 3 62	3133XSAE8			3/23/2010		5/18/2012	52,317	52,841				0	-524
308	X	FEDERAL NATL MTG AS 4 37	31359MSL8			4/6/2010		2/8/2012	42,331	42,955				0	-624
309	X	FEDERAL NATL MTG AS 4 37	31359MSL8			4/6/2010		2/23/2012	10,566	10,739				0	-173
310	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		2/25/2012	227	249				0	-22
311	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		2/25/2012	32	35				0	-3
312	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		3/25/2012	261	287				0	-26
313	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		3/25/2012	37	41				0	-4
314	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		4/25/2012	398	438				0	-40
315	X	FNMA POOL 255364 6 0%	31371LTV1			2/15/2011		4/25/2012	57	62				0	-5
316	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		2/25/2012	14	15				0	-1
317	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		3/25/2012	15	16				0	-1
318	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		4/25/2012	17	18				0	-1
319	X	FNMA POOL 255364 6 0%	31371LTV1			12/29/2010		5/25/2012	455	500				0	-45
320	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		6/25/2012	180	190				0	-10
321	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		7/25/2012	286	303				0	-17
322	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		8/25/2012	187	198				0	-11
323	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		9/25/2012	218	231				0	-13
324	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		10/25/2012	183	194				0	-11
325	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		11/25/2012	753	798				0	-45
326	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		12/25/2012	592	628				0	-36
327	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		12/31/2012	736	780				0	-44
328	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		4/25/2012	675	715				0	-40
329	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		3/25/2012	188	192				0	-4
330	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		7/25/2012	1,825	1,846				0	-21
331	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		8/25/2012	2,411	2,439				0	-28
332	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		9/25/2012	5,252	5,313				0	-61
333	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		10/25/2012	180	182				0	-2
334	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		11/21/2012	118,032	110,891				0	7,141
335	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		11/25/2012	5,684	5,750				0	-66
336	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		12/25/2012	2,818	2,851				0	-33
337	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		2/25/2012	664	697				0	-33
338	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		3/25/2012	684	718				0	-34
339	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		4/25/2012	796	835				0	-39
340	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		5/25/2012	523	548				0	-25

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		6/25/2012	737	773				0	-36
342	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		7/25/2012	1,114	1,169				0	-55
343	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		8/25/2012	1,178	1,236				0	-58
344	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		9/25/2012	1,234	1,295				0	-61
345	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		10/25/2012	764	801				0	-37
346	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		11/25/2012	741	777				0	-36
347	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		12/25/2012	1,473	1,546				0	-73
348	X	FNMA POOL AJ1758 3 5%	3138AS5U2			9/14/2011		12/31/2012	711	746				0	-35
349	X	FNMA POOL AJ5643 4 0%	3138AXHV6			1/19/2012		2/23/2012	30,073	30,051				0	22
350	X	FNMA POOL AJ5643 4 0%	3138AXHV6			1/19/2012		3/25/2012	1,061	1,117				0	-56
351	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		5/25/2012	680	721				0	-41
352	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		6/25/2012	111	117				0	-6
353	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		7/25/2012	1,093	1,158				0	-65
354	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		3/25/2012	194	206				0	-12
355	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		4/25/2012	358	379				0	-21
356	X	FNMA POOL AK2439 3 5%	3138E6V94			2/8/2012		5/25/2012	475	503				0	-28
357	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		11/15/2012	1,561	1,561				0	0
358	X	WOART 2011-A A3 1 11%	98158KAC3			3/2/2011		12/15/2012	1,464	1,464				0	0
359	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		10/12/2012	3,735	4,153				0	-418
360	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		10/12/2012	8,528	9,478				0	-950
361	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		10/15/2012	15,870	17,503				0	-1,633
362	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		10/15/2012	2,384	2,623				0	-239
363	X	ZIMMER HOLDINGS INC	98956P102			5/9/2011		10/16/2012	5,748	6,122				0	-374
364	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		10/16/2012	12,901	13,946				0	-1,045
365	X	COOPER INDUSTRIES PLC-CL	G24140108			3/15/2012		11/28/2012	3,165	2,566				0	599
366	X	COOPER PLC CORP ACTION	G24140108			1/1/2012		12/3/2012	94,214	75,887				0	18,327
367	X	COVIDIEN PLC	G2554F113			1/4/2011		11/28/2012	3,446	2,855				0	591
368	X	ENSCO PLC-CL A	G3157S106			3/24/2011		11/28/2012	2,820	2,881				0	-61
369	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		6/25/2012	5,530	5,908				0	-378
370	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		7/25/2012	6,527	6,973				0	-446
371	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		8/25/2012	7,843	8,379				0	-536
372	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		9/25/2012	6,178	6,600				0	-422
373	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		10/25/2012	3,511	3,751				0	-240
374	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		11/25/2012	6,006	6,416				0	-410
375	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		12/25/2012	3,865	4,129				0	-264
376	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		12/31/2012	3,093	3,305				0	-212
377	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		6/25/2012	198	213				0	-15
378	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		7/25/2012	194	209				0	-15
379	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		8/25/2012	68	73				0	-5
380	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		9/25/2012	74	80				0	-6
381	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		10/25/2012	146	157				0	-11
382	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		11/25/2012	79	85				0	-6
383	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		12/25/2012	131	141				0	-10
384	X	FNMA POOL AA7694 4 5%	31416RRQ8			5/11/2012		12/31/2012	149	160				0	-11
385	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		3/25/2012	189	196				0	-7
386	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		4/25/2012	1,201	1,247				0	-46
387	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		5/25/2012	368	382				0	-14
388	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		6/14/2012	43,201	42,776				0	425
389	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		6/25/2012	594	616				0	-22
390	X	FNMA POOL AB4113 3 5%	31417ASB6			2/3/2012		7/25/2012	919	954				0	-35
391	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		7/25/2012	247	259				0	-12
392	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		8/25/2012	563	590				0	-27
393	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		9/25/2012	870	912				0	-42
394	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		10/25/2012	956	1,002				0	-46
395	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		11/25/2012	1,522	1,595				0	-73
396	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		12/25/2012	2,856	2,993				0	-137
397	X	FNMA POOL AB5471 3 5%	31417CCH6			6/6/2012		12/31/2012	3,353	3,514				0	-161
398	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		9/25/2012	295	313				0	-18
399	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		10/25/2012	648	686				0	-38
400	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		11/25/2012	318	337				0	-19
401	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		12/25/2012	322	341				0	-19
402	X	FNMA POOL AB5994 3 0%	31417CUU7			8/6/2012		12/31/2012	1,122	1,189				0	-67
403	X	FNMA POOL AC8596 4 0%	31417VRS4			8/2/2010		1/13/2012	12,665	12,491				0	174
404	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		2/25/2012	191	195				0	-4
405	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		12/31/2012	1,189	1,172				0	17
406	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2012	750	757				0	-7
407	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2012	374	377				0	-3
408	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2012	526	531				0	-5

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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
409	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2012	610	616				0	-6
410	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2012	522	527				0	-5
411	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2012	782	789				0	-7
412	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		8/25/2012	963	972				0	-9
413	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		9/25/2012	435	439				0	-4
414	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		10/25/2012	375	378				0	-3
415	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		11/25/2012	510	515				0	-5
416	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		12/25/2012	844	852				0	-8
417	X	FNMA POOL AH3620 3 5%	3138A5AW2			1/18/2011		12/31/2012	667	673				0	-6
418	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		2/25/2012	4,949	5,007				0	-58
419	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		3/25/2012	2,291	2,318				0	-27
420	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2012	1,760	1,781				0	-21
421	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2012	3,943	3,989				0	-46
422	X	FNMA POOL AH8932 4 5%	3138AA4S7			2/16/2011		6/25/2012	884	894				0	-10
423	X	PROCTER & GAMBLE CO	742718109			11/29/2008		3/27/2012	2,216	2,077				0	139
424	X	PROCTER & GAMBLE CO	742718109			11/29/2008		3/28/2012	2,214	2,077				0	137
425	X	PROCTER & GAMBLE CO	742718109			11/29/2008		3/28/2012	21,969	20,643				0	1,326
426	X	QUALCOMM INC	747525103			8/11/2010		11/28/2012	3,733	2,361				0	1,372
427	X	QUALCOMM INC	747525103			8/11/2010		11/28/2012	622	393				0	229
428	X	RALCORP HLDGS INC NEW	751028101			3/30/2012		11/27/2012	17,758	14,803				0	2,955
429	X	RALCORP HLDGS INC NEW	751028101			3/30/2012		11/27/2012	7,991	6,658				0	1,333
430	X	U S TREASURY NOTE 4 25%	912828BR0			4/6/2010		5/18/2012	15,875	16,162				0	-287
431	X	U S TREASURY NOTE 4 25%	912828BR0			4/6/2010		6/6/2012	10,572	10,775				0	-203
432	X	U S TREASURY NOTE 5 125%	912828FF2			2/5/2010		6/22/2012	52,824	51,198				0	1,626
433	X	U S TREASURY NOTE 3 75%	912828JR2			4/26/2011		6/22/2012	11,700	10,618				0	1,082
434	X	U S TREASURY NOTE 3 625%	912828MP2			3/26/2010		4/24/2012	11,542	9,788				0	1,754
435	X	U S TREASURY NOTE 3 625%	912828MP2			3/30/2010		4/24/2012	11,542	9,792				0	1,750
436	X	U S TREASURY NOTE 1 375%	912828NC0			2/10/2011		2/8/2012	5,073	5,042				0	31
437	X	U S TREASURY NOTE 1 75%	912828NP1			9/8/2010		11/29/2012	20,759	20,294				0	465
438	X	US TREASURY NOTE 2 0%	912828RR3			11/22/2011		5/30/2012	5,175	5,015				0	160
439	X	US TREASURY NOTE 2 0%	912828RR3			5/24/2012		5/30/2012	5,175	5,128				0	47
440	X	US TREASURY NOTE 2 0%	912828RR3			5/24/2012		5/30/2012	5,175	5,123				0	52
441	X	US TREASURY NOTE 0 875%	912828RU6			12/21/2011		6/7/2012	20,201	20,015				0	186
442	X	U S TREASURY NOTE 2 0%	912828SF8			2/24/2012		4/4/2012	9,782	10,018				0	-236
443	X	U S TREASURY NOTE 2 0%	912828SF8			5/18/2012		12/4/2012	5,231	5,142				0	89
444	X	U S TREASURY NOTE 1 25%	912828ST8			5/18/2012		6/29/2012	15,170	15,088				0	82
445	X	U S TREASURY NOTE 1 25%	912828ST8			9/21/2012		11/29/2012	25,519	25,293				0	226
446	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		5/25/2012	16	17				0	-1
447	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		6/25/2012	16	17				0	-1
448	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		7/25/2012	14	15				0	-1
449	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		8/25/2012	16	17				0	-1
450	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		9/25/2012	15	17				0	-2
451	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		10/25/2012	13	15				0	-2
452	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		11/25/2012	15	17				0	-2
453	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		12/25/2012	14	15				0	-1
454	X	FNMA POOL 555528 6 0%	31385XD95			2/18/2011		12/31/2012	15	16				0	-1
455	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		2/25/2012	747	733				0	14
456	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		3/25/2012	792	777				0	15
457	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		4/25/2012	638	626				0	12
458	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		5/25/2012	446	438				0	8
459	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		6/25/2012	587	577				0	10
460	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		7/25/2012	955	939				0	16
461	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		8/25/2012	865	851				0	14
462	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		9/25/2012	860	846				0	14
463	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		10/25/2012	1,929	1,898				0	31
464	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		11/25/2012	2,095	2,063				0	32
465	X	FNMA POOL AH3519 4 0%	3138A44D4			4/8/2011		12/25/2012	1,703	1,677				0	26
466	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		9/25/2012	530	548				0	-18
467	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		10/25/2012	443	458				0	-15
468	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		11/21/2012	9,513	9,401				0	112
469	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		11/25/2012	205	212				0	-7
470	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		12/25/2012	208	215				0	-7
471	X	FNMA POOL AL0219 3 313%	3138EGG57			10/20/2011		2/25/2012	1,708	1,736				0	-28
472	X	FNMA POOL AL0219 3 311%	3138EGG57			10/20/2011		3/25/2012	2,177	2,212				0	-35
473	X	FNMA POOL AL0219 3 31503	3138EGG57			10/20/2011		4/25/2012	3,668	3,727				0	-59
474	X	FNMA POOL AL0219 3 32%	3138EGG57			10/20/2011		5/25/2012	2,054	2,088				0	-34
475	X	FNMA POOL AL0219 3 328%	3138EGG57			10/20/2011		6/25/2012	2,279	2,316				0	-37
476	X	FNMA POOL AL0219 3 33801	3138EGG57			10/20/2011		7/25/2012	2,270	2,307				0	-37

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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
477	X	FNMA POOL AL0219 3 338%	3138EGG57			10/20/2011		8/25/2012	1,255	1,276				0	-21
478	X	FNMA POOL AL0219 3 338%	3138EGG57			10/20/2011		9/25/2012	395	401				0	-6
479	X	FNMA POOL AL0219 3 33801	3138EGG57			10/20/2011		10/25/2012	1,456	1,480				0	-24
480	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		8/25/2012	3,658	3,877				0	-219
481	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		9/25/2012	2,324	2,463				0	-139
482	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		10/25/2012	3,254	3,448				0	-194
483	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		11/25/2012	4,626	4,902				0	-276
484	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		12/25/2012	1,718	1,820				0	-102
485	X	FNMA POOL AK2717A 4 0%	3138E7AT1			2/23/2012		12/31/2012	3,155	3,344				0	-189
486	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		5/25/2012	425	448				0	-23
487	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		6/25/2012	73	77				0	-4
488	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		7/25/2012	74	78				0	-4
489	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		8/25/2012	1,696	1,785				0	-89
490	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		9/25/2012	1,132	1,191				0	-59
491	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		10/25/2012	579	609				0	-30
492	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		11/21/2012	17,147	16,889				0	258
493	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		11/25/2012	2,998	3,156				0	-158
494	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		12/25/2012	2,828	2,976				0	-148
495	X	FNMA POOL AK5762 4 0%	3138EAML8			3/28/2012		12/31/2012	799	841				0	-42
496	X	FNMA POOL AK6724A 3 0%	3138EBPJ8			8/8/2012		9/17/2012	19,808	19,658				0	150
497	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		8/25/2012	1,810	1,931				0	-121
498	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		9/25/2012	1,693	1,807				0	-114
499	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		10/25/2012	1,530	1,633				0	-103
500	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		11/25/2012	1,857	1,982				0	-125
501	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		12/25/2012	2,067	2,205				0	-138
502	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		12/31/2012	1,806	1,927				0	-121
503	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		2/25/2012	980	1,008				0	-28
504	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		3/25/2012	1,924	1,980				0	-56
505	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		4/25/2012	1,034	1,064				0	-30
506	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		5/25/2012	998	1,027				0	-29
507	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		6/25/2012	717	737				0	-20
508	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		7/25/2012	1,444	1,486				0	-42
509	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		5/25/2012	131	136				0	-5
510	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		8/25/2012	1,226	1,261				0	-35
511	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		9/25/2012	768	790				0	-22
512	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		10/25/2012	815	838				0	-23
513	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		11/25/2012	1,137	1,170				0	-33
514	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		12/11/2012	30,659	29,417				0	1,242
515	X	FNMA POOL AD2351 4 0%	31418PTH8			12/13/2010		12/25/2012	772	794				0	-22
516	X	FNMA POOL AE5895 3 322%	31419GRR7			9/21/2011		2/25/2012	1,865	1,937				0	-72
517	X	FNMA POOL AE5895 3 33%	31419GRR7			9/21/2011		3/25/2012	405	421				0	-16
518	X	FNMA POOL AE5895 3 33% 1	31419GRR7			9/21/2011		4/9/2012	56,636	56,364				0	272
519	X	FNMA POOL AE5895 3 33% 1	31419GRR7			9/21/2011		4/25/2012	1,119	1,162				0	-43
520	X	FEDEX CORP	31428X106			1/26/2012		11/28/2012	3,550	3,705				0	-155
521	X	FLUOR CORP NEW	343412102			10/16/2012		11/28/2012	2,119	2,309				0	-190
522	X	FORD MOTOR CO	345370860			1/6/2011		11/28/2012	1,775	2,917				0	-1,142
523	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		5/15/2012	1,078	1,133				0	-55
524	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		6/15/2012	226	238				0	-12
525	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		7/15/2012	5,364	5,635				0	-271
526	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		8/15/2012	201	211				0	-10
527	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		9/15/2012	203	213				0	-10
528	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		10/15/2012	4,916	5,164				0	-248
529	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		11/15/2012	3,874	4,069				0	-195
530	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		12/15/2012	1,364	1,433				0	-69
531	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		1/10/2012	2,962	3,042				0	-80
532	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		2/10/2012	252	259				0	-7
533	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		3/10/2012	248	255				0	-7
534	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		4/10/2012	266	274				0	-8
535	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		5/10/2012	234	240				0	-6
536	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		6/10/2012	229	235				0	-6
537	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		7/10/2012	239	246				0	-7
538	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		8/10/2012	224	230				0	-6
539	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		9/10/2012	225	231				0	-6
540	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		10/10/2012	243	249				0	-6
541	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		11/10/2012	220	226				0	-6
542	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		12/10/2012	124	127				0	-3
543	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		12/25/2012	330	360				0	-30
544	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		12/31/2012	525	572				0	-47

