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

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

OMB No 1545-0052

2012

Open to Public Inspection

For calendar year 2012 or tax year beginning , and ending

Name of foundation TREADWELL, NORA ECCLES CHARITABLE TR		A Employer identification number 94-2566167
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (888) 730-4933
Wells Fargo Bank N.A. - 101N Independence Mall E MACY1372-062		
City or town, state, and ZIP code Philadelphia PA 19106-2112		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) \$ 64,864,256	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

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

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☒ if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	1,428,198	1,427,130		
5 a Gross rents				
b Net rental income or (loss)				
6 a Net gain or (loss) from sale of assets not on line 10	904,898			
b Gross sales price for all assets on line 6a 25,656,895				
7 Capital gain net income (from Part IV, line 2)		904,898		
8 Net short-term capital gain				
9 Income modifications				
10 a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)				
12 Total. Add lines 1 through 11	2,333,096	2,332,028	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc	205,539	143,877		61,662
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16 a Legal fees (attach schedule)	3,094			3,094
b Accounting fees (attach schedule)	3,090			3,090
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see instructions)	23,032	15,532		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	5,729	5,729		
24 Total operating and administrative expenses.				
Add lines 13 through 23	240,484	165,138	0	67,846
25 Contributions, gifts, grants paid	3,746,378			3,746,378
26 Total expenses and disbursements. Add lines 24 and 25	3,986,862	165,138	0	3,814,224
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-1,653,766			
b Net investment income (if negative, enter -0-)		2,166,890		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2012)

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Form 990-PF (2012) TREADWELL, NORA ECCLES CHARITABLE TR

94-2566167

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Part II Balance Sheets		Beginning of year (a) Book Value	End of year	
			(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing			
	2 Savings and temporary cash investments	357,645	827,578	827,578
	3 Accounts receivable ▶ Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments—U S and state government obligations (attach schedule)			
	b Investments—corporate stock (attach schedule)			
	c Investments—corporate bonds (attach schedule)			
	11 Investments—land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	56,469,246	54,435,132	64,036,679
	14 Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	56,826,891	55,262,710	64,864,257
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27 Capital stock, trust principal, or current funds	56,826,891	55,262,710	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see instructions)	56,826,891	55,262,710	
	31 Total liabilities and net assets/fund balances (see instructions)	56,826,891	55,262,710	

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	56,826,891
2 Enter amount from Part I, line 27a	2	-1,653,766
3 Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	93,848
4 Add lines 1, 2, and 3	4	55,266,973
5 Decreases not included in line 2 (itemize) ▶ MUTUAL FUND & CTF INCOME SUBTRACTION	5	4,263
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	55,262,710

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement			
b See Attached Statement			
c See Attached Statement			
d See Attached Statement			
e See Attached Statement			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			0
b			0
c			0
d			0
e			0

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			0
b			0
c			0
d			0
e			0

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	904,898
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8	3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No
 If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2011	3,578,206	63,229,343	0.056591
2010	3,217,637	60,072,513	0.053563
2009	2,888,954	52,426,242	0.055105
2008	4,377,720	62,247,677	0.070327
2007	4,859,683	73,299,204	0.066299

2 Total of line 1, column (d)	2	0.301885
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.060377
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	62,804,967
5 Multiply line 4 by line 3	5	3,791,975
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	21,669
7 Add lines 5 and 6	7	3,813,644
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.	8	3,814,224

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter: _____ (attach copy of letter if necessary—see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	21,669
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0
3 Add lines 1 and 2		3	21,669
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	21,669
6 Credits/Payments			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	36,379	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	36,379	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	14,710	
11 Enter the amount of line 10 to be Credited to 2013 estimated tax ☒ 14,710 Refunded ☐	11	0	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► WELLS FARGO BANK N.A. Telephone no ► 888-730-4933 Located at ► 101N Independence Mall E MACY1372-062 Philadelphia PA ZIP+4 ► 19106-2112			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
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 ► ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? ☐ Yes ☒ No If "Yes," list the years ► 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions) ☐ Yes ☒ No	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2012 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b	X

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☒ Yes ☐ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

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

Organizations relying on a current notice regarding disaster assistance check here ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☒ Yes ☐ No **N/A**

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? ☐ Yes ☒ No **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? ☐ Yes ☒ No **7b** N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Wells Fargo Bank, N.A. 101N Independence Mall E MACY1372-062 Phi	Trustee 4.00	205,539		

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

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

Total number of other employees paid over \$50,000 ☐ 0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services

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

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

Expenses

1 NONE	
2	
3	
4	

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

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

Amount

1 NONE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3	0

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	63,051,036
b	Average of monthly cash balances	1b	710,352
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	63,761,388
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	63,761,388
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	956,421
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	62,804,967
6	Minimum investment return. Enter 5% of line 5	6	3,140,248

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

1	Minimum investment return from Part X, line 6	1	3,140,248
2a	Tax on investment income for 2012 from Part VI, line 5	2a	21,669
b	Income tax for 2012 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	21,669
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,118,579
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	3,118,579
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	3,118,579

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	3,814,224
b	Program-related investments—total from Part IX-B	1b	
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	3,814,224
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	21,669
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,792,555

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				3,118,579
2 Undistributed income, if any, as of the end of 2012:				
a Enter amount for 2011 only			0	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2012				
a From 2007	1,342,461			
b From 2008	1,304,962			
c From 2009	298,674			
d From 2010	290,272			
e From 2011	464,121			
f Total of lines 3a through e	3,700,490			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 3,814,224				
a Applied to 2011, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2012 distributable amount				3,118,579
e Remaining amount distributed out of corpus	695,645			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	4,396,135			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)	1,342,461			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	3,053,674			
10 Analysis of line 9				
a Excess from 2008	1,304,962			
b Excess from 2009	298,674			
c Excess from 2010	290,272			
d Excess from 2011	464,121			
e Excess from 2012	695,645			

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)

- b** 85% of line 2a

- d** Amounts included in line 2c not used directly for active conduct of exempt activities

- 3** Complete 3a, b, or c for the alternative test relied upon

- a "Assets" alternative test—enter

- (1) Value of all assets**

- (2) Value of assets qualifying under section 4942(j)(3)(B)(i)**

- b** "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed

- c. "Support" alternative test—enter

- (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)**

- (2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)**

- (3) Largest amount of support from an exempt organization**

- (4) Gross investment income**

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

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

- c Any submission deadlines**

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			3a	3,746,378
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)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	1,428,198	
5 Net rental income or (loss) from real estate.					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	904,898	
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		2,333,096	0
13 Total. Add line 12, columns (b), (d), and (e)				13	2,333,096

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

[illegible]

TREADWELL, NORA ECCLES CHARITABLE TR

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

Recipient(s) paid during the year

Name

NORA ECCLES TREADWELL FOUNDATION

Street

1004 A O'REILY AVE

City

SAN FRANCISCO

State

CA

Zip Code

94129

Foreign Country

Relationship

SUBSIDIARY FOUNDATION

Foundation Status

501(C)(3) NON-OPERATING FOUNDATION

Purpose of grant/contribution

MEDICAL RESEARCH

Amount

3,746,378

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

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

										Totals	Gross Sales	
										Capital Gains/Losses	25,656.895	
										Other sales	0	
Check "X" to include in Part IV		Description	Amount	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method
		Long Term CG Distributions	134,513									
		Short Term CG Distributions	0									
1	X	US TREASURY NOTE 0.500		912828RB8			8/12/2011		6/7/2012	70,309	70,394	
2	X	US TREASURY NOTE 1.000		912828RM4			2/2/2012		6/5/2012	5,083	5,076	
3	X	US TREASURY NOTE 1.000		912828RM4			5/10/2012		6/5/2012	157,584	157,235	
4	X	US TREASURY NOTE 1.000		912828RM4			2/16/2012		6/5/2012	5,083	5,087	
5	X	US TREASURY NOTE 1.000		912828RM4			5/14/2012		6/5/2012	76,250	76,248	
6	X	US TREASURY NOTE 1.000		912828RM4			5/16/2012		6/5/2012	81,334	81,150	
7	X	US TREASURY NOTE 1.000		912828RM4			5/30/2012		6/5/2012	71,167	71,157	
8	X	US TREASURY NOTE 1.000		912828RM4			10/27/2011		6/5/2012	132,167	128,781	
9	X	US TREASURY NOTE 0.375		912828RQ5			6/12/2012		8/6/2012	55,152	55,058	
10	X	US TREASURY NOTE 0.375		912828RQ5			12/9/2011		10/3/2012	55,138	55,032	
11	X	US TREASURY NOTE 0.375		912828RQ5			12/19/2011		10/3/2012	711,775	710,446	
12	X	US TREASURY NOTE 0.375		912828RQ5			12/30/2011		10/3/2012	120,300	119,972	
13	X	US TREASURY NOTE 0.375		912828RQ5			5/3/2012		10/3/2012	135,338	135,085	
14	X	US TREASURY NOTE 0.500		912828RB8			8/12/2011		6/7/2012	155,684	155,799	
15	X	US TREASURY NOTE 2.125		912828RC6			8/16/2011		1/18/2012	380,101	365,028	
16	X	US TREASURY NOTE 0.500		912828RL6			5/10/2012		8/1/2012	35,219	35,151	
17	X	US TREASURY NOTE 1.000		912828RM4			11/1/2011		1/5/2012	166,244	165,594	
18	X	US TREASURY NOTE 1.000		912828RM4			10/15/2011		1/5/2012	20,151	20,071	
19	X	US TREASURY NOTE 1.000		912828RM4			10/15/2011		1/19/2012	5,045	5,018	
20	X	US TREASURY NOTE 1.000		912828RM4			1/20/2012		1/19/2012	65,584	65,508	
21	X	US TREASURY NOTE 1.000		912828RM4			11/2/2011		1/19/2012	10,090	10,032	
22	X	US TREASURY NOTE 1.000		912828RM4			11/2/2011		1/24/2012	15,097	15,048	
23	X	US TREASURY NOTE 1.000		912828RM4			11/29/2011		1/24/2012	50,322	50,139	
24	X	US TREASURY NOTE 1.000		912828RM4			11/29/2011		1/24/2012	70,489	70,194	
25	X	US TREASURY NOTE 1.000		912828RM4			2/23/2012		2/23/2012	45,385	45,352	
26	X	US TREASURY NOTE 1.000		912828RM4			2/23/2012		2/27/2012	35,370	35,274	
27	X	US TREASURY NOTE 1.000		912828RM4			2/23/2012		3/21/2012	4,986	5,039	
28	X	US TREASURY NOTE 1.000		912828RM4			3/1/2012		3/21/2012	39,889	40,295	
29	X	US TREASURY NOTE 1.000		912828RM4			2/3/2012		3/23/2012	4,997	5,090	
30	X	US TREASURY NOTE 1.000		912828RM4			3/1/2012		3/23/2012	14,991	15,112	
31	X	US TREASURY NOTE 1.000		912828RM4			11/8/2011		5/2/2012	30,374	29,733	
32	X	US TREASURY NOTE 1.000		912828RM4			11/29/2011		5/2/2012	10,125	10,028	
33	X	US TREASURY NOTE 1.000		912828RM4			3/21/2012		5/2/2012	45,561	44,879	
34	X	US TREASURY NOTE 1.000		912828RM4			11/8/2011		5/2/2012	25,311	24,767	
35	X	US TREASURY NOTE 1.000		912828RM4			2/8/2012		5/2/2012	15,187	15,232	
36	X	US TREASURY NOTE 1.000		912828RM4			3/1/2012		5/2/2012	25,312	25,187	
37	X	US TREASURY NOTE 1.000		912828RM4			2/1/2012		5/2/2012	5,062	5,079	
38	X	US TREASURY NOTE 1.000		912828RM4			11/29/2011		5/2/2012	50,625	50,139	
39	X	US TREASURY NOTE 1.000		912828RM4			10/27/2011		6/5/2012	45,738	44,578	
40	X	US TREASURY NOTE 1.000		912828RM4			11/8/2011		6/5/2012	45,750	44,580	
41	X	US TREASURY NOTE 1.000		912828RM4			2/9/2012		6/5/2012	10,167	10,149	
42	X	US TREASURY NOTE 0.375		912828RQ5			6/12/2012		10/3/2012	45,112	45,048	
43	X	US TREASURY NOTE 2.000		912828RR3			10/6/2011		1/11/2012	30,250	30,297	
44	X	US TREASURY NOTE 2.000		912828RR3			10/7/2011		1/11/2012	10,080	10,085	
45	X	US TREASURY NOTE 2.000		912828RR3			12/15/2011		1/11/2012	40,336	40,334	
46	X	US TREASURY NOTE 2.000		912828RR3			1/18/2012		1/23/2012	44,770	45,570	
47	X	US TREASURY NOTE 2.000		912828RR3			1/18/2012		1/23/2012	29,827	30,380	
48	X	US TREASURY NOTE 2.000		912828RR3			12/24/2011		2/1/2012	30,407	30,790	
49	X	US TREASURY NOTE 2.000		912828RR3			12/24/2011		2/1/2012	5,068	5,128	
50	X	US TREASURY NOTE 2.000		912828RR3			12/24/2011		2/2/2012	40,611	41,027	
51	X	US TREASURY NOTE 2.000		912828RR3			12/4/2011		2/2/2012	10,153	10,218	
52	X	US TREASURY NOTE 2.000		912828RR3			12/4/2011		2/7/2012	5,009	5,109	
53	X	US TREASURY NOTE 2.000		912828RR3			12/4/2011		2/7/2012	5,009	5,106	
54	X	US TREASURY NOTE 2.000		912828RR3			12/9/2011		2/7/2012	5,009	5,115	
55	X	US TREASURY NOTE 2.000		912828RR3			12/3/2011		2/7/2012	15,026	15,292	
56	X	US TREASURY NOTE 2.000		912828RR3			11/13/2011		2/8/2012	15,042	15,455	
57	X	US TREASURY NOTE 2.000		912828RR3			11/14/2011		2/8/2012	5,014	5,164	
58	X	US TREASURY NOTE 2.000		912828RR3			11/14/2011		2/8/2012	5,014	5,160	
59	X	US TREASURY NOTE 2.000		912828RR3			12/3/2011		2/8/2012	5,014	5,097	
60	X	US TREASURY NOTE 2.000		912828RR3			11/15/2011		2/13/2012	45,303	44,888	
61	X	US TREASURY NOTE 2.000		912828RR3			11/15/2011		2/13/2012	60,404	59,792	
62	X	US TREASURY NOTE 2.000		912828RR3			10/27/2011		2/13/2012	10,067	10,027	
63	X	US TREASURY NOTE 2.000		912828RR3			11/15/2011		2/13/2012	15,098	14,943	
64	X	US TREASURY NOTE 2.000		912828RR3			11/15/2011		2/13/2012	20,137	19,940	
65	X	US TREASURY NOTE 2.000		912828RR3			12/9/2011		2/13/2012	15,101	14,939	
66	X	US TREASURY NOTE 2.000		912828RR3			10/6/2011		2/13/2012	5,036	5,040	
67	X	US TREASURY NOTE 2.000		912828RR3			9/9/2011		2/13/2012	5,031	5,047	
68	X	US TREASURY NOTE 2.000		912828RR3			12/29/2011		2/13/2012	45,303	45,355	

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

										Totals	Gross Sales	
										Capital Gains/Losses	25,656,895	
										Other sales	0	

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

										Totals	Gross Sales	
										Capital Gains/Losses	25,656,895	
										Other sales	0	
Check "X" if include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method		
137	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		3/7/2012	30,055	30,103			
138	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		3/7/2012	35,082	35,120			
139	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		3/8/2012	69,945	70,241			
140	X	US TREASURY NOTE 2 000	912828SF8		2/15/2012		3/14/2012	29,300	30,205			
141	X	US TREASURY NOTE 2 000	912828SF8		2/15/2012		3/22/2012	14,654	15,103			
142	X	US TREASURY NOTE 1 875	912828SV3		5/17/2012		5/31/2012	20,310	20,012			
143	X	US TREASURY NOTE 1 875	912828SV3		5/17/2012		6/7/2012	55,438	55,034			
144	X	US TREASURY NOTE 1 750	912828SV3		6/21/2012		6/21/2012	75,891	75,902			
145	X	US TREASURY NOTE 1 750	912828SV3		6/12/2012		7/18/2012	71,673	70,763			
146	X	US TREASURY NOTE 1 750	912828SV3		7/24/2012		7/24/2012	41,259	41,262			
147	X	US TREASURY NOTE 1 750	912828SV3		6/12/2012		7/30/2012	61,305	60,645			
148	X	US TREASURY NOTE 1 625	912828TJ9		9/3/2012		11/2/2012	9,918	10,098			
149	X	US TREASURY NOTE 1 625	912828TJ9		9/4/2012		11/2/2012	14,877	15,153			
150	X	US TREASURY NOTE 1 625	912828TJ9		7/29/2012		11/2/2012	24,795	25,050			
151	X	US TREASURY NOTE 1 625	912828TJ9		9/10/2012		11/2/2012	9,918	9,925			
152	X	US TREASURY NOTE 1 625	912828TJ9		9/3/2012		11/5/2012	34,811	34,650			
153	X	US TREASURY NOTE 1 625	912828TJ9		9/10/2012		11/5/2012	4,973	4,962			
154	X	US TREASURY NOTE 1 625	912828TJ9		10/21/2012		11/5/2012	14,919	14,836			
155	X	US TREASURY NOTE 1 625	912828TJ9		8/4/2012		11/14/2012	20,112	19,729			
156	X	US TREASURY NOTE 1 625	912828TJ9		9/2/2012		11/14/2012	25,141	24,652			
157	X	US TREASURY NOTE 1 625	912828TJ9		9/8/2012		11/14/2012	5,028	4,942			
158	X	ARCELORMITTAL 5 375%	03938LAC8		3/13/2009		2/27/2012	72,625	55,650			
159	X	ARCELORMITTAL 4 500%	03938LAW4		2/23/2012		9/17/2012	44,775	44,861			
160	X	ARCELORMITTAL 4 500%	03938LAW4		2/27/2012		9/17/2012	34,825	35,194			
161	X	BP CAPITAL MARKETS 1 846	05565QBY3		5/2/2012		5/2/2012	50,092	50,000			
162	X	BP CAPITAL MARKETS 1 846	05565QBY3		5/2/2012		6/12/2012	10,035	10,000			
163	X	BMC SOFTWARE INC 4 250	055921AB6		2/8/2012		2/8/2012	30,263	29,840			
164	X	BANK OF AMERICA CORP	060505104		12/17/2008		3/21/2012	46,153	69,488			
165	X	BANK OF AMERICA CORP	060505104		10/30/2009		3/21/2012	38,297	57,701			
166	X	BANK OF AMERICA CORP	060505104		10/20/2010		3/21/2012	8,838	10,186			
167	X	BANK OF AMERICA CORP	060505104		10/20/2010		4/24/2012	37,351	52,060			
168	X	BANK OF AMERICA CORP	060505104		8/25/2011		4/24/2012	76,326	71,628			
169	X	BANK OF AMERICA CORP	060505104		8/25/2011		8/3/2012	48,386	50,292			
170	X	US TREASURY NOTE 1 750	912828SV3		5/11/2012		7/30/2012	5,109	4,955			
171	X	US TREASURY NOTE 1 750	912828SV3		5/11/2012		8/13/2012	268,776	262,598			
172	X	US TREASURY NOTE 1 750	912828SV3		6/12/2012		8/6/2012	5,084	5,055			
173	X	US TREASURY NOTE 1 750	912828SV3		7/30/2012		8/6/2012	40,672	40,775			
174	X	US TREASURY NOTE 1 750	912828SV3		8/6/2012		8/6/2012	25,420	25,418			
175	X	US TREASURY NOTE 1 750	912828SV3		8/6/2012		8/6/2012	40,672	40,662			
176	X	US TREASURY NOTE 1 750	912828SV3		5/11/2012		8/6/2012	35,588	34,683			
177	X	US TREASURY NOTE 1 750	912828SV3		5/11/2012		8/13/2012	101,425	99,094			
178	X	US TREASURY NOTE 0 625	912828SY7		6/11/2012		7/11/2012	49,980	50,069			
179	X	US TREASURY NOTE 0 625	912828SY7		6/11/2012		7/18/2012	160,250	160,219			
180	X	US TREASURY NOTE 0 625	912828SY7		5/3/2012		7/18/2012	50,078	49,877			
181	X	US TREASURY NOTE 0 625	912828SY7		6/5/2012		7/18/2012	15,023	14,960			
182	X	US TREASURY NOTE 0 625	912828SY7		6/5/2012		7/26/2012	511,838	508,645			
183	X	US TREASURY NOTE 0 625	912828SY7		6/12/2012		7/26/2012	75,270	74,684			
184	X	US TREASURY NOTE 0 625	912828TB6		7/18/2012		7/18/2012	221,547	221,591			
185	X	US TREASURY NOTE 0 500	912828TG5		7/26/2012		8/14/2012	44,459	44,838			
186	X	US TREASURY NOTE 0 500	912828TG5		7/25/2012		8/20/2012	39,430	39,961			
187	X	US TREASURY NOTE 0 500	912828TG5		6/30/2012		9/5/2012	39,789	40,388			
188	X	US TREASURY NOTE 0 500	912828TG5		6/7/2012		9/18/2012	14,864	15,083			
189	X	US TREASURY NOTE 0 500	912828TG5		7/25/2012		9/18/2012	4,955	4,995			
190	X	US TREASURY NOTE 0 500	912828TG5		6/8/2012		9/18/2012	24,773	25,073			
191	X	US TREASURY NOTE 0 500	912828TG5		7/26/2012		9/18/2012	39,637	39,856			
192	X	US TREASURY NOTE 0 500	912828TG5		5/9/2012		10/16/2012	14,892	15,008			
193	X	US TREASURY NOTE 0 500	912828TG5		7/14/2012		10/16/2012	24,820	24,957			
194	X	US TREASURY NOTE 0 500	912828TG5		5/10/2012		11/14/2012	24,871	24,948			
195	X	US TREASURY NOTE 0 500	912828TG5		7/14/2012		11/14/2012	9,948	9,983			
196	X	BANK OF AMERICA CORP	060505104		8/24/2011		8/3/2012	140,027	129,689			
197	X	BANK OF AMERICA CORP 5 7	06051CEM7		2/2/2012		6/12/2012	5,346	5,242			
198	X	BEAR STEARNS CO INC 7 25	073902RU4		5/8/2008		6/12/2012	23,396	21,790			
199	X	BERKSHIRE HATHAWAY 1 9	084670BD9		1/24/2012		3/21/2012	70,537	69,996			
200	X	BEST BUY CO 6 750% 7	086516AJ0		1/25/2011		6/12/2012	5,231	5,537			
201	X	BOEING CO	097023105		4/11/2007		3/23/2012	243,428	298,505			
202	X	BRISTOL MYERS SQUIBB CO	110122108		4/11/2007		8/3/2012	72,510	60,948			
203	X	US TREASURY NOTE 1 625	912828TJ9		10/21/2012		11/14/2012	10,056	9,891			
204	X	US TREASURY NOTE 1 625	912828TJ9		9/3/2012		11/14/2012	45,253	44,163			

