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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.

2012

Open to public inspection

For calendar year 2012 or tax year beginning

, and ending

Name of foundation ROSE AND WALTER MONTGOMERY FOUNDATION		A Employer identification number 57-0986535
Number and street (or P.O. box number if mail is not delivered to street address) 314 SOUTH PINE STREET BUILDING 100	Room/suite	B Telephone number 8645859213
City or town, state, and ZIP code SPARTANBURG, SC 29302		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) \$ 81,738,647. (Part I, column (d) must be on cash basis)	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify)	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))		(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					
	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	255,924.	255,924.	255,924.	STATEMENT 1	
	5a Gross rents	306,177.	306,177.	306,177.	STATEMENT 2	
	b Net rental income or (loss)	306,177.				
	6a Net gain or (loss) from sale of assets not on line 10	370,884.				
	b Gross sales price for all assets on line 6a	370,884.				
	7 Capital gain net income (from Part IV, line 2)		370,884.			
	8 Net short-term capital gain			N/A		
Operating and Administrative Expenses	9 Income modifications					
	10a Gross sales less returns and allowances					
	b Less: Cost of goods sold					
	c Gross profit or (loss)					
	11 Other income	167,235.	167,235.	167,235.	STATEMENT 3	
	12 Total. Add lines 1 through 11	1,100,220.	1,100,220.	729,336.		
	13 Compensation of officers, directors, trustees, etc.	0.	0.	0.	0.	
	14 Other employee salaries and wages					
	15 Pension plans, employee benefits					
	16a Legal fees					
	b Accounting fees					
	c Other professional fees	STMT 4	92,269.	92,269.	0.	0.
	17 Interest					
	18 Taxes	STMT 5	5,400.	5,400.	0.	0.
	19 Depreciation and depletion					
	20 Occupancy		6,000.	6,000.	0.	0.
	21 Travel, conferences, and meetings					
22 Printing and publications						
23 Other expenses	STMT 6	333,599.	333,599.	0.	0.	
24 Total operating and administrative expenses. Add lines 13 through 23		437,268.	437,268.	0.	0.	
25 Contributions, gifts, grants paid		700,000.			700,000.	
26 Total expenses and disbursements. Add lines 24 and 25		1,137,268.	437,268.	0.	700,000.	
27 Subtract line 26 from line 12:						
a Excess of revenue over expenses and disbursements		-37,048.				
b Net investment income (if negative, enter -0-)			662,952.			
c Adjusted net income (if negative, enter -0-)				729,336.		

Part II Balance Sheets

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

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	279,915.	601,512.	601,512.
	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			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations STMT 7	300,684.	264,783.	276,541.
	b Investments - corporate stock			
	c Investments - corporate bonds			
11 Investments - land, buildings, and equipment: basis ▶ 2,700,250.				
Less: accumulated depreciation ▶ 907,699.	1,882,672.	1,792,551.	992,301.	
12 Investments - mortgage loans				
13 Investments - other STMT 8	10,563,322.	10,330,699.	79,868,293.	
14 Land, buildings, and equipment: basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶)				
16 Total assets (to be completed by all filers)	13,026,593.	12,989,545.	81,738,647.	
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			
	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 ▶ ☐			
	24 Unrestricted and complete lines 24 through 26 and lines 30 and 31.			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	27 Capital stock, trust principal, or current funds	13,026,593.	12,989,545.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	0.	0.	
30 Total net assets or fund balances	13,026,593.	12,989,545.		
31 Total liabilities and net assets/fund balances	13,026,593.	12,989,545.		

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	13,026,593.
2 Enter amount from Part I, line 27a	2	-37,048.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	12,989,545.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	12,989,545.

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 SCHEDULE ATTACHED	P		
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 370,884.			370,884.
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			370,884.
b			
c			
d			
e			

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	370,884.
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). If (loss), enter -0- in Part I, line 8	{ }	3	370,884.

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	716,086.	15,501,178.	.046196
2010	695,181.	14,642,675.	.047476
2009	699,685.	13,824,429.	.050612
2008	976,685.	17,246,495.	.056631
2007	1,081,810.	20,666,503.	.052346

2 Total of line 1, column (d)	2	.253261
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	.050652
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	14,377,779.
5 Multiply line 4 by line 3	5	728,263.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	6,630.
7 Add lines 5 and 6	7	734,893.
8 Enter qualifying distributions from Part XII, line 4	8	700,000.

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)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	13,259.
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	13,259.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	13,259.
6 Credits/Payments:			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	9,228.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	3,770.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	12,998.	
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	261.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2013 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ NONE		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ <u>N/A</u>	13	X	
14	The books are in care of ▶ <u>WALTER S. MONTGOMERY, JR.</u> Telephone no. ▶ <u>864-585-9213</u> Located at ▶ <u>314 SOUTH PINE STREET, SPARTANBURG, SC</u> ZIP+4 ▶ <u>29302</u>			
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 <u>N/A</u>			
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	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly):		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here <u>N/A</u> ▶ ☐	1b	
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 ▶ _____, _____, _____		
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.) <u>N/A</u>	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶ _____, _____, _____		
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.) <u>N/A</u>	3b	
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)?

☐ 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)?

N/A

5b

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?

N/A

7b

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.

(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
ROSE M. JOHNSTON	TRUSTEE			
314 SOUTH PINE STREET				
SPARTANBURG, SC 29302	0.00	0.	0.	0.
WALTER S. MONTGOMERY, JR.	TRUSTEE			
314 SOUTH PINE STREET				
SPARTANBURG, SC 29302	0.00	0.	0.	0.

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

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

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

0

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Part VIII**Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** (continued)**3 Five highest-paid independent contractors for professional services. 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

0

Part IX-A Summary of Direct Charitable Activities

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

Expenses

1 DONATIONS TO CHARITABLE ORGANIZATIONS

0.

2

3

4

Part IX-B Summary of Program-Related Investments

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

Amount

1 NONE

0.

2

All other program-related investments. See instructions.

3

Total. Add lines 1 through 3

0.

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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	10,999,991.
b	Average of monthly cash balances	1b	425,583.
c	Fair market value of all other assets	1c	3,171,156.
d	Total (add lines 1a, b, and c)	1d	14,596,730.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	14,596,730.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	218,951.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	14,377,779.
6	Minimum investment return. Enter 5% of line 5	6	718,889.

Part XI Distributable Amount (see instructions) (Section 4942(i)(3) and (i)(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	718,889.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	13,259.
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	13,259.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	705,630.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	705,630.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	705,630.

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	700,000.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	700,000.
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	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	700,000.

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				705,630.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2012:				
a From 2007				
b From 2008	88,239.			
c From 2009	13,011.			
d From 2010				
e From 2011				
f Total of lines 3a through e	101,250.			
4 Qualifying distributions for 2012 from Part XII, line 4: ► \$ 700,000.				
a Applied to 2011, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2012 distributable amount				700,000.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a).)	5,630.			5,630.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	95,620.			
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2007 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	95,620.			
10 Analysis of line 9:				
a Excess from 2008	82,609.			
b Excess from 2009	13,011.			
c Excess from 2010				
d Excess from 2011				
e Excess from 2012				

N/A

- b**
- Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

- (4) Gross investment income

[illegible]Form **990-PF** (2012)

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
SCHEDULE ATTACHED				700,000.
Total			▶ 3a	700,000.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
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	255,924.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property			16	306,177.	
6 Net rental income or (loss) from personal property					
7 Other investment income			14	167,235.	
8 Gain or (loss) from sales of assets other than inventory			18	370,884.	
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.		1,100,220.	0.
13 Total. Add line 12, columns (b), (d), and (e)				13 1,100,220.	

(See worksheet in line 13 instructions to verify calculations.)

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

[illegible]

Part XVII

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

- | 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? | Yes | No |
|----------|--|-------|----|
| | | | |
| 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. | | |

[illegible]

- 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
NOT APPLICABLE		

**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 _____

Title

CHAIRMAN

May the IRS discuss this return with the preparer shown below (see instr)?

☒ Yes ☐ No

**Paid
Preparer
Use Only**

Print/Type preparer's name

HOMER E. MCABEE,
JR.

Preparer's signature

Date _____

Check ☐ self-employed

PTIN

P00965340

Firm's name ► **MCABEE, TALBERT, HALLIDAY & CO.**

Firm's EIN ► 57-0925346

Firm's address ► 824 EAST MAIN STREET
SPARTANBURG, SC 29302

Phone no. (864) 583-0886

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
GOLDMAN SACHS - DIVIDENDS	233,413.	0.	233,413.
GOLDMAN SACHS - INTEREST	12,517.	0.	12,517.
PETRUS INVESTORS - INTEREST	44.	0.	44.
SILVERPEACK LEGACY PENSION PTR III- DIVIDENDS	1,443.	0.	1,443.
SILVERPEACK LEGACY PENSION PTR III- INTEREST	6,656.	0.	6,656.
TRILANTIC CAPITAL PARTNERS IV - DIVIDENDS	1,851.	0.	1,851.
TOTAL TO FM 990-PF, PART I, LN 4	255,924.	0.	255,924.

FORM 990-PF	RENTAL INCOME	STATEMENT	2
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KIND AND LOCATION OF PROPERTY	ACTIVITY NUMBER	GROSS RENTAL INCOME
	1	306,177.
TOTAL TO FORM 990-PF, PART I, LINE 5A		306,177.

FORM 990-PF	OTHER INCOME	STATEMENT	3
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
PARTNERSHIP INCOME	166,278.	166,278.	166,278.
MISCELLANEOUS	957.	957.	957.
TOTAL TO FORM 990-PF, PART I, LINE 11	167,235.	167,235.	167,235.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MANAGEMENT FEES	92,269.	92,269.	0.	0.
TO FORM 990-PF, PG 1, LN 16C	92,269.	92,269.	0.	0.

FORM 990-PF	TAXES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INCOME TAXES	5,400.	5,400.	0.	0.
TO FORM 990-PF, PG 1, LN 18	5,400.	5,400.	0.	0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MISCELLANEOUS	80.	80.	0.	0.
RENTAL EXPENSES	333,519.	333,519.	0.	0.
TO FORM 990-PF, PG 1, LN 23	333,599.	333,599.	0.	0.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	7
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
LIST ATTACHED	X		264,783.	276,541.
TOTAL U.S. GOVERNMENT OBLIGATIONS			264,783.	276,541.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			264,783.	276,541.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	8
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
LIST ATTACHED	COST	6,042,465.	75,816,030.
LIST ATTACHED	COST	4,288,234.	4,052,263.
TOTAL TO FORM 990-PF, PART II, LINE 13		10,330,699.	79,868,293.

FORM 990-PF

GRANT APPLICATION SUBMISSION INFORMATION
PART XV, LINES 2A THROUGH 2D

STATEMENT 9

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

WALTER S MONTGOMERY, J.
314 SOUTH PINE STREET
SPARTANBURG, SC 29302

TELEPHONE NUMBER

864-585-9213

FORM AND CONTENT OF APPLICATIONS

ALL APPLICATIONS SHOULD BE SUBMITTED IN WRITING. A DETAILED EXPLANATION SHOULD BE PROVIDED THAT INCLUDES THE AMOUNT, WHAT IT IS TO BE USED FOR, A DESCRIPTION OF THE TAX EXEMPT PURPOSE. DOCUMENTATION SHOULD ALSO BE PROVIDED TO SHOW THAT THE CHARITABLE ORGANIZATAION QUALIFIES AS A TAX EXEMPT ORGANIZATION SUCH AS A COPY OF THE EXEMPTION LETTE FORM THE INTERNAL REVENUE SERVICE

ANY SUBMISSION DEADLINESRESTRICTIONS AND LIMITATIONS ON AWARDS

ROSE AND WALTER MONTGOMERY FOUNDATION
 FIXED ASSETS AND DEPRECIATION
 DECEMBER 31, 2012

	Life	Date	Cost	Accumulated Depreciation 12/31/11	Depreciation 01/01/12-12/31/12	Accumulated Depreciation 12/31/12
Land		04/26/96	175,000.00	-	-	-
Building	39	04/26/96	1,575,000.00	583,935.85	40,384.62	624,320.46
Improvements	39	12/01/96	188,272.14	66,578.51	4,827.49	71,406.00
Improvements	39	02/03/97	2,715.00	1,018.60	69.62	1,088.21
Simplex time record	7	07/15/97	7,664.24	7,664.24	-	7,664.24
Architect Fee	39	10/01/97	169.25	82.33	4.34	86.67
Interim healthcare Improvement	39	11/01/97	2,775.70	1,462.44	71.17	1,533.61
Liberty Mutual Upfit	39	05/15/97	24,711.00	8,093.60	633.62	8,727.21
Lobby Improvements	39	03/15/98	14,458.87	5,096.94	370.74	5,467.68
Lobby carpet	7	03/01/98	10,352.30	10,352.30	-	10,352.30
Asphalt	15	08/07/98	3,000.00	2,550.00	200.00	2,750.00
Upfit Paradigm	39	03/15/99	15,207.43	4,971.66	389.93	5,361.59
Improvements	39	10/15/99	19,255.46	7,159.08	493.73	7,652.81
Improvements	39	07/15/04	35,000.00	6,282.06	897.44	7,179.49
Improvements	15	07/15/04	62,500.00	31,250.00	4,166.67	35,416.67
Improvements	15	03/15/05	46,827.29	21,072.28	3,121.82	24,194.10
Improvements	15	10/01/06	34,479.43	11,952.86	2,298.63	14,251.49
Improvements	15	03/15/07	52,815.23	16,724.82	3,521.02	20,245.84
Improvements	15	03/24/09	49,565.00	9,913.00	3,304.33	13,217.33
Improvements	15	12/01/10	198,626.66	14,345.26	13,241.78	27,587.04
Improvements	15	05/31/11	181,854.81	7,072.13	12,123.65	19,195.79
			2,700,249.81	817,577.94	90,120.58	907,698.53

ROSE AND WALTER MONTGOMERY FOUNDATION
INVESTMENTS IN CORPORATE STOCKS
DECEMBER 31, 2012

Valuation Method	Shares	Description of Investment	Beginning Book Value	Ending Book Value	FMV at Year-End
Cost	1,850	Canadian Oil Sands	22,101	22,101	37,513
	80	Encana Corp	1,275	1,275	1,581
	80	Cenovus Energy, Inc	1,155	1,155	2,683
	10,372	Fresenius Medical Care	127,328	127,328	355,760
	97	Hugoton Royalty Trust	2,746	2,746	715
	680	Lukoil Oil	21,748	21,748	44,524
	2,850	Norsk Hydro ASA	15,676	15,676	14,279
	2,457	Statoilhydro ASA	29,113	29,113	61,523
	72,783	Piedmont Natural Gas	777,085	777,085	2,278,836
	372	Toronto Dominion Bank	368,173	368,173	31,371
	4,438	Wells Fargo	582,210	582,210	151,691
			<u>1,948,610</u>	<u>1,948,610</u>	<u>2,980,476</u>
Schedule Attached					
		Goldman Sachs 47203-2	37,050	37,050	62,303
		Goldman Sachs 50635-9	2,563,833	2,521,284	2,662,755
		Goldman Sachs 47202-4	395,794	316,031	360,861
		Goldman Sachs 47758-3	1,253,035	1,219,492	1,449,635
			<u>6,198,322</u>	<u>6,042,467</u>	<u>7,516,030</u>

ROSE AND WALTER MONTGOMERY FOUNDATION
INVESTMENTS IN GOVERNMENT OBLIGATIONS
DECEMBER 31,2012

Description of Investment	Beginning Book Value	Ending Book Value	FMV at Year-End
Schedule Attached			
Goldman Sachs 46602-6	300,684	255,510	266,761
Goldman Sachs 46203-2		9,273	9,780
	<u>300,684</u>	<u>264,783</u>	<u>276,541</u>

ROSE AND WALTER MONTGOMERY FOUNDATION
INVESTMENTS - OTHER
DECEMBER 31,2012

Description of Investment		Beginning Book Value	Ending Book Value	FMV at Year-End
Other				
Trilantic Captial Partners Fund (B)		316,782	234,458	213,076
Silverpeak Legacy Pension Partners III, LP		400,913	394,120	205,803
Petrus Investors 2005		696,343	626,830	626,830
Lazard, Inc		2,850	-	-
Schedule Attached				
Goldman Sachs 47203-2		2,927,797	3,012,511	3,006,554
Washington Mutual Bank Mtn				
6 875% 06/15/2011		20,315	20,315	-
		<u>4,365,000</u>	<u>4,288,234</u>	<u>4,052,263</u>