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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 POOL 888890 6 5%	31410GRK1			3/8/2010		2/25/2012	265	285				0	-20
546	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		3/25/2012	329	354				0	-25
547	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2012	369	396				0	-27
548	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		10/25/2012	203	221				0	-18
549	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		11/25/2012	233	254				0	-21
550	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2012	420	451				0	-31
551	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		6/25/2012	450	484				0	-34
552	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		7/25/2012	505	543				0	-38
553	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		8/25/2012	469	504				0	-35
554	X	FNMA POOL AL0219 3 33802	3138EGG57			10/20/2011		11/25/2012	409	416				0	-7
555	X	FNMA POOL AL0219 3 33501	3138EGG57			10/20/2011		12/25/2012	2,044	2,078				0	-34
556	X	FNMA POOL AL0219 3 33905	3138EGG57			10/20/2011		12/31/2012	3,910	3,974				0	-64
557	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		1/13/2012	8,305	8,273				0	32
558	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		2/25/2012	573	615				0	-42
559	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		3/25/2012	554	595				0	-41
560	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		4/25/2012	591	634				0	-43
561	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		5/25/2012	598	642				0	-44
562	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2012	538	578				0	-40
563	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2012	571	613				0	-42
564	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2012	496	533				0	-37
565	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2012	485	521				0	-36
566	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2012	516	554				0	-38
567	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2012	490	526				0	-36
568	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2012	428	460				0	-32
569	X	FNMA POOL AL0201 5 0%	3138EGGK4			4/15/2011		12/31/2012	516	554				0	-38
570	X	FNMA POOL AL0573 3 5%	3138EGT79			8/2/2011		2/8/2012	42,994	42,200				0	794
571	X	FNMA POOL AL0573 3 5%	3138EGT79			8/2/2011		2/25/2012	1,090	1,127				0	-37
572	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		8/25/2012	980	1,030				0	-50
573	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		9/25/2012	659	693				0	-34
574	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		10/25/2012	657	690				0	-33
575	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		11/25/2012	61	64				0	-3
576	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		12/25/2012	1,630	1,714				0	-84
577	X	FNMA POOL AL1946 3 5%	3138EJEU8			6/14/2012		12/31/2012	941	989				0	-48
578	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		1/25/2012	936	981				0	-45
579	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		2/25/2012	1,064	1,115				0	-51
580	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		3/25/2012	1,126	1,179				0	-53
581	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		4/25/2012	1,147	1,201				0	-54
582	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		5/25/2012	1,154	1,209				0	-55
583	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		6/25/2012	1,415	1,482				0	-67
584	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		7/25/2012	1,233	1,292				0	-59
585	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		8/25/2012	1,343	1,407				0	-64
586	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		9/25/2012	1,579	1,654				0	-75
587	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		10/25/2012	1,168	1,224				0	-56
588	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		11/25/2012	1,310	1,372				0	-62
589	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		12/25/2012	1,475	1,545				0	-70
590	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		2/25/2012	350	381				0	-31
591	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		3/25/2012	421	459				0	-38
592	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		4/25/2012	10	11				0	-1
593	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		5/25/2012	561	611				0	-50
594	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		6/25/2012	99	108				0	-9
595	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		7/25/2012	171	187				0	-16
596	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		8/25/2012	9	10				0	-1
597	X	FNMA POOL 831812 6 0%	31407JDR0			12/29/2010		9/25/2012	195	213				0	-18
598	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		4/25/2012	206	210				0	-4
599	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		5/25/2012	192	197				0	-5
600	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		6/25/2012	171	175				0	-4
601	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		7/25/2012	186	190				0	-4
602	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		8/25/2012	167	171				0	-4
603	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		9/25/2012	214	219				0	-5
604	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		10/25/2012	184	188				0	-4
605	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		11/25/2012	178	182				0	-4
606	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		12/11/2012	4,239	4,046				0	193
607	X	FNMA POOL AC8596 4 0%	31417VRS4			2/4/2011		12/25/2012	138	141				0	-3
608	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		2/25/2012	83	86				0	-3
609	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		3/25/2012	120	124				0	-4
610	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		4/18/2012	31,379	29,610				0	1,769
611	X	FNMA POOL MA0708 4 5%	31417YYE1			5/19/2011		4/25/2012	111	115				0	-4
612	X	FNMA POOL MA1200 3 0%	31418AKN7			9/17/2012		11/25/2012	76	80				0	-4

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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 MA1200 3 0%	31418AKN7			9/17/2012		12/25/2012	88	93				0	-5
614	X	FNMA POOL MA1200 3 0%	31418AKN7			9/17/2012		12/31/2012	118	125				0	-7
615	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		2/25/2012	1,550	1,653				0	-103
616	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		3/25/2012	1,620	1,728				0	-108
617	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		4/25/2012	1,521	1,623				0	-102
618	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		5/25/2012	1,629	1,738				0	-109
619	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		6/25/2012	1,706	1,820				0	-114
620	X	FNMA POOL AD0207 6 0%	31418MGR7			4/26/2010		7/25/2012	1,771	1,890				0	-119
621	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2012	403	433				0	-30
622	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/25/2012	339	364				0	-25
623	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2012	429	461				0	-32
624	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2012	375	403				0	-28
625	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/31/2012	352	378				0	-26
626	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		2/25/2012	253	280				0	-27
627	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		3/25/2012	260	289				0	-29
628	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		4/25/2012	302	336				0	-34
629	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		5/25/2012	308	342				0	-34
630	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		6/25/2012	280	310				0	-30
631	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		7/25/2012	351	390				0	-39
632	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		8/25/2012	365	405				0	-40
633	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		9/25/2012	329	366				0	-37
634	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		10/25/2012	330	366				0	-36
635	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		11/25/2012	301	334				0	-33
636	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		12/25/2012	318	353				0	-35
637	X	FNMA POOL 888967 6 0%	31410GTY9			4/27/2011		12/31/2012	418	464				0	-46
638	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		2/25/2012	2,756	2,944				0	-188
639	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		3/25/2012	3,410	3,643				0	-233
640	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		4/25/2012	5,844	6,243				0	-399
641	X	FNMA POOL 975268 5 5% 5/1	31414S6D0			4/20/2011		5/25/2012	4,968	5,307				0	-339
642	X	GENERAL ELECTRIC COMPAI	369604103			1/28/2011		11/28/2012	4,830	4,662				0	168
643	X	GENERAL ELECTRIC COMPAI	369604103			1/28/2011		12/26/2012	20,952	20,472				0	480
644	X	GENERAL ELECTRIC COMPAI	369604103			1/28/2011		12/27/2012	617	608				0	9
645	X	GENERAL ELECTRIC COMPAI	369604103			11/29/2008		12/27/2012	22,413	17,764				0	4,649
646	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			2/22/2010		2/22/2012	45,810	41,393				0	4,417
647	X	GOOGLE INC - CL A	38259P508			2/3/2010		3/22/2012	29,014	23,928				0	5,086
648	X	HSBC FINANCE CORP 5 0%	40429CCS9			2/22/2010		6/28/2012	42,565	41,559				0	1,006
649	X	HSBC FINANCE CORP 5 0%	40429CCS9			6/30/2010		6/28/2012	21,283	20,939				0	344
650	X	HSBC FINANCE CORP 6 676	40429CGD8			6/28/2012		11/29/2012	35,482	32,559				0	2,923
651	X	HESS CORP	42809H107			11/29/2008		1/26/2012	17,915	16,363				0	1,552
652	X	HESS CORP	42809H107			11/29/2008		1/27/2012	7,155	6,525				0	630
653	X	HESS CORP	42809H107			11/29/2008		1/27/2012	2,595	2,359				0	236
654	X	HESS CORP	42809H107			11/29/2008		1/27/2012	19,688	17,919				0	1,769
655	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		6/29/2012	5,075	4,977				0	98
656	X	UNITED STATES T-NOTE 2 12	912828QJ2			3/4/2011		6/22/2012	5,288	4,987				0	301
657	X	UNITED STATES T-NOTE 0 75	912828QL7			3/31/2011		1/20/2012	15,104	14,993				0	111
658	X	UNITED STATES T-NOTE 0 75	912828QL7			4/15/2011		1/20/2012	5,035	5,004				0	31
659	X	UNITED STATES T-NOTE 1 0	912828QM5			5/16/2011		6/22/2012	15,191	15,033				0	158
660	X	UNITED STATES T-NOTE 1 0	912828QM5			5/27/2011		6/22/2012	10,127	10,050				0	77
661	X	UNITED STATES T-NOTE 0 62	912828QU7			8/5/2011		11/29/2012	25,153	25,110				0	43
662	X	UNITED STATES TIPS 0 625%	912828QV5			8/5/2011		6/22/2012	22,715	21,210				0	1,505
663	X	UNITED STATES T-NOTE 1 5	912828QX1			8/28/2012		10/2/2012	5,203	5,195				0	8
664	X	UNITED STATES T-NOTE 1 5	912828QX1			8/16/2011		11/29/2012	5,196	5,125				0	71
665	X	UNITED STATES T-NOTE 1 5	912828QX1			8/9/2012		11/29/2012	5,196	5,182				0	14
666	X	UNITED STATES T-NOTE 1 5	912828QX1			8/24/2011		11/29/2012	36,370	35,833				0	537
667	X	UNITED STATES T-NOTE 2 25	912828QY9			8/24/2011		6/22/2012	69,865	67,854				0	2,011
668	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		8/20/2012	20,840	19,767				0	1,073
669	X	US TREASURY NOTE 2 0%	912828RR3			11/22/2011		4/4/2012	9,822	10,030				0	-208
670	X	US TREASURY NOTE 2 0%	912828RR3			11/22/2011		4/5/2012	4,930	5,015				0	-85
671	X	PENTAIR LTD	H6169Q108			2/3/2010		11/2/2012	7	4				0	3
672	X	PENTAIR LTD	H6169Q108			2/3/2010		11/28/2012	474	288				0	186
673	X	PENTAIR LTD	H6169Q108			2/3/2010		12/21/2012	9,696	5,787				0	3,909
674	X	TYCO INTERNATIONAL LTD	H89128104			2/3/2010		3/29/2012	32,441	21,216				0	11,225
675	X	TYCO INTERNATIONAL LTD	H89128104			2/3/2010		11/28/2012	836	536				0	300
676	X	LYONDELLBASELL INDU -CL A	N53745100			4/27/2012		11/28/2012	2,865	2,700				0	165
677	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/20/2011		6/28/2012	5,379	5,035				0	344
678	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/28/2011		6/28/2012	5,379	5,058				0	321
679	X	PETROBRAS INTL FIN C 5 375	71645WAR2			1/20/2011		6/28/2012	10,758	9,980				0	778
680	X	PFIZER INC	717081103			7/18/2012		11/28/2012	7,595	7,340				0	255