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

										Totals	Gross Sales		
Long Term CG Distributions		Amount								Capital Gains/Losses	25,656,895		
Short Term CG Distributions		0								Other sales	0		
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method			
205	X US TREASURY NOTE 1 625	912828TJ9			9/4/2012		11/14/2012	20,112		19,678			
206	X US TREASURY NOTE 1 625	912828TJ9			8/5/2012		11/14/2012	5,028		5,004			
207	X US TREASURY NOTE 0 250	912828TK6			10/3/2012		11/14/2012	39,936		39,945			
208	X US TREASURY NOTE 0 250	912828TK6			10/3/2012		11/29/2012	209,614		209,714			
209	X US TREASURY NOTE 0 750	912828TW0			11/14/2012		11/14/2012	90,513		90,461			
210	X US TREASURY NOTE 0 375	912828TX8			11/29/2012		11/29/2012	190,252		190,231			
211	X CIGNA CORP 2 750% 11	125509BR9			11/3/2011		5/16/2012	51,142		49,960			
212	X CIGNA CORP 2 750% 11	125509BR9			11/4/2011		5/16/2012	35,799		34,988			
213	X CAPITAL ONE BANK USA 8 80	140420MV9			4/14/2010		6/12/2012	18,752		18,326			
214	X CATERPILLAR INC	149123101			11/21/2006		3/23/2012	194,652		112,095			
215	X VR CHASE ISSUANCE 0 3476	161571AN4			7/25/2006		2/17/2012	100,016		100,156			
216	X VR CHASE ISSUANCE 0 3190	161571AN4			7/25/2006		7/16/2012	70,000		70,109			
217	X VR CHASE ISSUANCE 0 3190	161571AN4			7/25/2006		7/16/2012	100,000		100,156			
218	X CHESAPEAKE ENERGY CORP	165167107			8/3/2011		4/18/2012	159,808		324,282			
219	X CINTAS CORP	172908105			2/11/2011		8/3/2012	69,171		49,516			
220	X CITIGROUP INC 5 500% 10	172967EZ0			9/17/2009		6/12/2012	15,852		14,924			
221	X CITIGROUP INC 5 375% 8	172967FF3			7/22/2011		6/12/2012	5,330		5,310			
222	X CLOROX COMPANY 3 800%	189054AS8			11/14/2011		6/12/2012	5,226		4,955			
223	X CLOROX COMPANY 3 800%	189054AS8			11/14/2011		10/9/2012	86,301		79,278			
224	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		2/15/2012	1,090		1,101			
225	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		3/15/2012	982		992			
226	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		4/15/2012	858		866			
227	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		5/15/2012	1,544		1,560			
228	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		6/15/2012	876		884			
229	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		7/15/2012	928		937			
230	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		8/15/2012	885		894			
231	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		9/15/2012	889		898			
232	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		10/15/2012	958		968			
233	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		11/15/2012	2,646		2,673			
234	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		12/15/2012	806		814			
235	X VR COMMERCIAL MORT 5 967	20047QAG0			3/16/2011		1/20/2012	56,633		56,650			
236	X VR COMMERCIAL MORT 5 967	20047QAG0			4/28/2011		1/20/2012	20,594		21,300			
237	X VR COMMERCIAL MORT 5 967	20047QAG0			6/16/2011		1/20/2012	5,148		5,175			
238	X VR COMMERCIAL MORT 6 006	20047RAE3			2/28/2012		5/3/2012	86,827		87,000			
239	X COUNTRYWIDE FINL COR 5 8	22238HGQ7			12/3/2008		6/7/2012	110,000		104,225			
240	X VR CREDIT SUISSE 6 00816%	22545DAD9			5/3/2012		5/10/2012	107,639		107,780			
241	X CREDIT SUISSE 5 400%	22546QAD9			1/11/2010		1/10/2012	19,348		19,951			
242	X DARDEN RESTAURANTS 4 5	237194AJ4			1/5/2012		6/12/2012	5,228		5,130			
243	X DIRECTV HOLDINGS/FIN 7 625	25459HAG0			3/4/2010		5/15/2012	93,432		100,238			
244	X DISCOVER CARD MASTER 5 6	254683AH8			6/11/2008		2/17/2012	10,665		9,990			
245	X DOW CHEMICAL CO/THE 4 25	260543CC5			3/25/2011		3/7/2012	53,208		47,775			
246	X DOW CHEMICAL CO/THE 4 25	260543CC5			3/25/2011		3/7/2012	37,245		33,442			
247	X ECOLAB INC 3 000% 12/	278865AK6			12/5/2011		1/31/2012	68,722		64,871			
248	X ENERGY TRANSFER PART 9 7	29273RAK5			1/6/2011		1/23/2012	41,452		43,082			
249	X ENERGY TRANSFER PART 9 7	29273RAK5			1/6/2011		6/12/2012	6,434		6,528			
250	X ENTERPRISE PRODUCTS 1 2	29379VAX1			8/6/2012		9/18/2012	40,348		39,976			
251	X ERICSSON LM 4 125% 5	294829AA4			5/2/2012		6/12/2012	5,025		4,979			
252	X EXXON MOBIL CORPORATION	30231G102			1/14/2009		3/21/2012	43,004		38,544			
253	X EXXON MOBIL CORPORATION	30231G102			3/31/2005		3/21/2012	51,605		35,972			
254	X FMC TECHNOLOGIES INC 2 0	30249UAA9			9/18/2012		9/19/2012	15,146		14,965			
255	X FMC TECHNOLOGIES INC 2 0	30249UAA9			9/18/2012		9/25/2012	70,634		69,837			
256	X FED NATL MTG ASSN 4 375%	31359MSL8			12/22/2004		5/3/2012	283,339		263,342			
257	X FED NATL MTG ASSN 1 250%	3135G0AP8			1/28/2011		2/1/2012	397,496		389,824			
258	X FED NATL MTG ASSN 1 250%	3135G0GY3			1/5/2012		2/28/2012	181,660		179,710			
259	X CWCAPITAL COBALT 5 223%	190749AE1			1/24/2012		2/28/2012	88,781		86,438			
260	X COMM 2004-LNB4 4 584%	20047NAD4			3/11/2010		1/15/2012	1,116		1,127			
261	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		3/25/2012	286		299			
262	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		4/25/2012	287		300			
263	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		5/25/2012	288		301			
264	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		6/25/2012	289		302			
265	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		7/25/2012	290		303			
266	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		8/25/2012	291		304			
267	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		9/25/2012	292		305			
268	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		10/25/2012	293		306			
269	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		11/25/2012	294		307			
270	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		12/25/2012	295		308			
271	X FNMA POOL 386314 3 790%	31377TDT0			5/24/2010		12/31/2012	77,322		80,826			
272	X FED HOME LN MTG CORP 1 0	3137EADJ5			6/22/2012		8/9/2012	170,328		169,572			

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

										Totals	Gross Sales	
Long Term CG Distributions										Capital Gains/Losses	25,656,895	
Short Term CG Distributions											Other sales	0
Check "X" to include in Part IV		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	
273	X	FNMA POOL 462846 4 288%	31381KET2			5/20/2010		2/25/2012	116		124	
274	X	FNMA POOL 462846 4 011%	31381KET2			5/20/2010		3/25/2012	148		158	
275	X	FNMA POOL 462846 4 288%	31381KET2			5/20/2010		4/25/2012	118		126	
276	X	FNMA POOL 462846 4 150%	31381KET2			5/20/2010		5/25/2012	134		143	
277	X	FNMA POOL 462846 4 288%	31381KET2			5/20/2010		6/25/2012	119		127	
278	X	FNMA POOL 462846 4 150%	31381KET2			5/20/2010		7/25/2012	135		144	
279	X	FNMA POOL 462846 4 288%	31381KET2			5/20/2010		8/25/2012	120		128	
280	X	FNMA POOL 462846 4 288%	31381KET2			5/20/2010		9/25/2012	121		129	
281	X	FNMA POOL 462846 4 150%	31381KET2			5/20/2010		10/25/2012	136		146	
282	X	FNMA POOL 462846 4 288%	31381KET2			5/20/2010		11/25/2012	122		130	
283	X	FNMA POOL 462846 4 150%	31381KET2			5/20/2010		12/25/2012	138		147	
284	X	FNMA POOL 462846 4 288%	31381KET2			5/20/2010		12/31/2012	123		131	
285	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		2/25/2012	233		245	
286	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		3/25/2012	234		246	
287	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		4/25/2012	235		246	
288	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		5/25/2012	236		247	
289	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		6/25/2012	237		248	
290	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		7/25/2012	238		249	
291	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		8/25/2012	239		250	
292	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		9/25/2012	240		251	
293	X	FED NATL MTG ASSN 1 125%	3135G0JA2			2/28/2012		6/22/2012	176,188		174,939	
294	X	FNMA POOL 386314 3 790%	31377TD0			5/24/2010		2/25/2012	285		298	
295	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		10/25/2012	241		252	
296	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		11/25/2012	242		253	
297	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		12/25/2012	243		254	
298	X	US TREASURY NOTE 1 625	912828TY6			11/14/2012		12/5/2012	35,098		35,112	
299	X	US TREASURY NOTE 1 625	912828TY6			12/5/2012		12/5/2012	35,086		35,120	
300	X	US TREASURY NOTE 1 625	912828TY6			12/6/2012		12/6/2012	40,144		40,144	
301	X	US TREASURY NOTE 1 625	912828TY6			10/25/2012		12/10/2012	20,014		20,051	
302	X	US TREASURY NOTE 1 625	912828TY6			11/14/2012		12/10/2012	40,028		40,088	
303	X	US TREASURY NOTE 1 625	912828TY6			11/14/2012		12/13/2012	29,699		30,069	
304	X	US TREASURY NOTE 1 625	912828TY6			10/25/2012		12/13/2012	19,799		20,053	
305	X	UNITEDHEALTH GROUP 2 87	91324PBV3			3/5/2012		5/9/2012	49,935		49,655	
306	X	UNITEDHEALTH GROUP 2 75	91324PBZ4			10/17/2012		10/18/2012	25,289		24,960	
307	X	VERIZON COMMUNICATIO 8 7	92343VAQ7			10/9/2012		12/17/2012	22,433		22,510	
308	X	VERIZON COMMUNICATIO 2 0	92343VBD5			10/27/2011		6/12/2012	10,229		9,937	
309	X	VERIZON COMMUNICATIO 2 0	92343VBD5			10/27/2011		10/9/2012	83,634		79,498	
310	X	VERIZON VIRGINIA INC 4 625	92345NAA8			5/9/2008		6/12/2012	30,846		26,987	
311	X	VERIZON VIRGINIA INC 4 625	92345NAA8			5/9/2006		12/10/2012	35,395		31,485	
312	X	VERISK ANALYTICS INC 4 125	92345YAC0			9/5/2012		9/6/2012	34,974		34,722	
313	X	VIACOM INC NEW	92553P201			3/29/2007		3/21/2012	56,756		48,683	
314	X	VIACOM INC NEW	92553P201			3/29/2007		8/3/2012	445,698		393,521	
315	X	VIACOM INC NEW	92553P201			1/14/2009		8/3/2012	13,784		5,202	
316	X	VIACOM INC 1 250% 2/2	92553PAK8			2/23/2012		5/14/2012	50,092		49,894	
317	X	VIRGIN MEDIA SECURED 6 50	92769XAC9			3/17/2011		6/12/2012	10,861		11,000	
318	X	WATSON PHARMACEUTICA 3	942683AF0			9/27/2012		11/6/2012	71,139		69,416	
319	X	WEATHERFORD INTL LTD 9 6	947075AF4			6/11/2009		6/12/2012	19,267		17,430	
320	X	WELLS FARGO ADVANTAGE 1	949917355			4/12/2006		6/6/2012	500,000		433,498	
321	X	WESTPAC BANKING CORP 4 2	961214BH5			2/17/2010		6/12/2012	15,931		15,385	
322	X	WILLIAMS COMPANIES 3 700	969457BU3			12/13/2012		12/13/2012	29,979		29,917	
323	X	WILLIAMS COMPANIES 3 700	969457BU3			12/13/2012		12/13/2012	24,985		24,930	
324	X	FNMA POOL 464369 3 320%	31381L2A4			7/20/2010		12/31/2012	244		255	
325	X	FNMA POOL 464382 4 598%	31381L2P1			5/7/2010		2/25/2012	77		79	
326	X	FNMA POOL 464382 4 301%	31381L2P1			5/7/2010		3/25/2012	103		106	
327	X	FNMA POOL 464382 4 598%	31381L2P1			5/7/2010		4/25/2012	78		80	
328	X	FNMA POOL 464382 4 450%	31381L2P1			5/7/2010		5/25/2012	91		94	
329	X	FNMA POOL 464382 4 598%	31381L2P1			5/7/2010		6/25/2012	79		81	
330	X	FNMA POOL 464382 4 450%	31381L2P1			5/7/2010		7/25/2012	92		95	
331	X	FNMA POOL 464382 4 598%	31381L2P1			5/7/2010		8/25/2012	80		82	
332	X	FNMA POOL 464382 4 598%	31381L2P1			5/7/2010		9/25/2012	80		82	
333	X	FNMA POOL 464382 4 450%	31381L2P1			5/7/2010		10/25/2012	93		96	
334	X	FNMA POOL 464382 4 598%	31381L2P1			5/7/2010		11/25/2012	81		83	
335	X	FNMA POOL 464382 4 450%	31381L2P1			5/7/2010		12/25/2012	94		97	
336	X	US TREASURY NOTE 2 000	912828SF8			1/16/2012		3/22/2012	29,307		31,008	
337	X	US TREASURY NOTE 2 000	912828SF8			2/13/2012		3/22/2012	9,769		10,039	
338	X	US TREASURY NOTE 2 000	912828SF8			2/13/2012		3/26/2012	4,889		5,020	
339	X	US TREASURY NOTE 2 000	912828SF8			2/13/2012		3/26/2012	14,668		15,054	
340	X	US TREASURY NOTE 2 000	912828SF8			2/13/2012		3/26/2012	34,225		35,120	