Statement Detail

MONTGOMERY FOUNDATION FIXED INCOME Holdings

Period Ended December 31, 2012

CASH, DEPOSITS & MONEY MARKET FUNDS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
CASH								
U.S. DOLLAR	337.54	1.0000	337.54		337.54			
DEPOSITS & MONEY MARKET FUNDS								
DEPOSITS								
GOLDMAN SACHS BANK DEPOSIT (BDA) ¹⁴	55,931.31	1.0000	55,931.31	1.0000	55,931.31	0.00	0.1313	73.44
TOTAL CASH, DEPOSITS & MONEY MARKET FUNDS			56,268.85		56,268.85			73.44

FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
BARCLAYS US INTERMEDIATE CREDIT BOND INDEX FUND (ISHARES)								
ISHARES BARCLAYS INTERMEDIATE CREDIT BOND FUND ETF Not Rated	450.00	111.2900	50,080.50 128.49	110.5000	49,725.00	355.50		1,578.22
IBOXX USD LIQUID INVESTMENT GRADE INDEX FUND (ISHARES)								
ISHARES IBOXX \$ INVESTMENT GRADE CORPORATE BOND FUND ETF Not Rated	415.00	120.9900	50,210.85 150.24	119.8700	49,746.05	464.80		1,920.99
CORPORATE BONDS								
COMCAST CORPORATION 5.3% 01/15/2014 SR LIEN M- W+25 00BP S&P BBB+ /Moody's Baa1	25,000.00	104.9180	26,229.50 610.97	No Cost	24,323			1,325.00
MORGAN STANLEY 4.75% 04/01/2014 USD S&P BBB+ /Moody's Baa2	10,000.00	103.5480	10,354.80 118.75	No Cost	9,166.1			475.00

¹⁴This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit. Not a Deposit. Not FDIC Insured. May Lose Value. (Excluding Goldman Sachs Bank Deposit Account and Certificates of Deposit)

Brokerage and securities services provided by Goldman, Sachs & Co. Bank Deposit Account and Certificate of Deposit Account offered by Goldman Sachs Bank USA, Member FDIC

Portfolio No. XXX-XX602-6



Statement Detail

MONTGOMERY FOUNDATION FIXED INCOME

Holdings (Continued)

Period Ended December 31, 2012

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
CORPORATE BONDS								
COMCAST HOLDINGS CORPORATION 6 5% 01/15/2015 USD S&P BBB+ / Moody's Baa1	9,000.00	111.4280	10,028.52 269.75		No Cost	21,624		585.00
TOTAL CORPORATE BONDS	44,000.00		46,612.82 999.47					2,385.00
TOTAL INVESTMENT GRADE FIXED INCOME			146,904.17 1,278.20		-99,474.05 143,245.05	820.30		5,804.21
OTHER FIXED INCOME								
BARCLAYS GLOBAL TREASURY EX-US CAPPED INDEX FUND (SPDR)								
SPDR BARCLAYS INTERNATIONAL TRSRY BOND ETF Not Rated	830.00	61.0100	50,638.30 118.72	60.2900	50,040.70	597.60		1,025.88
GS HIGH YIELD FUND								
GS HIGH YIELD FUND INSTITUTIONAL SHARES	4,560.923	7.3100	33,340.35	6.5587	29,913.87	3,426.48 31,410.18		2,189.24
GS LOCAL EMERGING MARKETS DEBT FUND								
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES	3,638.759	9.8600	35,878.16	8.8796	32,310.60	3,567.56 6,113.20		1,837.57
TOTAL OTHER FIXED INCOME			119,856.81 118.72		112,265.17	7,591.64		5,052.70
TOTAL FIXED INCOME			266,760.98 1,396.92		244,736.22 2,551,510.22	8,411.94		10,936.91
TOTAL PORTFOLIO			324,426.75		268,005.07	8,411.94		11,010.35

50%
100%

6 Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.



Statement Detail

MONTGOMERY FOUNDATION BROKERAGE AC #1

Holdings

Period Ended December 31, 2012

CASH, DEPOSITS & MONEY MARKET FUNDS

DEPOSITS & MONEY MARKET FUNDS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
--	----------	--------------	----------------------------------	-----------	----------------------------------	---------------------------	--------------------------------------	----------------------------

DEPOSITS								
GOLDMAN SACHS BANK DEPOSIT (BDA) ¹⁴	194,790.42	1.0000	194,790.42	1.0000	194,790.42	0.00	0.1319	257.00

FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
--	----------------------------	--------------	----------------------------------	-----------	----------------------------------	---------------------------	------------------------------------	----------------------------

OTHER FIXED INCOME

CORPORATE BONDS								
SPRINT CAPITAL CORPORATION 8.75% 03/15/2032 USD S&P B+ /Moody's B3	8,000.00	122.2500	9,780.00		No Cost 9,713.00			700.00

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
--	----------	--------------	----------------------------------	-----------	------------	---------------------------	-------------------	----------------------------

US EQUITY

US STOCKS								
GOLDMAN SACHS GROUP, INC (THE CMN) (GS)	488.00	127.5600	62,249.28	75.7694	36,975.46	25,273.82	1.5679	976.00

NON-US EQUITY

NON-US STOCKS								
HSBC HOLDINGS PLC SPONSORED ADR CMN (HBC)	1.00	53.0700	53.07	74.4500	74.45	(21.38)	4.7108	2.50
NORTEL NETWORKS CORPORATION CMN (NRTLQ)	79.00	0.0050	0.39		No Cost			
TOTAL NON-US STOCKS			53.46		74.45	(21.38)	4.7108	2.50
TOTAL PUBLIC EQUITY			62,302.74		37,049.91	25,252.44	1.5706	978.50

¹⁴This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit. Not a Deposit. Not FDIC Insured. May Lose Value (Excluding Goldman Sachs Bank Deposit Account and Certificates of Deposit). Brokerage and securities services provided by Goldman Sachs & Co. Bank Deposit Account and Certificate of Deposit offered by Goldman Sachs Bank USA, Member FDIC.





MONTGOMERY FOUNDATION BROKERAGE AC #1

Holdings (Continued)

Period Ended December 31, 2012

ALTERNATIVE INVESTMENTS

HEDGE FUNDS

GS INVESTMENT PARTNERS		Market Value	Contributions To Date	Distributions To Date	Economic Gain (Loss)
100% OF FUNDS ASSETS ARE IN ILLIQUID INVESTMENTS ^{12,18}		162,403 30	0 00	9,924 13	172,327 43

PRIVATE EQUITY

	Commitment	Total Contributions/ Distributions	Remaining Commitment ²⁴	Net Contributions/ (Distributions) Since Inception	Latest Cap Statement Value/ ²⁵ Statement Date	Net Contributions/ (Distributions) Since Last Cap Statement		Economic Gain (Loss) ²⁶
						Computed Market Value ²⁶	Statement	
GS PRIVATE EQUITY PARTNERS ASIA FUND Closing Date Jun, 2007 ^{10,12}	1,000,000 00	699,326 74 157,527 72	344,472 22	541,799 02	501,637 00 Sep 30, 2012	501,637 00	0 00	(40,162 02)
THL EQUITY FUND VI - GS ACCESS, LP Closing Date Apr, 2006 ^{10,12}	1,000,000 00	852,487 29 139,643 47	280,320 91	712,843 82	760,251 00 Sep 30, 2012	771,261 93	11,010 93	58,418 11
GS MEZZANINE PARTNERS 2006, LP Closing Date Mar, 2006 ^{12,37}	500,000 00	374,999 00 149,071 00	125,001 00	225,928 00	220,729 00 Sep 30, 2012	216,752 00	(3,977 00)	(9,176 00)
GS DISTRESSED OPPORTUNITIES FUND IV LP Closing Date Dec, 2007 ^{10,12}	1,000,000 00	554,345 00 186,045 00	522,144 00	368,300 00	437,591 00 Sep 30, 2012	431,937 00	(5,654 00)	63,637 00

¹⁰Contributions may include fees. Distributions may be net of fees

¹²Please refer to the end of the Holdings section for further details pertaining to these investments

¹⁸See Fund Prospectus for further details on the liquidity characteristics of your investment

²²Estimated using Net Asset Value (NAV), when available, or estimated as Computed Market Value minus adjusted Cost Basis

²⁴Distributions of this investment may be subject to reinvestment or recall by the partnership before or after the expiration of the commitment period

²⁵Cash may be included

²⁶This is based on Net Asset Value (NAV), when available, or estimated as total capital balance, when available, plus any contributions and minus any distributions since the last capital statement

²⁷Cap Statement Value for levered investors represents the remaining value of your equity plus the net earnings/(loss) on your leverage. A negative Cap Statement Value reflects losses on your leverage in excess of the remaining value of your equity and may reflect more than your actual liability which cannot exceed your remaining capital commitment. Computed Market Value represents the last available cap statement value plus subsequent contributions and less subsequent distributions but will not exceed your remaining capital commitment. As a result, a negative Computed Market Value reflects your actual liability



MONTGOMERY FOUNDATION BROKERAGE AC #1

Holdings (Continued)

Period Ended December 31, 2012

ALTERNATIVE INVESTMENTS (Continued)

	Commitment	Total Contributions/ Distributions	Remaining Commitment ²⁴	Net Contributions/ (Distributions) Since Inception	Latest Cap Statement Value/ ²⁵ Statement Date	Net Contributions/ (Distributions) Since Last Cap Statement	Computed Market Value ²⁵	Economic Gain (Loss) ²⁶
PRIVATE EQUITY								
GS MOUNT KELLETT CAPITAL PARTNERS	1,000,000.00	1,128,401.08	67,263.61	718,998.84	1,082,119.00	(159,554.64)	922,564.36	203,565.52
Closing Date Sep.2008 ^{10,12}		407,402.24			Sep 30, 2012			
TOTAL PRIVATE EQUITY	4,500,000.00	3,607,559.11	1,339,201.74				2,844,152.29	276,282.61
		1,039,689.43						
TOTAL ALTERNATIVE INVESTMENTS	4,500,000.00	3,607,559.11	1,339,201.74				3,006,555.59	448,610.04
		1,049,613.56						
TOTAL PORTFOLIO								
			Market Value	Adjusted Cost / ⁶	Unrealized	Estimated		
			3,273,634.86	Original Cost	Gain (Loss)	Annual Income		
				2,789,785.88	473,852.48			1,935.50
				3,839,399.44				

Unless otherwise noted, Goldman Sachs has furnished the information appearing in this section for your convenience only. Hedge funds are privately placed. This information may have been obtained from other persons, some of whom may be Goldman Sachs affiliates. Please note that in the case of information supplied by other persons (1) Goldman Sachs does not independently verify such information for accuracy or completeness, and (2) Goldman Sachs has been informed that in certain cases such information may reflect unaudited figures, which may be inaccurate or incomplete, and that actual figures may differ. Certain hedge funds may appear in the Alternative Investments section as Other Investments. Please refer to the relevant product's periodic financial statements and capital analyses for official accounting information.

The calculations noted above (other than contributions and distributions since the last capital statement) are taken from the applicable partnership capital value statement as provided by the fund administrator. A partnership capital value statement is available upon request from your Private Wealth Advisor. Tax information regarding these investments, including allocations of income and realized and unrealized gains and losses will be available through a Schedule K-1 which will be mailed to you after year end. Please be advised that the delivery of K-1s is subject to the reporting of the particular underlying partnerships and that the delivery of particular K-1s may be delayed, requiring you to file an extension. Your private equity assets are held away from Goldman Sachs and are not covered by the Securities Investor Protection Corporation ("SIPC") or any supplemental insurance provided by Goldman Sachs for its clients' holdings. Please contact your Private Wealth Advisor if you have any questions.

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

¹⁰ Contributions may include fees. Distributions may be net of fees.

¹² Please refer to the end of the Holdings section for further details pertaining to these investments.

²⁴ Estimated using Net Asset Value (NAV), when available, or estimated as Computed Market Value minus adjusted Cost Basis.

²⁵ Distributions of this investment may be subject to reinvestment or recall by the partnership before or after the expiration of the commitment period.

²⁶ Cash may be included.

²⁷ This is based on Net Asset Value (NAV), when available, or estimated as (total capital balance, when available, plus any contributions and minus any distributions since the last capital statement).

MONTGOMERY FOUNDATION MID CAP VALUE
Tax Lots

Period Ended December 31, 2012

PUBLIC EQUITY

	Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)
US EQUITY								
US STOCKS								
ADOBE SYSTEMS INC CMN (ADBE)	Aug 08 11	LT	70.00	37 6800	2,637 60	24 4736	1,713 15	924 45
AETNA INC CMN (AET)	Jul 20 09	LT	23.00	46 3100	1,065 13	25 7923	593 22	471 91
	Dec 30 09	LT	41.00	46 3100	1,898 71	32 2700	1,323 07	575 64
	Jan 17 12	349	46.00	46 3100	2,130 26	44 6291	2,052 94	77 32
	Dec 04 12	27	40.00	46 3100	1,852 40	43 9120	1,756 48	95 92
POSITION TOTAL			150.00		6,946 50		5,725 71	1,220 79
ALBEMARLE CORP CMN (ALB)	Oct 13 11	LT	10.00	62 1200	621 20	46 9506	469 51	151 69
	Apr 20 12	255	35.00	62 1200	2,174 20	65 9303	2,307 56	(133 36)
POSITION TOTAL			45.00		2,795 40		2,777 07	18 33
ALTERA CORP CMN (ALTR)	Apr 27 12	248	52.00	34 3900	1,788 28	35 5740	1,849 85	(61 57)
	Jun 01 12	213	79.00	34 3900	2,716 81	32 9011	2,599 19	117 62
POSITION TOTAL			131.00		4,505 09		4,449 04	56 05
AMERIPRISE FINANCIAL, INC CMN (AMP)	Feb 29 12	306	62.00	62 6300	3,883 06	56 0019	3,472 12	410 94
AMERISOURCEBERGEN CORPORATION CMN (ABC)	Oct 23 12	69	68.00	43 1800	2,936 24	39 9378	2,715 77	220 47
AMPHENOL CORP CL-A (NEW) CMN CLASS A (APH)	Dec 16 08	LT	30.00	64 7000	1,941 00	22 1500	664 50	1,276 50
	Dec 30 09	LT	15.00	64 7000	970 50	46 2700	694 05	276 45
POSITION TOTAL			45.00		2,911 50		1,358 55	1,552 95
AUTOZONE, INC CMN (AZO)	Jun 01 12	213	7.00	354 4300	2,481 01	377 2171	2,640 52	(159 51)
B/E AEROSPACE INC CMN (BEAV)	Dec 30 09	LT	8.00	49 4000	395 20	23 6900	189 52	205 68
	Nov 28 11	LT	51.00	49 4000	2,519 40	37 1567	1,894 99	624 41
POSITION TOTAL			59.00		2,914 60		2,084 51	830 09
BOSTON SCIENTIFIC CORP COMMON STOCK (BSX)	Dec 16 10	LT	166.00	5 7300	951 18	7 1764	1,191 28	(240 10)
	Feb 09 11	LT	353.00	5 7300	2,022 69	6 9275	2,445 42	(422 73)
	May 06 11	LT	291.00	5 7300	1,667 43	7 6992	2,240 46	(573 03)
POSITION TOTAL			810.00		4,641 30		5,877 16	(1,235 86)
CALPINE CORPORATION CMN (CPN)	Jun 06 12	208	143.00	18 1300	2,592 59	16 8998	2,416 67	175 92
CAMERON INTERNATIONAL CORP CMN (CAM)	Jun 05 12	209	31.00	56 4600	1,750 26	45 1471	1,399 56	350 70