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

	Amount
Long Term CG Distributions	69,082
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,535,633	5,262,608	273,025
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
681	X	PHILIP MORRIS INTERNAT-W/	718172109			10/31/2011		11/28/2012	5,345	4,266				0	1,079
682	X	PHILLIPS 66-W/I	718546104			2/3/2010		5/3/2012	12,070	9,180				0	2,890
683	X	PHILLIPS 66-W/I	718546104			2/3/2010		5/3/2012	1,037	793				0	244
684	X	PRAXAIR INC	74005P104			11/29/2008		11/28/2012	2,022	1,075				0	947
685	X	T ROWE PRICE GROUP INC	74144T108			1/20/2012		11/28/2012	1,919	1,802				0	117
686	X	PROCTER & GAMBLE CO	742718109			11/29/2008		3/22/2012	13,496	12,587				0	909
687	X	PROCTER & GAMBLE CO	742718109			11/29/2008		3/27/2012	29,951	28,069				0	1,882
688	X	HEWLETT-PACKARD CO 3 3	428236BU6			12/6/2011		8/9/2012	5,170	4,990				0	180
689	X	HEWLETT-PACKARD CO 3 3	428236BU6			12/6/2011		8/28/2012	5,145	4,990				0	155
690	X	HEWLETT-PACKARD CO 2 6%	428236BW2			3/7/2012		8/15/2012	4,945	4,999				0	-54
691	X	HEWLETT-PACKARD CO 2 6%	428236BW2			3/7/2012		9/6/2012	4,938	4,999				0	-61
692	X	HONEYWELL INTL INC	438516106			2/3/2010		3/13/2012	76,482	49,555				0	26,927
693	X	INFORMATICA CORP	45666Q102			8/16/2010		11/28/2012	806	945				0	-139
694	X	INTERCONTINENTALEXCHAN	45865V100			10/18/2011		11/28/2012	1,565	1,492				0	73
695	X	INTERNATIONAL BUSINESS M	459200101			2/3/2010		11/28/2012	3,052	2,004				0	1,048
696	X	INTUIT	461202103			10/12/2011		11/28/2012	1,161	1,042				0	119
697	X	JP MORGAN CHASE & CO	46625H100			2/3/2010		11/28/2012	4,039	4,040				0	-1
698	X	JP MORGAN CHASE & C 5 12	46625HBV1			7/20/2010		1/20/2012	26,440	26,945				0	-505
699	X	JEFFERIES GROUP INC 7 75	472319AA0			11/9/2011		3/15/2012	25,000	25,000				0	0
700	X	JOHNSON & JOHNSON	478160104			6/15/2012		11/28/2012	2,762	2,635				0	127
701	X	JOHNSON CONTROLS INC 5	478366AR8			3/4/2010		4/18/2012	28,278	27,043				0	1,235
702	X	HIGHBRIDGE DYNAMIC COMN	48121A670			5/2/2011		12/3/2012	6,754	10,000				0	-3,246
703	X	HIGHBRIDGE DYNAMIC COMN	48121A670			12/7/2011		12/3/2012	73,128	90,000				0	-16,872
704	X	HIGHBRIDGE DYNAMIC COMN	48121A670			12/15/2011		12/3/2012	278	328				0	-50
705	X	HIGHBRIDGE DYNAMIC COMN	48121A670			12/22/2011		12/3/2012	193	220				0	-27
706	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/18/2012	11,626	11,041				0	585
707	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	5,796	5,520				0	276
708	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/24/2012	5,803	5,520				0	283
709	X	KRAFT FOODS INC 5 375%	50075NBA1			9/8/2010		5/30/2012	11,631	11,041				0	590
710	X	LIMITED BRANDS INC	532716107			2/3/2010		7/20/2012	1,343	584				0	759
711	X	LIMITED BRANDS INC	532716107			2/3/2010		7/23/2012	18,404	8,137				0	10,267
712	X	LIMITED BRANDS INC	532716107			2/3/2010		7/24/2012	11,342	5,136				0	6,206
713	X	LIMITED BRANDS INC	532716107			2/3/2010		7/24/2012	17,144	7,694				0	9,450
714	X	LINCOLN NATL CORP IND	534187109			8/12/2011		1/26/2012	5,703	6,211				0	-508
715	X	LINCOLN NATL CORP IND	534187109			8/12/2011		1/27/2012	22,846	24,573				0	-1,727
716	X	LINCOLN NATL CORP IND	534187109			8/12/2011		1/30/2012	14,888	16,022				0	-1,134
717	X	LLOYDS TSB BANK PLC 6 375	539473AH1			1/14/2011		7/6/2012	5,711	5,006				0	705
718	X	LLOYDS TSB BANK PLC 6 375	539473AH1			1/13/2011		7/6/2012	28,554	24,925				0	3,629
719	X	LORILLARD INC	544147101			2/16/2012		9/12/2012	11,365	12,380				0	-1,015
720	X	LORILLARD INC	544147101			8/22/2011		9/12/2012	5,798	5,443				0	355
721	X	LORILLARD INC	544147101			8/22/2011		9/13/2012	2,214	2,062				0	152
722	X	LORILLARD INC	544147101			8/22/2011		9/13/2012	37,409	34,943				0	2,466
723	X	MASSACHUSETTS ST 4 2%	57582PWK2			1/12/2011		10/25/2012	5,673	5,009				0	664
724	X	MCKESSON CORPORATION	58155Q103			2/3/2010		4/27/2012	15,517	10,235				0	5,282
725	X	MCKESSON CORPORATION	58155Q103			2/3/2010		4/30/2012	35,680	23,481				0	12,199
726	X	MCKESSON CORPORATION	58155Q103			2/3/2010		11/28/2012	1,862	1,204				0	658
727	X	MERCK & CO INC	58933Y105			2/3/2010		11/28/2012	5,738	5,082				0	656
728	X	MERCK & CO INC	58933Y105			5/14/2012		12/21/2012	25,704	23,676				0	2,028
729	X	MERCK & CO INC	58933Y105			2/3/2010		12/21/2012	36,141	34,012				0	2,129
730	X	MERCK & CO INC	58933Y105			5/14/2012		12/21/2012	15,910	14,696				0	1,214
731	X	MOODYS CORP	615369105			4/3/2012		11/28/2012	2,848	2,572				0	276
732	X	NYSE EURONEXT 4 8%	629491AA9			2/10/2010		3/6/2012	10,511	10,777				0	-266
733	X	NYSE EURONEXT 4 8%	629491AA9			2/10/2010		6/25/2012	5,199	5,388				0	-189
734	X	NYSE EURONEXT 4 8%	629491AA9			2/10/2010		6/27/2012	15,591	16,165				0	-574
735	X	NATIONAL OILWELL VARCO I	637071101			12/9/2011		11/28/2012	4,159	4,354				0	-195
736	X	NETAPP INC	64110D104			8/19/2011		6/20/2012	2,135	2,488				0	-353
737	X	NETAPP INC	64110D104			8/23/2011		6/20/2012	1,887	2,250				0	-363
738	X	NETAPP INC	64110D104			8/22/2011		6/20/2012	1,392	1,603				0	-211
739	X	NETAPP INC	64110D104			8/23/2011		6/20/2012	618	740				0	-122
740	X	NETAPP INC	64110D104			10/18/2011		6/20/2012	7,412	9,493				0	-2,081
741	X	NETAPP INC	64110D104			10/19/2011		6/20/2012	3,397	4,298				0	-901
742	X	NETAPP INC	64110D104			8/23/2011		6/20/2012	4,910	5,866				0	-956
743	X	NETAPP INC	64110D104			8/22/2011		6/21/2012	14,606	17,385				0	-2,779
744	X	NETAPP INC	64110D104			8/22/2011		6/21/2012	1,120	1,318				0	-198
745	X	NEWS CORP INC	65248E203			2/3/2010		11/28/2012	4,192	2,664				0	1,528
746	X	NEXTERA ENERGY INC	65339F101			4/6/2011		11/28/2012	4,699	3,955				0	744
747	X	NORFOLK SOUTHERN CORP	655844108			2/3/2010		2/16/2012	23,307	16,531				0	6,776
748	X	NORFOLK SOUTHERN CORP	655844108			2/3/2010		2/16/2012	45,209	32,089				0	13,120

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

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	69,082	Capital Gains/Losses	5,535,633	5,262,608	273,025
Short Term CG Distributions	0	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
749	X	OCCIDENTAL PETROLEUM C(	674599105			6/11/2010		11/28/2012	2,275	2,533				0	-258
750	X	OMNICOM GROUP INC	681919106			1/6/2011		1/20/2012	1,967	1,990				0	-23
751	X	OMNICOM GROUP INC	681919106			1/7/2011		1/20/2012	12,501	12,547				0	-46
752	X	OMNICOM GROUP INC	681919106			1/6/2011		1/20/2012	2,956	2,984				0	-28
753	X	OMNICOM GROUP INC	681919106			1/7/2011		1/23/2012	6,832	6,955				0	-123
754	X	OMNICOM GROUP INC	681919106			11/29/2008		1/23/2012	13,757	8,138				0	5,619
755	X	OMNICOM GROUP INC	681919106			11/29/2008		1/24/2012	24,424	14,473				0	9,951
756	X	OMNICOM GROUP INC	681919106			11/29/2008		1/25/2012	15,332	9,066				0	6,266
757	X	ORACLE CORP	68389X105			9/30/2010		3/30/2012	27,113	25,161				0	1,952
758	X	ORACLE CORP	68389X105			2/3/2010		3/30/2012	15,743	12,814				0	2,929
759	X	ORACLE CORP	68389X105			2/3/2010		11/28/2012	2,833	2,136				0	697
760	X	PPL CORP	69351T106			4/4/2011		1/20/2012	35,197	33,105				0	2,092
761	X	PPL CORP	69351T106			4/5/2011		1/20/2012	10,724	10,052				0	672
762	X	P V H CORP	693656100			10/3/2011		11/28/2012	1,150	781				0	369
763	X	P V H CORP	693656100			11/2/2011		11/28/2012	2,646	1,738				0	908
764	X	PEPSICO INC	713448108			5/13/2011		11/28/2012	4,220	4,233				0	-13
765	X	RALCORP HLDGS INC NEW	751028101			3/30/2012		11/28/2012	1,776	1,480				0	296
766	X	ROBERT HALF INTL INC	770323103			12/5/2011		11/28/2012	832	839				0	-7
767	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5			3/9/2010		9/13/2012	10,776	10,002				0	774
768	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5			3/9/2010		9/13/2012	5,388	5,003				0	385
769	X	ROYAL BANK OF SCOTLA 4 8	78010XAC5			3/9/2010		9/13/2012	10,776	9,977				0	799
770	X	RYDEX MANAGED FUTURES	78356A160			12/7/2011		5/24/2012	10,000	10,529				0	-529
771	X	RYDEX MANAGED FUTURES	78356A160			12/7/2011		6/14/2012	20,000	21,510				0	-1,510
772	X	GUGGENHEIM MANAGED FUT	78356A160			12/7/2011		12/3/2012	59,748	67,961				0	-8,213
773	X	SBC COMMUNICATIONS 5 8	78387GAK9			3/29/2010		1/19/2012	10,299	10,928				0	-629
774	X	SBC COMMUNICATIONS 5 8	78387GAK9			3/29/2010		1/23/2012	5,149	5,464				0	-315
775	X	SBC COMMUNICATIONS 5 8	78387GAK9			3/29/2010		2/9/2012	10,273	10,928				0	-655
776	X	ST JUDE MEDICAL INC	790849103			3/22/2011		7/18/2012	375	518				0	-143
777	X	ST JUDE MEDICAL INC	790849103			3/22/2011		7/18/2012	30,029	41,176				0	-11,147
778	X	ST JUDE MEDICAL INC	790849103			4/26/2011		7/18/2012	4,992	6,927				0	-1,935
779	X	ST JUDE MEDICAL INC	790849103			4/27/2011		7/18/2012	18,505	26,082				0	-7,577
780	X	ST JUDE MEDICAL INC	790849103			4/27/2011		7/18/2012	893	1,270				0	-377
781	X	SANOFI	80105N105			7/20/2012		11/28/2012	1,734	1,486				0	248
782	X	SANOFI	80105N105			7/25/2012		11/28/2012	4,046	3,422				0	624
783	X	TARGET CORP	87612E106			12/8/2011		11/28/2012	1,251	1,077				0	174
784	X	TELEFONICA EMISONES 5 87	87938WAH6			1/24/2012		3/20/2012	10,340	10,123				0	217
785	X	TELEFONICA EMISIONES 4 94	87938WAJ2			8/26/2010		1/24/2012	5,119	5,413				0	-294
786	X	TELEFONICA EMISIONES 4 94	87938WAJ2			2/11/2010		1/24/2012	5,119	5,280				0	-161
787	X	TELEFONICA EMISIONES 4 94	87938WAJ2			2/10/2010		1/25/2012	10,237	10,541				0	-304
788	X	TELEFONICA EMISIONES 4 94	87938WAJ2			2/11/2010		1/25/2012	10,237	10,560				0	-323
789	X	TERADATA CORPORATION	88076W103			3/3/2011		7/6/2012	5,212	4,001				0	1,211
790	X	TERADATA CORPORATION	88076W103			3/3/2011		7/9/2012	6,749	5,151				0	1,598
791	X	TERADATA CORPORATION	88076W103			3/3/2011		7/9/2012	13,563	10,339				0	3,224
792	X	TERADATA CORPORATION	88076W103			3/3/2011		11/28/2012	1,215	999				0	216
793	X	TIME WARNER INC 3 15%	887317AJ4			7/7/2010		1/10/2012	10,544	9,988				0	556
794	X	TIME WARNER INC 3 15%	887317AJ4			7/8/2010		1/10/2012	5,272	5,023				0	249
795	X	TRANSCANADA CORP	89353D107			10/18/2011		11/28/2012	1,817	1,717				0	100
796	X	TYCO INTL FIN 3 375% 10	902118BN7			4/28/2010		7/13/2012	33,610	30,900				0	2,710
797	X	UNILEVER PLC ADR	904767704			5/16/2011		11/28/2012	4,995	4,176				0	819
798	X	U S TREASURY NOTE 4 25%	912828BH2			3/30/2010		2/23/2012	5,293	5,401				0	-108
799	X	U S TREASURY NOTE 4 25%	912828BH2			3/30/2010		2/24/2012	10,583	10,803				0	-220
800	X	U S TREASURY NOTE 4 25%	912828BH2			3/30/2010		2/24/2012	5,291	5,401				0	-110
801	X	U S TREASURY NOTE 4 25%	912828BH2			3/30/2010		2/24/2012	10,584	10,803				0	-219
802	X	U S TREASURY NOTE 4 25%	912828BH2			3/30/2010		2/29/2012	68,773	70,218				0	-1,445
803	X	U S TREASURY NOTE 4 25%	912828BH2			3/30/2010		3/28/2012	10,547	10,803				0	-256
804	X	U S TREASURY NOTE 1 75%	912828NP1			7/29/2010		11/29/2012	5,190	5,020				0	170
805	X	U S TREASURY NOTE 0 75%	912828NY2			9/24/2010		3/7/2012	10,071	10,018				0	53
806	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		3/28/2012	5,034	4,996				0	38
807	X	U S TREASURY NOTE 0 75%	912828NY2			9/24/2010		3/28/2012	5,034	5,009				0	25
808	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/19/2010		3/28/2012	15,047	14,978				0	69
809	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/12/2010		5/18/2012	15,047	14,969				0	78
810	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		4/24/2012	48,283	42,956				0	5,327
811	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		6/22/2012	10,987	9,552				0	1,435
812	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		8/20/2012	10,893	9,558				0	1,335
813	X	U S TREASURY NOTE 2 625	912828PC8			2/23/2011		8/20/2012	5,447	4,703				0	744
814	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		6/6/2012	5,059	5,023				0	36
815	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		6/6/2012	10,117	9,990				0	127
816	X	U S TREASURY NOTE 2 0%	912828PS3			3/24/2011		6/22/2012	10,520	9,984				0	536

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

	Amount
Long Term CG Distributions	69,082
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	5,535,633	5,262,608	273,025
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	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		6/29/2012	5,079	5,019				0	60
818	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		7/11/2012	5,082	5,019				0	63
819	X	U S TREASURY NOTE 1 25%	912828PZ7			3/11/2011		7/13/2012	5,082	5,018				0	64
820	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		7/13/2012	10,163	10,038				0	125
821	X	UNITED STATES T-NOTE 1 25	912828QC7			4/19/2011		7/13/2012	30,512	30,103				0	409
822	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		6/6/2012	5,082	4,977				0	105
823	X	UNITED STATES T-NOTE 1 25	912828QH6			6/25/2012		6/28/2012	5,075	5,076				0	-1
824	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		6/28/2012	5,075	4,977				0	98

Part I, Line 16c (990-PF) - Other Professional Fees

		21,308	12,785	0	8,523
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	ROPES & GRAY, LLP	21,308	12,785		8,523

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

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		6,011	6,011	0	0
1	FOREIGN TAX WITHHELD	6,011	6,011		

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

		5,064	5,064	0	5,064
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	59	59		59
2	INVESTMENT INTEREST EXPENSE	5,005	5,005		5,005

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

			11,923,490	11,632,443	12,956,558
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1	OTHER ASSETS		11,923,490	11,632,443	12,956,558

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

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

1	GAIN ON PY SALES SETTLED IN CY	1	1,196
2	PURCHASE OF ACCRUED INTEREST C/O PY	2	1,000
3	MBS ADJUSTMENT	3	3,621
4	COST BASIS ADJUSTMENT	4	245
5	Total	5	6,062

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

1	GAIN ON CY SALES NOT SETTLED AT YEAR END	1	4,658
2	WASH SALE ADJUSTMENT	2	965
3	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	3	473
4	REMIC ADJUSTMENT	4	81
5	Total	5	6,177