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

										Totals	Gross Sales	
										Capital Gains/Losses	25,656,895	
										Other sales	0	
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method		
341	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		4/2/2012	63,875	65,223			
342	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		4/3/2012	43,842	45,155			
343	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		4/16/2012	85,159	85,292			
344	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		4/18/2012	45,083	45,155			
345	X	US TREASURY NOTE 2 000	912828SF8		2/11/2012		4/26/2012	30,145	31,710			
346	X	US TREASURY NOTE 2 000	912828SF8		3/12/2012		4/26/2012	15,073	15,454			
347	X	US TREASURY NOTE 2 000	912828SF8		3/6/2012		5/2/2012	10,062	10,259			
348	X	US TREASURY NOTE 2 000	912828SF8		3/10/2012		5/2/2012	10,062	10,273			
349	X	US TREASURY NOTE 2 000	912828SF8		3/8/2012		5/2/2012	5,031	5,132			
350	X	US TREASURY NOTE 2 000	912828SF8		3/6/2012		5/2/2012	15,094	15,391			
351	X	US TREASURY NOTE 2 000	912828SF8		3/7/2012		5/2/2012	25,156	25,687			
352	X	US TREASURY NOTE 2 000	912828SF8		2/29/2012		5/2/2012	15,094	15,339			
353	X	US TREASURY NOTE 2 000	912828SF8		2/20/2012		5/8/2012	10,136	9,774			
354	X	US TREASURY NOTE 2 000	912828SF8		2/20/2012		5/8/2012	20,272	19,538			
355	X	US TREASURY NOTE 2 000	912828SF8		3/10/2012		5/8/2012	5,068	4,948			
356	X	US TREASURY NOTE 2 000	912828SF8		3/11/2012		5/8/2012	20,272	19,741			
357	X	US TREASURY NOTE 2 000	912828SF8		5/8/2012		5/8/2012	20,272	20,281			
358	X	US TREASURY NOTE 2 000	912828SF8		2/13/2012		5/11/2012	157,531	155,533			
359	X	US TREASURY NOTE 2 000	912828SF8		2/29/2012		5/11/2012	5,082	5,113			
360	X	US TREASURY NOTE 2 000	912828SF8		3/5/2012		5/11/2012	50,816	50,617			
361	X	US TREASURY NOTE 2 000	912828SF8		3/3/2012		5/11/2012	40,653	40,502			
362	X	US TREASURY NOTE 2 000	912828SF8		3/5/2012		5/11/2012	35,571	35,438			
363	X	US TREASURY NOTE 2 000	912828SF8		5/9/2012		5/11/2012	30,490	30,469			
364	X	US TREASURY NOTE 2 000	912828SF8		5/9/2012		5/11/2012	35,571	35,498			
365	X	US TREASURY NOTE 2 000	912828SF8		5/9/2012		5/11/2012	50,816	50,711			
366	X	US TREASURY NOTE 2 000	912828SF8		3/10/2012		5/11/2012	35,571	34,639			
367	X	US TREASURY NOTE 0 375	912828SK7		6/5/2012		8/1/2012	70,227	70,070			
368	X	US TREASURY NOTE 1 875	912828SV3		5/14/2012		5/14/2012	39,870	39,856			
369	X	US TREASURY NOTE 1 875	912828SV3		5/11/2012		5/14/2012	19,953	19,819			
370	X	US TREASURY NOTE 1 875	912828SV3		5/30/2012		5/31/2012	15,233	15,159			
371	X	US TREASURY NOTE 1 875	912828SV3		5/30/2012		5/31/2012	25,388	25,293			
372	X	FNMA POOL 464382 4 598%	31381L2P1		5/7/2010		12/31/2012	82	84			
373	X	FNMA POOL 465274 3 813%	31381M2F1		11/30/2012		12/31/2012	108	120			
374	X	VR FED NATL MTG AS 3 4003	31393CX81		11/17/2005		1/25/2012	1,154	1,171			
375	X	VR FED NATL MTG AS 0 5269%	31393CX81		11/17/2005		2/25/2012	635	644			
376	X	VR FED NATL MTG AS 3 3165%	31393CX81		11/17/2005		3/25/2012	1,096	1,112			
377	X	VR FED NATL MTG AS 3 2989%	31393CX81		11/17/2005		4/25/2012	198	201			
378	X	VR FED NATL MTG AS 0 5064%	31393CX81		11/17/2005		5/25/2012	1,686	1,710			
379	X	VR FED NATL MTG AS 3 2294%	31393CX81		11/17/2005		6/25/2012	385	390			
380	X	VR FED NATL MTG AS 3 2318%	31393CX81		11/17/2005		7/25/2012	450	457			
381	X	VR FED NATL MTG AS 0 477%	31393CX81		11/17/2005		8/25/2012	1,018	1,033			
382	X	VR FED NATL MTG AS 3 1157%	31393CX81		11/17/2005		9/25/2012	921	934			
383	X	VR FED NATL MTG AS 3 1222%	31393CX81		11/17/2005		10/25/2012	397	403			
384	X	VR FED NATL MTG AS 3 1461%	31393CX81		11/17/2005		11/25/2012	712	722			
385	X	VR FED NATL MTG AS 3 1453%	31393CX81		11/17/2005		12/25/2012	443	450			
386	X	VR FED NATL MTG AS 3 6638%	31393E6M6		12/7/2007		1/25/2012	255	257			
387	X	VR FED NATL MTG AS 0 5715%	31393E6M6		12/7/2007		2/25/2012	2,556	2,580			
388	X	VR FED NATL MTG AS 3 6020%	31393E6M6		12/7/2007		3/25/2012	245	247			
389	X	VR FED NATL MTG AS 3 4304%	31393E6M6		12/7/2007		12/25/2012	249	252			
390	X	VR FED NATL MTG AS 3 6035%	31393E6M6		12/7/2007		4/25/2012	584	589			
391	X	VR FED NATL MTG AS 0 5347%	31393E6M6		12/7/2007		5/25/2012	247	249			
392	X	VR FED NATL MTG AS 3 5447%	31393E6M6		12/7/2007		6/25/2012	253	255			
393	X	VR FED NATL MTG AS 3 5464%	31393E6M6		12/7/2007		7/25/2012	257	259			
394	X	VR FED NATL MTG AS 0 5206%	31393E6M6		12/7/2007		8/25/2012	1,111	1,122			
395	X	VR FED NATL MTG AS 3 4707%	31393E6M6		12/7/2007		9/25/2012	3,422	3,454			
396	X	VR FED NATL MTG AS 3 3875%	31393E6M6		12/7/2007		10/25/2012	240	242			
397	X	VR FED NATL MTG AS 3 4189%	31393E6M6		12/7/2007		11/25/2012	521	526			
398	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		1/25/2012	1,394	1,451			
399	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		2/25/2012	2,598	2,705			
400	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		3/25/2012	2,699	2,810			
401	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		4/25/2012	1,952	2,033			
402	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		5/25/2012	3,427	3,569			
403	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		6/25/2012	2,785	2,900			
404	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		7/25/2012	2,448	2,549			
405	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		8/25/2012	1,867	1,944			
406	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		9/25/2012	2,195	2,286			
407	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		10/25/2012	1,397	1,455			
408	X	FED NATL MTG ASSN 5 000%	31393UM59		3/1/2010		11/25/2012	2,218	2,310			

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

										Totals	Gross Sales	
										Capital Gains/Losses	25,656,895	
										Other sales	0	
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method		
409	X FED HOME LN MTG CORP 5 0	31394PFY4			3/10/2010		1/15/2012	3,418	3,816			
410	X FED HOME LN MTG CORP 5 0	31394PFY4			3/10/2010		2/15/2012	2,107	2,230			
411	X FED HOME LN MTG CORP 5 0	31394PFY4			3/10/2010		3/15/2012	2,814	2,978			
412	X FED HOME LN MTG CORP 5 0	31394PFY4			3/10/2010		4/15/2012	2,526	2,673			
413	X FED HOME LN MTG CORP 5 0	31394PFY4			3/10/2010		5/15/2012	2,064	2,184			
414	X FED HOME LN MTG CORP 5 0	31394PFY4			3/10/2010		6/15/2012	1,717	1,817			
415	X VR FED NATL MTG AS 2 6223	31394VQB9			5/5/2008		1/25/2012	482	475			
416	X VR FED NATL MTG AS 0 5805	31394VQB9			5/5/2008		2/25/2012	1,252	1,233			
417	X VR FED NATL MTG AS 2 5244	31394VQB9			5/5/2008		3/25/2012	694	683			
418	X VR FED NATL MTG AS 2 5191	31394VQB9			5/5/2008		4/25/2012	576	568			
419	X VR FED NATL MTG AS 0 5344	31394VQB9			5/5/2008		5/25/2012	671	661			
420	X VR FED NATL MTG AS 2 4014	31394VQB9			5/5/2008		6/25/2012	1,092	1,076			
421	X VR FED NATL MTG AS 2 4043	31394VQB9			5/5/2008		7/25/2012	467	460			
422	X VR FED NATL MTG AS 0 4871	31394VQB9			5/5/2008		8/25/2012	1,292	1,272			
423	X VR FED NATL MTG AS 2 2567	31394VQB9			5/5/2008		9/25/2012	699	689			
424	X VR FED NATL MTG AS 2 2630	31394VQB9			5/5/2008		10/25/2012	1,247	1,228			
425	X VR FED NATL MTG AS 2 2895	31394VQB9			5/5/2008		11/25/2012	564	556			
426	X VR FED NATL MTG AS 2 2909	31394VQB9			5/5/2008		12/25/2012	1,348	1,328			
427	X FED NATL MTG ASSN 2 375	31398AU34			6/10/2010		8/17/2012	190,058	179,467			
428	X FNMA POOL AE0800 3 920	31419A3J4			1/10/2011		2/25/2012	180	177			
429	X FNMA POOL AE0800 3 793	31419A3J4			1/10/2011		7/25/2012	206	203			
430	X FNMA POOL AE0800 3 920	31419A3J4			1/10/2011		8/25/2012	185	182			
431	X FNMA POOL AE0800 3 920	31419A3J4			1/10/2011		9/25/2012	185	183			
432	X FNMA POOL AE0800 3 793	31419A3J4			1/10/2011		10/25/2012	208	205			
433	X FNMA POOL AE0800 3 920	31419A3J4			1/10/2011		11/25/2012	187	184			
434	X FNMA POOL AE0800 3 793	31419A3J4			1/10/2011		12/25/2012	210	207			
435	X FNMA POOL AE0800 3 667	31419A3J4			1/10/2011		3/25/2012	224	221			
436	X FNMA POOL AE0800 3 920	31419A3J4			1/10/2011		12/31/2012	189	186			
437	X FNMA POOL AE0800 3 920	31419A3J4			1/10/2011		4/25/2012	181	179			
438	X FNMA POOL AE0800 3 793	31419A3J4			1/10/2011		5/25/2012	204	201			
439	X FNMA POOL AE0800 3 920	31419A3J4			1/10/2011		6/25/2012	183	180			
440	X FEDEX CORP 2 625% B	31428XAS5			7/24/2012		7/24/2012	44,925	44,886			
441	X FIFTH THIRD BANK NW- 6 250	316773CJ7			9/11/2009		6/12/2012	26,096	25,972			
442	X FISERV INC 3 125% 6/1	337738AK4			6/6/2011		6/12/2012	15,486	14,991			
443	X FORD MOTOR CREDIT CO 5 8	345397VU4			6/7/2012		6/12/2012	5,584	5,612			
444	X FREEPORT-MCMORGAN C 8	35671DAS4			4/21/2011		3/14/2012	83,643	88,200			
445	X GENERAL ELECTRIC CO	369604103			8/1/1979		8/3/2012	108,522	5,965			
446	X GENERAL ELEC CAP COR 5 6	36962G3U6			4/16/2008		6/12/2012	17,041	14,960			
447	X GILEAD SCIENCES INC 4 500	375558AQ6			3/8/2012		6/12/2012	11,004	10,729			
448	X GILEAD SCIENCES INC 4 500	375558AQ6			3/8/2012		8/15/2012	78,392	75,104			
449	X GILEAD SCIENCES INC 4 400	375558AU7			12/6/2011		1/5/2012	52,880	49,885			
450	X GLAXOSMITHKLINE CAPI 1 50	377373AC9			5/2/2012		5/3/2012	14,975	14,946			
451	X GLAXOSMITHKLINE CAPI 1 50	377373AC9			5/2/2012		6/12/2012	5,006	4,982			
452	X GLAXOSMITHKLINE CAPI 1 50	377373AC9			5/2/2012		11/26/2012	81,390	79,713			
453	X GOOGLE INC	38259P508			5/27/2008		3/21/2012	64,526	56,145			
454	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		1/16/2012	4,783	4,724			
455	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		1/16/2012	399	408			
456	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		2/16/2012	213	210			
457	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		2/16/2012	18	18			
458	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		3/16/2012	4,290	4,237			
459	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		3/16/2012	358	366			
460	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		4/16/2012	489	483			
461	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		4/16/2012	41	42			
462	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		5/16/2012	208	205			
463	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		5/16/2012	17	18			
464	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		6/16/2012	647	639			
465	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		6/16/2012	54	55			
466	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		7/16/2012	209	207			
467	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		7/16/2012	17	18			
468	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		8/16/2012	6,189	6,113			
469	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		8/16/2012	516	529			
470	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		9/16/2012	197	195			
471	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		9/16/2012	16	17			
472	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		10/16/2012	1,730	1,709			
473	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		10/16/2012	144	148			
474	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		12/16/2012	10,551	10,421			
475	X GOVT NATL MTG ASSN 3 95	38373MYF1			4/30/2008		11/16/2012	197	195			
476	X GOVT NATL MTG ASSN 3 95	38373MYF1			10/26/2011		11/16/2012	16	17			

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

									Totals	Gross Sales	
Long Term CG Distributions			Amount						Capital Gains/Losses	25,656,895	
Short Term CG Distributions			134,513						Other sales	0	
			0								
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	
477	X GOVT NATL MTG ASSN 3 957	38373MYF1			10/26/2011		12/16/2012	879	901		
478	X VR GOVT NATL MTG AS 5 278	38373MYH7			3/5/2007		8/23/2012	177,330	153,450		
479	X VR GOVT NATL MTG AS 5 278	38373MYH7			5/11/2007		8/23/2012	15,130	12,927		
480	X HSBC FINANCE CORP 5 900	40429CFZ0			6/15/2007		6/19/2012	160,000	160,006		
481	X HARTFORD FINL SVCS 5 125	416518AB4			4/2/2012		4/3/2012	70,221	69,619		
482	X HEALTHCARE REALTY TR 5 1	421946AF1			12/16/2009		6/12/2012	10,364	9,825		
483	X HEWLETT-PACKARD CO 3 30	428236BU6			12/6/2011		2/23/2012	89,266	84,822		
484	X HEWLETT-PACKARD CO 4 05	428236BX0			3/7/2012		6/12/2012	4,945	5,020		
485	X HUMANA INC 3 150% 12	444859BA9			12/5/2012		12/5/2012	39,976	39,844		
486	X INTERNATIONAL BUSINESS M	459200101			3/19/2008		10/8/2012	168,243	93,640		
487	X INTL FINANCE CORP 2 750%	45950KBF6			4/12/2010		10/2/2012	127,357	119,989		
488	X ISHARES TR RUSSELL MIDCA	464287499			1/14/2009		6/6/2012	203,977	111,630		
489	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		1/15/2012	4,169	4,169		
490	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		2/15/2012	23,563	23,561		
491	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		3/15/2012	15,713	15,712		
492	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		4/15/2012	14,824	14,824		
493	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		5/15/2012	16,218	16,217		
494	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		6/15/2012	9,704	9,703		
495	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		7/15/2012	9,660	9,659		
496	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		8/15/2012	13,488	13,487		
497	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		9/15/2012	10,032	10,031		
498	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		10/15/2012	9,613	9,613		
499	X JOHN DEERE OWNER TRU 0 6	477867AB1			4/13/2011		11/15/2012	8,016	8,016		
500	X JOHNSON & JOHNSON	478160104			11/12/2007		4/24/2012	57,167	59,525		
501	X JOHNSON & JOHNSON	478160104			8/21/2007		4/24/2012	25,407	24,716		
502	X KELLOGG CO 1 125% 5	487836BG2			5/14/2012		6/12/2012	5,003	4,994		
503	X KELLOGG CO 1 125% 5	487836BG2			5/14/2012		9/24/2012	30,257	29,965		
504	X KEY BANK NA 5 500% 9/	49327WAC6			2/10/2010		9/17/2012	90,000	95,397		
505	X KRAFT FOODS INC 5 375%	50075NBA1			2/4/2010		5/14/2012	52,733	44,629		
506	X KRAFT FOODS GROUP INC	50076Q106			12/9/2010		10/11/2012	30	22		
507	X KROGER CO 6 750% 4/	501044CC3			4/9/2007		4/15/2012	65,000	68,052		
508	X VR LB-UBS COMMERCIA 5 42	50179AAE7			6/9/2011		2/28/2012	33,912	32,486		
509	X VR LB-UBS COMMERCIA 5 4175	50179AAE7			6/9/2011		5/10/2012	45,294	43,314		
510	X VR LB-UBS COMMERCIA 5 4175	50179AAE7			7/15/2011		5/10/2012	33,970	32,459		
511	X VR LB-UBS COMMERCIA 5 4175	50179AAE7			11/30/2011		5/10/2012	5,662	5,384		
512	X L-3 COMMUNICATIONS 3 950	502413BB2			1/31/2012		12/14/2012	97,574	93,532		
513	X LAB CORP OF AMER HLD 3 75	50540RAL6			8/20/2012		8/20/2012	30,363	29,965		
514	X LENNAR CORPORATION CLA	526057104			4/26/2010		10/8/2012	214,468	119,599		
515	X LINCOLN NATIONAL COR 4 20	534187BC2			3/26/2012		6/12/2012	4,944	5,000		
516	X LLOYDS TSB BANK PLC 4 200	539473AQ1			3/21/2012		5/14/2012	55,691	54,916		
517	X LLOYDS TSB BANK PLC 4 200	539473AQ1			3/23/2012		5/14/2012	20,251	20,004		
518	X LORILLARD TOBACCO CO 8 1	544152AA9			3/21/2011		6/12/2012	6,207	5,854		
519	X LORILLARD TOBACCO CO 3 5	544152AD3			8/1/2011		6/12/2012	5,191	4,986		
520	X LOWE'S COMPANIES INC 3 12	548661CW5			4/16/2012		4/17/2012	90,635	89,962		
521	X MARATHON OIL CORP 2 800	565849AK2			10/24/2012		10/24/2012	69,982	69,830		
522	X MEDTRONIC INC 3 125%	585055AX4			3/14/2012		3/14/2012	29,926	29,908		
523	X METLIFE INC 6 750% 6/0	59156RAU2			5/26/2009		10/16/2012	77,883	64,846		
524	X MIDAMERICAN ENERGY 5 87	59562VAF4			8/30/2004		10/1/2012	25,000	26,284		
525	X MIDAMERICAN ENERGY 5 87	59562VAF4			9/28/2006		10/1/2012	40,000	40,875		
526	X MOLSON COORS BREWING 3	60871RAC4			4/26/2012		5/7/2012	50,551	49,824		
527	X VR MORGAN STANLEY 0 94	61746SBQ1			3/1/2012		6/12/2012	4,363	4,410		
528	X MORGAN STANLEY 3 450%	61747YCT0			10/26/2010		3/1/2012	83,051	84,946		
529	X MORGAN STANLEY 3 800%	61747YDD4			4/26/2011		6/12/2012	28,591	29,970		
530	X MOTOROLA INC 6 000%	620076AZ2			4/14/2011		6/12/2012	5,766	5,475		
531	X MOTOROLA SOLUTIONS 3 75	620076BB4			5/8/2012		5/8/2012	24,934	24,909		
532	X MOTOROLA SOLUTIONS 3 75	620076BB4			5/8/2012		6/12/2012	4,890	4,982		
533	X MOTOROLA SOLUTIONS 3 75	620076BB4			5/8/2012		7/30/2012	45,976	44,837		
534	X NBCUNIVERSAL MEDIA 2 87	63946BAH3			9/28/2012		10/1/2012	25,165	24,954		
535	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		1/15/2012	17,331	17,330		
536	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		2/15/2012	20,518	20,516		
537	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		3/15/2012	19,376	19,374		
538	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		4/15/2012	20,653	20,651		
539	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		5/15/2012	19,748	19,746		
540	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		6/15/2012	19,821	19,820		
541	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		7/15/2012	19,474	19,472		
542	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		8/15/2012	19,840	19,838		
543	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		9/15/2012	19,188	19,186		
544	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		10/15/2012	17,269	17,267		