**MONTGOMERY FOUNDATION MID CAP VALUE**
Tax Lots (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

US EQUITY (Continued)		Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)
US STOCKS									
POSITION TOTAL									
CARPENTER TECHNOLOGY INC CMN (CRS)									
		Jun 25 12	189	43.00	56 4600	2,427 78	39 9023	1,715 80	711 98
		Aug 28 12	125	40.00	56 4600	2,258 40	54 1135	2,164 54	93 86
				114.00		6,436.44		5,279.90	1,156.54
POSITION TOTAL									
CARPENTER TECHNOLOGY INC CMN (CRS)									
		Jul 16 12	168	20.00	51 6300	1,032 60	48 3365	966 73	65 87
		Jul 17 12	167	33.00	51 6300	1,703 79	48 2903	1,593 58	110 21
				53.00		2,736.39		2,560.31	176 08
POSITION TOTAL									
CELANESE CORPORATION CMN SERIES A (CE)									
		Dec 21 12	10	79.00	44 5300	3,517 87	44 6719	3,529 08	(11 21)
CHIPOTLE MEXICAN GRILL, INC CMN (CMG)									
		Oct 25 12	67	11.00	297 4600	3,272 06	248 1618	2,729 78	542 28
CHURCH & DWIGHT CO, INC CMN (CHD)									
		Jun 25 12	189	46.00	53 5700	2,464 22	52 8587	2,431 50	32 72
CIT GROUP INC CMN CLASS (CIT)									
		Jul 06 12	178	70.00	38 6400	2,704 80	35 9947	2,519 63	185 17
CMS ENERGY CORPORATION CMN (CMS)									
		Jan 15 10	LT	57.00	24 3800	1,389 66	15 6622	892 74	496 92
COCA-COLA ENTERPRISES, INC CMN (CCE)									
		Apr 27 11	LT	94.00	31 7300	2,982 62	28 3370	2,663 68	318 94
CONCHO RESOURCES INC CMN (CXO)									
		Dec 11 12	20	34.00	80 5600	2,739 04	83 7000	2,645 80	(106 76)
CONSTELLATION BRANDS INC CMN CLASS A (STZ)									
		Apr 10 12	265	87.00	35 3900	3,078 93	21 5007	1,870 56	1,208 37
CYTEC INDS INC COMMON STOCK (CYT)									
		Apr 23 12	252	41.00	68 8300	2,822 03	62 5449	2,564 34	257 69
D R HORTON, INC CMN (DHI)									
		Sep 10 12	112	136.00	19 7800	2,690 08	19 9507	2,713 30	(23 22)
DOVER CORPORATION CMN (DOV)									
		Dec 15 11	LT	23.00	65 7100	1,511 33	55 8518	1,284 59	226 74
		May 22 12	223	35.00	65 7100	2,299 85	56 8611	1,990 14	309 71
		Jun 22 12	192	34.00	65 7100	2,234 14	53 8524	1,830 98	403 16
				92.00		6,045.32		5,105.71	939.61
POSITION TOTAL									
EDISON INTERNATIONAL CMN (EIX)									
		Dec 30 09	LT	28.00	45 1900	1,265 32	35 4100	991 48	273 84
		Nov 28 11	LT	57.00	45 1900	2,575 83	38 1316	2,173 50	402 33
				85.00		3,841.15		3,164.98	676.17
POSITION TOTAL									
EVEREST RE GROUP LTD CMN (RE)									
		Apr 02 08	LT	5.00	109 9500	549 75	92 9100	464 55	85 20
		Dec 30 09	LT	15.00	109 9500	1,649 25	85 4100	1,281 15	368 10
		Jul 27 10	LT	27.00	109 9500	2,968 65	75 0552	2,026 49	942 16
				47.00		5,167.65		3,772.19	1,395.46
POSITION TOTAL									
FIDELITY NATL INFO SVCS INC CMN (FIS)									
		May 18 12	227	77.00	34 8100	2,680 37	31 6752	2,438 99	241 38
FIRST REPUBLIC BANK CMN SERIES (FRC)									
		Jul 13 11	LT	87.00	32 7800	2,851 86	30 6431	2,665 95	185 91
FORTUNE BRANDS HOME & SECURITY CMN (FBHS)									
		Jul 18 12	166	120.00	29 2200	3,506 40	22 3575	2,682 90	823 50
GARDER DENVER INC CMN (GDI)									
		Apr 09 12	266	43.00	68 5000	2,945 50	61 1851	2,630 96	314 54



Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

US EQUITY (Continued)								
US STOCKS								
	Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)
GREAT PLAINS ENERGY INC CMN (GXP)								
	Jul 07 11	LT	53.00	20.3100	1,076.43	21.2550	1,126.51	(50.08)
HARTFORD FINANCIAL SRVCS GROUP CMN (HIG)								
	Dec 30 09	LT	43.00	22.4400	964.92	23.6800	1,018.24	(53.32)
	Mar 01 12	305	123.00	22.4400	2,760.12	20.8284	2,561.89	198.23
POSITION TOTAL								
			166.00		3,725.04		3,580.13	144.91
HOLLYFRONTIER CORP CMN (HFC)								
	Jun 22 12	192	77.00	46.5500	3,584.35	32.0803	2,470.18	1,114.17
HOLOGIC INCORPORATED CMN (HOLX)								
	Mar 16 10	LT	78.00	20.0101	1,560.79	19.4104	1,514.01	46.77
	Aug 02 12	151	120.00	20.0101	2,401.21	18.7496	2,249.95	151.26
POSITION TOTAL								
			198.00		3,962.00		3,763.96	198.04
INVESCO LTD CMN (IVZ)								
	May 13 09	LT	45.00	26.0900	1,174.05	14.8464	668.09	505.96
	Dec 30 09	LT	74.00	26.0900	1,930.66	23.2200	1,718.28	212.38
	Feb 10 12	325	93.00	26.0900	2,426.37	24.2257	2,252.99	173.38
POSITION TOTAL								
			212.00		5,531.08		4,639.36	891.72
J M SMUCKER CO CMN (SJM)								
	Feb 03 11	LT	22.00	86.2400	1,897.28	62.3803	1,372.37	524.91
	Dec 20 11	LT	26.00	86.2400	2,242.24	78.0888	2,030.31	211.93
POSITION TOTAL								
			48.00		4,139.52		3,402.68	736.84
JUNIPER NETWORKS, INC CMN (JNPR)								
	Jan 03 12	363	53.00	19.6700	1,042.51	20.9809	1,111.99	(69.48)
	Jan 03 12	363	107.00	19.6700	2,104.69	21.2027	2,268.69 ^a	(164.00)
	Jun 21 12	193	121.00	19.6700	2,380.07	16.0151	1,937.83	442.24
	Oct 19 12	73	26.00	19.6700	511.42	17.9512	466.73	44.69
POSITION TOTAL								
			307.00		6,038.69		5,785.24	253.45
LAM RESEARCH CORP CMN (LRCX)								
	Mar 08 12	298	26.00	36.1300	939.38	40.7808	1,060.30	(120.92)
	Jul 17 12	167	75.00	36.1300	2,709.75	33.8333	2,537.50	172.25
	Sep 21 12	101	67.00	36.1300	2,420.71	32.7796	2,196.23	224.48
POSITION TOTAL								
			168.00		6,069.84		5,794.03	275.81
LENNOX INTERNATIONAL INC CMN (LLI)								
	Jan 20 12	346	66.00	52.5200	3,466.32	37.0729	2,446.81	1,019.51
LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A								
	Dec 30 09	LT	61.00	19.6800	1,200.48	9.4392	575.79	624.69

¹⁹ The cost basis for this position has been adjusted with respect to disallowed losses for wash sales in accordance with the cost basis reporting rules. Please see your Realized Gains and Losses Report for the disallowed amount. The wash sale rules for purposes of cost basis reporting are different from the wash sale rules for purposes of calculating your taxable income. Please consult your tax advisor regarding calculation of your taxable income.

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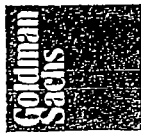


**MONTGOMERY FOUNDATION MID CAP VALUE**
Tax Lots (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

	Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)
US EQUITY (Continued)								
US STOCKS								
(LINTA)	Mar 26 10	LT	130.00	19 6800	2,558.40	13 2184	1,718.39	840.01
POSITION TOTAL			191.00		3,758.88		2,294.18	1,464.70
LIFE TECHNOLOGIES CORPORATION CMN (LIFE)								
	Oct 11 11	LT	10.00	49 0300	490.30	37 0052	370.05	120.25
	Apr 04 12	271	52.00	49 0300	2,549.56	47 5000	2,470.00	79.56
POSITION TOTAL			62.00		3,039.86		2,840.05	199.81
LIMITED BRANDS, INC CMN (LTD)								
	Aug 02 12	151	54.00	47 0600	2,541.24	47 6676	2,574.05	(32.81)
LORILLARD, INC CMN (LO)								
	Apr 11 12	264	19.00	116 6700	2,216.73	135 9989	2,583.98	(367.25)
M&T BANK CORPORATION CMN (MTB)								
	Jun 29 09	LT	10.00	98 4700	984.70	51 5132	515.13	469.57
	Dec 30 09	LT	11.00	98 4700	1,083.17	66 7600	734.36	348.81
	Jan 07 11	LT	25.00	98 4700	2,461.75	87 5168	2,187.92	273.83
	Sep 21 12	101	22.00	98 4700	2,166.34	94 9105	2,088.03	78.31
POSITION TOTAL			68.00		6,695.96		5,525.44	1,170.52
MACY'S INC CMN (M)								
	Nov 08 11	LT	6.00	39 0200	234.12	32 0703	192.42	41.70
	Nov 17 11	LT	79.00	39 0200	3,082.58	30 8882	2,440.17	642.41
POSITION TOTAL			85.00		3,316.70		2,632.59	684.11
MARATHON PETROLEUM CORPORATION CMN (MPC)								
	Jun 22 12	192	19.00	63 0000	1,197.00	41 4316	787.20	409.80
	Jun 29 12	185	46.00	63 0000	2,898.00	45 0000	2,070.00	828.00
POSITION TOTAL			65.00		4,095.00		2,857.20	1,237.80
MARTIN MARIETTA MATERIALS, INC CMN (MLM)								
	Sep 13 12	109	25.00	94 2800	2,357.00	87 8312	2,195.78	161.22
MGM RESORTS INTERNATIONAL CMN (MGM)								
	Feb 15 12	320	139.00	11 8400	1,617.96	14 6890	2,041.77	(423.81)
	May 22 12	223	141.00	11 8400	1,641.24	10 8999	1,536.88	104.36
POSITION TOTAL			280.00		3,259.20		3,578.65	(319.45)
MONSTER BEVERAGE CORP CMN (MNST)								
	Oct 15 12	77	47.00	52 8400	2,483.48	58 1864	2,734.76	(251.28)
MYLAN INC CMN (MYL)								
	Mar 01 12	305	84.00	27 4500	2,305.80	23 2990	1,957.12	348.68
	Jun 05 12	209	100.00	27 4500	2,745.00	20 8402	2,084.02	660.98
POSITION TOTAL			184.00		5,050.80		4,041.14	1,009.66
NASDAQ OMX GROUP, INC CMN (NDAQ)								
	Feb 28 11	LT	62.00	24 9900	1,549.38	28 2410	1,750.94	(201.56)
	Sep 16 11	LT	49.00	24 9900	1,224.51	24 9441	1,222.26	2.25
	Sep 19 11	LT	49.00	24 9900	1,224.51	24 2216	1,186.86	37.65
POSITION TOTAL			160.00		3,998.40		4,160.06	(161.66)
NETAPP, INC CMN (NTAP)								
	Aug 22 11	LT	60.00	33 5500	2,013.00	35 9654	2,157.92	(144.92)



Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Tax Lots (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

	Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)
US EQUITY (Continued)								
US STOCKS								
NORTHEAST UTILITIES CMN (NU)	Jan 21 10	LT	105 00	39 0800	4,103 40	25 9342	2,723 10	1,380 31
NV ENERGY INC CMN (NVE)	Jun 15 10	LT	134 00	18 1400	2,430 76	12 5200	1,677 68	753 08
ON SEMICONDUCTOR CORP CMN (ONNN)	Aug 20 12	133	402 00	7 0500	2,834 10	6 4280	2,584 04	250 06
PARAMETRIC TECHNOLOGY CORP CMN CLASS (PMTG)	Jun 15 10	LT	130 00	22 5100	2,926 30	16 4209	2,134 72	791 58
PARTNERRE LTD BERMUDA CMN (PRE)	Mar 24 11	LT	34 00	80 4900	2,736 66	75 1335	2,554 54	182 12
PAYCHEX, INC CMN (PAYX)	Jan 20 12	346	77 00	31 1000	2,394 70	32 3235	2,488 91	(94 21)
PEABODY ENERGY CORPORATION CMN (BTU)	Oct 25 12	67	97 00	26 6100	2,581 17	27 4520	2,662 84	(81 67)
PETSMART, INC CMN (PETM)	Sep 16 11	LT	52 00	68 3400	3,553 68	44 8524	2,332 33	1,221 36
PINNACLE WEST CAPITAL CORP CMN (PNW)	May 20 10	LT	59 00	50 9800	3,007 82	35 7428	2,108 82	899 00
PIONEER NATURAL RESOURCES CO CMN (PXD)	Sep 26 11	LT	13 00	106 5900	1,385 67	67 8033	881 44	504 23
	Aug 01 12	152	21 00	106 5900	2,238 39	94 6681	1,988 03	250 36
POSITION TOTAL			34 00	3,624 06			2,869 47	754 59
POLYCOM INC CMN (PLCM)	Nov 16 10	LT	55 00	10 4600	575 30	17 5326	964 29	(388 99)
	Nov 08 11	LT	99 00	10 4600	1,035 54	19 1924	1,900 05	(864 51)
POSITION TOTAL			154 00	1,610 84			2,864 34	(1,253 50)
PPL CORPORATION CMN (PPL)	Dec 30 09	LT	18 00	28 6300	515 34	32 8200	590 76	(75 42)
	Apr 12 11	LT	87 00	28 6300	2,490 81	26 1080	2,271 40	219 41
	Jun 17 11	LT	82 00	28 6300	2,347 66	27 1757	2,228 41	119 25
POSITION TOTAL			187 00	5,353 81			5,090 57	263 24
PRINCIPAL FINANCIAL GROUP, INC CMN (PFG)	Oct 01 09	LT	40 00	28 5200	1,140 80	26 6017	1,064 07	76 73
	Dec 23 09	LT	59 00	28 5200	1,682 68	25 5163	1,505 46	177 22
	Dec 30 09	LT	61 00	28 5200	1,739 72	24 4600	1,492 06	247 66
	Aug 18 10	LT	83 00	28 5200	2,367 16	23 0017	1,909 14	458 02
POSITION TOTAL			243 00	6,930 36			5,970 73	959 63
FVH CORP CMN (FVH)	Jul 19 11	LT	11 00	111 0100	1,221 11	75 4811	830 29	390 82
	Nov 01 11	LT	26 00	111 0100	2,886 26	72 0212	1,872 55	1,013 71
POSITION TOTAL			37 00	4,107 37			2,702 84	1,404 53





MONTGOMERY FOUNDATION MID CAP VALUE

Tax Lots (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

US EQUITY (Continued)		Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)
US STOCKS									
QUESTAR CORPORATION CMN (STR)									
		Nov 05 12	56	134.00	19 7600	2,647.84	20 1786	2,703.93	(56.09)
RANGE RESOURCES CORPORATION CMN (RRC)									
		May 21 12	224	31.00	62 8300	1,947.73	63 0490	1,954.52	(6.79)
		Jun 25 12	189	31.00	62 8300	1,947.73	57 6939	1,788.51	159.22
POSITION TOTAL									
				62.00		3,895.46		3,743.03	152.43
RELIANCE STEEL & ALUMINUM CO CMN (RS)									
		Jan 09 12	357	35.00	62 1000	2,173.50	53 0206	1,855.72	317.78
		Aug 20 12	133	39.00	62 1000	2,421.90	53 1326	2,072.17	349.73
POSITION TOTAL									
				74.00		4,595.40		3,927.89	667.51
ROCKWELL AUTOMATION INC CMN (ROK)									
		Dec 08 11	LT	8.00	83 9900	671.92	77 1219	616.98	54.95
		Apr 30 12	245	29.00	83 9900	2,435.71	77 5476	2,248.88	186.83
POSITION TOTAL									
				37.00		3,107.63		2,865.86	241.78
ROCKWELL COLLINS, INC CMN (COL)									
		Dec 05 12	26	49.00	58 1700	2,850.33	56 0890	2,748.36	101.97
SCANA CORP CMN (SCG)									
		Dec 30 09	LT	22.00	45 6400	1,004.08	38 4000	844.80	159.28
		Aug 18 10	LT	50.00	45 6400	2,282.00	39 0452	1,952.26	329.74
POSITION TOTAL									
				72.00		3,286.08		2,797.06	489.02
SEALED AIR CORPORATION CMN (SEE)									
		Aug 31 12	122	181.00	17 5100	3,169.31	14 4033	2,606.99	562.32
		Dec 11 12	20	106.00	17 5100	1,856.06	16 6988	1,770.07	85.99
POSITION TOTAL									
				287.00		5,025.37		4,377.06	648.31
SEMPRA ENERGY CMN (SRE)									
		May 17 11	LT	9.00	70 9400	638.46	54 9716	494.74	143.72
		Aug 22 11	LT	39.00	70 9400	2,766.66	49 3726	1,925.53	841.13
POSITION TOTAL									
				48.00		3,405.12		2,420.27	984.85
SLM CORPORATION CMN (SLM)									
		Aug 04 09	LT	30.00	17 1300	513.90	8 7205	261.61	252.29
		Oct 14 09	LT	161.00	17 1300	2,757.93	9 0319	1,454.14	1,303.79
		Dec 30 09	LT	93.00	17 1300	1,593.09	11 5500	1,074.15	518.94
POSITION TOTAL									
				284.00		4,864.92		2,789.90	2,075.02
SOUTHWESTERN ENERGY CO CMN (SWN)									
		Oct 03 12	89	77.00	33 4100	2,572.57	34 9503	2,691.17	(118.60)
		Oct 24 12	68	28.00	33 4100	935.48	34 7850	973.98 ⁹	(38.50)
		Nov 30 12	31	26.00	33 4100	868.66	34 5338	897.88	(29.22)
POSITION TOTAL									
				131.00		4,376.71		4,563.03	(186.32)
SPIRIT AEROSYSTEMS HOLDINGS INC CMN (SPR)									
		May 09 11	LT	114.00	16 9700	1,934.58	23 5652	2,686.43	(751.85)
STANLEY BLACK & DECKER INC CMN (SWK)									
		Sep 26 12	96	40.00	73 9700	2,958.80	75 6195	3,024.78	(65.98)

⁹ The cost basis for this position has been adjusted with respect to disallowed losses for wash sales in accordance with the cost basis reporting rules. Please see your Realized Gains and Losses Report for the disallowed amount. The wash sale rules for purposes of cost basis reporting are different from the wash sale rules for purposes of calculating your taxable income. Please consult your tax advisor regarding calculation of your taxable income.



Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Tax Lots (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

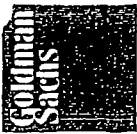
US EQUITY (Continued)											
US STOCKS											
	Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)			
POSITION TOTAL	Sep 26 12	96	24.00	73.9700	1,775.28	77.7088	1,865.01 ⁹	(89.73)			
	Oct 22 12	70	3.00	73.9700	221.91	70.0567	210.17	11.74			
			67.00		4,955.99		5,099.96	(143.97)			
	Jun 02 09	LT	51.00	28.3500	1,445.85	15.3942	785.10	660.75			
	Sep 17 09	LT	53.00	28.3500	1,502.55	24.1068	1,277.66	224.89			
POSITION TOTAL	Dec 30 09	LT	53.00	28.3500	1,502.55	20.1700	1,069.01	433.54			
			157.00		4,450.95		3,131.77	1,319.18			
	Dec 17 12	14	62.00	44.0500	2,731.10	44.7315	2,773.35	(42.25)			
	Jul 23 12	161	82.00	32.3300	2,651.06	30.9727	2,539.76	111.30			
	TRW AUTOMOTIVE HOLDINGS CORP CMN (TRW)	Apr 07 10	LT	74.00	53.6100	3,967.14	30.7381	2,274.62	1,692.52		
POSITION TOTAL	Oct 04 12	88	47.00	41.9000	1,969.30	59.0221	2,774.04	(804.74)			
	Oct 28 09	LT	46.00	37.7400	1,736.04	24.9695	1,148.60	587.45			
	Dec 30 09	LT	68.00	37.7400	2,566.32	24.5100	1,666.68	899.64			
			114.00		4,302.36		2,815.28	1,487.09			
	WASTE CONNECTIONS INC CMN (WCN)	Dec 07 12	24	82.00	33.7900	2,770.78	33.4289	2,741.17	29.61		
POSITION TOTAL	Aug 04 10	LT	22.00	26.7100	587.62	21.7413	478.31	109.31			
	Oct 26 10	LT	87.00	26.7100	2,323.77	23.9838	2,086.59	237.18			
	Jan 03 12	363	61.00	26.7100	1,629.31	27.5095	1,678.08	(48.77)			
			170.00		4,540.70		4,242.98	297.72			
	TOTAL US STOCKS				306,060.65		268,257.96	37,802.69			

US REAL ESTATE SECURITIES (PUBLIC)

SOURCE: COMPANY SECURITIES (P. 3087)									
AVALONBAY COMMUNITIES INC CMN (AVB)									
	Mar 01 11	LT	13.00	135.5900	1,762.67	119.7050	1,556.17	206.51	
	Sep 29 11	LT	16.00	135.5900	2,169.44	117.5150	1,880.24	289.20	
POSITION TOTAL			29.00		3,932.11		3,436.41	495.71	
CAMDEN PROPERTY TRUST CMN (CPT)									
	Mar 01 11	LT	45.00	68.2100	3,069.45	58.5781	2,636.01	433.44	

⁹ The cost basis for this position has been adjusted with respect to disallowed losses for wash sales in accordance with the cost basis reporting rules. Please see your Realized Gains and Losses Report for the disallowed amount. The wash sale rules for purposes of cost basis reporting are different from the wash sale rules for purposes of calculating your taxable income. Please consult your tax advisor regarding calculation of your taxable income.



**MONTGOMERY FOUNDATION MID CAP VALUE**
Tax Lots (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

	Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Unit Cost	Cost Basis	Unrealized Gain (Loss)
US EQUITY (Continued)								
US REAL ESTATE SECURITIES (PUBLIC)								
MFA FINANCIAL INC CMN (MFA)	Jun 24 10	LT	278.00	8 1100	2,254.58	7 5345	2,094.60	159.98
TANGER FACTORY OUTLET CENTERS CMN (SKT)	Dec 14 10	LT	99.00	34 2000	3,385.80	24 6975	2,445.05	940.75
VENTAS, INC CMN (VTR)	Jun 22 12	192	23.00	64 7200	1,488.56	60 5261	1,392.10	96.46
	Jul 05 12	179	36.00	64 7200	2,329.92	63 4036	2,282.53	47.39
	Oct 19 12	73	37.00	64 7200	2,394.64	64 7327	2,395.11	(0.47)
POSITION TOTAL			96.00		6,213.12		6,069.74	143.38
TOTAL US REAL ESTATE SECURITIES (PUBLIC)					18,855.06		16,681.81	2,173.26

MLPS

LAZARD LTD CMN CLASS A (LAZ)	Jun 08 10	LT	64.00	29 8400	1,909.76	30 9962	1,983.76	(74.00)
TOTAL US EQUITY					326,825.47		286,923.52	39,901.95

GLOBAL EQUITY**GLOBAL REAL ESTATE SECURITIES (PUBLIC)**

ALEXANDRIA REAL ESTATE EQUITIES, INC (ARE)	Mar 19 09	LT	11.00	69 3200	762.52	37 7207	414.93	347.59
	May 19 09	LT	10.00	69 3200	693.20	34 3220	343.22	349.98
	Dec 30 09	LT	16.00	69 3200	1,109.12	64 4700	1,031.52	77.60
	Apr 11 12	264	33.00	69 3200	2,287.56	70 3933	2,322.98	(35.42)
POSITION TOTAL			70.00		4,852.40		4,112.65	739.75
HOST HOTELS & RESORTS INC CMN (HST)	May 24 10	LT	146.00	15 6700	2,287.82	14 0008	2,044.12	243.71
	Sep 29 11	LT	172.00	15 6700	2,695.24	11 1567	1,918.96	776.28
POSITION TOTAL			318.00		4,983.06		3,963.08	1,019.99
KIMCO REALTY CORPORATION CMN (KIM)	Jan 11 11	LT	145.00	19 3200	2,801.40	17 5475	2,544.38	257.02
LIBERTY PROPERTY TRUST SBI CMN (LRY)	Aug 10 11	LT	63.00	35 7900	2,254.77	28 3282	1,784.68	470.10
	Feb 23 12	312	65.00	35 7900	2,326.35	33 8483	2,200.14	126.21
POSITION TOTAL			128.00		4,581.12		3,984.82	596.31
STARWOOD HOTELS & RESORTS CMN (HOT)	Dec 12 12	19	52.00	57 3600	2,982.72	53 2633	2,769.69	213.03
TOTAL GLOBAL REAL ESTATE SECURITIES (PUBLIC)					20,200.70		17,374.61	2,826.09

NON-US EQUITY**NON-US STOCKS**

CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES (CHKP)	Jun 08 12	206	46.00	47 6400	2,191.44	53 4785	2,460.01	(268.57)
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Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Tax Lots (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)						Unrealized
	Date Acquired or Sold Short	Holding Period	Quantity	Market Price	Market Value	Gain (Loss)
NON-US EQUITY (Continued)						
NON-US STOCKS						
PENTAIR LTD CMN (PNR)	Dec 30 09	LT	8 00	49 1500	393 20	261 20
	Sep 24 10	LT	60 00	49 1500	2,949 00	1,978 47
POSITION TOTAL			68.00		3,342.20	2,239.67
WILLIS GROUP HOLDINGS PLC CMN (WSH)	Jan 11 12	355	40 00	33 5300	1,341 20	1,559 95
	Mar 01 12	305	82 00	33 5300	2,749 46	2,907 88
POSITION TOTAL			122.00		4,090.66	4,467.83
XL GROUP PLC CMN (XL)	Jul 24 09	LT	109 00	25 0600	2,731 54	1,485 24
	Dec 30 09	LT	59 00	25 0600	1,478 54	1,079 70
POSITION TOTAL			168.00		4,210.08	2,564.94
TOTAL NON-US STOCKS					13,834.38	11,732.45
TOTAL PUBLIC EQUITY					360,860.55	316,030.58
TOTAL PORTFOLIO					360,860.55	44,829.97





Statement Detail

MONTGOMERY FOUNDATION ADVISORY #1

Holdings

Period Ended December 31, 2012

CASH, DEPOSITS & MONEY MARKET FUNDS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
CASH								
U.S. DOLLAR	547.43	1.0000	547.43		547.43			
DEPOSITS & MONEY MARKET FUNDS								
DEPOSITS								
GOLDMAN SACHS BANK DEPOSIT (BDA)14	247,497.59	1.0000	247,497.59	1.0000	247,497.59	0.00	0.1329	329.04
TOTAL CASH, DEPOSITS & MONEY MARKET FUNDS			248,045.02		248,045.02			329.04

FIXED INCOME

INVESTMENT GRADE FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
BARCLAYS US INTERMEDIATE CREDIT BOND INDEX FUND (ISHARES)								
ISHARES BARCLAYS INTERMEDIATE CREDIT BOND FUND ETF Not Rated	605.00	111.2900	67,330.45 172.74	108.9256	65,899.99	1,430.46		2,121.83
IBOXX USD LIQUID INVESTMENT GRADE INDEX FUND (ISHARES)								
ISHARES IBOXX \$ INVESTMENT GRADE CORPORATE BOND FUND ETF Not Rated	900.00	120.9900	108,891.00 325.83	114.6700	103,203.00	5,688.00		4,166.01
BARCLAYS CAPITAL 1-3 YEAR CREDIT BOND INDEX FUND (ISHARES)								
ISHARES BARCLAYS 1-3 YR CREDIT BOND FUND ETF Not Rated	2,650.00	105.4800	279,522.00 362.23	104.9477	278,111.47	1,410.53		4,368.79
TOTAL INVESTMENT GRADE FIXED INCOME			455,743.45 860.80		447,214.46	8,528.99		10,656.63

14 This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit. Not a Deposit. Not FDIC insured. May Lose Value (Excluding Goldman Sachs Bank Deposit Account and Certificates of Deposit). Brokerage and securities services provided by Goldman Sachs & Co. Bank Deposit Account and Certificate of Deposit Account offered by Goldman Sachs Bank USA, Member FDIC.



Statement Detail

MONTGOMERY FOUNDATION ADVISORY #1

Holdings (Continued)

Period Ended December 31, 2012

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
OTHER FIXED INCOME								
GS HIGH YIELD FUND								
GS HIGH YIELD FUND INSTITUTIONAL SHARES	2,934.858	7.3100	21,453.81	6.4587	18,955.29	2,498.52 44,584.26		1,408.73

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
IBOXX USD LIQUID HIGH YIELD INDEX FUND (ISHARES)								
ISHARES TR - IBOXX \$ HIGH YIELD CORP BD FD ETF Not Rated	2,400.00	93.3500	224,040.00 1,212.05	89.6600	215,184.00	8,856.00		14,784.24

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
GS LOCAL EMERGING MARKETS DEBT FUND								
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES	2,778.583	9.8600	27,397.81	8.8796	24,673.52	2,724.29 4,668.16		1,403.23

TOTAL OTHER FIXED INCOME

272,891.62
1,212.05

258,812.81

14,078.81

17,596.21

706,027.27

22,607.80

28,252.84

2,072.85

728,635.07

2,072.85

120,736.80

20,073.60

3.7060

5,218.40

100,086.00

23.8494

100,167.48

(81.48)

2.0676

2,069.34

868.20

2,069.34

PUBLIC EQUITY

US EQUITY

DOW JONES SELECT DIVIDEND INDEX FUND (ISHARES)

ISHARES TRUST DOW JONES SELECT DIVIDEND INDEX FUND
ETF (DVI)

S&P BANK INDEX FUND (SPDR)

SPDR S&P BANK ETF (KBE)

**MONTGOMERY FOUNDATION ADVISORY #1**
Holdings (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized / Economic Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
GS LARGE CAP VALUE FUND								
GS LARGE CAP VALUE FUND CLASS A SHARES (GSLAX)	20,434.417	12.6600	258,699.72	10.6812	218,263.56	40,436.16 133,201.14	1.1058	2,860.82
US EQUITY STRUCTURED PRODUCTS								
ROYAL BANK OF CANADA LINKED TO S&P 500 0% COUPON DUE 07/25/2013 STRUCTURED NOTE (SPXL221)	114.00	1,079.6060	123,075.08	1,000.0000	114,000.00	9,075.08		
CREDIT SUISSE AG LINKED TO S&P 500 INDEX UPSIDE LEVERED CAPPED W/ BUFFER STRUCTURED NOTE DUE 07/11/2014 (QCSPEL6)	30,000.00	98.3170	29,495.10	100.0000	30,000.00	(504.90)		
TOTAL US EQUITY STRUCTURED PRODUCTS			152,570.18		144,000.00	8,570.18		

TOTAL US EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized / Economic Gain (Loss)	Dividend Yield	Estimated Annual Income
			652,166.30 868.20		583,167.84	68,998.46	2.0314	10,148.56

GLOBAL EQUITY

GLOBAL EQUITY STRUCTURED PRODUCTS								
ROYAL BANK OF CANADA LINKED TO MSCI AC WORLD INDEX UPSIDE CAPPED WITH BUFFER STRUCTURED NOTE DUE 06/14/2013 (MXWDEL10)	200.00	1,044.4920	208,898.40	1,000.0000	200,000.00	8,898.40		
NON-US EQUITY								
MSCI JAPAN INDEX FUND (ISHARES)								
ISHARES MSCI JAPAN INDEX FD MARKET INDEX (EWJ)	8,460.00	9.7500	82,485.00	10.7400	90,860.40	(8,375.40)	1.9376	1,598.25



MONTGOMERY FOUNDATION ADVISORY #1

Holdings (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
NON-US EQUITY								
DOW JONES EPAC SELECT DIVIDEND INDEX FUND (ISHARES)								
ISHARES DOW JONES INTL SELECT DIVIDEND INDEX FUND - ETF (IDV)	4,150.00	33.6700	139,730.50	31.4670	130,588.05	9,142.45	4.8361	6,757.45
NON-US EQUITY STRUCTURED PRODUCTS								
ROYAL BANK OF CANADA LINKED TO MSCI EAFE 0% COUPON DUE 07/25/2013 STRUCTURED NOTE (MXEAE130)	100.00	1,094.5210	109,452.10	1,000.0000	100,000.00	9,452.10		
BANK OF NOVA SCOTIA LINKED TO MSCI EAFE UPSIDE CAPPED W/ BUFFER STRUCTURED NOTE DUE 10/24/2013 (MXEAE137)	49.00	1,041.1880	51,018.21	1,000.0000	49,000.00	2,018.21		
BNP PARIBAS LINKD TO MSCI EMERGING MKTS IND UPSIDE LEVERED CAPPED W/ BUFFER STRUCTURED NOTE DUE 06/27/2014 (EEMELN25)	125.00	1,052.5700	131,571.25	1,000.0000	125,000.00	6,571.25		
CREDIT SUISSE AG LINKED TO MSCI EAFE UPSIDE LEVERED CAPPED W/ BUFFER STRUCTURED NOTE DUE 08/21/2014 (OCMXEEL9)	60,000.00	98.1100	58,866.00	100.0000	60,000.00	(1,134.00)		
TOTAL NON-US EQUITY STRUCTURED PRODUCTS			350,907.56		334,000.00	16,907.56		
TOTAL NON-US EQUITY			573,123.06		555,448.45	17,674.61	3.7602	8,355.70
OTHER EQUITY								
PREFERRED PORTFOLIO (POWERSHARES)								
POWERSHARES PFD PORTFOLIO EXCHANGE TRADED FUND (PGX)	4,000.00	14.6800	58,720.00	14.4100	57,640.00	1,080.00	6.4651	3,796.32
TOTAL PUBLIC EQUITY								
			1,492,907.76		1,396,256.29	96,651.47	2.8571	22,300.58
			868.20					



Statement Detail

MONTGOMERY FOUNDATION ADVISORY #1

Holdings (Continued)

Period Ended December 31, 2012

OTHER INVESTMENTS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
MISCELLANEOUS								
OTHER STRUCTURED PRODUCTS								
ROYAL BANK OF CANADA LINKED TO MSCI EAFE CONTINGENT COUPON WITH BUFFER STRUCTURED NOTE DUE 05/09/2013 (IMXEAD118)	130.00	1,067.6760	138,797.88	1,000.0000	130,000.00	8,797.88		
RABOBANK NEDERLAND, UTRECHT LNKD TO FTSE CHINA 25 INDEX CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 08/26/2013 (FXIDIG3)	49.00	1,073.6600	52,609.34	1,000.0000	49,000.00	3,609.34		
BNP PARIBAS LINKED TO MSCIEA CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 01/31/2014 (IMXEAD123)	150.00	1,039.5420	155,931.30	1,000.0000	150,000.00	5,931.30		
BNP PARIBAS LINKED TO MSCI EAFE CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 02/26/2014 (IMXEAD124)	90.00	1,010.3570	90,932.13	1,000.0000	90,000.00	932.13		
TOTAL OTHER STRUCTURED PRODUCTS			438,270.65		419,000.00	19,270.65		
TOTAL PORTFOLIO								
			Market Value 2,910,799.55		Adjusted Cost /^s Original Cost 2,769,328.58	Unrealized Gain (Loss) 138,529.92		Estimated Annual Income 50,882.45

^s Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.