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
1	DIRECTV - CLASS A	25490A101		1/20/2012	7/23/2012	29,857		0	27,182	2,675	0	0	0	2,675
2	DIRECTV - CLASS A	25490A101		1/20/2012	7/24/2012	12,444		0	11,459	985	0	0	0	985
3	DIRECTV - CLASS A	25490A101		1/20/2012	7/24/2012	21,158		0	19,428	1,730	0	0	0	1,730
4	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	11/28/2012	889		0	861	28	0	0	0	28
5	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/6/2012	6,947		0	6,584	363	0	0	0	363
6	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/14/2012	12/7/2012	5,454		0	5,148	306	0	0	0	306
7	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/7/2012	2,682		0	2,539	143	0	0	0	143
8	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	8/15/2012	394		0	425	-31	0	0	0	-31
9	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	9/15/2012	341		0	368	-27	0	0	0	-27
10	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	10/15/2012	226		0	243	-17	0	0	0	-17
11	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	11/15/2012	274		0	295	-21	0	0	0	-21
12	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	12/15/2012	213		0	230	-17	0	0	0	-17
13	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	12/31/2012	233		0	251	-18	0	0	0	-18
14	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	2/15/2012	157		0	168	-11	0	0	0	-11
15	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	2/15/2012	118		0	127	-9	0	0	0	-9
16	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	3/15/2012	241		0	258	-17	0	0	0	-17
17	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	3/15/2012	181		0	195	-14	0	0	0	-14
18	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	4/15/2012	242		0	259	-17	0	0	0	-17
19	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	4/15/2012	182		0	197	-15	0	0	0	-15
20	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	5/15/2012	306		0	328	-22	0	0	0	-22
21	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	5/15/2012	230		0	248	-18	0	0	0	-18
22	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	6/15/2012	250		0	267	-17	0	0	0	-17
23	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	6/15/2012	187		0	202	-15	0	0	0	-15
24	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	7/15/2012	273		0	293	-20	0	0	0	-20
25	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	7/15/2012	205		0	222	-17	0	0	0	-17
26	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	8/15/2012	221		0	237	-16	0	0	0	-16
27	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	8/15/2012	166		0	179	-13	0	0	0	-13
28	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	9/15/2012	231		0	247	-16	0	0	0	-16
29	CITIGROUP INC	172967424		1/31/2011	5/14/2012	3,178		0	5,428	-2,250	0	0	0	-2 250
30	CITIGROUP INC	172967424		1/31/2011	5/14/2012	454		0	772	-318	0	0	0	-318
31	CITIGROUP INC	172967424		1/31/2011	5/14/2012	3,491		0	5,940	-2,449	0	0	0	-2,449
32	CITIGROUP INC	172967424		1/31/2011	5/14/2012	2,923		0	4,983	-2,060	0	0	0	-2,060
33	CITIGROUP INC	172967424		1/31/2011	5/14/2012	1,674		0	2,850	-1,176	0	0	0	-1,176
34	CITIGROUP INC	172967424		1/31/2011	5/14/2012	653		0	1,117	-464	0	0	0	-464
35	CITIGROUP INC	172967424		3/22/2012	5/14/2012	7,180		0	9,359	-2,179	0	0	0	-2,179
36	COCA-COLA ENTERPRISES INC	19122T109		2/17/2012	11/28/2012	2,764		0	2,596	168	0	0	0	168
37	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		3/30/2012	11/28/2012	2,612		0	3,081	-469	0	0	0	-469
38	COMCAST CORP 5 9% 3/15/16	20030NAL5		2/10/2010	6/26/2012	5,759		0	5,467	292	0	0	0	292
39	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	6/15/2012	255		0	276	-21	0	0	0	-21
40	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	7/15/2012	137		0	146	-9	0	0	0	-9
41	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	7/15/2012	182		0	197	-15	0	0	0	-15
42	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	8/15/2012	211		0	225	-14	0	0	0	-14
43	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	8/15/2012	281		0	304	-23	0	0	0	-23
44	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	9/15/2012	88		0	94	-6	0	0	0	-6
45	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	9/15/2012	118		0	127	-9	0	0	0	-9
46	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	10/15/2012	291		0	310	-19	0	0	0	-19
47	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	10/15/2012	388		0	419	-31	0	0	0	-31
48	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	11/15/2012	116		0	124	-8	0	0	0	-8
49	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	11/15/2012	154		0	167	-13	0	0	0	-13
50	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	12/15/2012	219		0	233	-14	0	0	0	-14
51	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	12/15/2012	292		0	315	-23	0	0	0	-23
52	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	12/31/2012	44		0	47	-3	0	0	0	-3
53	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	12/31/2012	59		0	64	-5	0	0	0	-5
54	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	6/15/2012	2,084		0	2,255	-171	0	0	0	-171
55	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	7/15/2012	1,715		0	1,857	-142	0	0	0	-142
56	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	8/15/2012	2,140		0	2,316	-176	0	0	0	-176
57	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	9/15/2012	3,407		0	3,687	-280	0	0	0	-280
58	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	10/15/2012	908		0	982	-74	0	0	0	-74
59	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	11/15/2012	2,357		0	2,551	-194	0	0	0	-194
60	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	12/15/2012	2,833		0	3,066	-233	0	0	0	-233
61	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	12/31/2012	3,984		0	4,312	-328	0	0	0	-328
62	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	2/15/2012	443		0	433	10	0	0	0	10
63	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	3/15/2012	362		0	354	8	0	0	0	8
64	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	4/15/2012	1,059		0	1,038	21	0	0	0	21
65	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	9/15/2012	173		0	188	-15	0	0	0	-15
66	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	10/15/2012	252		0	269	-17	0	0	0	-17
67	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	10/15/2012	189		0	204	-15	0	0	0	-15
68	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	4/15/2012	1,623		0	1,690	-67	0	0	0	-67
69	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	5/15/2012	2,094		0	2,180	-86	0	0	0	-86
70	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	6/15/2012	1,356		0	1,412	-56	0	0	0	-56
71	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	7/15/2012	1,696		0	1,766	-70	0	0	0	-70
72	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	8/15/2012	4,140		0	4,310	-170	0	0	0	-170
73	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	9/15/2012	6,606		0	6,879	-273	0	0	0	-273
74	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	10/15/2012	5,461		0	5,687	-226	0	0	0	-226
75	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	11/15/2012	3,957		0	4,120	-163	0	0	0	-163
76	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	12/15/2012	2,561		0	2,666	-105	0	0	0	-105
77	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	12/31/2012	1,428		0	1,487	-59	0	0	0	-59
78	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	2/15/2012	255		0	250	5	0	0	0	5
79	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	3/15/2012	404		0	395	9	0	0	0	9
80	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	4/15/2012	503		0	492	11	0	0	0	11
81	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	5/15/2012	420		0	411	9	0	0	0	9
82	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	6/15/2012	308		0	303	5	0	0	0	5
83	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	7/15/2012	397		0	389	8	0	0	0	8
84	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	8/15/2012	571		0	561	10	0	0	0	10

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
85	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	9/15/2012	578		0	568	10	0	0	0	10
86	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	10/15/2012	450		0	443	7	0	0	0	7
87	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	11/15/2012	572		0	563	9	0	0	0	9
88	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	11/21/2012	13,886		0	12,835	1,051	0	0	0	1,051
89	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	2/15/2012	403		0	411	-8	0	0	0	-8
90	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2012	608		0	619	-11	0	0	0	-11
91	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2012	768		0	783	-15	0	0	0	-15
92	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/19/2012	14,821		0	14,011	810	0	0	0	810
93	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2012	865		0	882	-17	0	0	0	-17
94	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2012	368		0	375	-7	0	0	0	-7
95	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2012	583		0	594	-11	0	0	0	-11
96	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2012	497		0	507	-10	0	0	0	-10
97	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2012	964		0	982	-18	0	0	0	-18
98	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2012	738		0	752	-14	0	0	0	-14
99	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2012	636		0	648	-12	0	0	0	-12
100	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/15/2012	906		0	923	-17	0	0	0	-17
101	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/31/2012	843		0	858	-15	0	0	0	-15
102	A D T CORP-W/I	00101J106		2/3/2010	11/28/2012	876		0	472	404	0	0	0	404
103	AT&T INC	00206R102		11/29/2008	11/28/2012	3,671		0	3,074	597	0	0	0	597
104	AT&T INC	00206R102		11/29/2008	12/21/2012	32,542		0	27,109	5,433	0	0	0	5,433
105	ALLIANCE DATA SYS CORP	018581108		2/3/2010	11/28/2012	4,042		0	1,676	2,366	0	0	0	2,366
106	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	11/28/2012	867		0	1,210	-343	0	0	0	-343
107	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
108	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
109	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
110	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
111	AMAZON COM INC	023135106		5/2/2011	11/28/2012	2,692		0	2,211	481	0	0	0	481
112	AMERICAN EXPRESS CO	025816109		6/21/2010	11/28/2012	2,755		0	2,124	631	0	0	0	631
113	AMERICAN INTERNATIONAL GROUP	026874784		9/12/2012	11/28/2012	2,272		0	2,366	-94	0	0	0	-94
114	COMMIT TO PUR FHLMC GOLD SFM 1/0	02R030418		12/5/2011	1/9/2012	46,640		0	45,949	691	0	0	0	691
115	COMMIT TO PUR FHLMC GOLD 2/01/2	02R030426		1/9/2012	2/14/2012	52,000		0	51,660	340	0	0	0	340
116	COMMIT TO PURCHASE FHLMC 3/1/2	02R030434		2/14/2012	3/5/2012	62,250		0	62,243	7	0	0	0	7
117	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
118	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
119	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
120	COMMIT TO PUR FHLMC 4/01/42	02R032646		3/5/2012	4/9/2012	46,543		0	46,311	232	0	0	0	232
121	COMMIT TO PUR FHLMC GO 5/01/42	02R032653		4/9/2012	5/10/2012	51,969		0	51,562	407	0	0	0	407
122	AMCAR 2010-3 A3 1 14% 4/08/15	03063PAC6		9/15/2010	6/8/2012	870		0	869	1	0	0	0	1
123	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
124	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
125	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
126	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	11/28/2012	2,408		0	2,405	3	0	0	0	3
127	ANADARKO PETROLEUM CORP	032511107		1/27/2012	11/28/2012	2,912		0	3,180	-268	0	0	0	-268
128	APACHE CORP	037411105		2/3/2010	11/28/2012	2,318		0	3,127	-809	0	0	0	-809
129	APACHE CORP 3 25% 4/15/22	037411AZ8		4/5/2012	5/17/2012	5,127		0	5,024	103	0	0	0	103
130	APACHE CORP 3 25% 4/15/22	037411AZ8		4/3/2012	5/17/2012	5,127		0	5,010	117	0	0	0	117
131	APACHE CORP 3 25% 4/15/22	037411AZ8		4/3/2012	5/22/2012	10,193		0	9,966	227	0	0	0	227
132	APACHE CORP 3 25% 4/15/22	037411AZ8		4/3/2012	5/22/2012	5,096		0	5,010	86	0	0	0	86
133	APPLE INC	037833100		4/23/2010	11/28/2012	12,770		0	5,953	6,817	0	0	0	6,817
134	AUTOLIV INC	052800109		1/23/2012	11/28/2012	1,779		0	1,917	-138	0	0	0	-138
135	BANK OF AMERICA CORP	060505104		2/3/2010	11/28/2012	1,538		958	2,495	1	0	0	0	1
136	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		2/10/2010	1/18/2012	10,530		0	10,149	381	0	0	0	381
137	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		2/10/2010	8/1/2012	10,910		0	10,149	761	0	0	0	761
138	BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		6/15/2010	8/1/2012	21,819		0	19,862	1,957	0	0	0	1,957
139	BARCLAYS BANK PLC 5 125% 1/08/20	06739GAR0		8/1/2012	9/17/2012	33,644		0	32,738	906	0	0	0	906
140	BAXTER INTERNATIONAL INC	071813109		11/2/2011	6/14/2012	11,007		0	12,224	-1,217	0	0	0	-1,217
141	BAXTER INTERNATIONAL INC	071813109		8/10/2011	6/15/2012	21,639		0	22,587	-948	0	0	0	-948
142	BAXTER INTERNATIONAL INC	071813109		8/17/2011	6/15/2012	18,197		0	19,812	-1,615	0	0	0	-1,615
143	BAXTER INTERNATIONAL INC	071813109		8/18/2011	6/15/2012	25,574		0	27,283	-1,709	0	0	0	-1,709
144	BAXTER INTERNATIONAL INC	071813109		11/2/2011	6/15/2012	787		0	873	-86	0	0	0	-86
145	C B S CORP-CLASS B W/I	124857202		1/27/2012	11/28/2012	2,104		0	1,732	372	0	0	0	372
146	C B R E GROUP INC	12504L109		1/23/2012	11/28/2012	539		1	540	0	0	0	0	0
147	CIGNA CORP	125509109		2/3/2010	11/28/2012	2,077		0	1,398	679	0	0	0	679
148	CAPITAL ONE FINANCIAL CORP	14040H105		5/3/2012	11/28/2012	2,312		0	2,238	74	0	0	0	74
149	CARNIVAL CORP	143658300		7/1/2010	11/28/2012	1,532		0	1,249	283	0	0	0	283
150	CATERPILLAR INC	149123101		6/16/2010	11/28/2012	2,530		0	1,930	600	0	0	0	600
151	CATERPILLAR INC	149123101		6/16/2010	12/4/2012	8,755		0	6,692	2,063	0	0	0	2 063
152	CATERPILLAR INC	149123101		6/16/2010	12/5/2012	46,033		0	34,491	11,542	0	0	0	11,542
153	CHUBB CORP	171232101		2/3/2010	1/20/2012	16,984		0	11,890	5,094	0	0	0	5,094
154	CHUBB CORP	171232101		10/18/2011	1/20/2012	10,621		0	9,549	1,072	0	0	0	1,072
155	CHUBB CORP	171232101		2/3/2010	11/28/2012	1,526		0	991	535	0	0	0	535
156	CISCO SYSTEMS INC 5 5% 2/22/16	17275RAC6		2/10/2010	12/4/2012	17,225		0	16,833	392	0	0	0	392
157	CITIGROUP INC	172967424		3/22/2012	5/14/2012	24,071		0	31,702	-7,631	0	0	0	-7,631
158	CITIGROUP INC	172967424		1/31/2011	5/14/2012	482		0	821	-339	0	0	0	-339
159	CITIGROUP INC	172967424		1/31/2011	5/14/2012	5,818		0	9,925	-4,107	0	0	0	-4,107
160	CITIGROUP INC	172967424		1/31/2011	5/14/2012	1,674		0	2,831	-1,157	0	0	0	-1,157
161	CITIGROUP INC	172967424		1/31/2011	5/14/2012	965		0	1,642	-677	0	0	0	-677
162	CITIGROUP INC	172967424		1/31/2011	5/14/2012	738		0	1,258	-520	0	0	0	-520
163	CITIGROUP INC	172967424		1/31/2011	5/14/2012	1,816		0	3,090	-1,274	0	0	0	-1,274
164	CONAGRA FOODS INC	205887102		11/27/2012	11/28/2012	297		0	296	1	0	0	0	1
165	CONOCOPHILLIPS	20825C104		2/3/2010	11/28/2012	1,701		0	1,143	558	0	0	0	558
166	CUMMINS INC	231021106		2/3/2010	6/7/2012	5,443		0	2,863	2,580	0	0	0	2,580
167	CUMMINS INC	231021106		2/3/2010	6/8/2012	48,598		0	25,770	22,828	0	0	0	22,828
168	DANAHER CORP	235851102		2/3/2010	11/28/2012	1,580		0	1,087	493	0	0	0	493