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

										Totals	Gross Sales	
										Capital Gains/Losses	25,656,895	
										Other sales	0	
Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method		
	Long Term CG Distributions	Amount 134,513										
	Short Term CG Distributions	0										
545	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		11/15/2012	18,811	18,809			
546	X NISSAN AUTO RECEIVAB 0 65	65476HAB6			4/13/2011		12/15/2012	17,553	17,551			
547	X NOBLE ENERGY INC 4 1509	65504AF2			12/5/2011		1/12/2012	62,433	59,960			
548	X NOBLE HOLDING INTL 3 9509	65504LAJ6			2/7/2012		2/8/2012	30,123	29,927			
549	X OMNICOM GROUP INC 3 625	681919AZ9			4/18/2012		4/18/2012	44,835	44,805			
550	X ONEOK INC 4 2509 2/0	682680AQ6			1/23/2012		6/12/2012	5,188	5,010			
551	X PNC FINANCIAL SERVICES G	693475105			3/29/2007		10/8/2012	45,256	50,396			
552	X PETROBRAS INTL FIN 5 3759	71645WAR2			2/1/2012		2/1/2012	42,136	41,672			
553	X PETROBRAS INTL FIN 5 3759	71645WAR2			1/20/2011		6/12/2012	5,359	4,990			
554	X PHILIP MORRIS INTL 1 1259	718172AS8			8/14/2012		8/14/2012	44,559	44,516			
555	X PIONEER NATURAL RESO 3 9	723787AK3			6/21/2012		6/21/2012	79,884	79,552			
556	X PROGRESS ENERGY INC 6 0	743263AM7			3/16/2009		6/12/2012	10,808	9,972			
557	X PRUDENTIAL FINANCIAL 7 37	74432QBG9			6/2/2009		6/12/2012	24,205	19,999			
558	X PRUDENTIAL FINANCIAL 7 37	74432QBG9			6/2/2009		11/15/2012	38,388	29,999			
559	X QWEST CORPORATION 7 50	74913GAG0			8/24/2010		6/12/2012	5,576	5,569			
560	X QWEST CORP 8 3759 5	74913GAW5			8/16/2010		4/3/2012	24,255	23,150			
561	X QWEST CORP 8 3759 5	74913GAW5			8/17/2010		4/3/2012	24,255	23,100			
562	X RAYMOND JAMES FINANC 8 6	754730AB5			12/16/2009		6/12/2012	12,218	10,945			
563	X TELECOM ITALIA CAP 5 2509	87927VAE8			8/2/2006		5/30/2012	4,975	4,700			
564	X TELECOM ITALIA CAP 5 2509	87927VAE8			9/26/2006		5/30/2012	34,825	33,296			
565	X REPUBLIC SERVICES IN 3 550	760759AP5			5/14/2012		6/12/2012	5,028	4,997			
566	X REYNOLDS AMERICAN IN 3 2	761713AX4			10/24/2012		12/10/2012	70,910	69,905			
567	X ROYAL BK OF SCOTLAND 3 9	78010XAG6			9/13/2010		6/12/2012	9,990	9,979			
568	X SAIC INC 4 4509 12/01	78390XAA9			3/22/2012		6/12/2012	5,424	5,259			
569	X STANLEY WORKS 6 1509	854616AN9			9/24/2008		7/30/2012	85,054	79,843			
570	X STAPLES INC 9 7509 1/	855030AJ1			11/13/2009		6/12/2012	28,095	30,396			
571	X VR TIAA REAL ESTAT 5 65572	87246AAC2			10/5/2010		3/20/2012	37,805	38,828			
572	X VR TIAA REAL ESTAT 5 65572	87246AAC2			8/26/2010		3/20/2012	5,401	5,510			
573	X VR TIAA REAL ESTAT 5 62007	87246AAC2			9/26/2008		5/10/2012	43,056	37,952			
574	X VR TIAA REAL ESTAT 5 62007	87246AAC2			8/26/2010		5/10/2012	5,382	5,510			
575	X TECK RESOURCES LIM 10 25	878742AM7			2/22/2011		6/12/2012	11,201	12,175			
576	X TECK RESOURCES LIM 10 25	878742AM7			2/22/2011		8/29/2012	78,335	85,225			
577	X TELECOM ITALIA CAP 5 2509	87927VAE8			9/28/2004		5/30/2012	14,925	15,387			
578	X TELECOM ITALIA CAP 5 2509	87927VAE8			2/16/2005		5/30/2012	14,925	15,362			
579	X TELECOM ITALIA CAP 5 2509	87927VAE8			9/26/2006		5/30/2012	4,975	4,757			
580	X TELEFONICA EMISIONES 5 13	87938WAM5			4/12/2010		5/30/2012	39,686	45,000			
581	X TELEFONICA EMISIONES 5 13	87938WAM5			4/12/2010		5/30/2012	22,125	25,000			
582	X THERMO FISHER SCIENT 3 60	883556AZ5			8/15/2012		10/25/2012	74,932	73,170			
583	X TRANS-CANADA PIPELIN 2 50	893526DM2			7/30/2012		9/18/2012	64,728	64,949			
584	X TYCO ELECTRONICS GRO 6 5	902133AF4			1/19/2012		6/12/2012	5,954	5,788			
585	X US BANCORP 2 9509 7	91159JAA4			7/18/2012		11/1/2012	82,044	79,746			
586	X US TREASURY NOTE 3 1259	912828LU2			11/2/2009		6/7/2012	154,918	141,111			
587	X US TREASURY NOTE 2 7509	912828MA5			9/30/2010		6/11/2012	125,565	121,838			
588	X US TREASURY NOTE 2 7509	912828MA5			11/30/2009		6/11/2012	65,512	60,242			
589	X US TREASURY NOTE 2 7509	912828MA5			10/3/2012		11/30/2012	125,372	125,809			
590	X US TREASURY NOTE 1 7509	912828NP1			11/8/2011		6/11/2012	78,099	78,284			
591	X US TREASURY NOTE 1 7509	912828NP1			8/18/2010		10/3/2012	390,234	380,479			
592	X US TREASURY NOTE 1 7509	912828NP1			8/18/2010		10/3/2012	494,297	481,939			
593	X US TREASURY NOTE 1 7509	912828NP1			11/8/2011		10/3/2012	317,391	318,356			
594	X US TREASURY NOTE 1 3759	912828PJ3			12/2/2010		10/3/2012	118,742	113,374			
595	X US TREASURY NOTE 1 3759	912828PJ3			12/14/2010		10/3/2012	87,766	82,613			
596	X US TREASURY NOTE 1 3759	912828PJ3			11/30/2010		10/3/2012	72,278	69,970			
597	X US TREASURY NOTE 3 6259	912828PX2			11/30/2011		6/7/2012	129,920	125,757			
598	X US TREASURY NOTE 3 6259	912828PX2			11/30/2011		6/11/2012	65,067	62,879			
599	X US TREASURY NOTE 3 6259	912828PX2			2/14/2011		6/11/2012	17,746	15,009			
600	X US TREASURY NOTE 1 2509	912828QC7			5/5/2011		8/1/2012	101,754	100,797			
601	X US TREASURY NOTE 2 3759	912828QT0			7/7/2011		10/3/2012	681,982	621,094			
602	X US TREASURY NOTE 2 2509	912828QY9			2/1/2012		10/2/2012	113,711	112,375			
603	X US TREASURY NOTE 2 2509	912828QY9			10/3/2012		12/11/2012	145,952	146,391			

Part I, Line 16a (990-PF) - Legal Fees

		3,094	0	0	3,094
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	LEGAL FEES	3,094			3,094

Part I, Line 16b (990-PF) - Accounting Fees

		3,090	0	0	3,090
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	TAX PREP FEES	3,090			3,090

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

		23,032	15,532	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	TAXES	23,032	15,532		

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

		5,729	5,729	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEES	5,729	5,729		

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

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

1	MUTUAL FUND & CTF INCOME ADDITIONS	1	46
2	COST BASIS ADJUSTMENT	2	93,802
3	Total	3	93,848

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

1	MUTUAL FUND & CTF INCOME SUBTRACTION	1	4,263
2	Total	2	4,263

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

Long Term CG Distributions		Amount																	
Short Term CG Distributions		134,513		0		25,522,382		0		18,048		24,770,045		770,385					
Description of Property Sold		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V 12/31								
1	US TREASURY NOTE 0.500% 8/15/14	912828RB8		8/12/2011	6/7/2012	70,309		0	70,394	-85									
2	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/2/2012	6/5/2012	5,083		0	5,078	7									
3	US TREASURY NOTE 1.000% 10/31/16	912828RM4		5/10/2012	6/5/2012	157,584		0	157,235	349									
4	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/16/2012	6/5/2012	5,083		0	5,087	-4									
5	US TREASURY NOTE 1.000% 10/31/16	912828RM4		5/14/2012	6/5/2012	78,250		0	76,248	2									
6	US TREASURY NOTE 1.000% 10/31/16	912828RM4		5/16/2012	6/5/2012	81,334		0	81,150	184									
7	US TREASURY NOTE 1.000% 10/31/16	912828RM4		5/30/2012	6/5/2012	71,167		0	71,157	10									
8	US TREASURY NOTE 1.000% 10/31/16	912828RM4		10/27/2011	6/5/2012	132,167		0	128,781	3,386									
9	US TREASURY NOTE 0.375% 11/15/14	912828RQ5		6/12/2012	8/6/2012	55,152		0	55,058	94									
10	US TREASURY NOTE 0.375% 11/15/14	912828RQ5		12/9/2011	10/3/2012	55,138		0	55,032	106									
11	US TREASURY NOTE 0.375% 11/15/14	912828RQ5		12/19/2011	10/3/2012	711,775		0	710,446	1,329									
12	US TREASURY NOTE 0.375% 11/15/14	912828RQ5		12/30/2011	10/3/2012	120,300		0	119,972	328									
13	US TREASURY NOTE 0.375% 11/15/14	912828RQ5		5/3/2012	10/3/2012	135,338		0	135,085	253									
14	US TREASURY NOTE 0.500% 8/15/14	912828RB8		8/12/2011	6/7/2012	155,684		0	155,799	-115									
15	US TREASURY NOTE 2.125% 8/15/21	912828RC6		8/16/2011	1/18/2012	380,101		0	365,028	15,073									
16	US TREASURY NOTE 0.500% 10/15/14	912828RL6		5/10/2012	8/1/2012	35,219		0	35,151	68									
17	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/1/2011	1/5/2012	166,244		0	165,594	650									
18	US TREASURY NOTE 1.000% 10/31/16	912828RM4		10/15/2011	1/5/2012	20,151		0	20,071	80									
19	US TREASURY NOTE 1.000% 10/31/16	912828RM4		10/15/2011	1/19/2012	5,045		0	5,018	27									
20	US TREASURY NOTE 1.000% 10/31/16	912828RM4		1/20/2012	1/19/2012	65,584		0	65,508	76									
21	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/2/2011	1/19/2012	10,090		0	10,032	58									
22	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/2/2011	1/24/2012	15,097		0	15,048	49									
23	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/29/2011	1/24/2012	50,322		0	50,139	183									
24	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/29/2011	1/24/2012	70,489		0	70,194	295									
25	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/23/2012	2/23/2012	45,385		0	45,352	33									
26	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/23/2012	2/27/2012	35,370		0	35,274	96									
27	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/23/2012	3/21/2012	4,886		53	5,039	0									
28	US TREASURY NOTE 1.000% 10/31/16	912828RM4		3/1/2012	3/21/2012	39,889		407	40,295	1									
29	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/3/2012	3/23/2012	4,997		93	5,090	0									
30	US TREASURY NOTE 1.000% 10/31/16	912828RM4		3/1/2012	3/23/2012	14,991		121	15,112	0									
31	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/8/2011	5/2/2012	30,374		0	29,733	641									
32	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/29/2011	5/2/2012	10,125		0	10,028	97									
33	US TREASURY NOTE 1.000% 10/31/16	912828RM4		3/21/2012	5/2/2012	45,561		0	44,879	682									
34	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/8/2011	5/2/2012	25,311		0	24,767	544									
35	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/8/2012	5/2/2012	15,187		44	15,232	-1									
36	US TREASURY NOTE 1.000% 10/31/16	912828RM4		3/1/2012	5/2/2012	25,312		0	25,187	125									
37	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/1/2012	5/2/2012	5,062		17	5,079	0									
38	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/29/2011	5/2/2012	50,625		0	50,139	486									
39	US TREASURY NOTE 1.000% 10/31/16	912828RM4		10/27/2011	6/5/2012	45,738		0	44,578	1,160									
40	US TREASURY NOTE 1.000% 10/31/16	912828RM4		11/8/2011	6/5/2012	45,750		0	44,580	1,170									
41	US TREASURY NOTE 1.000% 10/31/16	912828RM4		2/9/2012	6/5/2012	10,167		0	10,149	18									
42	US TREASURY NOTE 0.375% 11/15/14	912828RQ5		6/12/2012	10/3/2012	45,112		0	45,048	64									
43	US TREASURY NOTE 2.000% 11/15/12	912828RR3		10/6/2011	1/11/2012	30,250		47	30,297	0									
44	US TREASURY NOTE 2.000% 11/15/12	912828RR3		10/7/2011	1/11/2012	10,080		5	10,085	0									
45	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/15/2011	1/11/2012	40,336		0	40,334	2									
46	US TREASURY NOTE 2.000% 11/15/12	912828RR3		1/18/2012	1/23/2012	44,770		800	45,570	0									
47	US TREASURY NOTE 2.000% 11/15/12	912828RR3		1/18/2012	1/23/2012	29,827		553	30,380	0									
48	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/24/2011	2/1/2012	30,407		383	30,790	0									
49	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/24/2011	2/1/2012	5,068		61	5,128	1									
50	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/24/2011	2/2/2012	40,611		416	41,027	0									
51	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/4/2011	2/2/2012	10,153		66	10,218	1									
52	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/4/2011	2/7/2012	5,009		100	5,109	0									
53	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/4/2011	2/7/2012	5,009		97	5,106	0									
54	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/9/2011	2/7/2012	5,009		106	5,115	0									
55	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/3/2011	2/7/2012	15,026		266	15,292	0									
56	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/13/2011	2/8/2012	15,042		414	15,455	1									
57	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/14/2011	2/8/2012	5,014		150	5,164	0									
58	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/14/2011	2/8/2012	5,014		146	5,160	0									
59	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/3/2011	2/8/2012	5,014		83	5,097	0									
60	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/15/2011	2/13/2012	45,303		0	44,888	415									
61	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/15/2011	2/13/2012	60,404		0	59,792	612									
62	US TREASURY NOTE 2.000% 11/15/12	912828RR3		10/27/2011	2/13/2012	10,067		0	10,027	40									
63	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/15/2011	2/13/2012	15,098		0	14,943	155									
64	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/15/2011	2/13/2012	20,137		0	19,940	197									
65	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/9/2011	2/13/2012	15,101		0	14,939	162									
66	US TREASURY NOTE 2.000% 11/15/12	912828RR3		10/6/2011	2/13/2012	5,036		0	5,040	-4									
67	US TREASURY NOTE 2.000% 11/15/12	912828RR3		9/9/2011	2/13/2012	5,031		0	5,047	-16									
68	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/29/2011	2/13/2012	45,303		0	45,355	-52									
69	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/2/2011	2/13/2012	15,101		0	15,236	-135									
70	US TREASURY NOTE 2.000% 11/15/12	912828RR3		9/23/2011	2/13/2012	25,171		0	25,239	-68									
71	US TREASURY NOTE 2.000% 11/15/12	912828RR3		9/24/2011	2/13/2012	10,065		0	10,081	-16									
72	US TREASURY NOTE 2.000% 11/15/12	912828RR3		12/3/2011	2/13/2012	15,101		0	15,292	-191									
73	US TREASURY NOTE 2.000% 11/15/12	912828RR3		1/18/2012	2/13/2012	246,648		0	248,101	-1,453									
74	US TREASURY NOTE 2.000% 11/15/12	912828RR3		10/29/2011	2/13/2012	5,034		0	5,115	-81									
75	US TREASURY NOTE 2.000% 11/15/12	912828RR3		2/1/2012	2/13/2012	35,235		0	35,498	-263									
76	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/19/2011	2/13/2012	10,067		0	10,192	-125									
77	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/24/2011	2/13/2012	5,034		0	5,075	-41									
78	US TREASURY NOTE 2.000% 11/15/12	912828RR3		2/8/2012	2/13/2012	30,202		0	30,000	202									
79	US TREASURY NOTE 2.000% 11/15/12	912828RR3		2/8/2012	2/13/2012	30,202		0	30,047	155									
80	US TREASURY NOTE 2.000% 11/15/12	912828RR3		11/12/2011	2/13/2012	5,034		0	5,147	-113									
81	US TREASURY NOTE 2.000% 11/15/12	912828RR3		10/28/2011	2/13/2012	15,101		0	15,319	-218									
82	US TREASURY NOTE 2.000% 11/15/12	912828RR3		10/29/2011	2/13/2012	5,034		0	5,118	-84									
83	US TREASURY NOTE 0.875% 12/31/16	912828RX0		1/5/2012	1/5/2012	179,930		0	179,923	7									
84	US TREASURY NOTE 0.250% 1/31/14	912828S87		2/1/2012	2/2/2012	100,062		0	100,055	7									