MONTGOMERY FOUNDATION ADVISORY #2

Holdings

Period Ended December 31, 2012

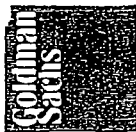
CASH, DEPOSITS & MONEY MARKET FUNDS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
CASH								
U S DOLLAR	256 00	1 0000	256 00		256 00			
DEPOSITS & MONEY MARKET FUNDS								
DEPOSITS								
GOLDMAN SACHS BANK DEPOSIT (BDA) ¹⁴	21,207 11	1 0000	21,207 11	1 0000	21,207 11	0 00	0 1316	27 92
TOTAL CASH, DEPOSITS & MONEY MARKET FUNDS			21,463.11		21,463.11			27.92

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
S&P ENERGY SELECT SECTOR INDEX FUND (SPDR)								
AMEX ENERGY SELECT INDEX 'SPDR' (XLE)	1,000 00	71 4200	71,420 00	79 2999	79,299 90	(7,879 90)	1 8206	1,300 30
US STOCKS								
ANADARKO PETROLEUM CORP CMN (APC)	1,854 00	74 3100	137,770 74	62 7542	116,346 27	21,424 47	0 4845	667 44
APPLE, INC CMN (AAPL)	200 00	532 1729	106,434 58	245 8450	49,129 00	57,305 58	1 9918	2,120 00
CHEVRON CORPORATION CMN (CVX)	2,410 00	108 1400	260,617 40	76 8156	185,125 57	75,491 83	3 3290	8,676 00
CVS CAREMARK CORPORATION CMN (CVS)	3,450 00	48 3500	166,807 50	44 6095	153,902 75	12,904 76	1 8614	3,105 00
DOW CHEMICAL CO CMN (DOW)	800 00	32 3294	25,863 52	34 3725	27,498 00	(1,634 48)	3 9592	1,024 00
EXXON MOBIL CORPORATION CMN (XOM)	3,908 00	86 5500	338,237 40	71 6567	280,034 54	58,202 86	2 6343	8,910 24
HALLIBURTON COMPANY CMN (HAL)	1,900 00	34 6900	65,911 00	32 5095	61,768 00	4,143 00	1 0378	684 00
JPMORGAN CHASE & CO CMN (JPM)	500 00	43 9691	21,984 55	45 9857	22,952 85	(1,008 30)	2 7292	600 00
NUCOR CORPORATION CMN (NUE)	600 00	43 1600	25,896 00	41 6583	24,994 98	901 02	3 4059	882 00
			220 50					
ORACLE CORPORATION CMN (ORCL)	225 00	33 3200	7,497 00	32 7768	7,374 78	122 22	0 7203	54 00
PHILLIPS 66 CMN (PSX)	850 00	53 1000	45,135 00	23 9205	20,332 40	24,802 60	1 8832	850 00
QUALCOMM INC CMN (QCOM)	400 00	61 8596	24,743 84	66 3400	26,536 00	(1,792 16)	1 6166	400 00

¹⁴ This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit. Not a Deposit. Not FDIC Insured. May Lose Value (Excluding Goldman Sachs Bank Deposit Account and Certificates of Deposit). Brokerage and securities services provided by Goldman, Sachs & Co. Bank Deposit Account offered by Goldman Sachs Bank USA, Member FDIC.



MONTGOMERY FOUNDATION ADVISORY #2

Holdings (Continued)

Period Ended December 31, 2012

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
US STOCKS								
SEALED AIR CORPORATION CMN (SEE)	16.00	17.5100	280.16	19.3557	309.69	(29.53)	2.9697	8.32
VISA INC CMN CLASS A (V)	300.00	151.5800	45,474.00	82.6600	24,798.00	20,676.00	0.8708	396.00
WEATHERFORD INTERNATIONAL LTD CMN (WFT)	1,000.00	11.1900	11,190.00	22.5500	22,550.00	(11,360.00)		
TOTAL US STOCKS			1,283,842.69		1,023,692.83	260,149.87	2.2298	28,377.00
			220.50					
TOTAL US EQUITY			1,355,262.69		1,102,992.73	252,269.97	2.2080	29,677.30
			220.50					
NON-US EQUITY								
NON-US STOCKS								
CNOOC LIMITED SPONSORED ADR CMN (CEO)	30.00	220.0000	6,600.00	171.5040	5,145.12	1,454.88	2.2678	149.67
TEVA PHARMACEUTICAL IND LTD ADS (TEVA)	1,450.00	37.3400	54,143.00	51.8979	75,251.96	(21,108.96)	2.1530	1,165.68
VODAFONE GROUP PLC SPONSORED ADR CMN (VOD)	1,300.00	25.1900	32,747.00	27.7700	36,101.00	(3,354.00)	5.9551	1,950.11
			662.06					
TOTAL NON-US STOCKS			93,490.00		116,498.08	(23,008.08)	3.4929	3,265.47
			662.06					
TOTAL PUBLIC EQUITY			1,448,752.69		1,219,490.81	229,261.89	2.2316	32,942.77
			882.56					
TOTAL PORTFOLIO								
			1,471,098.36		1,240,953.92	229,261.89		32,970.68

* Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

ROSE AND WALTER MONTGOMERY FOUNDATION
GAINS AND LOSSES
DECEMBER 31, 2012

	Sales	Cost	Gain or (Loss)	
	Price		Long Term	Short Term
Goldman Sachs 46602-6				
Target Corporation	9,000	9,689	(689)	
US Treasury Bill	49,997	49,997	-	
AOL Time Warner	12,111	10,589	1,522	
General Elec Cap Corp	23,100	19,867	3,233	
US Treasury Bond	35,283	26,778	8,505	
US Treasury Bond	77,473	51,000	26,473	
FNMA 6.625%	76,610	52,263	24,347	
FNMA 30-Yr Convention	7,352	10,823	(3,471)	
FNMA 30 Yr Convention	4,302	6,725	(2,423)	
GNMA 30-Yr Single	1,375	-	1,375	
	296,603	237,731	58,872	-
Schedule Attached				
Goldman Sachs 46602-6				
Goldman Sachs 47202-4	219,779	215,471		4,308
Goldman Sachs 47202-4	201,420	173,662	27,758	
Goldman Sachs 50635-9	223,437	236,611		(13,174)
Goldman Sachs 50635-9	1,434,749	1,284,123	150,626	
Goldman Sachs 49758-3	79,697	70,090		9,607
Goldman Sachs 49758-3	431,147	322,729	108,418	
Petrus Investors 2005, LP			(60,615)	
Silverpeak Legacy Pension				
Partners III, LP			(3,661)	
Trilantic Capital Partners Fund (B)				
Cayman AIV I LP			129,777	
GS Mezzanine Partners 2006 Offshore			(41,032)	
	2,886,832	2,540,417	370,143	741



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses

Period Ended December 31, 2012

YEAR TO DATE GAINS AND LOSSES

This information is for general guidance and should not be used for tax purposes. You should use only your official form 1099's or other tax records for tax reporting. This information is not, and should not be construed as tax, accounting or legal advice. Please consult with your tax advisor regarding the tax consequences of your investment decisions. The cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account were provided by you or a third party and Goldman Sachs makes no representation as to the accuracy of such information.

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
RANGE RESOURCES CORPORATION CMN	Aug 09 2011	Jan 05 2012	28.00	1,691.40	1,518.89	0.00	72.51	172.51	ST
CYTEC INDS INC COMMON STOCK	Feb 22 2011	Jan 06 2012	64.00	3,039.42	3,617.51	0.00	(578.09)	(578.09)	ST
EQT CORPORATION CMN	Jul 29 2011	Jan 13 2012	53.00	2,568.04	3,376.31	0.00	(808.27)	(808.27)	ST
FIFTH THIRD BANCORP CMN	Feb 09 2010	Jan 17 2012	7.00	97.13	80.90	0.00	16.23	16.23	LT
	Dec 17 2010	Jan 17 2012	157.00	2,178.56	2,225.48	0.00	(46.92)	(46.92)	LT
GREAT PLAINS ENERGY INC CMN	Jul 07 2011	Jan 17 2012	106.00	2,270.56	2,253.03	0.00	17.53	17.53	ST
LEAR CORPORATION CMN	Aug 12 2010	Jan 17 2012	50.00	2,090.05	1,947.18	0.00	142.87	142.87	LT
B/E AEROSPACE INC CMN	Aug 28 2009	Jan 18 2012	57.00	2,383.49	1,033.66	0.00	1,349.83	1,349.83	LT
	Dec 30 2009	Jan 18 2012	1.00	41.82	23.69	0.00	18.13	18.13	LT
BMC SOFTWARE INC CMN	Apr 30 2010	Jan 20 2012	61.00	2,051.83	2,437.88	0.00	(386.05)	(386.05)	LT
COMERICA INCORPORATED CMN	Dec 14 2011	Jan 20 2012	125.00	3,698.89	3,125.94	0.00	572.95	572.95	ST
PPL CORPORATION CMN	Jan 30 2006	Feb 08 2012	83.00	2,299.07	2,471.31	0.00	(172.24)	(172.24)	LT
ADOBE SYSTEMS INC CMN	Aug 08 2011	Feb 14 2012	69.00	2,223.58	1,688.68	0.00	534.90	534.90	ST
TAUBMAN CENTERS INC CMN	Sep 22 2011	Feb 14 2012	57.00	3,893.03	3,001.90	0.00	891.13	891.13	ST
CF INDUSTRIES HOLDINGS, INC CMN	Oct 24 2011	Feb 15 2012	21.00	3,755.60	3,325.35	0.00	430.25	430.25	ST
CAMERON INTERNATIONAL CORP CMN	Nov 12 2010	Feb 17 2012	39.00	2,184.94	1,712.18	0.00	472.66	472.66	LT
VENTAS, INC CMN	Jul 06 2010	Feb 28 2012	73.00	4,082.83	3,446.18	0.00	636.65	636.65	LT
	Sep 08 2010	Feb 28 2012	37.00	2,069.38	1,957.92	0.00	111.46	111.46	LT
CIT GROUP INC CMN CLASS	Feb 14 2011	Feb 29 2012	77.00	3,124.08	3,682.40	0.00	(558.32)	(558.32)	LT
	Jul 06 2011	Feb 29 2012	54.00	2,190.91	2,368.66	0.00	(177.75)	(177.75)	ST
MARSH & MCLENNAN CO INC CMN	Sep 13 2011	Mar 01 2012	108.00	3,452.51	3,040.71	0.00	411.80	411.80	ST
CAMERON INTERNATIONAL CORP CMN	Nov 12 2010	Mar 07 2012	2.00	106.09	87.80	0.00	18.29	18.29	LT
	Mar 07 2011	Mar 07 2012	10.00	530.48	620.41	0.00	(89.93)	(89.93)	ST
ALLEGHENY TECHNOLOGIES INC CMN	Aug 12 2011	Mar 08 2012	43.00	1,769.95	2,056.51	0.00	(286.56)	(286.56)	ST
	Aug 15 2011	Mar 08 2012	22.00	905.51	1,076.19	0.00	(170.68)	(170.68)	ST
NVIDIA CORP CMN	Aug 12 2011	Mar 08 2012	207.00	3,089.11	2,807.19	0.00	281.92	281.92	ST
	Aug 15 2011	Mar 08 2012	34.00	507.39	448.12	0.00	59.27	59.27	ST
KANSAS CITY SOUTHERN CMN	Oct 01 2009	Mar 09 2012	30.00	2,101.38	785.51	0.00	1,315.87	1,315.87	LT
	Dec 30 2009	Mar 09 2012	24.00	1,681.11	806.16	0.00	874.95	874.95	LT
MASCO CORPORATION CMN	Feb 04 2011	Mar 09 2012	42.00	515.42	585.57	0.00	(70.15)	(70.15)	LT



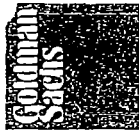
Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
EQT CORPORATION CMN	May 17 2011	Mar 09 2012	188 00	2,307 09	2,442 17	0 00	(135 08)	(135 08)	ST
	Jul 29 2011	Mar 13 2012	2 00	100 95	127 41	0 00	(26 46)	(26 46)	ST
	Aug 05 2011	Mar 13 2012	42 00	2,119 83	2,292 00	0 00	(172 17)	(172 17)	ST
	Oct 18 2011	Mar 13 2012	33 00	1,665 58	2,146 24	0 00	(480 66)	(480 66)	ST
CAMERON INTERNATIONAL CORP CMN	Mar 07 2011	Mar 19 2012	24 00	1,292 59	1,488 98	0 00	(196 39)	(196 39)	LT
	Nov 28 2011	Mar 19 2012	40 00	2,154 31	1,971 06	0 00	183 25	183 25	ST
PATTERSON COMPANIES INC CMN	Feb 25 2011	Mar 27 2012	110 00	3,584 29	3,614 93	0 00	(30 64)	(30 64)	LT
GENWORTH FINANCIAL INC CMN CLASS A	Nov 16 2009	Mar 29 2012	189 00	1,575 40	2,170 19	0 00	(594 79)	(594 79)	LT
	Dec 30 2009	Mar 29 2012	54 00	450 12	625 32	0 00	(175 20)	(175 20)	LT
FIFTH THIRD BANCORP CMN	Dec 17 2010	Apr 02 2012	41 00	575 54	581 18	0 00	(5 64)	(5 64)	LT
	Jul 20 2011	Apr 02 2012	185 00	2,596 94	2,292 50	0 00	304 44	304 44	ST
HELMERICH & PAYNE INC CMN	Jan 19 2012	Apr 02 2012	56 00	3,082 98	3,407 18	0 00	(324 20)	(324 20)	ST
CHEMTURA CORPORATION CMN	May 17 2011	Apr 05 2012	209 00	3,635 99	3,612 55	0 00	23 44	23 44	ST
PARKER-HANNIFIN CORP CMN	Jan 26 2010	Apr 09 2012	36 00	2,978 52	2,046 90	0 00	931 62	931 62	LT
TEMPUR-PEDIC INTL INC CMN	Jan 13 2012	Apr 19 2012	25 00	2,104 50	1,457 81	0 00	646 69	646 69	ST
ENERGIZER HOLDINGS, INC CMN	Nov 23 2010	Apr 26 2012	17 00	1,218 17	1,165 83	0 00	52 34	52 34	LT
	Feb 03 2011	Apr 26 2012	39 00	2,794 62	2,650 04	0 00	144 58	144 58	LT
XILINX INCORPORATED CMN	Feb 23 2011	Apr 27 2012	117 00	4,300 75	3,870 18	0 00	430 57	430 57	LT
SUNOCO, INC CMN	Jan 26 2012	Apr 30 2012	40 00	1,955 95	1,541 45	0 00	414 50	414 50	ST
	Jan 26 2012	Apr 30 2012	49 00	2,398 22	1,888 28	0 00	509 94	509 94	ST
WHITING PETROLEUM CORPORATION CMN	Feb 29 2012	May 02 2012	59 00	3,286 10	3,489 70	0 00	(203 60)	(203 60)	ST
CLIFFS NATURAL RESOURCES INC CMN	Mar 12 2012	May 09 2012	55 00	3,112 41	3,559 30	0 00	(446 89)	(446 89)	ST
PIONEER NATURAL RESOURCES CO CMN	Jan 07 2011	May 09 2012	20 00	2,023 42	1,741 07	0 00	282 35	282 35	LT
TEXTRON INC DEL CMN	Oct 28 2010	May 09 2012	73 00	1,770 79	1,513 26	0 00	257 53	257 53	LT
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A	Mar 24 2011	May 14 2012	39 00	2,105 18	1,983 48	0 00	121 70	121 70	LT
LIBERTY GLOBAL INC CMN CLASS A	May 03 2011	May 18 2012	23 00	1,073 16	1,054 00	0 00	19 16	19 16	LT
	Oct 12 2011	May 18 2012	72 00	3,359 45	2,788 72	0 00	570 73	570 73	ST
COOPER INDUSTRIES PLC CMN	Dec 30 2009	May 21 2012	8 00	567 14	342 96	0 00	224 18	224 18	LT
	Sep 21 2010	May 21 2012	41 00	2,906 57	1,993 04	0 00	913 53	913 53	LT