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
169	WALT DISNEY CO/THE	254687106		6/8/2012	11/28/2012	4,396		0	4,134	262	0	0	0	262
170	DIRECTV - CLASS A	25490A101		1/20/2012	7/20/2012	1,548		0	1,378	170	0	0	0	170
171	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/7/2012	8,500		0	8,034	466	0	0	0	466
172	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/15/2012	12/7/2012	2,773		0	2,621	152	0	0	0	152
173	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/14/2012	12/7/2012	500		0	471	29	0	0	0	29
174	DR PEPPER SNAPPLE GROUP-W/I	26138E109		6/14/2012	12/10/2012	3,619		0	3,384	235	0	0	0	235
175	DU PONT (E I) DE NEMOURS	263534109		2/3/2010	3/29/2012	20,269		0	13,047	7,222	0	0	0	7,222
176	DU PONT (E I) DE NEMOURS	263534109		2/3/2010	3/29/2012	18,595		0	11,965	6,630	0	0	0	6,630
177	E M C CORP MASS	268648102		5/2/2011	11/28/2012	2,956		0	3,407	-451	0	0	0	-451
178	E O G RES INC	26875P101		10/24/2011	11/28/2012	1,610		0	1,453	157	0	0	0	157
179	EATON CORP	278058102		3/29/2012	11/28/2012	1,550		0	1,470	80	0	0	0	80
180	EATON CORP ACTION	278058102		1/1/2012	12/10/2012	32,026		0	30,385	1,641	0	0	0	1,641
181	ELECTRONIC ARTS INC	285512109		8/12/2011	6/14/2012	6,507		0	10,441	-3,934	0	0	0	-3,934
182	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	1,171		0	1,875	-704	0	0	0	-704
183	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	343		0	553	-210	0	0	0	-210
184	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	20,788		0	33,199	-12,411	0	0	0	-12,411
185	ELECTRONIC ARTS INC	285512109		8/12/2011	6/15/2012	1,433		0	2,290	-857	0	0	0	-857
186	ENERGIZER HLDGS INC	29266R108		11/15/2010	6/7/2012	3,859		0	3,760	99	0	0	0	99
187	ENERGIZER HLDGS INC	29266R108		11/12/2010	6/8/2012	7,341		0	6,948	393	0	0	0	393
188	ENERGIZER HLDGS INC	29266R108		11/12/2010	6/8/2012	1,028		0	967	61	0	0	0	61
189	ENERGIZER HLDGS INC	29266R108		11/15/2010	6/8/2012	14,683		0	14,139	544	0	0	0	544
190	ENERGIZER HLDGS INC	29266R108		11/15/2010	6/8/2012	11,966		0	11,563	403	0	0	0	403
191	EXXON MOBIL CORP	30231G102		11/29/2008	11/28/2012	4,370		0	3,899	471	0	0	0	471
192	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	2/15/2012	166		0	176	-10	0	0	0	-10
193	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	3/15/2012	147		0	156	-9	0	0	0	-9
194	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	4/15/2012	154		0	163	-9	0	0	0	-9
195	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	5/15/2012	153		0	163	-10	0	0	0	-10
196	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	6/15/2012	127		0	135	-8	0	0	0	-8
197	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	7/15/2012	114		0	121	-7	0	0	0	-7
198	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	8/15/2012	110		0	117	-7	0	0	0	-7
199	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	9/15/2012	138		0	147	-9	0	0	0	-9
200	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	10/15/2012	114		0	121	-7	0	0	0	-7
201	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	11/15/2012	159		0	169	-10	0	0	0	-10
202	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	12/15/2012	139		0	148	-9	0	0	0	-9
203	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		10/6/2010	12/31/2012	122		0	130	-8	0	0	0	-8
204	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	2/15/2012	231		0	249	-18	0	0	0	-18
205	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	3/15/2012	208		0	224	-16	0	0	0	-16
206	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	4/15/2012	290		0	312	-22	0	0	0	-22
207	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	5/15/2012	305		0	329	-24	0	0	0	-24
208	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	6/15/2012	379		0	409	-30	0	0	0	-30
209	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2011	7/15/2012	276		0	298	-22	0	0	0	-22
210	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	3/15/2012	284		0	305	-21	0	0	0	-21
211	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	4/15/2012	203		0	218	-15	0	0	0	-15
212	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	5/15/2012	369		0	397	-28	0	0	0	-28
213	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	6/15/2012	242		0	260	-18	0	0	0	-18
214	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	7/15/2012	404		0	435	-31	0	0	0	-31
215	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	8/8/2012	5,467		0	5,440	27	0	0	0	27
216	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	8/15/2012	325		0	349	-24	0	0	0	-24
217	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
218	FHLMC GOLD J16933 3 0% 10/01/26	3128PWV21		6/6/2012	8/10/2012	61,069		0	60,778	291	0	0	0	291
219	FHLMC GOLD J16933 3 0% 10/01/26	3128PWV21		6/6/2012	8/15/2012	2,036		0	2,126	-90	0	0	0	-90
220	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	8/15/2012	97		0	101	-4	0	0	0	-4
221	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	9/15/2012	646		0	671	-25	0	0	0	-25
222	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	10/15/2012	486		0	504	-18	0	0	0	-18
223	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	11/15/2012	336		0	349	-13	0	0	0	-13
224	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	12/15/2012	183		0	190	-7	0	0	0	-7
225	FHLMC GOLD J18958 2 5% 4/01/27	3128PY5T7		7/11/2012	12/31/2012	395		0	411	-16	0	0	0	-16
226	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	2/15/2012	1,965		0	2,046	-81	0	0	0	-81
227	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	3/15/2012	1,498		0	1,560	-62	0	0	0	-62
228	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	11/15/2012	238		0	255	-17	0	0	0	-17
229	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	11/15/2012	179		0	193	-14	0	0	0	-14
230	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	12/15/2012	197		0	211	-14	0	0	0	-14
231	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	12/15/2012	148		0	160	-12	0	0	0	-12
232	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	12/31/2012	177		0	189	-12	0	0	0	-12
233	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		11/16/2011	12/31/2012	133		0	144	-11	0	0	0	-11
234	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	2/15/2012	925		0	982	-57	0	0	0	-57
235	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	3/15/2012	1,035		0	1,098	-63	0	0	0	-63
236	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	4/15/2012	1,503		0	1,594	-91	0	0	0	-91
237	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	5/15/2012	1,017		0	1,079	-62	0	0	0	-62
238	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	6/15/2012	2,685		0	2,849	-164	0	0	0	-164
239	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	7/15/2012	1,647		0	1,748	-101	0	0	0	-101
240	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	8/15/2012	1,129		0	1,198	-69	0	0	0	-69
241	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2012	1,147		0	1,217	-70	0	0	0	-70
242	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	10/15/2012	793		0	841	-48	0	0	0	-48
243	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	11/15/2012	634		0	673	-39	0	0	0	-39
244	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	12/15/2012	900		0	954	-54	0	0	0	-54
245	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	12/31/2012	644		0	683	-39	0	0	0	-39
246	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	2/15/2012	293		0	313	-20	0	0	0	-20
247	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	2/15/2012	391		0	423	-32	0	0	0	-32
248	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	3/15/2012	157		0	167	-10	0	0	0	-10
249	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	3/15/2012	209		0	226	-17	0	0	0	-17
250	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	4/15/2012	104		0	111	-7	0	0	0	-7
251	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	4/15/2012	139		0	151	-12	0	0	0	-12
252	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	5/15/2012	99		0	106	-7	0	0	0	-7

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
253	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		11/15/2011	5/15/2012	132		0	143	-11	0	0	0	-11
254	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		12/22/2010	6/15/2012	191		0	204	-13	0	0	0	-13
255	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	5/15/2012	1,805		0	1,770	35	0	0	0	35
256	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	6/15/2012	831		0	815	16	0	0	0	16
257	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	9/10/2012	15,186		0	15,346	-160	0	0	0	-160
258	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	9/25/2012	5,042		0	5,115	-73	0	0	0	-73
259	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	10/25/2012	4,990		0	5,115	-125	0	0	0	-125
260	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		7/13/2012	11/27/2012	20,286		0	20,462	-176	0	0	0	-176
261	U S TREASURY NOTE 1 75% 5/15/22	912828SV3		6/29/2012	12/4/2012	15,308		0	15,136	172	0	0	0	172
262	WI TREASURY N/B 0 75% 6/30/17	912828TB6		7/24/2012	9/26/2012	25,191		6	25,222	-25	0	0	0	-25
263	WI TREASURY N/B 0 75% 6/30/17	912828TB6		8/8/2012	10/2/2012	5,040		0	5,010	30	0	0	0	30
264	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
265	WI TREASURY N/B 0 75% 6/30/17	912828TB6		7/4/2012	10/2/2012	5,040		0	5,032	8	0	0	0	8
266	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/24/2012	11/29/2012	24,955		0	24,925	30	0	0	0	30
267	VALE SA-SP ADR	91912E105		2/3/2010	11/28/2012	1,380		0	2,196	-816	0	0	0	-816
268	VALE SA-SP ADR	91912E105		2/3/2010	12/4/2012	5,862		0	9,388	-3,526	0	0	0	-3,526
269	VALE SA-SP ADR	91912E105		2/3/2010	12/5/2012	27,482		0	42,767	-15,285	0	0	0	-15,285
270	VERIZON COMMUNICATIONS 5 5% 2/15	92343VAL8		2/11/2010	11/29/2012	18,111		0	15,682	2,429	0	0	0	2,429
271	VMWARE INC-CLASS A	928563402		10/18/2011	11/28/2012	1,837		0	1,932	-95	0	0	0	-95
272	WELLS FARGO & COMPANY	949746101		3/3/2011	11/28/2012	5,542		0	5,505	37	0	0	0	37
273	WOART 2011-A A3 1 11% 5/15/15	98158KAC3		3/2/2011	9/15/2012	398		0	398	0	0	0	0	0
274	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
275	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	5/25/2012	65		0	71	-6	0	0	0	-6
276	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	6/25/2012	195		0	214	-19	0	0	0	-19
277	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	6/25/2012	28		0	30	-2	0	0	0	-2
278	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	7/25/2012	324		0	356	-32	0	0	0	-32
279	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	7/25/2012	46		0	50	-4	0	0	0	-4
280	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	8/25/2012	362		0	398	-36	0	0	0	-36
281	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	8/25/2012	52		0	56	-4	0	0	0	-4
282	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	9/25/2012	295		0	324	-29	0	0	0	-29
283	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	9/25/2012	42		0	46	-4	0	0	0	-4
284	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	10/25/2012	410		0	451	-41	0	0	0	-41
285	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	10/25/2012	59		0	64	-5	0	0	0	-5
286	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	11/25/2012	333		0	366	-33	0	0	0	-33
287	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	11/25/2012	48		0	52	-4	0	0	0	-4
288	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	12/25/2012	359		0	395	-36	0	0	0	-36
289	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	12/25/2012	51		0	56	-5	0	0	0	-5
290	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	12/31/2012	321		0	353	-32	0	0	0	-32
291	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	12/31/2012	46		0	50	-4	0	0	0	-4
292	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	7/15/2012	848		0	832	16	0	0	0	16
293	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	8/15/2012	2,170		0	2,131	39	0	0	0	39
294	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	9/15/2012	2,825		0	2,775	50	0	0	0	50
295	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	10/15/2012	1 789		0	1,758	31	0	0	0	31
296	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	11/15/2012	1,522		0	1,497	25	0	0	0	25
297	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	12/15/2012	2,174		0	2,138	36	0	0	0	36
298	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	12/31/2012	1,521		0	1,496	25	0	0	0	25
299	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	12/31/2012	1,569		0	1,668	-99	0	0	0	-99
300	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		7/28/2011	2/15/2012	327		0	351	-24	0	0	0	-24
301	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	2/15/2012	32		0	34	-2	0	0	0	-2
302	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	3/15/2012	33		0	35	-2	0	0	0	-2
303	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	4/15/2012	34		0	36	-2	0	0	0	-2
304	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	4/19/2012	26,097		0	25,872	225	0	0	0	225
305	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	5/15/2012	431		0	457	-26	0	0	0	-26
306	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	12/31/2012	360		0	378	-18	0	0	0	-18
307	FED HOME LOAN BANK 3 625% 10/18/	3133XSAE8		3/23/2010	5/18/2012	52,317		0	52,841	-524	0	0	0	-524
308	FEDERAL NATL MTG AS 4 375% 7/17/1	31359MSL8		4/6/2010	2/8/2012	42,331		0	42,955	-624	0	0	0	-624
309	FEDERAL NATL MTG AS 4 375% 7/17/1	31359MSL8		4/6/2010	2/23/2012	10,566		0	10,739	-173	0	0	0	-173
310	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	2/25/2012	227		0	249	-22	0	0	0	-22
311	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	2/25/2012	32		0	35	-3	0	0	0	-3
312	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	3/25/2012	261		0	287	-26	0	0	0	-26
313	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	3/25/2012	37		0	41	-4	0	0	0	-4
314	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	4/25/2012	398		0	438	-40	0	0	0	-40
315	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		2/15/2011	4/25/2012	57		0	62	-5	0	0	0	-5
316	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	2/25/2012	14		0	15	-1	0	0	0	-1
317	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	3/25/2012	15		0	16	-1	0	0	0	-1
318	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	4/25/2012	17		0	18	-1	0	0	0	-1
319	FNMA POOL 255364 6 0% 9/01/34	31371LTV1		12/29/2010	5/25/2012	455		0	500	-45	0	0	0	-45
320	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	6/25/2012	180		0	190	-10	0	0	0	-10
321	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	7/25/2012	286		0	303	-17	0	0	0	-17
322	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	8/25/2012	187		0	198	-11	0	0	0	-11
323	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	9/25/2012	218		0	231	-13	0	0	0	-13
324	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	10/25/2012	183		0	194	-11	0	0	0	-11
325	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	11/25/2012	753		0	798	-45	0	0	0	-45
326	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	12/25/2012	592		0	628	-36	0	0	0	-36
327	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	12/31/2012	736		0	780	-44	0	0	0	-44
328	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	4/25/2012	675		0	715	-40	0	0	0	-40
329	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	3/25/2012	188		0	192	-4	0	0	0	-4
330	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	7/25/2012	1,825		0	1,846	-21	0	0	0	-21
331	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	8/25/2012	2,411		0	2,439	-28	0	0	0	-28
332	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2012	5,252		0	5,313	-61	0	0	0	-61
333	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	10/25/2012	180		0	182	-2	0	0	0	-2
334	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	11/21/2012	118,032		0	110,891	7,141	0	0	0	7,141
335	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	11/25/2012	5,684		0	5,750	-66	0	0	0	-66
336	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	12/25/2012	2,818		0	2,851	-33	0	0	0	-33