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

Long Term CG Distributions		Amount															
Short Term CG Distributions		134,513	0			25,522,382	0	18,048	24,770,045	770,385							
Description of Property Sold		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V 12/31						
85	US TREASURY NOTE 0 250% 1/31/14	912828SB7		2/1/2012	2/23/2012	74,938		0	75,041	-103							
86	AT&T INC 2 625% 12/01/22	00206RBN1		12/6/2012	12/6/2012	40,272		0	39,969	303							
87	ABBEEY NATL TREASURY 4 000% 4/27/	002799AJ3		4/20/2011	5/30/2012	82,597		0	84,966	-2,369							
88	ADVANCE AUTO PARTS 4 500% 1/15/2	00751YAB2		1/11/2012	5/17/2012	89,462		0	84,973	4,489							
89	ALCOA INC 5 400% 4/15/21	013817AV3		4/13/2011	5/9/2012	41,906		0	39,939	1,967							
90	ALCOA INC 5 400% 4/15/21	013817AV3		4/13/2011	5/9/2012	26,162		0	24,966	1,196							
91	ALCOA INC 5 400% 4/15/21	013817AV3		4/13/2011	5/9/2012	15,697		0	14,977	720							
92	ALLIED WASTE NORTH 6 875% 6/01/11	01958KBS5		6/4/2009	6/1/2012	98,266		0	92,506	5,760							
93	ALLTEL CORP 7 000% 7/01/12	020039DB8		3/16/2009	7/1/2012	80,000		0	82,203	-2,203							
94	ALTRIA GROUP INC 4 750% 5/05/21	02209SAL7		5/2/2011	5/7/2012	88,504		0	79,660	8,844							
95	ALTRIA GROUP INC 2 850% 8/09/22	02209SAN3		8/6/2012	8/6/2012	29,987		0	29,966	21							
96	ALTRIA GROUP INC 2 850% 8/09/22	02209SAN3		8/6/2012	8/6/2012	40,187		0	39,955	232							
97	AMEREN ILLINOIS CO 9 750% 11/15/18	02361DAG5		9/10/2009	8/10/2012	103,804		0	94,574	9,230							
98	AMER EXPRESS CREDIT 7 300% 8/20/	0258MOCY3		3/29/2011	6/12/2012	10,713		0	11,208	-495							
99	AMGEN INC 2 500% 11/15/16	031162BL3		11/7/2011	6/12/2012	5,111		0	4,995	116							
100	AMGEN INC 2 500% 11/15/16	031162BL3		11/7/2011	9/6/2012	67,999		0	64,933	3,066							
101	ANHEUSER-BUSCH INBEV 1 375% 7/15/	03523TBN7		7/11/2012	8/20/2012	50,080		0	49,856	224							
102	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	10/3/2012	54,802		180	54,983	-1							
103	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	10/4/2012	59,934		47	59,981	0							
104	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/20/2012	10/17/2012	14,738		277	15,015	0							
105	APACHE CORP	037411105		6/27/2007	8/3/2012	201,440		0	192,472	8,968							
106	APACHE CORP	037411105		1/14/2009	8/3/2012	33,573		0	29,422	4,151							
107	APACHE CORP 3 250% 4/15/22	037411AZ8		4/3/2012	10/4/2012	48,569		0	44,847	3,722							
108	US TREASURY NOTE 0 500% 7/31/17	912828TG5		4/10/2012	11/14/2012	14,923		56	14,979	0							
109	US TREASURY NOTE 0 500% 7/31/17	912828TG5		7/28/2012	11/14/2012	44,768		47	44,838	-23							
110	US TREASURY NOTE 0 500% 7/31/17	912828TG5		7/28/2012	12/4/2012	69,770		0	69,748	22							
111	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/19/2012	10/17/2012	9,825		181	10,006	0							
112	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		7/21/2012	10/24/2012	24,677		257	24,934	0							
113	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	10/24/2012	4,935		0	4,898	-63							
114	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		7/23/2012	10/24/2012	29,612		170	29,952	-170							
115	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/24/2012	10/24/2012	4,935		0	4,970	-35							
116	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	10/24/2012	34,513		0	34,989	-476							
117	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/19/2012	10/24/2012	19,722		0	20,012	-290							
118	US TREASURY NOTE 0 500% 7/31/17	912828TG5		7/26/2012	12/13/2012	59,625		0	59,784	-159							
119	US TREASURY NOTE 1 500% 8/15/22	912828TJ9		8/13/2012	8/15/2012	59,062		919	59,981	0							
120	US TREASURY NOTE 1 500% 8/15/22	912828TJ9		8/13/2012	8/20/2012	24,568		424	24,992	0							
121	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/6/2012	9/5/2012	25,057		359	25,416	0							
122	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	9/5/2012	5,011		0	4,998	13							
123	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	9/18/2012	44,300		686	44,986	0							
124	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/1/2012	9/27/2012	29,929		421	30,349	1							
125	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	9/27/2012	34,917		72	34,989	0							
126	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		10/1/2012	9/28/2012	24,949		59	25,008	0							
127	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	9/28/2012	69,858		120	69,978	0							
128	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/13/2012	10/24/2012	9,861		0	9,996	-135							
129	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		11/6/2012	11/1/2012	64,444		0	64,309	135							
130	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/24/2012	11/2/2012	4,959		0	4,970	-11							
131	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		7/31/2012	11/2/2012	9,918		0	10,030	-112							
132	US TREASURY NOTE 0 250% 1/31/14	912828SB7		2/1/2012	4/2/2012	119,845		0	120,066	-221							
133	US TREASURY NOTE 0 250% 1/31/14	912828SB7		2/1/2012	5/11/2012	19,999		0	20,011	-12							
134	US TREASURY NOTE 0 250% 1/31/14	912828SB7		2/1/2012	6/7/2012	94,981		0	95,052	-71							
135	US TREASURY NOTE 2 000% 2/15/22	912828SF8		2/13/2012	3/5/2012	44,974		181	45,155	0							
136	US TREASURY NOTE 2 000% 2/15/22	912828SF8		2/13/2012	3/7/2012	15,040		12	15,052	0							
137	US TREASURY NOTE 2 000% 2/15/22	912828SF8		2/13/2012	3/7/2012	30,055		48	30,103	0							
138	US TREASURY NOTE 2 000% 2/15/22	912828SF8		2/13/2012	3/7/2012	35,082		38	35,120	0							
139	US TREASURY NOTE 2 000% 2/15/22	912828SF8		2/13/2012	3/8/2012	69,945		169	70,241	-127							
140	US TREASURY NOTE 2 000% 2/15/22	912828SF8		2/15/2012	3/14/2012	29,300		905	30,205	0							
141	US TREASURY NOTE 2 000% 2/15/22	912828SF8		2/15/2012	3/22/2012	14,654		449	15,103	0							
142	US TREASURY NOTE 1 875% 5/15/22	912828SV3		5/17/2012	5/31/2012	20,310		0	20,012	298							
143	US TREASURY NOTE 1 875% 5/15/22	912828SV3		5/17/2012	6/7/2012	55,438		0	55,034	404							
144	US TREASURY NOTE 1 750% 5/15/22	912828SV3		6/21/2012	6/21/2012	75,891		12	75,902	1							
145	US TREASURY NOTE 1 750% 5/15/22	912828SV3		6/12/2012	7/18/2012	71,673		0	70,763	910							
146	US TREASURY NOTE 1 750% 5/15/22	912828SV3		7/24/2012	7/24/2012	41,259		0	41,262	-3							
147	US TREASURY NOTE 1 750% 5/15/22	912828SV3		6/12/2012	7/30/2012	61,305		0	60,645	660							
148	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		9/3/2012	11/2/2012	9,918		0	10,098	-180							
149	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		9/4/2012	11/2/2012	14,877		0	15,153	-276							
150	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		7/29/2012	11/2/2012	24,795		0	25,050	-255							
151	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		9/10/2012	11/2/2012	9,918		0	9,925	-7							
152	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		9/3/2012	11/5/2012	34,811		0	34,650	161							
153	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		9/10/2012	11/5/2012	4,973		0	4,962	11							
154	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		10/21/2012	11/5/2012	14,919		0	14,836	83							
155	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		8/4/2012	11/14/2012	20,112		0	19,729	383							
156	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		9/2/2012	11/14/2012	25,141		0	24,652	489							
157	US TREASURY NOTE 1 625% 8/15/22	912828TJ9		9/8/2012	11/14/2012	5,028		0	4,942	86							
158	ARCELORMITTAL 5 375% 6/01/13	03938LAC8		3/13/2009	2/27/2012	72,625		0	55,650	16,975							
159	ARCELORMITTAL 4 500% 2/25/17	03938LAW4		2/23/2012	9/17/2012	44,775		0	44,861	-86							
160	ARCELORMITTAL 4 500% 2/25/17	03938LAW4		2/27/2012	9/17/2012	34,825		0	35,194	-369							
161	BP CAPITAL MARKETS 1 846% 5/05/17	05565QBY3		5/2/2012	5/2/2012	50,092		0	50,000	92							
162	BP CAPITAL MARKETS 1 846% 5/05/17	05565QBY3		5/2/2012	6/12/2012	10,035		0	10,000	35							
163	BMC SOFTWARE INC 4 250% 2/15/22	055921AB6		2/8/2012	2/8/2012	30,263		0	29,840	423							

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Long Term CG Distributions			Amount		Short Term CG Distributions													
			134,513		0		25,522,382		0		18,048		24,770,045		770,385			
Description of Property Sold			CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V 12/31						
169	BANK OF AMERICA CORP			060505104		8/25/2011	8/3/2012	48,386		0	50,282	-1,906						
170	US TREASURY NOTE 1 750% 5/15/22			912828SV3		5/11/2012	7/30/2012	5,109		0	4,955	154						
171	US TREASURY NOTE 1 750% 5/15/22			912828SV3		5/11/2012	8/13/2012	268,776		0	262,598	6,178						
172	US TREASURY NOTE 1 750% 5/15/22			912828SV3		6/12/2012	8/6/2012	5,084		0	5,055	29						
173	US TREASURY NOTE 1 750% 5/15/22			912828SV3		7/30/2012	8/6/2012	40,672		0	40,775	-103						
174	US TREASURY NOTE 1 750% 5/15/22			912828SV3		8/6/2012	8/6/2012	25,420		0	25,418	2						
175	US TREASURY NOTE 1 750% 5/15/22			912828SV3		8/6/2012	8/6/2012	40,672		0	40,682	10						
176	US TREASURY NOTE 1 750% 5/15/22			912828SV3		5/11/2012	8/6/2012	35,588		0	34,683	905						
177	US TREASURY NOTE 1 750% 5/15/22			912828SV3		5/11/2012	8/13/2012	101,425		0	99,094	2,331						
178	US TREASURY NOTE 0 625% 5/31/17			912828SY7		6/1/2012	7/11/2012	49,980	88	0	50,069	-1						
179	US TREASURY NOTE 0 625% 5/31/17			912828SY7		6/1/2012	7/18/2012	160,250	0	0	160,219	31						
180	US TREASURY NOTE 0 625% 5/31/17			912828SY7		5/3/2012	7/18/2012	50,078	0	0	49,877	201						
181	US TREASURY NOTE 0 625% 5/31/17			912828SY7		6/5/2012	7/18/2012	15,023	0	0	14,960	63						
182	US TREASURY NOTE 0 625% 5/31/17			912828SY7		6/5/2012	7/26/2012	511,838	0	0	508,645	3,193						
183	US TREASURY NOTE 0 625% 5/31/17			912828SY7		6/12/2012	7/26/2012	75,270	0	0	74,684	586						
184	US TREASURY NOTE 0 625% 6/30/17			912828TB6		7/18/2012	7/18/2012	221,547	0	0	221,591	-44						
185	US TREASURY NOTE 0 500% 7/31/17			912828TG5		7/26/2012	8/14/2012	44,459	380	0	44,838	1						
186	US TREASURY NOTE 0 500% 7/31/17			912828TG5		7/25/2012	8/20/2012	39,430	531	0	39,961	0						
187	US TREASURY NOTE 0 500% 7/31/17			912828TG5		6/30/2012	9/5/2012	39,789	599	0	40,388	0						
188	US TREASURY NOTE 0 500% 7/31/17			912828TG5		6/7/2012	9/18/2012	14,864	219	0	15,083	0						
189	US TREASURY NOTE 0 500% 7/31/17			912828TG5		7/25/2012	9/18/2012	4,955	40	0	4,995	0						
190	US TREASURY NOTE 0 500% 7/31/17			912828TG5		6/8/2012	9/18/2012	24,773	300	0	25,073	0						
191	US TREASURY NOTE 0 500% 7/31/17			912828TG5		7/26/2012	9/18/2012	39,637	219	0	39,856	0						
192	US TREASURY NOTE 0 500% 7/31/17			912828TG5		5/9/2012	10/16/2012	14,892	116	0	15,008	0						
193	US TREASURY NOTE 0 500% 7/31/17			912828TG5		7/14/2012	10/16/2012	24,820	137	0	24,957	0						
194	US TREASURY NOTE 0 500% 7/31/17			912828TG5		5/10/2012	11/14/2012	24,871	77	0	24,948	0						
195	US TREASURY NOTE 0 500% 7/31/17			912828TG5		7/14/2012	11/14/2012	9,948	34	0	9,983	-1						
196	BANK OF AMERICA CORP			060505104		8/24/2011	8/3/2012	140,027	0	0	129,889	10,338						
197	BANK OF AMERICA CORP 5 700% 1/24/			06051GEM7		2/2/2012	6/12/2012	5,346	0	0	5,242	104						
198	BEAR STEARNS CO INC 7 250% 2/01/11			073902RU4		5/8/2008	6/12/2012	23,396	0	0	21,790	1,606						
199	BERKSHIRE HATHAWAY 1 900% 1/31/11			084670BD9		1/24/2012	3/21/2012	70,537	0	0	69,996	541						
200	BEST BUY CO 6 750% 7/15/13			086516AJ0		1/25/2011	6/12/2012	5,231	0	0	5,537	-306						
201	BOEING CO			097023105		4/11/2007	3/23/2012	243,428	0	0	298,505	-55,077						
202	BRISTOL MYERS SQUIBB CO			110122108		4/11/2007	8/3/2012	72,510	0	0	60,948	11,562						
203	US TREASURY NOTE 1 625% 8/15/22			912828TJ9		10/21/2012	11/14/2012	10,056	0	0	9,891	165						
204	US TREASURY NOTE 1 625% 8/15/22			912828TJ9		9/3/2012	11/14/2012	45,253	0	0	44,163	1,090						
205	US TREASURY NOTE 1 625% 8/15/22			912828TJ9		9/4/2012	11/14/2012	20,112	0	0	19,678	434						
206	US TREASURY NOTE 1 625% 8/15/22			912828TJ9		8/5/2012	11/14/2012	5,028	0	0	5,004	24						
207	US TREASURY NOTE 0 250% 8/15/15			912828TK6		10/3/2012	11/14/2012	39,936	0	0	39,945	-9						
208	US TREASURY NOTE 0 250% 8/15/15			912828TK6		10/3/2012	11/29/2012	209,614	0	0	209,714	-100						
209	US TREASURY NOTE 0 750% 10/31/17			912828TW0		11/14/2012	11/14/2012	90,513	0	0	90,461	52						
210	US TREASURY NOTE 0 375% 11/15/15			912828TX8		11/29/2012	11/29/2012	190,252	0	0	190,231	21						
211	CIGNA CORP 2 750% 11/15/16			125509BR9		11/3/2011	5/16/2012	51,142	0	0	49,960	1,182						
212	CIGNA CORP 2 750% 11/15/16			125509BR9		11/4/2011	5/16/2012	35,799	0	0	34,988	811						
213	CAPITAL ONE BANK USA 8 800% 7/15/11			140420MV9		4/14/2010	6/12/2012	18,752	0	0	18,326	426						
214	CATERPILLAR INC			149123101		11/21/2006	3/23/2012	194,652	0	0	112,095	82,557						
215	VR CHASE ISSUANCE 0 34761% 7/15/11			161571AN4		7/25/2006	2/17/2012	100,016	0	0	100,156	-140						
216	VR CHASE ISSUANCE 0 31904% 7/15/11			161571AN4		7/25/2006	7/16/2012	70,000	0	0	70,109	-109						
217	VR CHASE ISSUANCE 0 31904% 7/15/11			161571AN4		7/25/2006	7/16/2012	100,000	0	0	100,156	-156						
218	CHESAPEAKE ENERGY CORP COM			165167107		8/3/2011	4/18/2012	159,808	0	0	324,282	-164,474						
219	CINTAS CORP			172908105		2/11/2011	8/3/2012	69,171	0	0	49,516	19,655						
220	CITIGROUP INC 5 500% 10/15/14			172967E20		9/17/2009	6/12/2012	15,852	0	0	14,824	928						
221	CITIGROUP INC 5 375% 8/09/20			172967FF3		7/22/2011	6/12/2012	5,330	0	0	5,310	20						
222	CLOROX COMPANY 3 800% 11/15/12			189054AS8		11/14/2011	6/12/2012	5,226	0	0	4,955	271						
223	CLOROX COMPANY 3 800% 11/15/12			189054AS8		11/14/2011	10/9/2012	86,301	0	0	79,278	7,023						
224	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	2/15/2012	1,090	0	0	1,101	-11						
225	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	3/15/2012	982	0	0	992	-10						
226	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	4/15/2012	858	0	0	866	-8						
227	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	5/15/2012	1,544	0	0	1,560	-16						
228	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	6/15/2012	876	0	0	884	-8						
229	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	7/15/2012	928	0	0	937	-9						
230	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	8/15/2012	885	0	0	894	-9						
231	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	9/15/2012	889	0	0	898	-9						
232	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	10/15/2012	958	0	0	968	-10						
233	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	11/15/2012	2,646	0	0	2,673	-27						
234	COMM 2004-LNB4 4 584% 10/15/37			20047NAD4		3/11/2010	12/15/2012	806	0	0	814	-8						
235	VR COMMERCIAL MORT 5 96713% 6/1/2007			20047QAG0		3/16/2011	1/20/2012	56,633	0	0	56,650	-17						
236	VR COMMERCIAL MORT 5 96713% 6/1/2007			20047QAG0		4/28/2011	1/20/2012	20,594	0	0	21,300	-706						
237	VR COMMERCIAL MORT 5 96713% 6/1/2007			20047QAG0		6/16/2011	1/20/2012	5,148	0	0	5,175	-27						
238	VR COMMERCIAL MORT 6 00626% 12/1/2007			20047RAE3		2/28/2012	5/3/2012	88,827	0	0	87,000	-1,773						
239	COUNTRYWIDE FINL COR 5 800% 6/07/2008			22238HGO7		12/3/2008	6/7/2012	110,000	0	0	104,225	5,775						
240	VR CREDIT SUISSE 6 00816% 6/15/38			22545DAD9		5/3/2012	5/10/2012	107,639	0	0	107,780	-141						
241	CREDIT SUISSE 5 400% 1/14/20			22546QAD9		1/11/2010	1/10/2012	19,348	0	0	19,951	-603						
242	DARDEN RESTAURANTS 4 500% 10/15/11			23719AJ4		1/5/2012												