**MONTGOMERY FOUNDATION MID CAP VALUE**
Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ELECTRONIC ARTS CMN	Sep 23 2011	May 21 2012	140.00	1,998.64	2,970.02	0.00	(971.38)	(971.38)	ST
LEAR CORPORATION CMN	Aug 12 2010	Jun 01 2012	21.00	807.80	817.82	0.00	(10.02)	(10.02)	LT
	Oct 26 2010	Jun 01 2012	17.00	653.93	726.00	0.00	(72.07)	(72.07)	LT
PVH CORP CMN	Jul 19 2011	Jun 01 2012	26.00	1,992.13	1,962.51	0.00	29.62	29.62	ST
EATON CORPORATION CMN	Apr 30 2010	Jun 05 2012	44.00	1,741.60	1,722.90	0.00	18.70	18.70	LT
LEAR CORPORATION CMN	Oct 26 2010	Jun 05 2012	69.00	2,584.31	2,946.69	0.00	(362.38)	(362.38)	LT
MAXIM INTEGRATED PRODUCTS INC CMN	May 06 2011	Jun 05 2012	134.00	3,355.38	3,785.19	0.00	(429.81)	(429.81)	LT
STARWOOD HOTELS & RESORTS CMN	Oct 21 2011	Jun 05 2012	67.00	3,284.46	3,216.52	0.00	67.94	67.94	ST
TEMPUR-PEDIC INTL INC CMN	Jan 13 2012	Jun 07 2012	31.00	699.92	1,807.68	0.00	(1,107.76)	(1,107.76)	ST
THE HILLSHIRE BRANDS COMPANY CMN	Aug 25 2011	Jun 12 2012	175.00	3,370.83	3,058.64	0.00	312.19	312.19	ST
XCEL ENERGY INC CMN	Aug 18 2009	Jun 13 2012	73.00	2,074.42	1,410.31	0.00	664.11	664.11	LT
LINCOLN NATL CORP INC CMN	Jan 13 2011	Jun 18 2012	121.00	2,538.00	3,540.11	0.00	(1,002.11)	(1,002.11)	LT
OGE ENERGY CORP (HOLDING CO) CMN	Dec 14 2011	Jun 18 2012	60.00	3,257.22	3,122.87	0.00	134.35	134.35	ST
DISCOVER FINANCIAL SERVICES CMN	Feb 09 2012	Jun 19 2012	81.00	2,706.29	2,323.63	0.00	382.66	382.66	ST
NV ENERGY INC CMN	Jun 15 2010	Jun 20 2012	131.00	2,308.52	1,640.12	0.00	668.40	668.40	LT
BUNGE LIMITED ORD CMN	Nov 18 2011	Jun 21 2012	59.00	3,517.48	3,624.24	0.00	(106.76)	(106.76)	ST
CMS ENERGY CORPORATION CMN	Aug 18 2009	Jun 22 2012	30.00	698.79	392.92	0.00	305.87	305.87	LT
	Dec 30 2009	Jun 22 2012	46.00	1,071.47	735.08	0.00	336.39	336.39	LT
	Jan 15 2010	Jun 22 2012	47.00	1,094.76	736.12	0.00	358.64	358.64	LT
EATON CORPORATION CMN	Apr 30 2010	Jun 22 2012	4.00	152.26	156.63	0.00	(4.37)	(4.37)	LT
	Dec 06 2011	Jun 22 2012	46.00	1,750.33	2,118.11	0.00	(367.78)	(367.78)	ST
ENERGEN CORP CMN	Sep 29 2011	Jun 25 2012	50.00	2,035.81	2,151.19	0.00	(115.38)	(115.38)	ST
SEMPRA ENERGY CMN	Jun 30 2010	Jun 25 2012	36.00	2,389.36	1,691.92	0.00	697.44	697.44	LT
URBAN OUTFITTERS INC CMN	Apr 05 2012	Jun 27 2012	120.00	3,225.70	3,606.24	0.00	(380.54)	(380.54)	ST
CABOT OIL & GAS CORPORATION CMN	May 02 2012	Jun 28 2012	48.00	1,902.70	1,667.49	0.00	235.21	235.21	ST
KEY ENERGY SERVICES INC CMN	Feb 24 2012	Jun 28 2012	203.00	1,443.61	3,569.64	0.00	(2,126.03)	(2,126.03)	ST
	Apr 02 2012	Jun 28 2012	126.00	896.03	1,970.75	0.00	(1,074.72)	(1,074.72)	ST
MACY'S INC CMN	Nov 08 2011	Jul 02 2012	67.00	2,269.80	2,148.72	0.00	121.08	121.08	ST
AVALONBAY COMMUNITIES INC CMN	Mar 01 2011	Jul 03 2012	17.00	2,449.44	2,034.99	0.00	414.45	414.45	LT
ROSS STORES, INC CMN	Sep 30 2011	Jul 03 2012	39.00	2,461.04	1,553.86	0.00	907.18	907.18	ST
CABOT OIL & GAS CORPORATION CMN	May 02 2012	Jul 12 2012	26.00	1,005.88	903.22	0.00	102.66	102.66	ST
KLA-TENCOR CORPORATION CMN	Jun 25 2012	Jul 16 2012	70.00	3,200.04	3,332.98	0.00	(132.94)	(132.94)	ST
CONSTELLATION BRANDS INC CMN CLASS A	Apr 10 2012	Jul 18 2012	44.00	1,292.83	946.03	0.00	346.80	346.80	ST
J.M. SMUCKER CO CMN	Apr 20 2009	Jul 18 2012	11.00	836.98	424.26	0.00	412.72	412.72	LT



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
NVR INC CMN	Dec 30 2009	Jul 18 2012	11 00	836 99	687 28	0 00	149 71	149 71	LT
	Aug 19 2010	Jul 18 2012	12 00	913 08	698 69	0 00	214 39	214 39	LT
	Aug 13 2008	Jul 20 2012	5 00	3,823 49	2,794 28	0 00	1,029 21	1,029 21	LT
	Dec 30 2009	Jul 20 2012	1 00	764 70	710 79	0 00	53 91	53 91	LT
SPRINT NEXTEL CORPORATION CMN	May 28 2009	Jul 26 2012	264 00	1,017 69	1,290 96	0 00	(273 27)	(273 27)	LT
	Oct 14 2009	Jul 26 2012	444 00	1,711 57	1,530 58	0 00	180 99	180 99	LT
	Jun 11 2012	Aug 02 2012	8 00	426 36	370 09	0 00	56 27	56 27	ST
EQT CORPORATION CMN	Jun 27 2012	Aug 02 2012	92 00	3,749 28	3,325 42	0 00	423 86	423 86	ST
SANDISK CORP CMN	Mar 24 2011	Aug 03 2012	26 00	1,479 45	1,322 32	0 00	157 13	157 13	LT
	May 13 2011	Aug 03 2012	19 00	1,081 13	971 35	0 00	109 78	109 78	LT
	Sep 01 2009	Aug 06 2012	127 00	2,452 86	1,190 01	0 00	1,262 85	1,262 85	LT
LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A	Dec 08 2011	Aug 09 2012	21 00	1,493 46	1,619 56	0 00	(126 10)	(126 10)	ST
ROCKWELL AUTOMATION INC CMN	Sep 01 2009	Aug 10 2012	0 95	47 03	0 00	0 00	47 03	47 03	LT
LIBERTY VENTURES CMN SERIES CLASS A	Nov 29 2011	Aug 20 2012	103 00	3,287 22	3,114 38	0 00	172 84	172 84	ST
CAVIUM INC CMN	Jun 22 2012	Aug 20 2012	41 00	2,034 36	1,698 69	0 00	335 67	335 67	ST
MARATHON PETROLEUM CORPORATION CMN	Sep 01 2009	Aug 24 2012	3 00	141 42	72 20	0 00	69 22	69 22	LT
LIBERTY VENTURES CMN SERIES CLASS A	Dec 30 2009	Aug 24 2012	3 00	141 41	95 96	0 00	45 45	45 45	LT
DISCOVER FINANCIAL SERVICES CMN	Mar 26 2010	Aug 24 2012	6 00	282 83	253 19	0 00	29 64	29 64	LT
	Feb 09 2012	Aug 29 2012	62 00	2,391 07	1,778 58	0 00	612 49	612 49	ST
	May 09 2012	Sep 13 2012	86 00	3,754 62	3,525 63	0 00	228 99	228 99	ST
BALL CORPORATION CMN	Oct 13 2011	Sep 14 2012	39 00	2,102 07	1,831 07	0 00	271 00	271 00	ST
ALBEMARLE CORP CMN	Sep 01 2009	Sep 14 2012	1 00	13 50	0 00	0 00	13 50	13 50	LT
RTS/LIBERTY VENTURES EXP 10/09/2012 STRIKE 35 99	Dec 30 2009	Sep 14 2012	1 00	13 50	0 00	0 00	13 50	13 50	LT
ANALOG DEVICES, INC. CMN	Mar 26 2010	Sep 14 2012	3 00	40 49	0 00	0 00	40 49	40 49	LT
	Jun 25 2012	Sep 17 2012	90 00	3,685 28	3,326 36	0 00	358 92	358 92	ST
	Jun 30 2010	Sep 18 2012	24 00	1,557 30	1,127 94	0 00	429 36	429 36	LT
SEMPRA ENERGY CMN	May 17 2011	Sep 18 2012	12 00	778 65	659 66	0 00	118 99	118 99	LT
CABOT OIL & GAS CORPORATION CMN	May 02 2012	Sep 21 2012	30 00	1,345 13	1,042 18	0 00	302 95	302 95	ST
	May 10 2012	Sep 21 2012	1 00	44 83	36 47	0 00	8 36	8 36	ST



Statement Detail
MONTGOMERY FOUNDATION MID CAP VALUE
Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
REPUBLIC SERVICES INC CMN	Oct 10 2007	Sep 24 2012	10.00	280.18	286.58	0.00	(6.40)	(6.40)	LT
	Feb 19 2008	Sep 24 2012	38.00	1,064.69	897.09	0.00	167.60	167.60	LT
	Apr 04 2008	Sep 24 2012	38.00	1,064.69	947.40	0.00	117.29	117.29	LT
	Dec 30 2009	Sep 24 2012	30.00	840.54	846.60	0.00	(6.06)	(6.06)	LT
DISCOVER FINANCIAL SERVICES CMN	Feb 09 2012	Sep 26 2012	37.00	1,380.46	1,061.41	0.00	319.05	319.05	ST
	Mar 29 2012	Sep 26 2012	38.00	1,417.78	1,260.86	0.00	156.92	156.92	ST
CABOT OIL & GAS CORPORATION CMN	May 10 2012	Oct 03 2012	56.00	2,475.80	2,042.54	0.00	433.26	433.26	ST
EVEREST RE GROUP LTD CMN	Jan 30 2006	Oct 04 2012	26.00	2,828.07	2,601.30	0.00	226.77	226.77	LT
LIFE TECHNOLOGIES CORPORATION CMN	Oct 11 2011	Oct 04 2012	49.00	2,450.51	1,813.26	0.00	637.25	637.25	ST
DOUGLAS EMMETT INC CMN	Aug 31 2011	Oct 15 2012	180.00	4,292.99	3,237.60	0.00	1,055.39	1,055.39	LT
SPRINT NEXTEL CORPORATION CMN	Oct 14 2009	Oct 15 2012	14.00	80.55	48.26	0.00	32.29	32.29	LT
	Dec 30 2009	Oct 15 2012	155.00	891.82	581.25	0.00	310.57	310.57	LT
J.M. SMUCKER CO CMN	Aug 19 2010	Oct 16 2012	29.00	2,431.37	1,688.50	0.00	742.87	742.87	LT
SANDISK CORP CMN	Sep 18 2012	Oct 19 2012	82.00	3,717.17	3,726.66	0.00	(9.49)	(9.49)	ST
SPRINT NEXTEL CORPORATION CMN	Dec 30 2009	Oct 25 2012	149.00	828.02	558.75	0.00	269.27	269.27	LT
	Oct 25 2010	Oct 25 2012	386.00	2,145.06	1,871.57	0.00	273.49	273.49	LT
CLIFFS NATURAL RESOURCES INC CMN	Oct 17 2012	Oct 26 2012	82.00	2,982.35	3,737.89	0.00	(775.54)	(775.54)	ST
WARNER CHILCOTT PLC CMN	Mar 25 2011	Nov 01 2012	167.00	1,938.45	3,901.99	0.00	(1,963.54)	(1,963.54)	LT
	Jun 17 2011	Nov 01 2012	99.00	1,149.14	2,273.19	0.00	(1,124.05)	(1,124.05)	LT
SCRIPPS NETWORKS INTERACTIVE, CMN	May 13 2011	Nov 02 2012	28.00	1,694.37	1,431.47	0.00	262.90	262.90	LT
CLASS A	Jun 30 2011	Nov 02 2012	12.00	726.15	586.00	0.00	140.15	140.15	LT
ADOBE SYSTEMS INC CMN	Aug 08 2011	Nov 09 2012	24.00	792.46	587.37	0.00	205.09	205.09	LT
AETNA INC CMN	Jul 20 2009	Nov 09 2012	41.00	1,753.94	1,057.48	0.00	696.46	696.46	LT
ALBEMARLE CORP CMN	Oct 13 2011	Nov 09 2012	16.00	875.18	751.21	0.00	123.97	123.97	LT
ALEXANDRIA REAL ESTATE EQUITIES, INC	Mar 19 2009	Nov 09 2012	26.00	1,761.98	980.74	0.00	781.24	781.24	LT
ALTERA CORP CMN	Apr 27 2012	Nov 09 2012	48.00	1,467.32	1,707.56	0.00	(240.24)	(240.24)	ST
AMERIPRISE FINANCIAL, INC CMN	Feb 29 2012	Nov 09 2012	23.00	1,342.24	1,288.05	0.00	54.19	54.19	ST
AMERISOURCEBERGEN CORPORATION CMN	Oct 23 2012	Nov 09 2012	23.00	931.47	918.57	0.00	12.90	12.90	ST
AMPHENOL CORP CL-A (NEW) CMN CLASS A	Dec 16 2008	Nov 09 2012	16.00	978.21	354.40	0.00	623.81	623.81	LT
AUTOZONE, INC CMN	Jun 01 2012	Nov 09 2012	2.00	757.40	754.44	0.00	2.96	2.96	ST
AVALONBAY COMMUNITIES INC CMN	Mar 01 2011	Nov 09 2012	10.00	1,325.57	1,197.05	0.00	128.52	128.52	LT
B/E AEROSPACE INC CMN	Dec 30 2009	Nov 09 2012	22.00	974.13	521.18	0.00	452.95	452.95	LT
BOSTON SCIENTIFIC CORP COMMON STOCK	Dec 16 2010	Nov 09 2012	281.00	1,458.35	2,016.57	0.00	(558.22)	(558.22)	LT
CALPINE CORPORATION CMN	Jun 06 2012	Nov 09 2012	55.00	948.17	929.49	0.00	18.68	18.68	ST