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
337	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	2/25/2012	664		0	697	-33	0	0	0	-33
338	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	3/25/2012	684		0	718	-34	0	0	0	-34
339	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	4/25/2012	796		0	835	-39	0	0	0	-39
340	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	5/25/2012	523		0	548	-25	0	0	0	-25
341	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	6/25/2012	737		0	773	-36	0	0	0	-36
342	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
343	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
344	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
345	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	10/25/2012	764		0	801	-37	0	0	0	-37
346	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	11/25/2012	741		0	777	-36	0	0	0	-36
347	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
348	FNMA POOL AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/31/2012	711		0	746	-35	0	0	0	-35
349	FNMA POOL AJ5643 4 0% 11/01/41	3138AXHV6		1/19/2012	2/23/2012	30,073		0	30,051	22	0	0	0	22
350	FNMA POOL AJ5643 4 0% 11/01/41	3138AXHV6		1/19/2012	3/25/2012	1,061		0	1,117	-56	0	0	0	-56
351	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	5/25/2012	680		0	721	-41	0	0	0	-41
352	FNMA POOL AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	6/25/2012	111		0	117	-6	0	0	0	-6
353	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
354	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	3/25/2012	194		0	206	-12	0	0	0	-12
355	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	4/25/2012	358		0	379	-21	0	0	0	-21
356	FNMA POOL AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	5/25/2012	475		0	503	-28	0	0	0	-28
357	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
358	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
359	ZIMMER HOLDINGS INC	98956P102		5/11/2011	10/12/2012	3,735		0	4,153	-418	0	0	0	-418
360	ZIMMER HOLDINGS INC	98956P102		5/11/2011	10/12/2012	8,528		0	9,478	-950	0	0	0	-950
361	ZIMMER HOLDINGS INC	98956P102		5/11/2011	10/15/2012	15,870		0	17,503	-1,633	0	0	0	-1,633
362	ZIMMER HOLDINGS INC	98956P102		5/10/2011	10/15/2012	2,384		0	2,623	-239	0	0	0	-239
363	ZIMMER HOLDINGS INC	98956P102		5/9/2011	10/16/2012	5,748		0	6,122	-374	0	0	0	-374
364	ZIMMER HOLDINGS INC	98956P102		5/10/2011	10/16/2012	12,901		0	13,946	-1,045	0	0	0	-1,045
365	COOPER INDUSTRIES PLC-CL A	G24140108		3/15/2012	11/28/2012	3,165		0	2,566	599	0	0	0	599
366	COOPER PLC CORP ACTION	G24140108		1/1/2012	12/3/2012	94,214		0	75,887	18,327	0	0	0	18,327
367	COVIDIEN PLC	G2554F113		1/4/2011	11/28/2012	3,446		0	2,855	591	0	0	0	591
368	ENSCO PLC-CL A	G3157S106		3/24/2011	11/28/2012	2,820		0	2,881	-61	0	0	0	-61
369	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	6/25/2012	5,530		0	5,908	-378	0	0	0	-378
370	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	7/25/2012	6,527		0	6,973	-446	0	0	0	-446
371	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	8/25/2012	7,843		0	8,379	-536	0	0	0	-536
372	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	9/25/2012	6,178		0	6,600	-422	0	0	0	-422
373	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	10/25/2012	3,511		0	3,751	-240	0	0	0	-240
374	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	11/25/2012	6,006		0	6,416	-410	0	0	0	-410
375	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	12/25/2012	3,865		0	4,129	-264	0	0	0	-264
376	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	12/31/2012	3,093		0	3,305	-212	0	0	0	-212
377	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	6/25/2012	198		0	213	-15	0	0	0	-15
378	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	7/25/2012	194		0	209	-15	0	0	0	-15
379	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	8/25/2012	68		0	73	-5	0	0	0	-5
380	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	9/25/2012	74		0	80	-6	0	0	0	-6
381	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	10/25/2012	146		0	157	-11	0	0	0	-11
382	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	11/25/2012	79		0	85	-6	0	0	0	-6
383	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	12/25/2012	131		0	141	-10	0	0	0	-10
384	FNMA POOL AA7694 4 5% 7/01/24	31416RRQ8		5/11/2012	12/31/2012	149		0	160	-11	0	0	0	-11
385	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	3/25/2012	189		0	196	-7	0	0	0	-7
386	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
387	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	5/25/2012	368		0	382	-14	0	0	0	-14
388	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
389	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	6/25/2012	594		0	616	-22	0	0	0	-22
390	FNMA POOL AB4113 3 5% 12/01/41	31417ASB6		2/3/2012	7/25/2012	919		0	954	-35	0	0	0	-35
391	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	7/25/2012	247		0	259	-12	0	0	0	-12
392	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	8/25/2012	563		0	590	-27	0	0	0	-27
393	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	9/25/2012	870		0	912	-42	0	0	0	-42
394	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	10/25/2012	956		0	1,002	-46	0	0	0	-46
395	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	11/25/2012	1,522		0	1,595	-73	0	0	0	-73
396	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	12/25/2012	2,856		0	2,993	-137	0	0	0	-137
397	FNMA POOL AB5471 3 5% 6/01/42	31417CCH6		6/6/2012	12/31/2012	3,353		0	3,514	-161	0	0	0	-161
398	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	9/25/2012	295		0	313	-18	0	0	0	-18
399	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	10/25/2012	648		0	686	-38	0	0	0	-38
400	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	11/25/2012	318		0	337	-19	0	0	0	-19
401	FNMA POOL AB5994 3 0% 8/01/27	31417CUU7		8/6/2012	12/25/2012	322		0	341	-19	0	0	0	-19
402	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
403	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	1/13/2012	12,665		0	12,491	174	0	0	0	174
404	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	2/25/2012	191		0	195	-4	0	0	0	-4
405	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	12/31/2012	1,189		0	1,172	17	0	0	0	17
406	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	2/25/2012	750		0	757	-7	0	0	0	-7
407	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	3/25/2012	374		0	377	-3	0	0	0	-3
408	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	4/25/2012	526		0	531	-5	0	0	0	-5
409	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	5/25/2012	610		0	616	-6	0	0	0	-6
410	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	6/25/2012	522		0	527	-5	0	0	0	-5
411	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	7/25/2012	782		0	789	-7	0	0	0	-7
412	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	8/25/2012	963		0	972	-9	0	0	0	-9
413	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	9/25/2012	435		0	439	-4	0	0	0	-4
414	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	10/25/2012	375		0	378	-3	0	0	0	-3
415	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	11/25/2012	510		0	515	-5	0	0	0	-5
416	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	12/25/2012	844		0	852	-8	0	0	0	-8
417	FNMA POOL AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	12/31/2012	667		0	673	-6	0	0	0	-6
418	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	2/25/2012	4,949		0	5,007	-58	0	0	0	-58
419	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	3/25/2012	2,291		0	2,318	-27	0	0	0	-27
420	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	4/25/2012	1,760		0	1,781	-21	0	0	0	-21

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
421	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	5/25/2012	3,943		0	3,989	-46	0	0	0	-46
422	FNMA POOL AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	6/25/2012	884		0	894	-10	0	0	0	-10
423	PROCTER & GAMBLE CO	742718109		11/29/2008	3/27/2012	2,216		0	2,077	139	0	0	0	139
424	PROCTER & GAMBLE CO	742718109		11/29/2008	3/28/2012	2,214		0	2,077	137	0	0	0	137
425	PROCTER & GAMBLE CO	742718109		11/29/2008	3/28/2012	21,969		0	20,643	1,326	0	0	0	1,326
426	QUALCOMM INC	747525103		8/11/2010	11/28/2012	3,733		0	2,361	1,372	0	0	0	1,372
427	QUALCOMM INC	747525103		8/11/2010	11/28/2012	622		0	393	229	0	0	0	229
428	RALCORP HLDGS INC NEW	751028101		3/30/2012	11/27/2012	17,758		0	14,803	2,955	0	0	0	2,955
429	RALCORP HLDGS INC NEW	751028101		3/30/2012	11/27/2012	7,991		0	6,658	1,333	0	0	0	1,333
430	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		4/6/2010	5/18/2012	15,875		0	16,162	-287	0	0	0	-287
431	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		4/6/2010	6/6/2012	10,572		0	10,775	-203	0	0	0	-203
432	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		2/5/2010	6/22/2012	52,824		0	51,198	1,626	0	0	0	1,626
433	U S TREASURY NOTE 3 75% 11/15/18	912828JR2		4/26/2011	6/22/2012	11,700		0	10,618	1,082	0	0	0	1,082
434	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/26/2010	4/24/2012	11,542		0	9,788	1,754	0	0	0	1,754
435	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/30/2010	4/24/2012	11,542		0	9,792	1,750	0	0	0	1,750
436	U S TREASURY NOTE 1 375% 5/15/13	912828NC0		2/10/2011	2/8/2012	5,073		0	5,042	31	0	0	0	31
437	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		9/8/2010	11/29/2012	20,759		0	20,294	465	0	0	0	465
438	US TREASURY NOTE 2 0% 11/15/21	912828RR3		11/22/2011	5/30/2012	5,175		0	5,015	160	0	0	0	160
439	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
440	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
441	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
442	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		2/24/2012	4/4/2012	9,782		0	10,018	-236	0	0	0	-236
443	U S TREASURY NOTE 2 0% 2/15/22	912828SF8		5/18/2012	12/4/2012	5,231		0	5,142	89	0	0	0	89
444	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		5/18/2012	6/29/2012	15,170		0	15,088	82	0	0	0	82
445	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		9/21/2012	11/29/2012	25,519		0	25,293	226	0	0	0	226
446	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	5/25/2012	16		0	17	-1	0	0	0	-1
447	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	6/25/2012	16		0	17	-1	0	0	0	-1
448	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	7/25/2012	14		0	15	-1	0	0	0	-1
449	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	8/25/2012	16		0	17	-1	0	0	0	-1
450	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	9/25/2012	15		0	17	-2	0	0	0	-2
451	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	10/25/2012	13		0	15	-2	0	0	0	-2
452	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	11/25/2012	15		0	17	-2	0	0	0	-2
453	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	12/25/2012	14		0	15	-1	0	0	0	-1
454	FNMA POOL 555528 6 0% 4/01/33	31385XD95		2/18/2011	12/31/2012	15		0	16	-1	0	0	0	-1
455	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	2/25/2012	747		0	733	14	0	0	0	14
456	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	3/25/2012	792		0	777	15	0	0	0	15
457	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	4/25/2012	638		0	626	12	0	0	0	12
458	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	5/25/2012	446		0	438	8	0	0	0	8
459	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	6/25/2012	587		0	577	10	0	0	0	10
460	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	7/25/2012	955		0	939	16	0	0	0	16
461	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	8/25/2012	865		0	851	14	0	0	0	14
462	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	9/25/2012	860		0	846	14	0	0	0	14
463	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	10/25/2012	1,929		0	1,898	31	0	0	0	31
464	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	11/25/2012	2,095		0	2,063	32	0	0	0	32
465	FNMA POOL AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	12/25/2012	1,703		0	1,677	26	0	0	0	26
466	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	9/25/2012	530		0	548	-18	0	0	0	-18
467	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	10/25/2012	443		0	458	-15	0	0	0	-15
468	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
469	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	11/25/2012	205		0	212	-7	0	0	0	-7
470	FNMA POOL AK6724A 3 0% 3/01/42	3138EBPJ8		8/8/2012	12/25/2012	208		0	215	-7	0	0	0	-7
471	FNMA POOL AL0219 3 313% 4/1/41	3138EGG57		10/20/2011	2/25/2012	1,708		0	1,736	-28	0	0	0	-28
472	FNMA POOL AL0219 3 311% 4/01/41	3138EGG57		10/20/2011	3/25/2012	2,177		0	2,212	-35	0	0	0	-35
473	FNMA POOL AL0219 3 31503% 4/01/41	3138EGG57		10/20/2011	4/25/2012	3,668		0	3,727	-59	0	0	0	-59
474	FNMA POOL AL0219 3 32% 4/01/41	3138EGG57		10/20/2011	5/25/2012	2,054		0	2,088	-34	0	0	0	-34
475	FNMA POOL AL0219 3 328% 4/01/41	3138EGG57		10/20/2011	6/25/2012	2,279		0	2,316	-37	0	0	0	-37
476	FNMA POOL AL0219 3 33801% 4/01/41	3138EGG57		10/20/2011	7/25/2012	2,270		0	2,307	-37	0	0	0	-37
477	FNMA POOL AL0219 3 338% 4/1/41	3138EGG57		10/20/2011	8/25/2012	1,255		0	1,276	-21	0	0	0	-21
478	FNMA POOL AL0219 3 338% 4/1/41	3138EGG57		10/20/2011	9/25/2012	395		0	401	-6	0	0	0	-6
479	FNMA POOL AL0219 3 33801% 4/01/41	3138EGG57		10/20/2011	10/25/2012	1,456		0	1,480	-24	0	0	0	-24
480	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
481	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
482	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
483	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
484	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
485	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
486	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	5/25/2012	425		0	448	-23	0	0	0	-23
487	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	6/25/2012	73		0	77	-4	0	0	0	-4
488	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	7/25/2012	74		0	78	-4	0	0	0	-4
489	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
490	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
491	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	10/25/2012	579		0	609	-30	0	0	0	-30
492	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	11/21/2012	17,147		0	16,889	258	0	0	0	258
493	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
494	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
495	FNMA POOL AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	12/31/2012	799		0	841	-42	0	0	0	-42
496	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
497	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	8/25/2012	1,810		0	1,931	-121	0	0	0	-121
498	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	9/25/2012	1,693		0	1,807	-114	0	0	0	-114
499	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	10/25/2012	1,530		0	1,633	-103	0	0	0	-103
500	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	11/25/2012	1,857		0	1,982	-125	0	0	0	-125
501	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	12/25/2012	2,067		0	2,205	-138	0	0	0	-138
502	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	12/31/2012	1,806		0	1,927	-121	0	0	0	-121
503	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	2/25/2012	980		0	1,008	-28	0	0	0	-28
504	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	3/25/2012	1,924		0	1,980	-56	0	0	0	-56

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
505	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	4/25/2012	1,034		0	1,064	-30	0	0	0	-30
506	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	5/25/2012	998		0	1,027	-29	0	0	0	-29
507	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	6/25/2012	717		0	737	-20	0	0	0	-20
508	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	7/25/2012	1,444		0	1,486	-42	0	0	0	-42
509	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	5/25/2012	131		0	136	-5	0	0	0	-5
510	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	8/25/2012	1,226		0	1,261	-35	0	0	0	-35
511	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	9/25/2012	768		0	790	-22	0	0	0	-22
512	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	10/25/2012	815		0	838	-23	0	0	0	-23
513	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	11/25/2012	1,137		0	1,170	-33	0	0	0	-33
514	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	12/11/2012	30,659		0	29,417	1,242	0	0	0	1,242
515	FNMA POOL AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	12/25/2012	772		0	794	-22	0	0	0	-22
516	FNMA POOL AE5895 3 322% 10/01/40	31419GRR7		9/21/2011	2/25/2012	1,865		0	1,937	-72	0	0	0	-72
517	FNMA POOL AE5895 3 33% 10/01/40	31419GRR7		9/21/2011	3/25/2012	405		0	421	-16	0	0	0	-16
518	FNMA POOL AE5895 3 33% 10/1/40	31419GRR7		9/21/2011	4/9/2012	56,636		0	56,364	272	0	0	0	272
519	FNMA POOL AE5895 3 33% 10/1/40	31419GRR7		9/21/2011	4/25/2012	1,119		0	1,162	-43	0	0	0	-43
520	FEDEX CORP	31428X106		1/26/2012	11/28/2012	3,550		0	3,705	-155	0	0	0	-155
521	FLUOR CORP NEW	343412102		10/16/2012	11/28/2012	2,119		0	2,309	-190	0	0	0	-190
522	FORD MOTOR CO	345370860		1/6/2011	11/28/2012	1,775		0	2,917	-1,142	0	0	0	-1,142
523	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	5/15/2012	1,078		0	1,133	-55	0	0	0	-55
524	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	6/15/2012	226		0	238	-12	0	0	0	-12
525	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	7/15/2012	5,364		0	5,635	-271	0	0	0	-271
526	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	8/15/2012	201		0	211	-10	0	0	0	-10
527	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	9/15/2012	203		0	213	-10	0	0	0	-10
528	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	10/15/2012	4,916		0	5,164	-248	0	0	0	-248
529	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	11/15/2012	3,874		0	4,069	-195	0	0	0	-195
530	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	12/15/2012	1,364		0	1,433	-69	0	0	0	-69
531	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	1/10/2012	2,962		0	3,042	-80	0	0	0	-80
532	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	2/10/2012	252		0	259	-7	0	0	0	-7
533	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	3/10/2012	248		0	255	-7	0	0	0	-7
534	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	4/10/2012	266		0	274	-8	0	0	0	-8
535	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	5/10/2012	234		0	240	-6	0	0	0	-6
536	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	6/10/2012	229		0	235	-6	0	0	0	-6
537	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	7/10/2012	239		0	246	-7	0	0	0	-7
538	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	8/10/2012	224		0	230	-6	0	0	0	-6
539	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	9/10/2012	225		0	231	-6	0	0	0	-6
540	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	10/10/2012	243		0	249	-6	0	0	0	-6
541	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	11/10/2012	220		0	226	-6	0	0	0	-6
542	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		8/27/2010	12/10/2012	124		0	127	-3	0	0	0	-3
543	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	12/25/2012	330		0	360	-30	0	0	0	-30
544	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	12/31/2012	525		0	572	-47	0	0	0	-47
545	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	2/25/2012	265		0	285	-20	0	0	0	-20
546	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	3/25/2012	329		0	354	-25	0	0	0	-25
547	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	4/25/2012	369		0	396	-27	0	0	0	-27
548	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	10/25/2012	203		0	221	-18	0	0	0	-18
549	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	11/25/2012	233		0	254	-21	0	0	0	-21
550	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	5/25/2012	420		0	451	-31	0	0	0	-31
551	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	6/25/2012	450		0	484	-34	0	0	0	-34
552	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	7/25/2012	505		0	543	-38	0	0	0	-38
553	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	8/25/2012	469		0	504	-35	0	0	0	-35
554	FNMA POOL AL0219 3 33802% 4/01/41	3138EGG57		10/20/2011	11/25/2012	409		0	416	-7	0	0	0	-7
555	FNMA POOL AL0219 3 33501% 4/01/41	3138EGG57		10/20/2011	12/25/2012	2,044		0	2,078	-34	0	0	0	-34
556	FNMA POOL AL0219 3 33905% 4/01/41	3138EGG57		10/20/2011	12/31/2012	3,910		0	3,974	-64	0	0	0	-64
557	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	1/13/2012	8,305		0	8,273	32	0	0	0	32
558	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	2/25/2012	573		0	615	-42	0	0	0	-42
559	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	3/25/2012	554		0	595	-41	0	0	0	-41
560	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	4/25/2012	591		0	634	-43	0	0	0	-43
561	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	5/25/2012	598		0	642	-44	0	0	0	-44
562	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	6/25/2012	538		0	578	-40	0	0	0	-40
563	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2012	571		0	613	-42	0	0	0	-42
564	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2012	496		0	533	-37	0	0	0	-37
565	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2012	485		0	521	-36	0	0	0	-36
566	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2012	516		0	554	-38	0	0	0	-38
567	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	11/25/2012	490		0	526	-36	0	0	0	-36
568	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/25/2012	428		0	460	-32	0	0	0	-32
569	FNMA POOL AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/31/2012	516		0	554	-38	0	0	0	-38
570	FNMA POOL AL0573 3 5% 8/01/28	3138EGT79		8/2/2011	2/8/2012	42,994		0	42,200	794	0	0	0	794
571	FNMA POOL AL0573 3 5% 8/01/28	3138EGT79		8/2/2011	2/25/2012	1,090		0	1,127	-37	0	0	0	-37
572	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	8/25/2012	980		0	1,030	-50	0	0	0	-50
573	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	9/25/2012	659		0	693	-34	0	0	0	-34
574	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	10/25/2012	657		0	690	-33	0	0	0	-33
575	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	11/25/2012	61		0	64	-3	0	0	0	-3
576	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	12/25/2012	1,630		0	1,714	-84	0	0	0	-84
577	FNMA POOL AL1946 3 5%	3138EJEU8		6/14/2012	12/31/2012	941		0	989	-48	0	0	0	-48
578	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	1/25/2012	936		0	981	-45	0	0	0	-45
579	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2012	1,064		0	1,115	-51	0	0	0	-51
580	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	3/25/2012	1,126		0	1,179	-53	0	0	0	-53
581	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	4/25/2012	1,147		0	1,201	-54	0	0	0	-54
582	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	5/25/2012	1,154		0	1,209	-55	0	0	0	-55
583	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2012	1,415		0	1,482	-67	0	0	0	-67
584	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2012	1,233		0	1,292	-59	0	0	0	-59
585	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2012	1,343		0	1,407	-64	0	0	0	-64
586	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2012	1,579		0	1,654	-75	0	0	0	-75
587	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2012	1,168		0	1,224	-56	0	0	0	-56
588	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2012	1,310		0	1,372	-62	0	0	0	-62