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Amount	Long Term CG Distributions		Short Term CG Distributions		Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V 12/31
	134,513	0	25,522,382	0						
Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold						
253 EXXON MOBIL CORPORATION	30231G102		3/31/2005	3/21/2012	51,605		0	35,972	15,633	
254 FMC TECHNOLOGIES INC 2 000% 10/01	30249UAA9		9/18/2012	9/19/2012	15,146		0	14,965	181	
255 FMC TECHNOLOGIES INC 2 000% 10/01	30249UAA9		9/18/2012	9/25/2012	70,634		0	69,837	797	
256 FED NATL MTG ASSN 4 375% 7/17/13	31359MSL8		12/22/2004	5/3/2012	283,339		0	263,342	19,997	
257 FED NATL MTG ASSN 1 250% 2/27/14	3135G0AP8		1/28/2011	2/1/2012	397,498		0	389,824	7,672	
258 FED NATL MTG ASSN 1 250% 1/30/17	3135G0GY3		1/5/2012	2/28/2012	181,660		0	179,710	1,950	
259 CWC CAPITAL COBALT 5 223% 8/15/48	18074BAE1		1/24/2012	2/28/2012	88,781		0	86,438	2,343	
260 COMM 2004-LNB4 4 584% 10/15/37	20047NAD4		3/11/2010	1/15/2012	1,116		0	1,127	-11	
261 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	3/25/2012	286		0	299	-13	
262 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	4/25/2012	287		0	300	-13	
263 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	5/25/2012	288		0	301	-13	
264 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	6/25/2012	289		0	302	-13	
265 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	7/25/2012	290		0	303	-13	
266 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	8/25/2012	291		0	304	-13	
267 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	9/25/2012	292		0	305	-13	
268 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	10/25/2012	293		0	306	-13	
269 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	11/25/2012	294		0	307	-13	
270 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	12/25/2012	295		0	308	-13	
271 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	12/31/2012	77,322		0	80,826	-3,504	
272 FED HOME LN MTG CORP 1 000% 7/28/	3137EADJ5		6/22/2012	8/9/2012	170,328		0	169,572	756	
273 FNMA POOL 462846 4 288% 7/01/14	31381KET2		5/20/2010	2/25/2012	116		0	124	-8	
274 FNMA POOL 462846 4 011% 7/01/14	31381KET2		5/20/2010	3/25/2012	148		0	158	-10	
275 FNMA POOL 462846 4 288% 7/01/14	31381KET2		5/20/2010	4/25/2012	118		0	126	-8	
276 FNMA POOL 462846 4 150% 7/01/14	31381KET2		5/20/2010	5/25/2012	134		0	143	-9	
277 FNMA POOL 462846 4 288% 7/01/14	31381KET2		5/20/2010	6/25/2012	119		0	127	-8	
278 FNMA POOL 462846 4 150% 7/01/14	31381KET2		5/20/2010	7/25/2012	135		0	144	-9	
279 FNMA POOL 462846 4 288% 7/01/14	31381KET2		5/20/2010	8/25/2012	120		0	128	-8	
280 FNMA POOL 462846 4 288% 7/01/14	31381KET2		5/20/2010	9/25/2012	121		0	129	-8	
281 FNMA POOL 462846 4 150% 7/01/14	31381KET2		5/20/2010	10/25/2012	136		0	146	-10	
282 FNMA POOL 462846 4 288% 7/01/14	31381KET2		5/20/2010	11/25/2012	122		0	130	-8	
283 FNMA POOL 462846 4 150% 7/01/14	31381KET2		5/20/2010	12/25/2012	138		0	147	-9	
284 FNMA POOL 462846 4 288% 7/01/14	31381KET2		5/20/2010	12/31/2012	123		0	131	-8	
285 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	2/25/2012	233		0	245	-12	
286 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	3/25/2012	234		0	246	-12	
287 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	4/25/2012	235		0	246	-11	
288 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	5/25/2012	236		0	247	-11	
289 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	6/25/2012	237		0	248	-11	
290 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	7/25/2012	238		0	249	-11	
291 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	8/25/2012	239		0	250	-11	
292 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	9/25/2012	240		0	251	-11	
293 FED NATL MTG ASSN 1 125% 4/27/17	3135G0JA2		2/28/2012	6/22/2012	176,188		0	174,939	1,249	
294 FNMA POOL 386314 3 790% 7/01/13	31377TDT0		5/24/2010	2/25/2012	285		0	298	-13	
295 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	10/25/2012	241		0	252	-11	
296 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	11/25/2012	242		0	253	-11	
297 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	12/25/2012	243		0	254	-11	
298 US TREASURY NOTE 1 625% 11/15/22	912828TY6		11/14/2012	12/5/2012	35,098		13	35,112	-1	
299 US TREASURY NOTE 1 625% 11/15/22	912828TY6		12/5/2012	12/5/2012	35,088		34	35,120	0	
300 US TREASURY NOTE 1 625% 11/15/22	912828TY6		12/6/2012	12/6/2012	40,144		0	40,144	0	
301 US TREASURY NOTE 1 625% 11/15/22	912828TY6		10/25/2012	12/10/2012	20,014		37	20,051	0	
302 US TREASURY NOTE 1 625% 11/15/22	912828TY6		11/14/2012	12/10/2012	40,028		60	40,088	0	
303 US TREASURY NOTE 1 625% 11/15/22	912828TY6		11/14/2012	12/13/2012	29,699		370	30,069	0	
304 US TREASURY NOTE 1 625% 11/15/22	912828TY6		10/25/2012	12/13/2012	19,799		254	20,053	0	
305 UNITEDHEALTH GROUP 2 875% 3/15/	91324PBV3		3/5/2012	5/9/2012	49,935		0	49,655	280	
306 UNITEDHEALTH GROUP 2 750% 2/15/	91324PBZ4		10/17/2012	10/18/2012	25,289		0	24,960	329	
307 VERIZON COMMUNICATIO 8 750% 11/0	92343VA07		10/9/2012	12/17/2012	22,433		0	22,510	-77	
308 VERIZON COMMUNICATIO 2 000% 11/0	92343VB05		10/27/2011	8/12/2012	10,229		0	9,937	292	
309 VERIZON COMMUNICATIO 2 000% 11/0	92343VB05		10/27/2011	10/9/2012	83,634		0	79,498	4,136	
310 VERIZON VIRGINIA INC 4 625% 3/15/13	92345NAA8		5/9/2006	6/12/2012	30,846		0	26,987	3,859	
311 VERIZON VIRGINIA INC 4 625% 3/15/13	92345NAA8		5/9/2006	12/10/2012	35,395		0	31,485	3,910	
312 VERISK ANALYTICS INC 4 125% 9/12/22	92345YAC0		9/5/2012	9/6/2012	34,974		0	34,722	252	
313 VIACOM INC NEW	92553P201		3/29/2007	3/21/2012	56,756		0	48,683	8,073	
314 VIACOM INC NEW	92553P201		3/29/2007	8/3/2012	445,698		0	393,521	52,177	
315 VIACOM INC NEW	92553P201		1/14/2009	8/3/2012	13,784		0	5,202	8,582	
316 VIACOM INC 1 250% 2/27/15	92553PAK8		2/23/2012	5/14/2012	50,092		0	49,894	198	
317 VIRGIN MEDIA SECURED 6 500% 1/15/	92769XAC9		3/17/2011	6/12/2012	10,861		0	11,000	-139	
318 WATSON PHARMACEUTICA 3 250% 10/	942683AF0		9/27/2012	11/6/2012	71,139		0	69,416	1,723	
319 WEATHERFORD INTL LTD 9 625% 3/01/	947075AF4		6/11/2009	6/12/2012	19,267		0	17,430	1,837	
320 WELLS FARGO ADVANTAGE DISC INS	949917355		4/12/2006	6/6/2012	500,000		0	433,498	66,502	
321 WESTPAC BANKING CORP 4 200% 2/2/	961214BH5		2/17/2010	6/12/2012	15,931		0	15,385	546	
322 WILLIAMS COMPANIES 3 700% 1/15/22	969457BU3		12/13/2012	12/13/2012	29,979		0	29,917	62	
323 WILLIAMS COMPANIES 3 700% 1/15/22	969457BU3		12/13/2012	12/13/2012	24,985		0	24,930	55	
324 FNMA POOL 464369 3 320% 2/01/15	31381L2A4		7/20/2010	12/31/2012	244		0	255	-11	
325 FNMA POOL 464382 4 598% 1/01/20	31381L2P1		5/7/2010	2/25/2012	77		0	79	-2	
326 FNMA POOL 464382 4 301% 1/01/20	31381L2P1		5/7/2010	3/25/2012	103		0	106	-3	
327 FNMA POOL 464382 4 598% 1/01/20	31381L2P1		5/7/2010	4/25/2012	78		0	80	-2	
328 FNMA POOL 464382 4 450% 1/01/20	31381L2P1		5/7/2010	5/25/2012	91		0	94	-3	
329 FNMA POOL 464382 4 598% 1/01/20	31381L2P1		5/7/2010	6/25/2012	79		0	81	-2	
330 FNMA POOL 464382 4 450% 1/01/20	31381L2P1		5/7/2010	7/25/2012	92		0	95	-3	
331 FNMA POOL 464382 4 598% 1/01/20	31381L2P1		5/7/2010	8/25/2012	80		0	82	-2	
332 FNMA POOL 464382 4 598% 1/01/20	31381L2P1		5/7/2010	9/25/2012	80		0	82	-2	
333 FNMA POOL 464382 4 450% 1/01/20	31381L2P1		5/7/2010	10/25/2012	83		0	86	-3	
334 FNMA POOL 464382 4 598% 1/01/20	31381L2P1		5/7/2010	11/25/2012	81		0	83	-2	
335 FNMA POOL 464382 4 450% 1/01/20	31381L2P1		5/7/2010	12/25/2012	94		0	97	-3	
336 US TREASURY NOTE 2 000% 2/15/22	912828SF8		1/16/2012	3/22/2012	29,307		1,701	31,008	0	

Long Term CG Distributions		Amount																			
Short Term CG Distributions		134,513				25,522,382		0		18,048		24,770,045		770,385							
		0																			
Description of Property Sold		CUSIP #		How Acquired		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Adjustments		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V 12/31	
337	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	3/22/2012		9,769			270		10,039		0					
338	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	3/26/2012		4,889			130		5,020		-1					
339	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	3/26/2012		14,668			386		15,054		0					
340	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	3/26/2012		34,225			896		35,120		1					
341	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	4/2/2012		63,875			415		65,223		-933					
342	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	4/3/2012		43,842			0		45,155		-1,313					
343	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	4/16/2012		85,159			133		85,292		0					
344	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	4/18/2012		45,083			64		45,155		-8					
345	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/11/2012	4/26/2012		30,145			0		31,710		-1,565					
346	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/12/2012	4/26/2012		15,073			0		15,454		-381					
347	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/6/2012	5/2/2012		10,062			0		10,259		-197					
348	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/10/2012	5/2/2012		10,062			0		10,273		-211					
349	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/6/2012	5/2/2012		5,031			0		5,132		-101					
350	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/6/2012	5/2/2012		15,094			0		15,391		-297					
351	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/7/2012	5/2/2012		25,156			0		25,687		-531					
352	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/29/2012	5/2/2012		15,094			0		15,339		-245					
353	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/20/2012	5/8/2012		10,136			0		9,774		362					
354	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/20/2012	5/8/2012		20,272			0		19,538		734					
355	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/10/2012	5/8/2012		5,068			0		4,948		120					
356	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/11/2012	5/8/2012		20,272			0		19,741		531					
357	US TREASURY NOTE 2.000% 2/15/22	912828SF8				5/8/2012	5/8/2012		20,272			0		20,281		-9					
358	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/13/2012	5/11/2012		157,531			0		155,533		1,998					
359	US TREASURY NOTE 2.000% 2/15/22	912828SF8				2/29/2012	5/11/2012		5,082			0		5,113		-31					
360	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/5/2012	5/11/2012		50,617			0		50,617		199					
361	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/3/2012	5/11/2012		40,653			0		40,502		151					
362	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/5/2012	5/11/2012		35,571			0		35,438		133					
363	US TREASURY NOTE 2.000% 2/15/22	912828SF8				5/9/2012	5/11/2012		30,490			0		30,469		21					
364	US TREASURY NOTE 2.000% 2/15/22	912828SF8				5/9/2012	5/11/2012		35,571			0		35,498		73					
365	US TREASURY NOTE 2.000% 2/15/22	912828SF8				5/9/2012	5/11/2012		50,816			0		50,711		105					
366	US TREASURY NOTE 2.000% 2/15/22	912828SF8				3/10/2012	5/11/2012		35,571			0		34,639		932					
367	US TREASURY NOTE 0.375% 3/15/15	912828SK7				8/5/2012	8/1/2012		70,227			0		70,070		157					
368	US TREASURY NOTE 1.875% 5/15/22	912828SV3				5/14/2012	5/14/2012		39,870			0		39,856		14					
369	US TREASURY NOTE 1.875% 5/15/22	912828SV3				5/11/2012	5/14/2012		19,953			0		19,819		134					
370	US TREASURY NOTE 1.875% 5/15/22	912828SV3				5/30/2012	5/31/2012		15,233			0		15,159		74					
371	US TREASURY NOTE 1.875% 5/15/22	912828SV3				5/30/2012	5/31/2012		25,388			0		25,293		95					
372	FNMA POOL 464382 4.598% 1/01/20	31381L2P1				5/7/2010	12/31/2012		82			0		84		-2					
373	FNMA POOL 465274 3.813% 6/01/17	31381M2F1				11/30/2012	12/31/2012		108			0		120		-12					
374	VR FED NATL MTG AS 3.4003% 11/25/4	31393CX81				11/17/2005	1/25/2012		1,154			0		1,171		-17					
375	VR FED NATL MTG AS 0.5268% 11/25/4	31393CX81				11/17/2005	2/25/2012		635			0		644		-9					
376	VR FED NATL MTG AS 3.3165% 11/25/4	31393CX81				11/17/2005	3/25/2012		1,096			0		1,112		-18					
377	VR FED NATL MTG AS 3.2989% 11/25/4	31393CX81				11/17/2005	4/25/2012		198			0		201		-3					
378	VR FED NATL MTG AS 0.5064% 11/25/4	31393CX81				11/17/2005	5/25/2012		1,686			0		1,710		-24					
379	VR FED NATL MTG AS 3.2294% 11/25/4	31393CX81				11/17/2005	6/25/2012		385			0		390		-5					
380	VR FED NATL MTG AS 3.2318% 11/25/4	31393CX81				11/17/2005	7/25/2012		450			0		457		-7					
381	VR FED NATL MTG AS 0.477% 11/25/4	31393CX81				11/17/2005	8/25/2012		1,018			0		1,033		-15					
382	VR FED NATL MTG AS 3.1157% 11/25/4	31393CX81				11/17/2005	9/25/2012		921			0		934		-13					
383	VR FED NATL MTG AS 3.1222% 11/25/4	31393CX81				11/17/2005	10/25/2012		397			0		403		-6					
384	VR FED NATL MTG AS 3.1461% 11/25/4	31393CX81				11/17/2005	11/25/2012		712			0		722		-10					
385	VR FED NATL MTG AS 3.1453% 11/25/4	31393CX81				11/17/2005	12/25/2012		443			0		450		-7					
386	VR FED NATL MTG AS 3.6638% 1/25/4	31393E6M6				12/7/2007	1/25/2012		255			0		257		-2					
387	VR FED NATL MTG AS 0.5715% 1/25/4	31393E6M6				12/7/2007	2/25/2012		2,556			0		2,580		-24					
388	VR FED NATL MTG AS 3.6020% 1/25/4	31393E6M6				12/7/2007	3/25/2012		245			0		247		-2					
389	VR FED NATL MTG AS 3.4304% 1/25/4	31393E6M6				12/7/2007	12/25/2012		249			0		252		-3					
390	VR FED NATL MTG AS 3.6035% 1/25/4	31393E6M6				12/7/2007	4/25/2012		584			0		589		-5					
391	VR FED NATL MTG AS 0.5347% 1/25/4	31393E6M6				12/7/2007	5/25/2012		247			0		249		-2					
392	VR FED NATL MTG AS 3.5447% 1/25/4	31393E6M6				12/7/2007	6/25/2012		253			0		255		-2					
393	VR FED NATL MTG AS 3.5464% 1/25/4	31393E6M6				12/7/2007	7/25/2012		257			0		259		-2					
394	VR FED NATL MTG AS 0.5206% 1/25/4	31393E6M6				12/7/2007	8/25/2012		1,111			0		1,122		-11					
395	VR FED NATL MTG AS 3.4707% 1/25/4	31393E6M6				12/7/2007	9/25/2012		3,422			0		3,454		-32					
396	VR FED NATL MTG AS 3.3875% 1/25/4	31393E6M6				12/7/2007	10/25/2012		240			0		242		-2					
397	VR FED NATL MTG AS 3.4189% 1/25/4	31393E6M6				12/7/2007	11/25/2012		521			0		526		-5					
398	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	1/25/2012		1,394			0		1,451		-57					
399	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	2/25/2012		2,598			0		2,705		-107					
400	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	3/25/2012		2,699			0		2,810		-111					
401	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	4/25/2012		1,952			0		2,033		-81					
402	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	5/25/2012		3,427			0		3,569		-142					
403	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	6/25/2012		2,785			0		2,900		-115					
404	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	7/25/2012		2,448			0		2,549		-101					
405	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	8/25/2012		1,867			0		1,944		-77					
406	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	9/25/2012		2,195			0		2,286		-91					
407	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	10/25/2012		1,397			0		1,455		-58					
408	FED NATL MTG ASSN 5.000% 12/25/30	31393UM59				3/11/2010	11/25/2012		2,218			0		2,310		-92					
409	FED HOME LN MTG CORP 5.000% 12/15	31394PFY4				3/10/2010	1/15/2012		3,418			0		3,616		-198					
410	FED HOME LN MTG CORP 5.000% 12/15	31394PFY4				3/10/2010	2/15/2012		2,107			0		2,230		-123					
411	FED HOME LN MTG CORP 5.000% 12/15	31394PFY4				3/10/2010															

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

Long Term CG Distributions		Amount																			
Short Term CG Distributions		134,513				25,522,382		0		18,048		24,770,045		770,385							
Description of Property Sold		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V 12/31										
421	VR FED NATL MTG AS 2 40433% 6/25/31	31394VQB9		5/5/2008	7/25/2012	487		0	460	7											
422	VR FED NATL MTG AS 0 48712% 6/25/31	31394VQB9		5/5/2008	8/25/2012	1,292		0	1,272	20											
423	VR FED NATL MTG AS 2 25678% 6/25/31	31394VQB9		5/5/2008	9/25/2012	699		0	689	10											
424	VR FED NATL MTG AS 2 26308% 6/25/31	31394VQB9		5/5/2008	10/25/2012	1,247		0	1,228	19											
425	VR FED NATL MTG AS 2 28954% 6/25/31	31394VQB9		5/5/2008	11/25/2012	564		0	556	8											
426	VR FED NATL MTG AS 2 29091% 6/25/31	31394VQB9		5/5/2008	12/25/2012	1,348		0	1,328	20											
427	FED NATL MTG ASSN 2 375% 7/28/15	31398AU34		6/10/2010	8/17/2012	190,058		0	179,487	10,591											
428	FNMA POOL AE0800 3 920% 12/01/20	31419A3J4		1/10/2011	2/25/2012	180		0	177	3											
429	FNMA POOL AE0800 3 793% 12/01/20	31419A3J4		1/10/2011	7/25/2012	206		0	203	3											
430	FNMA POOL AE0800 3 920% 12/01/20	31419A3J4		1/10/2011	8/25/2012	185		0	182	3											
431	FNMA POOL AE0800 3 920% 12/01/20	31419A3J4		1/10/2011	9/25/2012	185		0	183	2											
432	FNMA POOL AE0800 3 793% 12/01/20	31419A3J4		1/10/2011	10/25/2012	208		0	205	3											
433	FNMA POOL AE0800 3 920% 12/01/20	31419A3J4		1/10/2011	11/25/2012	187		0	184	3											
434	FNMA POOL AE0800 3 793% 12/01/20	31419A3J4		1/10/2011	12/25/2012	210		0	207	3											
435	FNMA POOL AE0800 3 667% 12/01/20	31419A3J4		1/10/2011	3/25/2012	224		0	221	3											
436	FNMA POOL AE0800 3 920% 12/01/20	31419A3J4		1/10/2011	12/31/2012	189		0	186	3											
437	FNMA POOL AE0800 3 920% 12/01/20	31419A3J4		1/10/2011	4/25/2012	181		0	179	2											
438	FNMA POOL AE0800 3 793% 12/01/20	31419A3J4		1/10/2011	5/25/2012	204		0	201	3											
439	FNMA POOL AE0800 3 920% 12/01/20	31419A3J4		1/10/2011	6/25/2012	183		0	180	3											
440	FEDEX CORP 2 625% 8/01/22	31428XAS5		7/24/2012	7/24/2012	44,925		0	44,886	39											
441	FIFTH THIRD BANK NW- 6 250% 5/01/13	316773CJ7		9/11/2009	6/12/2012	26,096		0	25,972	124											
442	FISERV INC 3 125% 6/15/16	337738AX4		6/6/2011	6/12/2012	15,486		0	14,991	495											
443	FORD MOTOR CREDIT CO 5 875% 8/02	345397VU4		6/7/2012	6/12/2012	5,584		28	5,612	0											
444	FREEPORT-MCMORGAN C 8 375% 4/0	35671DAS4		4/21/2011	3/14/2012	83,643		0	88,200	-4,557											
445	GENERAL ELECTRIC CO	369604103		8/1/1979	8/3/2012	108,522		0	5,965	102,557											
446	GENERAL ELEC CAP COR 5 625% 5/01	36962G3U6		4/16/2008	6/12/2012	17,041		0	14,960	2,081											
447	GILEAD SCIENCES INC 4 500% 4/01/21	375558AQ8		3/8/2012	6/12/2012	11,004		0	10,729	275											
448	GILEAD SCIENCES INC 4 500% 4/01/21	375558AQ8		3/8/2012	8/15/2012	78,392		0	75,104	3,288											
449	GILEAD SCIENCES INC 4 400% 12/01/2	375558AU7		12/6/2011	1/5/2012	52,880		0	49,885	2,995											
450	GLAXOSMITHKLINE CAPI 1 500% 5/08/	377373AC9		5/2/2012	5/3/2012	14,975		0	14,946	29											
451	GLAXOSMITHKLINE CAPI 1 500% 5/08/	377373AC9		5/2/2012	6/12/2012	5,006		0	4,982	24											
452	GLAXOSMITHKLINE CAPI 1 500% 5/08/	377373AC9		5/2/2012	11/26/2012	81,390		0	79,713	1,677											
453	GOOGLE INC	38259P508		5/27/2008	3/21/2012	64,526		0	56,145	8,381											
454	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	1/16/2012	4,763		0	4,724	59											
455	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	1/16/2012	399		0	408	-9											
456	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	2/16/2012	213		0	210	3											
457	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	2/16/2012	18		0	18	0											
458	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	3/16/2012	4,290		0	4,237	53											
459	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	3/16/2012	358		0	366	-8											
460	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	4/16/2012	489		0	483	6											
461	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	4/16/2012	41		0	42	-1											
462	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	5/16/2012	208		0	205	3											
463	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	5/16/2012	17		0	18	-1											
464	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	6/16/2012	647		0	639	8											
465	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	6/16/2012	54		0	55	-1											
466	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	7/16/2012	209		0	207	2											
467	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	7/16/2012	17		0	18	-1											
468	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	8/16/2012	6,189		0	6,113	76											
469	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	8/16/2012	516		0	529	-13											
470	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	9/16/2012	197		0	195	2											
471	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	9/16/2012	16		0	17	-1											
472	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	10/16/2012	1,730		0	1,709	21											
473	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	10/16/2012	144		0	148	-4											
474	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	12/16/2012	10,551		0	10,421	130											
475	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		4/30/2008	11/16/2012	197		0	195	2											
476	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	11/16/2012	16		0	17	-1											
477	GOVT NATL MTG ASSN 3 957% 6/16/3	38373MYF1		10/26/2011	12/16/2012	879		0	901	-22											
478	VR GOVT NATL MTG AS 5 278% 4/16/4	38373MYH7		3/5/2007	8/23/2012	177,330		0	153,450	23,880											
479	VR GOVT NATL MTG AS 5 278% 4/16/4	38373MYH7		5/11/2007	8/23/2012	15,130		0	12,927	2,203											
480	HSBC FINANCE CORP 5 900% 6/19/12	40429CFZ0		6/15/2007	6/19/2012	160,000		0	160,006	-6											
481	HARTFORD FINL SVCS 5 125% 4/15/22	416518AB4		4/22/2012	4/3/2012	70,221		0	69,819	602											
482	HEALTHCARE REALTY TR 5 125% 4/01	421946AF1		12/16/2009	6/12/2012	10,364		0	9,825	539											
483	HEWLETT-PACKARD CO 3 300% 12/09	428236BU6		12/6/2011	2/23/2012	89,266		0	84,822	4,444											
484	HEWLETT-PACKARD CO 4 050% 9/15/	428236BX0		3/7/2012	6/12/2012	4,945		0	5,020	-75											
485	HUMANA INC 3 150% 12/01/22	444859BA9		12/5/2012	12/5/2012	39,976		0	39,844	132											
486	INTERNATIONAL BUSINESS MACHS CO	459200101		3/19/2008	10/8/2012	168,243		0	93,640	74,603											
487	INTL FINANCE CORP 2 750% 4/20/15	45950KBF6		4/12/2010	10/2/2012	127,357		0	119,989	7,368											
488	ISHARES TR RUSSELL MIDCAP INDEX	464287499		1/14/2009	6/6/2012	203,977		0	111,630	92,347											
489	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	1/15/2012	4,169		0	4,169	0											
490	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	2/15/2012	23,563		0	23,561	2											
491	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	3/15/2012	15,713		0	15,712	1											
492	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	4/15/2012	14,824		0	14,824	0											
493	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	5/15/2012	16,218		0	16,217	1											
494	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	6/15/2012	9,704		0	9,703	1											
495	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	7/15/2012	9,660		0	9,659	1											
496	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	8/15/2012	13,488		0	13,487	1											
497	JOHN DEERE OWNER TRU 0 640% 6/16/4	477867AB1		4/13/2011	9/15/2012	10,032		0	10,031	1											