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CAMDEN PROPERTY TRUST CMN	Mar 01 2011	Nov 09 2012	17 00	1,116 02	995 83	0 00	120 19	120 19	LT
CAMERON INTERNATIONAL CORP CMN	Jun 05 2012	Nov 09 2012	41 00	2,099 97	1,851 04	0 00	248 93	248 93	ST
CARPENTER TECHNOLOGY INC CMN	Jul 16 2012	Nov 09 2012	19 00	908 36	918 39	0 00	(10 03)	(10 03)	ST
CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	Jun 08 2012	Nov 09 2012	17 00	755 99	909 14	0 00	(153 15)	(153 15)	ST
CHIPOTLE MEXICAN GRILL, INC CMN	Oct 25 2012	Nov 09 2012	4 00	1,047 53	992 65	0 00	54 88	54 88	ST
CHURCH & DWIGHT CO, INC CMN	Jun 25 2012	Nov 09 2012	17 00	861 79	899 60	0 00	(36 81)	(36 81)	ST
CIT GROUP INC CMN CLASS	Jul 06 2012	Nov 09 2012	26 00	989 77	935 86	0 00	33 91	33 91	ST
CMS ENERGY CORPORATION CMN	Jan 15 2010	Nov 09 2012	20 00	459 98	313 24	0 00	146 74	146 74	LT
COCA-COLA ENTERPRISES, INC CMN	Apr 27 2011	Nov 09 2012	36 00	1,087 89	1,020 13	0 00	67 76	67 76	LT
CONSTELLATION BRANDS INC CMN CLASS A	Apr 10 2012	Nov 09 2012	32 00	1,133 09	688 02	0 00	445 07	445 07	ST
CROWN HOLDINGS INC CMN	Apr 05 2012	Nov 09 2012	25 00	940 47	939 02	0 00	1 45	1 45	ST
CYTEC INDS INC COMMON STOCK	Apr 23 2012	Nov 09 2012	15 00	1,004 22	938 17	0 00	66 05	66 05	ST
D R HORTON, INC CMN	Sep 10 2012	Nov 09 2012	49 00	998 59	977 59	0 00	21 00	21 00	ST
DOVER CORPORATION CMN	Dec 15 2011	Nov 09 2012	33 00	2,029 12	1,843 11	0 00	186 01	186 01	ST
EDISON INTERNATIONAL CMN	Jan 02 2008	Nov 09 2012	25 00	1,105 97	1,326 75	0 00	(220 78)	(220 78)	LT
ENERGEN CORP CMN	Dec 30 2009	Nov 09 2012	9 00	398 15	318 69	0 00	79 46	79 46	LT
EQT CORPORATION CMN	Sep 29 2011	Nov 09 2012	14 00	613 46	602 33	0 00	11 13	11 13	LT
EVEREST RE GROUP LTD CMN	Jun 11 2012	Nov 09 2012	17 00	1,006 20	786 45	0 00	219 75	219 75	ST
FIDELITY NATL INFO SVCS INC CMN	Jan 30 2006	Nov 09 2012	11 00	1,166 41	1,100 55	0 00	65 86	65 86	LT
FIRST REPUBLIC BANK CMN SERIES	Feb 14 2007	Nov 09 2012	5 00	530 19	484 47	0 00	45 72	45 72	LT
FORTUNE BRANDS HOME & SECURITY CMN	May 18 2012	Nov 09 2012	27 00	929 31	855 23	0 00	74 08	74 08	ST
GARDER DENVER INC CMN	Jul 13 2011	Nov 09 2012	33 00	1,111 41	1,011 22	0 00	100 19	100 19	LT
GREAT PLAINS ENERGY INC CMN	Jul 18 2012	Nov 09 2012	43 00	1,177 31	961 37	0 00	215 94	215 94	ST
HARTFORD FINANCIAL SVCS GROUP CMN	Apr 09 2012	Nov 09 2012	15 00	1,050 88	917 78	0 00	133 10	133 10	ST
HOLLYFRONTIER CORP CMN	Jul 07 2011	Nov 09 2012	20 00	406 19	425 10	0 00	(18 91)	(18 91)	LT
HOLOGIC INCORPORATED CMN	Oct 29 2009	Nov 09 2012	44 00	917 38	1,118 18	0 00	(200 80)	(200 80)	LT
	Dec 30 2009	Nov 09 2012	18 00	375 29	426 24	0 00	(50 95)	(50 95)	LT
	Jun 22 2012	Nov 09 2012	29 00	1,192 45	930 33	0 00	262 12	262 12	ST
	Mar 16 2010	Nov 09 2012	71 00	1,434 87	1,378 14	0 00	56 73	56 73	LT

**MONTGOMERY FOUNDATION MID CAP VALUE**
Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
HOST HOTELS & RESORTS INC CMN	May 24 2010	Nov 09 2012	110.00	1,571.86	1,540.09	0.00	31.77	31.77	LT
INGREDION INC CMN	Mar 21 2012	Nov 09 2012	12.00	758.14	670.77	0.00	87.37	87.37	ST
INVESCO LTD CMN	Mar 27 2009	Nov 09 2012	24.00	573.82	352.64	0.00	221.18	221.18	LT
	May 13 2009	Nov 09 2012	53.00	1,267.20	786.86	0.00	480.34	480.34	LT
J.M. SMUCKER CO CMN	Aug 19 2010	Nov 09 2012	6.00	506.56	349.34	0.00	157.22	157.22	LT
	Feb 03 2011	Nov 09 2012	12.00	1,013.13	748.56	0.00	264.57	264.57	LT
JUNIPER NETWORKS, INC CMN	Jan 03 2012	Nov 09 2012	107.00	1,897.06	2,244.96	0.00	(347.90)	(347.90)	ST
JUNIPER NETWORKS, INC CMN DISALLOWED LOSSES								347.90	
KIMCO REALTY CORPORATION CMN	Jan 11 2011	Nov 09 2012	57.00	1,083.54	1,000.21	0.00	83.33	83.33	LT
LAM RESEARCH CORP CMN	Mar 08 2012	Nov 09 2012	60.00	2,182.15	2,446.86	0.00	(264.71)	(264.71)	ST
LAZARD LTD CMN CLASS A	Jun 08 2010	Nov 09 2012	28.00	783.42	867.89	0.00	(84.47)	(84.47)	LT
LENNOX INTERNATIONAL INC CMN	Jan 20 2012	Nov 09 2012	24.00	1,207.41	889.75	0.00	317.66	317.66	ST
LIBERTY INTERACTIVE CORP INTERACTIVE CMN	Sep 01 2009	Nov 09 2012	60.00	1,197.56	490.01	0.00	707.55	707.55	LT
CLASS A	Dec 30 2009	Nov 09 2012	8.00	159.67	75.51	0.00	84.16	84.16	LT
LIBERTY PROPERTY TRUST SBI CMN	Aug 10 2011	Nov 09 2012	47.00	1,639.80	1,331.43	0.00	308.37	308.37	LT
LIFE TECHNOLOGIES CORPORATION CMN	Oct 11 2011	Nov 09 2012	23.00	1,075.45	851.12	0.00	224.33	224.33	LT
LIMITED BRANDS, INC CMN	Aug 02 2012	Nov 09 2012	19.00	882.34	905.69	0.00	(23.35)	(23.35)	ST
LORILLARD, INC CMN	Apr 11 2012	Nov 09 2012	7.00	789.88	951.99	0.00	(162.11)	(162.11)	ST
M&T BANK CORPORATION CMN	Jun 29 2009	Nov 09 2012	24.00	2,397.78	1,236.32	0.00	1,161.46	1,161.46	LT
MACY'S INC CMN	Nov 08 2011	Nov 09 2012	31.00	1,207.42	994.18	0.00	213.24	213.24	LT
MARATHON PETROLEUM CORPORATION CMN	Jun 22 2012	Nov 09 2012	22.00	1,177.41	911.49	0.00	265.92	265.92	ST
MARTIN MARIETTA MATERIALS, INC CMN	Jul 02 2012	Nov 09 2012	19.00	1,640.80	1,491.07	0.00	149.73	149.73	ST
MFA FINANCIAL INC CMN	Jun 24 2010	Nov 09 2012	113.00	893.80	851.40	0.00	42.40	42.40	LT
MGM RESORTS INTERNATIONAL CMN	Feb 15 2012	Nov 09 2012	102.00	1,012.83	1,498.27	0.00	(485.44)	(485.44)	ST
MONSTER BEVERAGE CORP CMN	Oct 15 2012	Nov 09 2012	17.00	760.05	989.17	0.00	(229.12)	(229.12)	ST
MYLAN INC CMN	Mar 01 2012	Nov 09 2012	67.00	1,752.01	1,561.04	0.00	190.97	190.97	ST
NASDAQ OMX GROUP, INC CMN	Feb 28 2011	Nov 09 2012	55.00	1,304.57	1,553.26	0.00	(248.69)	(248.69)	LT
NETAPP, INC CMN	Aug 22 2011	Nov 09 2012	22.00	602.78	791.24	0.00	(188.46)	(188.46)	LT
NORTHEAST UTILITIES CMN	Jan 21 2010	Nov 09 2012	39.00	1,492.26	1,011.44	0.00	480.82	480.82	LT
NV ENERGY INC CMN	Jun 15 2010	Nov 09 2012	48.00	859.18	600.96	0.00	258.22	258.22	LT
ON SEMICONDUCTOR CORP CMN	Aug 20 2012	Nov 09 2012	145.00	909.55	938.48	0.00	(28.93)	(28.93)	ST
PARAMETRIC TECHNOLOGY CORP CMN CLASS	Jun 15 2010	Nov 09 2012	46.00	924.57	755.36	0.00	169.21	169.21	LT
PARTNERRE LTD BERMUDA CMN	Mar 24 2011	Nov 09 2012	14.00	1,122.49	1,051.87	0.00	70.62	70.62	LT



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
PAYCHEX, INC CMN	Jan 20 2012	Nov 09 2012	29.00	931.74	937.38	0.00	(5.64)	(5.64)	ST
PEABODY ENERGY CORPORATION CMN	Oct 25 2012	Nov 09 2012	34.00	894.17	933.37	0.00	(39.20)	(39.20)	ST
PENTAIR LTD CMN	Oct 06 2009	Nov 09 2012	12.00	532.90	355.28	0.00	177.62	177.62	LT
	Dec 30 2009	Nov 09 2012	14.00	621.72	457.10	0.00	164.62	164.62	LT
PETSMART, INC CMN	Sep 16 2011	Nov 09 2012	19.00	1,254.74	852.20	0.00	402.54	402.54	LT
PINNACLE WEST CAPITAL CORP CMN	May 20 2010	Nov 09 2012	24.00	1,181.01	857.83	0.00	323.18	323.18	LT
PIONEER NATURAL RESOURCES CO CMN	Jan 07 2011	Nov 09 2012	18.00	1,884.01	1,566.96	0.00	317.05	317.05	LT
POLYCOM INC CMN	Nov 16 2010	Nov 09 2012	59.00	568.15	1,034.42	0.00	(466.27)	(466.27)	LT
PPL CORPORATION CMN	Jan 30 2006	Nov 09 2012	42.00	1,208.31	1,250.54	0.00	(42.23)	(42.23)	LT
	Dec 30 2009	Nov 09 2012	26.00	748.00	853.32	0.00	(105.32)	(105.32)	LT
PRINCIPAL FINANCIAL GROUP, INC CMN	May 05 2009	Nov 09 2012	79.00	2,115.57	1,817.68	0.00	297.89	297.89	LT
	Oct 01 2009	Nov 09 2012	13.00	348.13	345.82	0.00	2.31	2.31	LT
PVH CORP CMN	Jul 19 2011	Nov 09 2012	11.00	1,214.04	830.29	0.00	383.75	383.75	LT
QUESTAR CORPORATION CMN	Nov 05 2012	Nov 09 2012	47.00	901.90	948.39	0.00	(46.49)	(46.49)	ST
RANGE RESOURCES CORPORATION CMN	May 21 2012	Nov 09 2012	22.00	1,464.19	1,387.08	0.00	77.11	77.11	ST
RELIANCE STEEL & ALUMINUM CO CMN	Jan 09 2012	Nov 09 2012	27.00	1,499.00	1,431.55	0.00	67.45	67.45	ST
ROCKWELL AUTOMATION INC CMN	Dec 08 2011	Nov 09 2012	13.00	998.50	1,002.59	0.00	(4.09)	(4.09)	ST
ROSS STORES, INC CMN	Sep 30 2011	Nov 09 2012	10.00	552.79	398.43	0.00	154.36	154.36	LT
SCANA CORP CMN	Oct 14 2009	Nov 09 2012	41.00	1,901.53	1,430.99	0.00	470.54	470.54	LT
SCRIPPS NETWORKS INTERACTIVE, CMN	Jun 30 2011	Nov 09 2012	11.00	658.11	537.17	0.00	120.94	120.94	LT
CLASS A									
SEALED AIR CORPORATION CMN	Aug 31 2012	Nov 09 2012	65.00	1,081.57	936.21	0.00	145.36	145.36	ST
SEMPRA ENERGY CMN	May 17 2011	Nov 09 2012	17.00	1,117.21	934.52	0.00	182.69	182.69	LT
SLM CORPORATION CMN	Aug 04 2009	Nov 09 2012	106.00	1,799.83	924.37	0.00	875.46	875.46	LT
SOUTHWESTERN ENERGY CO CMN	Oct 03 2012	Nov 09 2012	28.00	971.57	978.61	0.00	(7.04)	(7.04)	ST
SOUTHWESTERN ENERGY CO CMN							7.04		
DISALLOWED LOSSES									
SPIRIT AEROSYSTEMS HOLDINGS INC CMN	May 09 2011	Nov 09 2012	45.00	688.48	1,060.43	0.00	(371.95)	(371.95)	LT
STANLEY BLACK & DECKER INC CMN	Sep 26 2012	Nov 09 2012	24.00	1,631.24	1,814.87	0.00	(183.63)	(183.63)	ST
STANLEY BLACK & DECKER INC CMN							183.63		
DISALLOWED LOSSES									

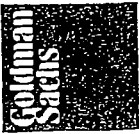


MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

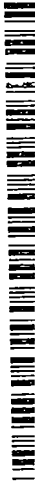
Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
SUNTRUST BANKS INC \$1.00 PAR CMN	Jun 02 2009	Nov 09 2012	59 00	1,575.26	908.26	0.00	667.00	667.00	LT
TANGER FACTORY OUTLET CENTERS CMN	Dec 14 2010	Nov 09 2012	39 00	1,261.62	963.20	0.00	298.42	298.42	LT
TEXTRON INC DEL CMN	Oct 28 2010	Nov 09 2012	49 00	1,175.48	1,015.75	0.00	159.73	159.73	LT
TOLL BROTHERS, INC CMN	Jul 23 2012	Nov 09 2012	28 00	879.74	867.23	0.00	12.51	12.51	ST
TRW AUTOMOTIVE HOLDINGS CORP CMN	Apr 07 2010	Nov 09 2012	26 00	1,251.35	799.19	0.00	452.16	452.16	LT
VENTAS, INC CMN	Jun 22 2012	Nov 09 2012	33 00	2,093.14	1,997.36	0.00	95.78	95.78	ST
VERTEX PHARMACEUTICALS INC CMN	Oct 04 2012	Nov 09 2012	17 00	768.89	1,003.38	0.00	(234.49)	(234.49)	ST
W R BERKLEY CORPORATION CMN	Jul 23 2009	Nov 09 2012	33 00	1,286.64	803.69	0.00	482.95	482.95	LT
	Oct 28 2009	Nov 09 2012	10 00	389.90	249.70	0.00	140.20	140.20	LT
WILLIS GROUP HOLDINGS PLC CMN	Jan 11 2012	Nov 09 2012	46 00	1,567.64	1,793.95	0.00	(226.31)	(226.31)	ST
XCEL ENERGY INC CMN	Aug 18 2009	Nov 09 2012	6 00	159.72	115.92	0.00	43.80	43.80	LT
	Dec 30 2009	Nov 09 2012	31 00	825.20	663.40	0.00	161.80	161.80	LT
	Aug 04 2010	Nov 09 2012	48 00	1,277.73	1,043.58	0.00	234.15	234.15	LT
XL GROUP PLC CMN	Jul 24 2009	Nov 09 2012	63 00	1,517.63	858.44	0.00	659.19	659.19	LT
SCANA CORP CMN	Oct 14 2009	Nov 19 2012	35 00	1,605.51	1,221.58	0.00	383.93	383.93	LT
	Dec 30 2009	Nov 19 2012	4 00	183.49	153.60	0.00	29.89	29.89	LT
TEXTRON INC DEL CMN	Oct 28 2010	Nov 19 2012	32 00	752.16	663.35	0.00	88.81	88.81	LT
	Jan 18 2012	Nov 19 2012	34 00	799.16	723.21	0.00	75.95	75.95	ST
PIONEER NATURAL RESOURCES CO CMN	Sep 26 2011	Nov 20 2012	17 00	1,763.90	1,152.66	0.00	611.24	611.24	LT
MARTIN MARIETTA MATERIALS,INC CMN	Jul 02 2012	Nov 29 2012	25 00	2,237.88	1,961.94	0.00	275.94	275.94	ST
	Sep 13 2012	Nov 29 2012	2 00	179.03	175.66	0.00	3.37	3.37	ST
EOT CORPORATION CMN	Jun 11 2012	Dec 05 2012	48 00	2,800.26	2,220.56	0.00	579.70	579.70	ST
TEXTRON INC DEL CMN	Jan 18 2012	Dec 05 2012	76 00	1,776.40	1,616.59	0.00	159.81	159.81	ST
CROWN HOLDINGS INC CMN	Apr 05 2012	Dec 11 2012	71 00	2,645.32	2,666.81	0.00	(21.49)	(21.49)	ST
ENERGEN CORP CMN	Sep 29 2011	Dec 11 2012	6 00	273.39	258.14	0.00	15.25	15.25	LT
	Jan 09 2012	Dec 11 2012	34 00	1,549.24	1,782.17	0.00	(232.93)	(232.93)	ST
INGREDION INC CMN	Mar 21 2012	Dec 12 2012	48 00	3,091.19	2,683.08	0.00	408.11	408.11	ST
SCRIPPS NETWORKS INTERACTIVE, CMN	Jun 30 2011	Dec 18 2012	32 00	1,899.92	1,562.68	0.00	337.24	337.24	LT
CLASS A									
XCEL ENERGY INC CMN	Aug 04 2010	Dec 18 2012	63 00	1,736.48	1,369.70	0.00	366.78	366.78	LT
ROSS STORES,INC CMN	Sep 30 2011	Dec 20 2012	27 00	1,436.40	1,075.75	0.00	360.65	360.65	LT
				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
				140,870.90	122,924.37	0.00	17,946.53	17,946.53	
				78,907.82	93,085.18	0.00	(14,177.36)	(14,177.36)	