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

	Amount
Long Term CG Distributions	69,082
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
						5,466,551	0	965	5,263,573	203,943	0	0	0	203,943
589	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2012	1,475		0	1,545	-70	0	0	0	-70
590	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	2/25/2012	350		0	381	-31	0	0	0	-31
591	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	3/25/2012	421		0	459	-38	0	0	0	-38
592	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	4/25/2012	10		0	11	-1	0	0	0	-1
593	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	5/25/2012	561		0	611	-50	0	0	0	-50
594	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	6/25/2012	99		0	108	-9	0	0	0	-9
595	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	7/25/2012	171		0	187	-16	0	0	0	-16
596	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	8/25/2012	9		0	10	-1	0	0	0	-1
597	FNMA POOL 831812 6 0% 9/01/36	31407JDR0		12/29/2010	9/25/2012	195		0	213	-18	0	0	0	-18
598	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	4/25/2012	206		0	210	-4	0	0	0	-4
599	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	5/25/2012	192		0	197	-5	0	0	0	-5
600	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	6/25/2012	171		0	175	-4	0	0	0	-4
601	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	7/25/2012	186		0	190	-4	0	0	0	-4
602	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	8/25/2012	167		0	171	-4	0	0	0	-4
603	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	9/25/2012	214		0	219	-5	0	0	0	-5
604	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	10/25/2012	184		0	188	-4	0	0	0	-4
605	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	11/25/2012	178		0	182	-4	0	0	0	-4
606	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	12/11/2012	4,239		0	4,046	193	0	0	0	193
607	FNMA POOL AC8596 4 0% 1/01/25	31417VRS4		2/4/2011	12/25/2012	138		0	141	-3	0	0	0	-3
608	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	2/25/2012	83		0	88	-3	0	0	0	-3
609	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	3/25/2012	120		0	124	-4	0	0	0	-4
610	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	4/18/2012	31,379		0	29,610	1,769	0	0	0	1,769
611	FNMA POOL MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	4/25/2012	111		0	115	-4	0	0	0	-4
612	FNMA POOL MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	11/25/2012	76		0	80	-4	0	0	0	-4
613	FNMA POOL MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	12/25/2012	88		0	93	-5	0	0	0	-5
614	FNMA POOL MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	12/31/2012	118		0	125	-7	0	0	0	-7
615	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	2/25/2012	1,550		0	1,653	-103	0	0	0	-103
616	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	3/25/2012	1,620		0	1,728	-108	0	0	0	-108
617	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	4/25/2012	1,521		0	1,623	-102	0	0	0	-102
618	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	5/25/2012	1,629		0	1,738	-109	0	0	0	-109
619	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	6/25/2012	1,706		0	1,820	-114	0	0	0	-114
620	FNMA POOL AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	7/25/2012	1,771		0	1,890	-119	0	0	0	-119
621	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	9/25/2012	403		0	433	-30	0	0	0	-30
622	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	10/25/2012	339		0	364	-25	0	0	0	-25
623	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	11/25/2012	429		0	461	-32	0	0	0	-32
624	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	12/25/2012	375		0	403	-28	0	0	0	-28
625	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	12/31/2012	352		0	378	-26	0	0	0	-26
626	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	2/25/2012	253		0	280	-27	0	0	0	-27
627	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	3/25/2012	260		0	289	-29	0	0	0	-29
628	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	4/25/2012	302		0	336	-34	0	0	0	-34
629	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	5/25/2012	308		0	342	-34	0	0	0	-34
630	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	6/25/2012	280		0	310	-30	0	0	0	-30
631	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	7/25/2012	351		0	390	-39	0	0	0	-39
632	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	8/25/2012	365		0	405	-40	0	0	0	-40
633	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	9/25/2012	329		0	366	-37	0	0	0	-37
634	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	10/25/2012	330		0	366	-36	0	0	0	-36
635	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	11/25/2012	301		0	334	-33	0	0	0	-33
636	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	12/25/2012	318		0	353	-35	0	0	0	-35
637	FNMA POOL 888967 6 0% 12/01/37	31410GTY9		4/27/2011	12/31/2012	418		0	464	-46	0	0	0	-46
638	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	2/25/2012	2,756		0	2,944	-188	0	0	0	-188
639	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	3/25/2012	3,410		0	3,643	-233	0	0	0	-233
640	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	4/25/2012	5,844		0	6,243	-399	0	0	0	-399
641	FNMA POOL 975268 5 5% 5/1/38	31414S6D0		4/20/2011	5/25/2012	4,968		0	5,307	-339	0	0	0	-339
642	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	11/28/2012	4,830		0	4,662	168	0	0	0	168
643	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	12/26/2012	20,952		0	20,472	480	0	0	0	480
644	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	12/27/2012	617		0	608	9	0	0	0	9
645	GENERAL ELECTRIC COMPANY	369604103		11/29/2008	12/27/2012	22,413		0	17,764	4,649	0	0	0	4,649
646	GENERAL ELEC CAP CRP 5 625% 9/15/	36962G3H5		2/22/2010	2/22/2012	45,810		0	41,393	4,417	0	0	0	4,417
647	GOOGLE INC - CL A	38259P508		2/3/2010	3/22/2012	29,014		0	23,928	5,086	0	0	0	5,086
648	HSBC FINANCE CORP 5 0% 6/30/15	40429CCS9		2/22/2010	6/28/2012	42,565		0	41,559	1,006	0	0	0	1,006
649	HSBC FINANCE CORP 5 0% 6/30/15	40429CCS9		6/30/2010	6/28/2012	21,283		0	20,939	344	0	0	0	344
650	HSBC FINANCE CORP 6 676% 1/15/21	40429CGD8		6/28/2012	11/29/2012	35,482		0	32,559	2,923	0	0	0	2,923
651	HESS CORP	42809H107		11/29/2008	1/26/2012	17,915		0	16,363	1,552	0	0	0	1,552
652	HESS CORP	42809H107		11/29/2008	1/27/2012	7,155		0	6,525	630	0	0	0	630
653	HESS CORP	42809H107		11/29/2008	1/27/2012	2,595		0	2,359	236	0	0	0	236
654	HESS CORP	42809H107		11/29/2008	1/27/2012	19,688		0	17,919	1,769	0	0	0	1,769
655	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		2/15/2011	6/29/2012	5,075		0	4,977	98	0	0	0	98
656	UNITED STATES T-NOTE 2 125% 2/29/1	912828QJ2		3/4/2011	6/22/2012	5,288		0	4,987	301	0	0	0	301
657	UNITED STATES T-NOTE 0 75% 3/31/13	912828QL7		3/31/2011	1/20/2012	15,104		0	14,993	111	0	0	0	111
658	UNITED STATES T-NOTE 0 75% 3/31/13	912828QL7		4/15/2011	1/20/2012	5,035		0	5,004	31	0	0	0	31
659	UNITED STATES T-NOTE 1 0% 5/15/14	912828QM5		5/16/2011	6/22/2012	15,191		0	15,033	158	0	0	0	158
660	UNITED STATES T-NOTE 1 0% 5/15/14	912828QM5		5/27/2011	6/22/2012	10,127		0	10,050	77	0	0	0	77
661	UNITED STATES T-NOTE 0 625% 7/15/1	912828QU7		8/5/2011	11/29/2012	25,153		0	25,110	43	0	0	0	43
662	UNITED STATES TIPS 0 625% 7/15/21	912828QV5		8/5/2011	6/22/2012	22,715		0	21,210	1,505	0	0	0	1,505
663	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/28/2012	10/2/2012	5,203		0	5,195	8	0	0	0	8
664	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/16/2011	11/29/2012	5,196		0	5,125	71	0	0	0	71
665	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/9/2012	11/29/2012	5,196		0	5,182	14	0	0	0	14
666	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/24/2011	11/29/2012	36,370		0	35,833	537	0	0	0	537
667	UNITED STATES T-NOTE 2 25% 7/31/18	912828QY9		8/24/2011	6/22/2012	69,865		0	67,854	2,011	0	0	0	2,011
668	UNITED STATES T-NOTE 2 125% 8/15/2	912828RC6		8/24/2011	6/20/2012	20,840		0	19,767	1,073	0	0	0	1,073
669	US TREASURY NOTE 2 0% 11/15/21	912828RR3		11/22/2011	4/4/2012	9,822		0	10,030	-208	0	0	0	-208
670	US TREASURY NOTE 2 0% 11/15/21	912828RR3		11/22/2011	4/5/2012	4,930		0	5,015	-85	0	0	0	-85
671	PENTAIR LTD	H6169Q108		2/3/2010	11/2/2012	7		0	4	3	0	0	0	3
672	PENTAIR LTD	H6169Q108		2/3/2010	11/28/2012	474		0	288	186	0	0	0	186