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

		Amount																			
Long Term CG Distributions		134,513																			
Short Term CG Distributions		0				25,522,382		0		18,048		24,770,045		770,385							
Description of Property Sold		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V 12/31										
505	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		2/4/2010	5/14/2012	52,733		0	44,629	8,104											
506	KRAFT FOODS GROUP INC	50076Q106		12/9/2010	10/11/2012	30		0	22	8											
507	KROGER CO 6 750% 4/15/12	50104ACC3		4/9/2007	4/15/2012	65,000		0	68,052	-3,052											
508	VR LB-UBS COMMERCIAL 5 424% 2/15/11	50179AAE7		6/9/2011	2/28/2012	33,912		0	32,486	1,426											
509	VR LB-UBS COMMERCIAL 5 41797% 2/15/11	50179AAE7		6/9/2011	5/10/2012	45,294		0	43,314	1,980											
510	VR LB-UBS COMMERCIAL 5 41797% 2/15/11	50179AAE7		7/15/2011	5/10/2012	33,970		0	32,459	1,511											
511	VR LB-UBS COMMERCIAL 5 41797% 2/15/11	50179AAE7		11/30/2011	5/10/2012	5,662		0	5,384	278											
512	L-3 COMMUNICATIONS 3 950% 11/15/11	502413BB2		1/31/2012	12/14/2012	97,574		0	93,532	4,042											
513	LAB CORP OF AMER HLD 3 750% 8/23/11	50540RAL6		8/20/2012	8/20/2012	30,363		0	29,965	398											
514	LENNAR CORPORATION CLASS A COM	528057104		4/26/2010	10/8/2012	214,468		0	119,599	94,869											
515	LINCOLN NATIONAL COR 4 200% 3/15/12	534187BC2		3/26/2012	6/12/2012	4,944		0	5,000	-56											
516	LLOYDS TSB BANK PLC 4 200% 3/28/11	539473AQ1		3/21/2012	5/14/2012	55,691		0	54,916	775											
517	LLOYDS TSB BANK PLC 4 200% 3/28/11	539473AQ1		3/23/2012	5/14/2012	20,251		0	20,004	247											
518	LORILLARD TOBACCO CO 8 125% 6/23/11	544152AA9		3/21/2011	6/12/2012	6,207		0	5,854	353											
519	LORILLARD TOBACCO CO 3 500% 8/04/11	544152AD3		8/1/2011	6/12/2012	5,191		0	4,986	205											
520	LOWE'S COMPANIES INC 3 120% 4/15/11	548661CW5		4/16/2012	4/17/2012	90,635		0	89,962	673											
521	MARATHON OIL CORP 2 800% 11/01/12	565849AK2		10/24/2012	10/24/2012	69,982		0	69,830	152											
522	MEDTRONIC INC 3 125% 3/15/22	585055AX4		3/14/2012	3/14/2012	29,926		0	29,908	18											
523	METLIFE INC 6 750% 6/01/16	59156RAU2		5/26/2009	10/16/2012	77,883		0	64,846	13,037											
524	MIDAMERICAN ENERGY 5 875% 10/01/11	59562VAF4		8/30/2004	10/1/2012	25,000		0	26,284	-1,284											
525	MIDAMERICAN ENERGY 5 875% 10/01/11	59562VAF4		9/28/2006	10/1/2012	40,000		0	40,875	-875											
526	MOLSON COORS BREWING 3 500% 5/6/08	60871RAC4		4/26/2012	5/7/2012	50,551		0	49,824	727											
527	VR MORGAN STANLEY 0 947% 10/15/11	61746SBQ1		3/1/2012	6/12/2012	4,363		0	4,410	-47											
528	MORGAN STANLEY 3 450% 11/02/15	61747YCT0		10/26/2010	3/1/2012	83,051		0	84,946	-1,895											
529	MORGAN STANLEY 3 800% 4/29/16	61747YDD4		4/26/2011	6/12/2012	28,591		0	29,970	-1,379											
530	MOTOROLA INC 6 000% 11/15/17	62007BAZ2		4/14/2011	6/12/2012	5,766		0	5,475	291											
531	MOTOROLA SOLUTIONS 3 750% 5/15/11	620076BB4		5/8/2012	5/8/2012	24,934		0	24,909	25											
532	MOTOROLA SOLUTIONS 3 750% 5/15/11	620076BB4		5/8/2012	6/12/2012	4,890		0	4,982	-92											
533	MOTOROLA SOLUTIONS 3 750% 5/15/11	620076BB4		5/8/2012	7/30/2012	45,978		0	44,837	1,139											
534	NBCUNIVERSAL MEDIA 2 875% 1/15/12	63946BAH3		9/28/2012	10/1/2012	25,165		0	24,954	211											
535	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	1/15/2012	17,331		0	17,330	1											
536	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	2/15/2012	20,518		0	20,516	2											
537	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	3/15/2012	19,376		0	19,374	2											
538	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	4/15/2012	20,653		0	20,651	2											
539	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	5/15/2012	19,748		0	19,746	2											
540	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	6/15/2012	19,821		0	19,820	1											
541	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	7/15/2012	19,474		0	19,472	2											
542	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	8/15/2012	19,840		0	19,838	2											
543	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	9/15/2012	19,188		0	19,186	2											
544	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	10/15/2012	17,269		0	17,267	2											
545	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	11/15/2012	18,811		0	18,809	2											
546	NISSAN AUTO RECEIVAB 0 650% 12/16/11	65476HAB6		4/13/2011	12/15/2012	17,553		0	17,551	2											
547	NOBLE ENERGY INC 4 150% 12/15/21	655044AF2		12/5/2011	1/12/2012	62,433		0	59,960	2,473											
548	NOBLE HOLDING INTL 3 950% 3/15/22	65504LJA6		2/7/2012	2/8/2012	30,123		0	29,927	196											
549	OMNICOM GROUP INC 3 625% 5/01/12	681919AZ9		4/18/2012	4/18/2012	44,835		0	44,805	30											
550	ONEOK INC 4 250% 2/01/22	68268QAQ6		1/23/2012	6/12/2012	5,188		0	5,010	178											
551	PNC FINANCIAL SERVICES GROUP	693475105		3/29/2007	10/8/2012	45,256		0	50,396	-5,140											
552	PETROBRAS INTL FIN 5 375% 1/27/21	71645WAR2		2/1/2012	2/1/2012	42,136		0	41,672	464											
553	PETROBRAS INTL FIN 5 375% 1/27/21	71645WAR2		1/20/2011	6/12/2012	5,359		0	4,990	369											
554	PHILIP MORRIS INTL 1 125% 8/21/17	718172AS8		8/14/2012	8/14/2012	44,559		0	44,516	43											
555	PIONEER NATURAL RESO 3 950% 7/15/11	723787AK3		6/21/2012	6/21/2012	79,884		0	79,552	332											
556	PROGRESS ENERGY INC 6 050% 3/15/11	743263AM7		3/16/2009	6/12/2012	10,806		0	9,972	834											
557	PRUDENTIAL FINANCIAL 7 375% 6/15/11	74432QBG9		6/2/2009	6/12/2012	24,205		0	19,999	4,206											
558	PRUDENTIAL FINANCIAL 7 375% 6/15/11	74432QBG9		6/2/2009	11/15/2012	38,388		0	29,999	8,389											
559	QWEST CORPORATION 7 500% 10/01/11	74913GAG0		8/24/2010	6/12/2012	5,576		0	5,569	7											
560	QWEST CORP 8 375% 5/01/16	74913GAW5		8/16/2010	4/3/2012	24,255		0	23,150	1,105											
561	QWEST CORP 8 375% 5/01/16	74913GAW5		8/17/2010	4/3/2012	24,255		0	23,100	1,155											
562	RAYMOND JAMES FINANC 8 600% 8/15/11	75473QAB5		12/16/2009	6/12/2012	12,218		0	10,945	1,273											
563	TELECOM ITALIA CAP 5 250% 11/15/13	87927VAE8		8/2/2006	5/30/2012	4,975		0	4,700	275											
564	TELECOM ITALIA CAP 5 250% 11/15/13	87927VAE8		9/26/2006	5/30/2012	34,825		0	33,296	1,529											
565	REPUBLIC SERVICES IN 3 550% 6/01/22	760759AP5		5/14/2012	6/12/2012	5,028		0	4,997	31											
566	REYNOLDS AMERICAN IN 3 250% 11/01/11	761713AX4		10/24/2012	12/10/2012	70,910		0	69,905	1,005											
567	ROYAL BK OF SCOTLAND 3 950% 9/21/11	78010XAG6		9/13/2010	6/12/2012	9,990		0	9,979	11											
568	SAIC INC 4 450% 12/01/20	78390XAA9		3/22/2012	6/12/2012	5,424		0	5,259	165											
569	STANLEY WORKS 6 150% 10/01/13	854616AN9		9/24/2008	7/30/2012	85,054		0	79,843	5,211											
570	STAPLES INC 9 750% 1/15/14	85503QAJ1		11/13/2009	6/12/2012	28,095		0	30,396	-2,301											
571	VR TIAA REAL ESTAT 5 65572% 8/15/39	87246AAC2		10/5/2010	3/20/2012	37,805		0	38,828	-1,023											
572	VR TIAA REAL ESTAT 5 65572% 8/15/39	87246AAC2		8/26/2010	3/20/2012	5,401		0	5,510	-109											
573	VR TIAA REAL ESTAT 5 62007% 8/15/39	87246AAC2		9/26/2008	5/10/2012	43,056		0	37,952	5,104											
574	VR TIAA REAL ESTAT 5 62007% 8/15/39	87246AAC2		8/26/2010	5/10/2012	5,382		0	5,510	-128											
575	TECK RESOURCES LIM 10 250% 5/15/11	878742AM7		2/22/2011	6/12/2012	11,201		0	12,175	-974											
576	TECK RESOURCES LIM 10 250% 5/15/11	878742AM7		2/22/2011	8/29/2012	78,335		0	85,225	-6,890											
577	TELECOM ITALIA CAP 5 250% 11/15/13	87927VAE8		9/28/2004	5/30/2012	14,925		0	15,387	-462											
578	TELECOM ITALIA CAP 5 250% 11/15/13	87927VAE8		2/16/2005	5/30/2012	14,925		0	15,362	-437											
579	TELECOM ITALIA CAP 5 250% 11/15/13	87927VAE8		9/26/2006	5/30/2012	4,975		0	4,757	218											
580	TELEFONICA EMISIONES 5 134% 4/27/12	87938WAM5		4/12/2010	5/30/2012	39,686		0	45,000	-5,314											
581	TELEFONICA EMISIONES 5 134% 4/27/12	87938WAM5		4/12/2010	5/30/2012	22,125		0	25,000	-2,875											
582	THERMO FISHER SCIENT 3 600% 8/15/12	883566AZ5		8/15/2012	10/25/2012	74,932		0	73,170	1,762											
583	TRANS-CANADA PIPELIN 2 500% 8/01/12	893526DM2		7/30/2012	9/18/2012	64,728		0	64,949	-221											
584	TYCO ELECTRONICS GRO 6 550% 10/01/11	902133AF4		1/19/2012	6/12/2012	5,954		0	5,788	166											
585	US BANCORP 2 950% 7/15/22	91159JAA4		7/18/2012	11/1/2012	82,044		0	79,746	2,298											
586	US TREASURY NOTE 3 125% 10/31/16	912828LU2		11/2/2009	6/7/2012	154,918		0	141,111	13,807											
587	US TREASURY NOTE 2 750% 11/30/16	912828MA5		9/30/2010	6/11/2012	125,565		0	121,838	3,727											
588	US TREASURY NOTE 2 750% 11/30/16	912828MA5		11/30/2009	6/11/2012	65,512		0	60,242	5,270											

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

		Amount																			
Long Term CG Distributions		134,513																			
Short Term CG Distributions		0				25,522,382		0		18,048		24,770,045		770,385							
Description of Property Sold		CUSIP #		How Acquired		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Adjustments		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V 12/31	
589	US TREASURY NOTE 2.750% 11/30/16	912828MA5				10/3/2012		11/30/2012		125,372				0		125,806				-437	
590	US TREASURY NOTE 1.750% 7/31/15	912828NP1				11/8/2011		6/11/2012		78,099				0		78,284				-185	
591	US TREASURY NOTE 1.750% 7/31/15	912828NP1				8/18/2010		10/3/2012		390,234				0		380,479				9,755	
592	US TREASURY NOTE 1.750% 7/31/15	912828NP1				8/18/2010		10/3/2012		494,297				0		481,939				12,358	
593	US TREASURY NOTE 1.750% 7/31/15	912828NP1				11/8/2011		10/3/2012		317,391				0		318,356				-965	
594	US TREASURY NOTE 1.375% 11/30/11	912828PJ3				12/2/2010		10/3/2012		118,742				0		113,374				5,368	
595	US TREASURY NOTE 1.375% 11/30/11	912828PJ3				12/14/2010		10/3/2012		87,766				0		82,613				5,153	
596	US TREASURY NOTE 1.375% 11/30/11	912828PJ3				11/30/2010		10/3/2012		72,278				0		69,970				2,308	
597	US TREASURY NOTE 3.625% 2/15/21	912828PX2				11/30/2011		6/7/2012		129,920				0		125,757				4,163	
598	US TREASURY NOTE 3.625% 2/15/21	912828PX2				11/30/2011		6/11/2012		65,067				0		62,879				2,188	
599	US TREASURY NOTE 3.625% 2/15/21	912828PX2				2/14/2011		6/11/2012		17,746				0		15,009				2,737	
600	US TREASURY NOTE 1.250% 4/15/14	912828QC7				5/5/2011		8/1/2012		101,754				0		100,797				957	
601	US TREASURY NOTE 2.375% 6/30/18	912828QT0				7/7/2011		10/3/2012		681,982				0		621,094				60,888	
602	US TREASURY NOTE 2.250% 7/31/18	912828QY9				2/11/2012		10/2/2012		113,711				0		112,375				1,336	
603	US TREASURY NOTE 2.250% 7/31/18	912828QY9				10/3/2012		12/11/2012		145,952				0		146,391				-439	

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

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title
1	Wells Fargo Bank N A Trust Tax D	X	101N Independence Mall E MACY13	Philadelphia	PA	19106-2112		TRUSTEE
2								

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

	Date		Amount
1 Credit from prior year return		1	28,879
2 First quarter estimated tax payment	1/4/2013	2	7,500
3 Second quarter estimated tax payment		3	
4 Third quarter estimated tax payment		4	
5 Fourth quarter estimated tax payment		5	
6 Other payments		6	0
7 Total		7	36,379

Statement B**TREADWELL, NORA ECCLES CHARITABLE TR****EIN: 94-2566167****Tax Year End: 12/31/12****Form 990-PF, Part VII-B, Line 5c**

The following information is provided in accordance with IRC Sec. 4945(h)(3) and Reg 53.4945-5(d) to demonstrate that the foundation exercised expenditure responsibility in regard to its grants.

Name and Address of Grantee	Amount of Grant	Date of Grant	Purpose of Grant	Amounts Expended by Grantee	To the Grantor's Knowledge Grantee Has Diverted a Portion of Funds from the Purpose of the Grant	Dates of Reports Received from the Grantee	Dates and Results of Any Verification of the Grantee's Reports
The Nora Eccles Treadwell Foundation	\$3,746,378	Various - 2012	Medical Research	\$1,263,696	No	3/27/2013	3/27/2013
The Nora Eccles Treadwell Foundation	\$3,528,090	Various - 2011	Medical Research	\$1,281,016	No	3/27/2013	3/27/2013

The Foundation intends by these reports to satisfy its reporting obligations to the Trust under Sections 4942 and 4945 and under the Agreement. The IRS ruled in PLR 8417107 that the Trust is exercising expenditure responsibility within the meaning of Treasury Regulation Section 53.4945-5(b) when it obtains reports on the Foundation's use of funds for Section 4942 purposes, and that the Trust will only be required to exercise separate expenditure responsibility over amounts retained by the Foundation and therefore not included in the Foundation's report under Section 4942. At the time of the ruling, the Foundation generally redistributed all funds it received from the Trust within the same accounting period. Because the Foundation currently redistributes a significant amount of its annual receipts in the subsequent year, as permitted under Section 4942(g)(3), the Section 4942 report will not satisfy ER reporting requirements for Trust distributions to the Foundation during 2011. The Foundation is therefore also providing separate ER reporting for distributions received in 2011, as required under applicable Treasury Regulations.

Statement A

TREADWELL, NORA ECCLES CHARITABLE TR

EIN: 94-2566167

Utah Attorney General does not require and prefers that we do not furnish a copy of Form 990 to their office.