**MONTGOMERY FOUNDATION MID CAP VALUE**
Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)
SHORT TERM DISALLOWED LOSSES					538.57
NET SHORT TERM GAINS (LOSSES)	219,778.72	216,009.55	0.00	3,769.17	4,307.74
LONG TERM GAINS	158,288.27	120,482.56	0.00	37,805.71	37,805.71
LONG TERM LOSSES	43,131.47	53,178.94	0.00	(10,047.47)	(10,047.47)
NET LONG TERM GAINS (LOSSES)	201,419.74	173,661.50	0.00	27,758.24	27,758.24





MONTGOMERY FOUNDATION ADVISORY #1

Realized Gains and Losses (Continued)

Period Ended December 31, 2012

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
GS U S EQUITY DIVIDEND AND PREMIUM FUND INSTITUTIONAL SHARES	Mar 31 2010	Aug 30 2012	8,120.08	82,500.00	70,072.44	0.00	12,427.56	12,427.56	LT
GS LARGE CAP VALUE FUND CLASS A SHARES	Dec 23 2009	Aug 31 2012	2,885.41	35,000.00	30,787.30	0.00	4,212.70	4,212.70	LT
GS U S EQUITY DIVIDEND AND PREMIUM FUND INSTITUTIONAL SHARES	Mar 31 2010	Aug 31 2012	3,431.37	35,000.00	29,611.13	0.00	5,388.87	5,388.87	LT
BNP PARIBAS LINKED TO TWSE 0% COUPON DUE 11/05/2012 STRUCTURED NOTE	Apr 29 2011	Nov 05 2012	100.00	87,405.81	100,000.00	0.00	(12,594.19)	(12,594.19)	LT
GS LARGE CAP VALUE FUND CLASS A SHARES	Dec 23 2009	Nov 08 2012	2,050.86	25,000.00	21,882.69	0.00	3,117.31	3,117.31	LT
GS U S EQUITY DIVIDEND AND PREMIUM FUND INSTITUTIONAL SHARES	Mar 31 2010	Nov 08 2012	5,065.86	50,000.00	43,715.94	0.00	6,284.06	6,284.06	LT
ISHARES TRUST DOW JONES SELECT DIVIDEND INDEX FUND ETF	Dec 06 2010	Nov 08 2012	890.00	50,079.70	43,681.20	0.00	6,398.50	6,398.50	LT
GOLDMAN SACHS GROUP, INC LINKED TO THE MSCI EAFE INDEX 0% COUPON DUE 12/17/2012 STRUCTURED NOTE	Nov 02 2009	Dec 17 2012	100.00	102,103.00	100,000.00	0.00	2,103.00	2,103.00	LT
GS U S EQUITY DIVIDEND AND PREMIUM FUND INSTITUTIONAL SHARES	Mar 31 2010	Dec 17 2012	7,717.75	74,244.70	66,600.49	0.00	7,644.21	7,644.21	LT
	Jun 29 2010	Dec 17 2012	118.76	1,142.48	940.63	0.00	201.85	201.85	LT
	Sep 29 2010	Dec 17 2012	139.33	1,340.38	1,208.02	0.00	132.36	132.36	LT
	Dec 08 2010	Dec 17 2012	125.92	1,211.34	1,153.42	0.00	57.92	57.92	LT
	Mar 30 2011	Dec 17 2012	190.77	1,835.21	1,863.82	0.00	(28.61)	(28.61)	LT
	Jun 29 2011	Dec 17 2012	125.70	1,209.26	1,220.58	0.00	(11.32)	(11.32)	LT
	Sep 29 2011	Dec 17 2012	139.21	1,339.22	1,229.24	0.00	109.98	109.98	LT
	Dec 07 2011	Dec 17 2012	492.97	4,742.39	4,599.43	0.00	142.96	142.96	LT
	Dec 07 2011	Dec 17 2012	183.75	1,767.69	1,714.40	0.00	53.29	53.29	LT
	Dec 07 2011	Dec 17 2012	152.99	1,471.77	1,427.41	0.00	44.36	44.36	LT
	Mar 29 2012	Dec 17 2012	142.85	1,374.17	1,448.45	0.00	(74.28)	(74.28)	ST
	Jun 28 2012	Dec 17 2012	162.88	1,566.90	1,576.68	0.00	(9.78)	(9.78)	ST
SHORT TERM GAINS									
				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
				4,470.53	4,059.03	0.00	411.50	411.50	
SHORT TERM LOSSES									
				218,966.63	232,551.53	0.00	(13,584.90)	(13,584.90)	
NET SHORT TERM GAINS (LOSSES)									
				223,437.16	236,610.56	0.00	(13,173.40)	(13,173.40)	
LONG TERM GAINS									
				1,243,130.07	1,077,039.04	0.00	166,091.03	166,091.03	
LONG TERM LOSSES									
				191,619.40	207,084.40	0.00	(15,465.00)	(15,465.00)	
NET LONG TERM GAINS (LOSSES)									
				1,434,749.47	1,284,123.44	0.00	150,626.03	150,626.03	



MONTGOMERY FOUNDATION ADVISORY #2

Realized Gains and Losses

Period Ended December 31, 2012

YEAR TO DATE GAINS AND LOSSES

This information is for general guidance and should not be used for tax purposes. You should use only your official form 1099's or other tax records for tax reporting. This information is not, and should not be construed as tax, accounting or legal advice. Please consult with your tax advisor regarding the tax consequences of your investment decisions. The cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account were provided by you or a third party and Goldman Sachs makes no representation as to the accuracy of such information.

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
HESS CORPORATION CMN	Jun 08 2009	Mar 13 2012	200.00	11,777.78	11,596.00	0.00	181.78	181.78	LT
CIGNA CORPORATION CMN	Jan 28 2010	Mar 16 2012	800.00	37,711.31	27,754.00	0.00	9,957.31	9,957.31	LT
CROWN CASTLE INTL CORP COMMON STOCK	Jan 28 2010	Mar 16 2012	500.00	25,064.53	18,612.00	0.00	6,452.53	6,452.53	LT
CVS CAREMARK CORPORATION CMN	Aug 13 2009	Mar 16 2012	3,500.00	151,477.26	122,692.16	0.00	28,785.10	28,785.10	LT
DOW CHEMICAL CO CMN	Jan 28 2010	Mar 16 2012	800.00	28,503.47	22,092.00	0.00	6,411.47	6,411.47	LT
TEXTRON INC DEL CMN	May 18 2009	Mar 16 2012	1,000.00	27,479.49	11,078.00	0.00	16,401.49	16,401.49	LT
CALL/HAL @ 39 EXP 03/17/2012	Jan 30 2012	Mar 17 2012 ²	5.00	434.99	0.00	0.00	434.99	434.99	ST
CALL/HUE @ 45 EXP 03/17/2012	Jan 30 2012	Mar 17 2012 ²	6.00	873.58	0.00	0.00	873.58	873.58	ST
CALL/HAL @ 36 EXP 04/21/2012	Mar 19 2012	Apr 21 2012 ²	5.00	389.99	0.00	0.00	389.99	389.99	ST
CALL/HUE @ 46 EXP 04/21/2012	Mar 19 2012	Apr 21 2012 ²	6.00	323.99	0.00	0.00	323.99	323.99	ST
VERIZON COMMUNICATIONS INC CMN	Mar 22 2012	May 18 2012	600.00	24,245.45	23,832.00	0.00	413.45	413.45	ST
CALL/CVS @ 45 EXP 05/19/2012	Mar 22 2012	May 19 2012 ²	34.00	4,011.92	0.00	0.00	4,011.92	4,011.92	ST
CALL/DOW @ 35 EXP 05/19/2012	Mar 22 2012	May 19 2012 ²	8.00	823.98	0.00	0.00	823.98	823.98	ST
CALL/QCOM @ 67.5 EXP 05/19/2012	Mar 22 2012	May 19 2012 ²	4.00	727.98	0.00	0.00	727.98	727.98	ST
CALL/VOD @ 28 EXP 05/19/2012	Mar 22 2012	May 19 2012 ²	13.00	688.98	0.00	0.00	688.98	688.98	ST
SONOCO PRODUCTS CO CMN	Feb 25 2005	Jun 12 2012	20.00	615.38	565.00	0.00	50.38	50.38	LT
CALL/HAL @ 35 EXP 06/16/2012	Apr 24 2012	Jun 16 2012 ²	5.00	394.99	0.00	0.00	394.99	394.99	ST
CONOCOPHILLIPS CMN	Oct 19 2009	Jul 30 2012	1,700.00	93,072.91	68,416.61	0.00	24,656.30	24,656.30	LT
ROYAL DUTCH SHELL PLC SPONSORED ADR	Jun 25 2009	Nov 02 2012	800.00	55,444.75	39,923.04	0.00	15,521.71	15,521.71	LT
CMN SERIES A	Jul 30 2012	Nov 02 2012	675.00	46,781.51	46,257.75	0.00	523.76	523.76	ST
SHORT TERM GAINS				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
				79,697.36	70,089.75	0.00	9,607.61	9,607.61	
NET SHORT TERM GAINS (LOSSES)				79,697.36	70,089.75	0.00	9,607.61	9,607.61	
LONG TERM GAINS				431,146.88	322,728.81	0.00	108,418.07	108,418.07	
NET LONG TERM GAINS (LOSSES)				431,146.88	322,728.81	0.00	108,418.07	108,418.07	

² Indicates A Short Position

ROSE AND WALTER MONTGOMERY FOUNDATION
GRANTS AND CONTRIBUTIONS
DECEMBER 31, 2012

Name and Address	Recipient/ Individual	Foundation Status	Purpose	Amount
Adult Learning Center	NONE	N/A	Support of Education	500
All Saints Episcopal Church	NONE	N/A	Support Religious Activities	17,000
American Cancer Society	NONE	N/A	Medical	10,500
Arts Memphis	NONE	N/A	Promoting the Arts	2,000
Arts Partnership	NONE	N/A	Promoting the Arts	200,500
Atlantic Salmon Federation	NONE	N/A	Wildlife conservation & education	100
Ballet Spartanburg	NONE	N/A	Arts/Cultural	500
Ballet Memphis	NONE	N/A	Arts/Cultural	1,000
Boys & Girls Clubs of the Upstate BRIDGES	NONE	N/A	Community Support	750
Brooks Museum	NONE	N/A	Support of Education	2,000
Calvary Episcopal Church	NONE	N/A	Arts/Cultural	1,000
Church Health Center	NONE	N/A	Support Religious Activities	55,000
Converse College	NONE	N/A	Community Support	7,500
Dixon Gallery & Gardens	NONE	N/A	Support of Education	60,500
Diocese of West Tennessee	NONE	N/A	Develop Gardens in Memphis	56,500
Durham Academy	NONE	N/A	Support Religious Activities	2,000
Ellen Hines Smith Girls' Home	NONE	N/A	Support of Education	5,000
Emmanuel Episcopal Center	NONE	N/A	Community Support	750
Episcopal Church of St. John	NONE	N/A	Support Religious Activities	1,000
Episcopal Church	NONE	N/A	Support Religious Activities	3,300
Exceptional Foundation	NONE	N/A	Support Religious Activities	84,000
Facing History and Ourselves	NONE	N/A	Education	1,000
Flat Rock Playhouse	NONE	N/A	Arts/Cultural	2,000
George C Marshall Foundation	NONE	N/A	Education	250
Green River Association	NONE	N/A	Education	100
Hatcher Garden & Woodland	NONE	N/A	Wildlife conservation & education	250
Healthy Smiles	NONE	N/A	Wildlife conservation & education	500
Henderson County Rescue Squad	NONE	N/A	Medical	500
Heritage Foundation	NONE	N/A	Community Support	750
Hillsdale College	NONE	N/A	Education	1,000
King's Daughter & Son Home	NONE	N/A	Education	1,000
Hub City	NONE	N/A	Childrens' Advocacy	1,000
			Arts/Cultural	2,000
Spartanburg, SC				
Whitefish, Mont				
Spartanburg, SC				
Memphis, TN				
Spartanburg, SC				
Calais, ME				
Spartanburg, SC				
Memphis, TN				
Spartanburg, SC				
Memphis, TN				
Spartanburg, SC				
Memphis, TN				
Memphis, TN				
Memphis, TN				
Spartanburg, SC				
Memphis, TN				
Memphis, TN				
Durham, NC				
Spartanburg, SC				
Memphis, TN				
Flat Rock, NC				
Spartanburg, SC				
Memphis, TN				
Memphis, TN				
Flat Rock, NC				
Lexington, VA				
Zirconia, NC				
Spartanburg, SC				
Spartanburg, SC				
Hendersonville, NC				
Washington, DC				
Hillsdale, MI				
Memphis, TN				
Spartanburg, SC				

ROSE AND WALTER MONTGOMERY FOUNDATION
GRANTS AND CONTRIBUTIONS
DECEMBER 31, 2012

Name and Address	Recipient/ Individual	Foundation Status	Purpose		Amount
Lake Summitt Foundation	NONE	N/A	Community Support		1,000
Memphis Botanical Gardens	NONE	N/A	Wildlife conservation & education		1,000
Memphis College of Art	NONE	N/A	Promoting the Arts		70,000
Memphis Opportunity Scholarship Trust	NONE	N/A	Support of Education		1,000
Memphis Symphony Orchestra	NONE	N/A	Arts/Cultural		2,000
Metro Inter Faith Assn	NONE	N/A	Support Religious Activities		7,500
Mid-South Food Bank	NONE	N/A	Community Support		1,000
Mobile Meals	NONE	N/A	Community Support		5,000
Moldova World Children's Fund	NONE	N/A	Childrens' Advocacy		5,000
New Ballet Ensemble & School	NONE	N/A	Arts/Cultural		1,000
1 Million 4 Anna Foundation	NONE	N/A			500
Opera Memphis	NONE	N/A	Arts/Cultural		1,000
Pardee Hospital Foundation	NONE	N/A	Community Support		1,000
Planned Parenthood	NONE	N/A	Community Support		7,500
Playback Memphis	NONE	N/A	Arts/Cultural		1,000
Rhodes College	NONE	N/A	Education		1,000
Rudi E Scheidt School of Music	NONE	N/A	Education		2,000
SC Policy Council	NONE	N/A	Education		1,000
Salvation Army	NONE	N/A	Community Support		5,000
Samaritan Counseling Centers	NONE	N/A	Community Support		1,000
Shelby Farms Park Conservancy	NONE	N/A	Wildlife conservation & education		5,000
Spartanburg Art Museum	NONE	N/A	Arts/Cultural		1,000
Spartanburg Day School	NONE	N/A	Support of Education		5,000
Spartanburg Regional Foundation	NONE	N/A	Medical		9,000
St Lukes Medical	NONE	N/A	Community Support		10,000
St Philip's Episcopal Church	NONE	N/A	Support Religious Activities		5,000
Sweet Brier College	NONE	N/A	Support of Education		2,000
Tall Timbers	NONE	N/A	Wildlife Conservation		250
Teach for America	NONE	N/A	Support of Education		1,000
Tennessee Shakespeare Company	NONE	N/A	Arts/Cultural		2,000
Theodore Roosevelt Conservation	NONE	N/A	Wildlife conservation & education		1,000
Trinity College	NONE	N/A	Support of Education		7,500
University of Virginia	NONE	N/A	Education		1,000
Westminster School Annual Fund	NONE	N/A	Support of Education		5,000

ROSE AND WALTER MONTGOMERY FOUNDATION
GRANTS AND CONTRIBUTIONS
DECEMBER 31, 2012

Name and Address	Recipient/ Individual	Foundation Status	Purpose	Amount
Whitefish Theatre Company	NONE	N/A	Arts/Cultural	5,000
WKNO TV	NONE	N/A	Support of Education	1,000
Wolf River Conservancy	NONE	N/A	Wildlife conservation	1,000
Women's Foundation of Greater Memphis	NONE	N/A	Community Support	1,000
				<u>700,000</u>