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

	Amount
Long Term CG Distributions	69,082
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
						5,486,551	0	965	5,263,573	203,943	0	0	0	203,943
673	PENTAIR LTD	H6169Q108		2/3/2010	12/21/2012	9,696		0	5,787	3,909	0	0	0	3,909
674	TYCO INTERNATIONAL LTD	H89128104		2/3/2010	3/29/2012	32,441		0	21,216	11,225	0	0	0	11,225
675	TYCO INTERNATIONAL LTD	H89128104		2/3/2010	11/28/2012	836		0	536	300	0	0	0	300
676	LYONDELLBASELL INDU -CL A	N53745100		4/27/2012	11/28/2012	2,865		0	2,700	165	0	0	0	165
677	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
678	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
679	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/20/2011	6/28/2012	10,758		0	9,980	778	0	0	0	778
680	PFIZER INC	717081103		7/18/2012	11/28/2012	7,595		0	7,340	255	0	0	0	255
681	PHILIP MORRIS INTERNAT-W/I	718172109		10/31/2011	11/28/2012	5,345		0	4,266	1,079	0	0	0	1,079
682	PHILLIPS 66-W/I	718546104		2/3/2010	5/3/2012	12,070		0	9,180	2,890	0	0	0	2,890
683	PHILLIPS 66-W/I	718546104		2/3/2010	5/3/2012	1,037		0	793	244	0	0	0	244
684	PRAXAIR INC	74005P104		11/29/2008	11/28/2012	2,022		0	1,075	947	0	0	0	947
685	T ROWE PRICE GROUP INC	74144T108		1/20/2012	11/28/2012	1,919		0	1,802	117	0	0	0	117
686	PROCTER & GAMBLE CO	742718109		11/29/2008	3/22/2012	13,496		0	12,587	909	0	0	0	909
687	PROCTER & GAMBLE CO	742718109		11/29/2008	3/27/2012	29,951		0	28,089	1,882	0	0	0	1,882
688	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
689	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
690	HEWLETT-PACKARD CO 2 6% 9/15/17	428236BW2		3/7/2012	8/15/2012	4,945		0	4,999	-54	0	0	0	-54
691	HEWLETT-PACKARD CO 2 6% 9/15/17	428236BW2		3/7/2012	9/6/2012	4,938		0	4,999	-61	0	0	0	-61
692	HONEYWELL INTL INC	438516106		2/3/2010	3/13/2012	76,482		0	49,555	26,927	0	0	0	26,927
693	INFORMATICA CORP	45666Q102		8/16/2010	11/28/2012	806		0	945	-139	0	0	0	-139
694	INTERCONTINENTALEXCHANGE INC	45865V100		10/18/2011	11/28/2012	1,565		0	1,492	73	0	0	0	73
695	INTERNATIONAL BUSINESS MACHINES	459200101		2/3/2010	11/28/2012	3,052		0	2,004	1,048	0	0	0	1,048
696	INTUIT	461202103		10/12/2011	11/28/2012	1,161		0	1,042	119	0	0	0	119
697	JP MORGAN CHASE & CO	46625H100		2/3/2010	11/28/2012	4,039		0	4,040	-1	0	0	0	-1
698	JP MORGAN CHASE & C 5 125% 9/15/1	46625HBV1		7/20/2010	1/20/2012	26,440		0	26,945	-505	0	0	0	-505
699	JEFFERIES GROUP INC 7 75% 3/15/12	472319AA0		11/9/2011	3/15/2012	25,000		0	25,000	0	0	0	0	0
700	JOHNSON & JOHNSON	478160104		6/15/2012	11/28/2012	2,762		0	2,635	127	0	0	0	127
701	JOHNSON CONTROLS INC 5 5% 1/15/	478366AR8		3/4/2010	4/18/2012	28,278		0	27,043	1,235	0	0	0	1,235
702	HIGHBRIDGE DYNAMIC COMM STRAT F	48121A670		5/2/2011	12/3/2012	6,754		0	10,000	-3,246	0	0	0	-3,246
703	HIGHBRIDGE DYNAMIC COMM STRAT F	48121A670		12/7/2011	12/3/2012	73,128		0	90,000	-16,872	0	0	0	-16,872
704	HIGHBRIDGE DYNAMIC COMM STRAT F	48121A670		12/15/2011	12/3/2012	278		0	328	-50	0	0	0	-50
705	HIGHBRIDGE DYNAMIC COMM STRAT F	48121A670		12/22/2011	12/3/2012	193		0	220	-27	0	0	0	-27
706	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
707	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
708	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
709	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
710	LIMITED BRANDS INC	532716107		2/3/2010	7/20/2012	1,343		0	584	759	0	0	0	759
711	LIMITED BRANDS INC	532716107		2/3/2010	7/23/2012	18,404		0	8,137	10,267	0	0	0	10,267
712	LIMITED BRANDS INC	532716107		2/3/2010	7/24/2012	11,342		0	5,136	6,206	0	0	0	6,206
713	LIMITED BRANDS INC	532716107		2/3/2010	7/24/2012	17,144		0	7,694	9,450	0	0	0	9 450
714	LINCOLN NATL CORP IND	534187109		8/12/2011	1/26/2012	5,703		0	6,211	-508	0	0	0	-508
715	LINCOLN NATL CORP IND	534187109		8/12/2011	1/27/2012	22 846		0	24,573	-1,727	0	0	0	-1,727
716	LINCOLN NATL CORP IND	534187109		8/12/2011	1/30/2012	14,888		0	16,022	-1,134	0	0	0	-1,134
717	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
718	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
719	LORILLARD INC	544147101		2/16/2012	9/12/2012	11,365		0	12,380	-1,015	0	0	0	-1,015
720	LORILLARD INC	544147101		8/22/2011	9/12/2012	5,798		0	5,443	355	0	0	0	355
721	LORILLARD INC	544147101		8/22/2011	9/13/2012	2,214		0	2,062	152	0	0	0	152
722	LORILLARD INC	544147101		8/22/2011	9/13/2012	37,409		0	34,943	2,466	0	0	0	2,466
723	MASSACHUSETTS ST 4 2% 12/01/21	57582PWK2		1/12/2011	10/25/2012	5,673		0	5,009	664	0	0	0	664
724	MCKESSON CORPORATION	58155Q103		2/3/2010	4/27/2012	15,517		0	10,235	5,282	0	0	0	5,282
725	MCKESSON CORPORATION	58155Q103		2/3/2010	4/30/2012	35,680		0	23,481	12,199	0	0	0	12,199
726	MCKESSON CORPORATION	58155Q103		2/3/2010	11/28/2012	1,862		0	1,204	658	0	0	0	658
727	MERCK & CO INC	58933Y105		2/3/2010	11/28/2012	5,738		0	5,082	656	0	0	0	656
728	MERCK & CO INC	58933Y105		5/14/2012	12/21/2012	25,704		0	23,676	2,028	0	0	0	2,028
729	MERCK & CO INC	58933Y105		2/3/2010	12/21/2012	36,141		0	34,012	2,129	0	0	0	2,129
730	MERCK & CO INC	58933Y105		5/14/2012	12/21/2012	15,910		0	14,696	1,214	0	0	0	1,214
731	MOODYS CORP	615369105		4/3/2012	11/28/2012	2,848		0	2,572	276	0	0	0	276
732	NYSE EURONEXT 4 8% 6/28/13	629491AA9		2/10/2010	3/6/2012	10,511		0	10,777	-266	0	0	0	-266
733	NYSE EURONEXT 4 8% 6/28/13	629491AA9		2/10/2010	6/25/2012	5,199		0	5,388	-189	0	0	0	-189
734	NYSE EURONEXT 4 8% 6/28/13	629491AA9		2/10/2010	6/27/2012	15,591		0	16,165	-574	0	0	0	-574
735	NATIONAL OILWELL VARCO INC	637071101		12/9/2011	11/28/2012	4,159		0	4,354	-195	0	0	0	-195
736	NETAPP INC	64110D104		8/19/2011	6/20/2012	2,135		0	2,488	-353	0	0	0	-353
737	NETAPP INC	64110D104		8/23/2011	6/20/2012	1,887		0	2,250	-363	0	0	0	-363
738	NETAPP INC	64110D104		8/22/2011	6/20/2012	1,392		0	1,603	-211	0	0	0	-211
739	NETAPP INC	64110D104		8/23/2011	6/20/2012	618		0	740	-122	0	0	0	-122
740	NETAPP INC	64110D104		10/18/2011	6/20/2012	7,412		0	9,493	-2,081	0	0	0	-2,081
741	NETAPP INC	64110D104		10/19/2011	6/20/2012	3,397		0	4,298	-901	0	0	0	-901
742	NETAPP INC	64110D104		8/23/2011	6/20/2012	4,910		0	5,866	-956	0	0	0	-956
743	NETAPP INC	64110D104		8/22/2011	6/21/2012	14,606		0	17,385	-2,779	0	0	0	-2,779
744	NETAPP INC	64110D104		8/22/2011	8/21/2012	1,120		0	1,318	-198	0	0	0	-198
745	NEWS CORP INC	65248E203		2/3/2010	11/28/2012	4,192		0	2,664	1,528	0	0	0	1,528
746	NEXTERA ENERGY INC	65339F101		4/6/2011	11/28/2012	4,699		0	3,955	744	0	0	0	744
747	NORFOLK SOUTHERN CORP	655844108		2/3/2010	2/16/2012	23,307		0	16,531	6,776	0	0	0	6,776
748	NORFOLK SOUTHERN CORP	655844108		2/3/2010	2/16/2012	45,209		0	32,089	13,120	0	0	0	13,120
749	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	11/28/2012	2,275		0	2,533	-258	0	0	0	-258
750	OMNICOM GROUP INC	681919106		1/6/2011	1/20/2012	1,967		0	1,990	-23	0	0	0	-23
751	OMNICOM GROUP INC	681919106		1/7/2011	1/20/2012	12,501		0	12,547	-46	0	0	0	-46
752	OMNICOM GROUP INC	681919106		1/6/2011	1/20/2012	2,956		0	2,984	-28	0	0	0	-28
753	OMNICOM GROUP INC	681919106		1/7/2011	1/23/2012	6,832		0	6,955	-123	0	0	0	-123
754	OMNICOM GROUP INC	681919106		11/29/2008	1/23/2012	13,757		0	8,138	5,619	0	0	0	5,619
755	OMNICOM GROUP INC	681919106		11/29/2008	1/24/2012	24,424		0	14,473	9,951	0	0	0	9,951
756	OMNICOM GROUP INC	681919106		11/29/2008	1/25/2012	15,332		0	9,066	6,266	0	0	0	6,266

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

	Amount
Long Term CG Distributions	*69,082*
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
						5,468,551	0	965	5,263,573	203,943	0	0	0	203,943
757	ORACLE CORP	68389X105		9/30/2010	3/30/2012	27,113		0	25,161	1,952	0	0	0	1,952
758	ORACLE CORP	68389X105		2/3/2010	3/30/2012	15,743		0	12,814	2,929	0	0	0	2 929
759	ORACLE CORP	68389X105		2/3/2010	11/28/2012	2,833		0	2,136	697	0	0	0	697
760	PPL CORP	69351T106		4/4/2011	1/20/2012	35,197		0	33,105	2,092	0	0	0	2,092
761	PPL CORP	69351T106		4/5/2011	1/20/2012	10,724		0	10,052	672	0	0	0	672
762	P V H CORP	693656100		10/3/2011	11/28/2012	1,150		0	781	369	0	0	0	369
763	P V H CORP	693656100		11/2/2011	11/28/2012	2,646		0	1,738	908	0	0	0	908
764	PEPSICO INC	713448108		5/13/2011	11/28/2012	4,220		0	4,233	-13	0	0	0	-13
765	RALCORP HLDGS INC NEW	751028101		3/30/2012	11/28/2012	1,776		0	1,480	296	0	0	0	296
766	ROBERT HALF INTL INC	770323103		12/5/2011	11/28/2012	832		0	839	-7	0	0	0	-7
767	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
768	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
769	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
770	RYDEX MANAGED FUTURES STRATEG	78356A160		12/7/2011	5/24/2012	10,000		0	10,529	-529	0	0	0	-529
771	RYDEX MANAGED FUTURES STRATEG	78356A160		12/7/2011	6/14/2012	20,000		0	21,510	-1,510	0	0	0	-1,510
772	GUGGENHEIM MANAGED FUTURE-Y	78356A160		12/7/2011	12/3/2012	59,748		0	67,961	-8,213	0	0	0	-8,213
773	SBC COMMUNICATIONS 5 875% 8/15/	78387GAK9		3/29/2010	1/19/2012	10,299		0	10,928	-629	0	0	0	-629
774	SBC COMMUNICATIONS 5 875% 8/15/	78387GAK9		3/29/2010	1/23/2012	5,149		0	5,464	-315	0	0	0	-315
775	SBC COMMUNICATIONS 5 875% 8/15/	78387GAK9		3/29/2010	2/9/2012	10,273		0	10,928	-655	0	0	0	-655
776	ST JUDE MEDICAL INC	790849103		3/22/2011	7/18/2012	375		0	518	-143	0	0	0	-143
777	ST JUDE MEDICAL INC	790849103		3/22/2011	7/18/2012	30,029		0	41,176	-11,147	0	0	0	-11,147
778	ST JUDE MEDICAL INC	790849103		4/26/2011	7/18/2012	4,992		0	6,927	-1,935	0	0	0	-1,935
779	ST JUDE MEDICAL INC	790849103		4/27/2011	7/18/2012	18,505		0	26,082	-7,577	0	0	0	-7,577
780	ST JUDE MEDICAL INC	790849103		4/27/2011	7/18/2012	893		0	1,270	-377	0	0	0	-377
781	SANOFI	80105N105		7/20/2012	11/28/2012	1,734		0	1,486	248	0	0	0	248
782	SANOFI	80105N105		7/25/2012	11/28/2012	4,046		0	3,422	624	0	0	0	624
783	TARGET CORP	87612E106		12/8/2011	11/28/2012	1,251		0	1,077	174	0	0	0	174
784	TELEFONICA EMISIONES 5 877% 7/15/	87938WAH6		1/24/2012	3/20/2012	10,340		0	10,123	217	0	0	0	217
785	TELEFONICA EMISIONES 4 949% 1/15/	87938WAJ2		8/26/2010	1/24/2012	5,119		0	5,413	-294	0	0	0	-294
786	TELEFONICA EMISIONES 4 949% 1/15/	87938WAJ2		2/11/2010	1/24/2012	5,119		0	5,280	-161	0	0	0	-161
787	TELEFONICA EMISIONES 4 949% 1/15/	87938WAJ2		2/10/2010	1/25/2012	10,237		0	10,541	-304	0	0	0	-304
788	TELEFONICA EMISIONES 4 949% 1/15/	87938WAJ2		2/11/2010	1/25/2012	10,237		0	10,560	-323	0	0	0	-323
789	TERADATA CORPORATION	88076W103		3/3/2011	7/6/2012	5,212		0	4,001	1,211	0	0	0	1,211
790	TERADATA CORPORATION	88076W103		3/3/2011	7/9/2012	6,749		0	5,151	1,598	0	0	0	1,598
791	TERADATA CORPORATION	88076W103		3/3/2011	7/9/2012	13,563		0	10,339	3,224	0	0	0	3,224
792	TERADATA CORPORATION	88076W103		3/3/2011	11/28/2012	1,215		0	999	216	0	0	0	216
793	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
794	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
795	TRANSCANADA CORP	89353D107		10/18/2011	11/28/2012	1,817		0	1,717	100	0	0	0	100
796	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
797	UNILEVER PLC ADR	904767704		5/16/2011	11/28/2012	4,995		0	4,176	819	0	0	0	819
798	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		3/30/2010	2/23/2012	5,293		0	5,401	-108	0	0	0	-108
799	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		3/30/2010	2/24/2012	10,583		0	10,803	-220	0	0	0	-220
800	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		3/30/2010	2/24/2012	5,291		0	5,401	-110	0	0	0	-110
801	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		3/30/2010	2/24/2012	10,584		0	10,803	-219	0	0	0	-219
802	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		3/30/2010	2/29/2012	68,773		0	70,218	-1,445	0	0	0	-1,445
803	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		3/30/2010	3/28/2012	10,547		0	10,803	-256	0	0	0	-256
804	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		7/29/2010	11/29/2012	5,190		0	5,020	170	0	0	0	170
805	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/24/2010	3/7/2012	10,071		0	10,018	53	0	0	0	53
806	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/14/2010	3/28/2012	5,034		0	4,996	38	0	0	0	38
807	U S TREASURY NOTE 0 75% 9/15/13	912828NY2		9/24/2010	3/28/2012	5,034		0	5,009	25	0	0	0	25
808	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/19/2010	3/28/2012	15,047		0	14,978	69	0	0	0	69
809	U S TREASURY NOTE 0 5% 10/15/13	912828PB0		10/12/2010	5/18/2012	15,047		0	14,969	78	0	0	0	78
810	U S TREASURY NOTE 2 625% 11/15/2	912828PC8		12/8/2010	4/24/2012	48,283		0	42,956	5,327	0	0	0	5,327
811	U S TREASURY NOTE 2 625% 11/15/2	912828PC8		12/8/2010	6/22/2012	10,987		0	9,552	1,435	0	0	0	1,435
812	U S TREASURY NOTE 2 625% 11/15/2	912828PC8		12/8/2010	8/20/2012	10,893		0	9,558	1,335	0	0	0	1,335
813	U S TREASURY NOTE 2 625% 11/15/2	912828PC8		2/23/2011	8/20/2012	5,447		0	4,703	744	0	0	0	744
814	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/25/2011	6/6/2012	5,059		0	5,023	36	0	0	0	36
815	U S TREASURY NOTE 1 0% 1/15/14	912828PQ7		1/25/2011	6/6/2012	10,117		0	9,990	127	0	0	0	127
816	U S TREASURY NOTE 2 0% 1/31/16	912828PS3		3/24/2011	6/22/2012	10,520		0	9,984	536	0	0	0	536
817	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/23/2011	6/29/2012	5,079		0	5,019	60	0	0	0	60
818	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/23/2011	7/11/2012	5,082		0	5,019	63	0	0	0	63
819	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/11/2011	7/13/2012	5,082		0	5,018	64	0	0	0	64
820	U S TREASURY NOTE 1 25% 3/15/14	912828PZ7		3/23/2011	7/13/2012	10,163		0	10,038	125	0	0	0	125
821	UNITED STATES T-NOTE 1 25% 4/15/14	912828QC7		4/19/2011	7/13/2012	30,512		0	30,103	409	0	0	0	409
822	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		2/15/2011	6/6/2012	5,082		0	4,977	105	0	0	0	105
823	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		6/25/2012	6/28/2012	5,075		0	5,076	-1	0	0	0	-1
824	UNITED STATES T-NOTE 1 25% 2/15/14	912828QH6		2/15/2011	6/28/2012	5,075		0	4,977	98	0	0	0	98

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

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
										49,781	0	0
1	BNY Mellon, N A		P O BOX 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	72,119	NONE	NONE
2	BNY Mellon, N A		P O BOX 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-22,338	N/A	N/A

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

		Date		Amount
1	Credit from prior year return	5/15/2012	1	8,858
2	First quarter estimated tax payment		2	
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	0
7	Total		7	8,858

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

1	Distributable amounts for 2011 that remained undistributed at the beginning of the 2012 tax year	1	600,660
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	600,660