Account Name TREADWELL, NORA ECCLES CHARITABLE TR

Account Number 043710

Balance Sheet

Calendar Year End 12/31/2011

<u>Security Type</u>	<u>EIN</u>	<u>CUSIP</u>	<u>Asset Name</u>	<u>Fed Cost</u>
Savings & Temp Inv	94-2566167	US0005609	FIDELITY INST MM PTFLO CL I #59	746,529.81
Savings & Temp Inv	94-2566167	US0005609	FIDELITY INST MM PTFLO CL I #59	81,048.36
Invest - US & State	94-2566167	61745MT45	MORGAN STANLEY CAPIT 4.970% 4/14/40	63,812.50
Invest - US & State	94-2566167	20047NAD4	COMM 2004-LNB4 4.584% 10/15/37	25,352.70
Invest - US & State	94-2566167	65476HAB6	NISSAN AUTO RECEIVAB 0 650% 12/16/13	5,417.09
Invest - US & State	94-2566167	17305ECK9	CITIBANK CREDIT CARD 5.500% 3/24/17	199,988.00
Invest - US & State	94-2566167	07387BCL5	BEAR STEARNS COMMER 5.3032% 10/12/42	67,184.57
Invest - US & State	94-2566167	31393CX81	VR FED NATL MTG AS 3.14537% 11/25/42	107,359.48
Invest - US & State	94-2566167	02005EAB6	ALLY AUTO RECEIVABLE 0.700% 1/15/15	95,181.84
Invest - US & State	94-2566167	38373MYF1	GOVT NATL MTG ASSN 3.957% 6/16/31	22,677.89
Invest - US & State	94-2566167	34530AAB1	FORD CREDIT AUTO OWN 0.400% 9/15/15	74,997.13
Invest - US & State	94-2566167	31393E6M6	VR FED NATL MTG AS 3 43041% 1/25/43	67,219.13
Invest - US & State	94-2566167	31394VQB9	VR FED NATL MTG AS 2.29091% 6/25/35	63,959.76
Invest - US & State	94-2566167	254683AH8	DISCOVER CARD MASTER 5.650% 12/15/15	159,843.68
Invest - Other	94-2566167	464287465	ISHARES MSCI EAFE	2,157,805.00
Invest - Other	94-2566167	464287499	ISHARES TR RUSSELL MIDCAP INDEX FD	1,282,336.16
Invest - Other	94-2566167	31381L2P1	FNMA POOL #464382 4.450% 1/01/20	79,200.62
Invest - Other	94-2566167	31381KET2	FNMA POOL #462846 4.150% 7/01/14	106,850.60
Invest - Other	94-2566167	31377TDT0	FNMA POOL #386314 3.790% 7/01/13	80,825.99
Invest - Other	94-2566167	31381L2A4	FNMA POOL #464369 3.320% 2/01/15	169,965.81
Invest - Other	94-2566167	94975P751	WELLS FARGO ADV EMG MK E-INS #4146	1,816,210.00
Invest - Other	94-2566167	31419A3J4	FNMA POOL #AE0800 3.793% 12/01/20	163,066.16
Invest - Other	94-2566167	57060U233	MARKET VECTORS SEMICONDUCTOR	349,423.46
Invest - Other	94-2566167	949917363	WELLS FARGO ADV SM/MD CAP CAL INS	2,500,000.00
Invest - Other	94-2566167	949917355	WELLS FARGO ADVANTAGE DISC INS #3123	2,066,502.38
Invest - Other	94-2566167	31381M2F1	FNMA POOL #465274 3 690% 6/01/17	115,880.16
Invest - Other	94-2566167	78464A888	SPDR SERIES TRUST	237,388.87
Invest - Other	94-2566167	29875E100	AMERICAN EUROPACIFIC GRTH CL F2 #616	2,200,000.00
Invest - Corp Stock	94-2566167	V7780T103	ROYAL CARRIBEAN CRUISE	299,920.60
Invest - Corp Stock	94-2566167	001055102	AFLAC INC	217,763.24
Invest - Corp Stock	94-2566167	00724F101	ADOBE SYS INC	114,869.20
Invest - Corp Stock	94-2566167	020002101	ALLSTATE CORP	479,170.10
Invest - Corp Stock	94-2566167	023135106	AMAZON COM INC COM	156,008.69
Invest - Corp Stock	94-2566167	032511107	ANADARKO PETROLEUM CORP	323,902.92
Invest - Corp Stock	94-2566167	037833100	APPLE INC	661,514.21
Invest - Corp Stock	94-2566167	052769106	AUTODESK INC	126,446.32
Invest - Corp Stock	94-2566167	054937107	B B & T CORP COM	642,104.21
Invest - Corp Stock	94-2566167	097023105	BOEING CO	334,449.36

Invest - Corp Stock	94-2566167	110122108	BRISTOL MYERS SQUIBB CO	332,109.60
Invest - Corp Stock	94-2566167	149123101	CATERPILLAR INC	537,534.71
Invest - Corp Stock	94-2566167	156782104	CERNER CORP COM	338,665.70
Invest - Corp Stock	94-2566167	17275R102	CISCO SYSTEMS INC	368,603.04
Invest - Corp Stock	94-2566167	172908105	CINTAS CORP	374,349.65
Invest - Corp Stock	94-2566167	235851102	DANAHER CORP	315,261.60
Invest - Corp Stock	94-2566167	244199105	DEERE & CO	300,816.00
Invest - Corp Stock	94-2566167	254687106	WALT DISNEY CO	215,439.96
Invest - Corp Stock	94-2566167	263534109	DU PONT E I DE NEMOURS & CO	551,798.85
Invest - Corp Stock	94-2566167	268648102	E M C CORP MASS	509,924.89
Invest - Corp Stock	94-2566167	35671D857	FREEPORT-MCMORAN COPPER & GOLD INC	452,236.30
Invest - Corp Stock	94-2566167	369604103	GENERAL ELECTRIC CO	36,444.49
Invest - Corp Stock	94-2566167	406216101	HALLIBURTON CO	485,568.45
Invest - Corp Stock	94-2566167	437076102	HOME DEPOT INC	317,156.05
Invest - Corp Stock	94-2566167	458140100	INTEL CORP	434,333.34
Invest - Corp Stock	94-2566167	459200101	INTERNATIONAL BUSINESS MACHS CORP	419,775.32
Invest - Corp Stock	94-2566167	478160104	JOHNSON & JOHNSON	438,676.56
Invest - Corp Stock	94-2566167	526057104	LENNAR CORPORATION CLASS A COMMON	295,934.43
Invest - Corp Stock	94-2566167	580135101	MCDONALDS CORP	256,437.87
Invest - Corp Stock	94-2566167	594918104	MICROSOFT CORP	323,583.60
Invest - Corp Stock	94-2566167	617446448	MORGAN STANLEY	344,815.13
Invest - Corp Stock	94-2566167	674599105	OCCIDENTAL PETE CORP	301,050.16
Invest - Corp Stock	94-2566167	68389X105	ORACLE CORPORATION	198,042.88
Invest - Corp Stock	94-2566167	693475105	PNC FINANCIAL SERVICES GROUP	552,131.32
Invest - Corp Stock	94-2566167	717081103	PFIZER INC	569,721.81
Invest - Corp Stock	94-2566167	73755L107	POTASH CORP SASK	463,262.15
Invest - Corp Stock	94-2566167	742718109	PROCTER & GAMBLE CO	541,784.10
Invest - Corp Stock	94-2566167	747525103	QUALCOMM INC	471,516.63
Invest - Corp Stock	94-2566167	806857108	SCHLUMBERGER LTD	511,999.30
Invest - Corp Stock	94-2566167	907818108	UNION PACIFIC CORP	251,986.91
Invest - Corp Stock	94-2566167	913017109	UNITED TECHNOLOGIES CORP	365,998.84
Invest - Corp Stock	94-2566167	931142103	WAL MART STORES INC	352,582.26
Invest - Corp Stock	94-2566167	931422109	WALGREEN CO	325,052.03
Invest - Corp Stock	94-2566167	942683103	WATSON PHARMACEUTICALS INC COM	322,144.62
Invest - Corp Stock	94-2566167	191216100	COCA COLA CO	348,055.08
Invest - Corp Stock	94-2566167	278642103	EBAY INC	345,649.90
Invest - Corp Stock	94-2566167	060505104	BANK OF AMERICA CORP	237,953.91
Invest - Corp Stock	94-2566167	38141G104	GOLDMAN SACHS GROUP INC	366,863.31
Invest - Corp Stock	94-2566167	22160K105	COSTCO WHOLESALE CORP	317,878.26
Invest - Corp Stock	94-2566167	30231G102	EXXON MOBIL CORPORATION	487,057.78
Invest - Corp Stock	94-2566167	31428X106	FEDEX CORPORATION	298,010.95
Invest - Corp Stock	94-2566167	91324P102	UNITEDHEALTH GROUP INC	323,656.08
Invest - Corp Stock	94-2566167	92343V104	VERIZON COMMUNICATIONS	328,827.24

Invest - Corp Stock	94-2566167	61166W101	MONSANTO CO NEW	322,411.50
Invest - Corp Stock	94-2566167	088606108	BHP BILLITON LIMITED - ADR	121,195.04
Invest - Corp Stock	94-2566167	343412102	FLUOR CORP NEW	340,010.38
Invest - Corp Stock	94-2566167	46625H100	JPMORGAN CHASE & CO	405,807.93
Invest - Corp Stock	94-2566167	74144T108	T ROWE PRICE GROUP INC	760,145.20
Invest - Corp Stock	94-2566167	902973304	US BANCORP DEL NEW	571,072.61
Invest - Corp Stock	94-2566167	G1151C101	ACCENTURE PLC	326,658.64
Invest - Corp Stock	94-2566167	166764100	CHEVRON CORP	273,787.13
Invest - Corp Stock	94-2566167	58933Y105	MERCK & CO INC NEW	465,918.70
Invest - Corp Stock	94-2566167	084670702	BERKSHIRE HATHAWAY INC.	494,867.60
Invest - Corp Stock	94-2566167	20825C104	CONOCOPHILLIPS	475,895.68
Invest - Corp Stock	94-2566167	910047109	UNITED CONTINENTAL HOLDINGS, INC.	784,895.27
Invest - Corp Stock	94-2566167	37045V100	GENERAL MOTORS CO	553,146.00
Invest - Corp Stock	94-2566167	38259P508	GOOGLE INC	459,334.58
Invest - Corp Stock	94-2566167	172967424	CITIGROUP, INC.	379,953.00
Invest - Corp Stock	94-2566167	00206R102	AT & T INC	395,284.36
Invest - Corp Stock	94-2566167	718546104	PHILLIPS 66	418,132.81
Invest - Corp Stock	94-2566167	50076Q106	KRAFT FOODS GROUP INC	113,565.22
Invest - Corp Stock	94-2566167	609207105	MONDELEZ INTERNATIONAL INC	210,115.02
Invest - Corp Bonds	94-2566167	92343VAQ7	VERIZON COMMUNICATIO 8.750% 11/01/18	40,799.52
Invest - Corp Bonds	94-2566167	912810EQ7	US TREASURY BOND 6.250% 8/15/23	42,608.20
Invest - Corp Bonds	94-2566167	29273RAK5	ENERGY TRANSFER PART 9.700% 3/15/19	28,721.22
Invest - Corp Bonds	94-2566167	947075AF4	WEATHERFORD INTL LTD 9.625% 3/01/19	46,480.40
Invest - Corp Bonds	94-2566167	855030AJ1	STAPLES INC 9.750% 1/15/14	54,713.70
Invest - Corp Bonds	94-2566167	086516AJ0	BEST BUY CO 6.750% 7/15/13	77,517.30
Invest - Corp Bonds	94-2566167	59156RAT5	MET LIFE GLOB FUNDIN 7.717% 2/15/19	85,847.45
Invest - Corp Bonds	94-2566167	743263AM7	PROGRESS ENERGY INC 6.050% 3/15/14	34,903.75
Invest - Corp Bonds	94-2566167	767201AH9	RIO TINTO FIN USA LT 9.000% 5/01/19	66,750.00
Invest - Corp Bonds	94-2566167	984121BY8	XEROX CORPORATION 8.250% 5/15/14	59,074.00
Invest - Corp Bonds	94-2566167	544152AA9	LORILLARD TOBACCO CO 8.125% 6/23/19	35,124.30
Invest - Corp Bonds	94-2566167	140420MV9	CAPITAL ONE BANK USA 8.800% 7/15/19	54,978.30
Invest - Corp Bonds	94-2566167	06051GEA3	BANK OF AMERICA CORP 6.500% 8/01/16	105,691.00
Invest - Corp Bonds	94-2566167	754730AB5	RAYMOND JAMES FINANC 8.600% 8/15/19	70,926.80
Invest - Corp Bonds	94-2566167	961214BH5	WESTPAC BANKING CORP 4.200% 2/27/15	76,926.00
Invest - Corp Bonds	94-2566167	172967EZ0	CITIGROUP INC 5.500% 10/15/14	99,495.00
Invest - Corp Bonds	94-2566167	912828MA5	US TREASURY NOTE 2.750% 11/30/16	395,884.06
Invest - Corp Bonds	94-2566167	42217KAS5	HEALTH CARE REIT INC 6.125% 4/15/20	75,681.00
Invest - Corp Bonds	94-2566167	124857AD5	CBS CORP 5.750% 4/15/20	74,907.75
Invest - Corp Bonds	94-2566167	459058AR4	INTL BK RECON & DEVE 2.375% 5/26/15	134,387.10
Invest - Corp Bonds	94-2566167	219868BP0	CORP ANDINA DE FOMEN 3.750% 1/15/16	74,547.00
Invest - Corp Bonds	94-2566167	682134AC5	OMNICOM GROUP INC 4.450% 8/15/20	78,269.80
Invest - Corp Bonds	94-2566167	651229AK2	NEWELL RUBBERMAID IN 4.700% 8/15/20	88,776.00
Invest - Corp Bonds	94-2566167	172967FF3	CITIGROUP INC 5.375% 8/09/20	73,651.90

Invest - Corp Bonds	94-2566167	92769XAC9	VIRGIN MEDIA SECURED 6.500% 1/15/18	82,500 00
Invest - Corp Bonds	94-2566167	15189XAC2	CENTERPOINT ENE CPN 5 700% 3/15/13	58,881 90
Invest - Corp Bonds	94-2566167	78010XAG6	ROYAL BK OF SCOTLAND 3.950% 9/21/15	79,834 40
Invest - Corp Bonds	94-2566167	31398A4M1	FED NATL MTG ASSN 1.625% 10/26/15	196,654.38
Invest - Corp Bonds	94-2566167	421946AF1	HEALTHCARE REALTY TR 5.125% 4/01/14	73,687 50
Invest - Corp Bonds	94-2566167	46625HBV1	JPMORGAN CHASE & CO 5.125% 9/15/14	59,851 20
Invest - Corp Bonds	94-2566167	515110BD5	LANDWIRTSCH RENTENBA 2.500% 2/15/16	99,671.00
Invest - Corp Bonds	94-2566167	71645WAR2	PETROBRAS INTL FIN 5.375% 1/27/21	69,860 70
Invest - Corp Bonds	94-2566167	912828PX2	US TREASURY NOTE 3.625% 2/15/21	483,546 10
Invest - Corp Bonds	94-2566167	369622SM8	GENERAL ELEC CAP COR 5.300% 2/11/21	84,231.20
Invest - Corp Bonds	94-2566167	29358QAA7	ENSCO PLC 4.700% 3/15/21	80,679.90
Invest - Corp Bonds	94-2566167	045488AC7	ASSOC BANC-CORP 5.125% 3/28/16	89,577 00
Invest - Corp Bonds	94-2566167	61747YDD4	MORGAN STANLEY 3.800% 4/29/16	69,930 70
Invest - Corp Bonds	94-2566167	94973VAG2	WELLPOINT INC 5.000% 12/15/14	43,986 40
Invest - Corp Bonds	94-2566167	337738AK4	FISERV INC 3 125% 6/15/16	69,958.00
Invest - Corp Bonds	94-2566167	879403AS2	TELEFONOS DE MEXICO 5.500% 1/27/15	91,025.05
Invest - Corp Bonds	94-2566167	345397VU4	FORD MOTOR CREDIT CO 5.875% 8/02/21	72,859.35
Invest - Corp Bonds	94-2566167	912828QY9	US TREASURY NOTE 2.250% 7/31/18	1,074,412 61
Invest - Corp Bonds	94-2566167	544152AD3	LORILLARD TOBACCO CO 3.500% 8/04/16	29,918.10
Invest - Corp Bonds	94-2566167	912828RB8	US TREASURY NOTE 0.500% 8/15/14	793,481 05
Invest - Corp Bonds	94-2566167	912828RF9	US TREASURY NOTE 1.000% 8/31/16	423,706.66
Invest - Corp Bonds	94-2566167	237194AJ4	DARDEN RESTAURANTS 4.500% 10/15/21	46,167.30
Invest - Corp Bonds	94-2566167	78390XAA9	SAIC INC 4 450% 12/01/20	63,112 20
Invest - Corp Bonds	94-2566167	06051GEM7	BANK OF AMERICA CORP 5.700% 1/24/22	57,657.05
Invest - Corp Bonds	94-2566167	682680AQ6	ONEOK INC 4 250% 2/01/22	80,035.80
Invest - Corp Bonds	94-2566167	912828SH4	US TREASURY NOTE 1.375% 2/28/19	935,942 58
Invest - Corp Bonds	94-2566167	428236BX0	HEWLETT-PACKARD CO 4.050% 9/15/22	80,119.15
Invest - Corp Bonds	94-2566167	912828SK7	US TREASURY NOTE 0.375% 3/15/15	922,339 02
Invest - Corp Bonds	94-2566167	61746SBQ1	VR MORGAN STANLEY 0.820% 10/15/15	74,963 20
Invest - Corp Bonds	94-2566167	534187BC2	LINCOLN NATIONAL COR 4 200% 3/15/22	55,000.00
Invest - Corp Bonds	94-2566167	05565QBY3	BP CAPITAL MARKETS 1.846% 5/05/17	75,000 00
Invest - Corp Bonds	94-2566167	294829AA4	ERICSSON LM 4.125% 5/15/22	79,668 00
Invest - Corp Bonds	94-2566167	760759AP5	REPUBLIC SERVICES IN 3.550% 6/01/22	64,865.15
Invest - Corp Bonds	94-2566167	10112RAU8	BOSTON PROPERTIES LP 3 850% 2/01/23	64,856 35
Invest - Corp Bonds	94-2566167	3135G0MZ3	FED NATL MTG ASSN 0 875% 8/28/17	219,934.00
Invest - Corp Bonds	94-2566167	912828TG5	US TREASURY NOTE 0.500% 7/31/17	532,379.83
Invest - Corp Bonds	94-2566167	74913GAG0	QWEST CORPORATION 7.500% 10/01/14	38,981.25
Invest - Corp Bonds	94-2566167	02209SAN3	ALTRIA GROUP INC 2 850% 8/09/22	84,904.80
Invest - Corp Bonds	94-2566167	912828TK6	US TREASURY NOTE 0.250% 8/15/15	1,272,496 24
Invest - Corp Bonds	94-2566167	3137EADL0	FED HOME LN MTG CORP 1.000% 9/29/17	164,917 50
Invest - Corp Bonds	94-2566167	50540RAK8	LAB CORP OF AMER HLD 2.200% 8/23/17	39,917.20
Invest - Corp Bonds	94-2566167	94973VBC0	WELLPOINT INC 1.875% 1/15/18	39,908 80
Invest - Corp Bonds	94-2566167	89153VAE9	TOTAL CAPITAL INTL 2.700% 1/25/23	44,904 15

Invest - Corp Bonds	94-2566167	63946BAH3	NBCUNIVERSAL MEDIA	2.875%	1/15/23	74,862.75
Invest - Corp Bonds	94-2566167	912828TX8	US TREASURY NOTE	0.375%	11/15/15	265,383.01
Invest - Corp Bonds	94-2566167	693475AL9	PNC FINANCIAL SERVIC	2.854%	11/09/22	65,771.36
Invest - Corp Bonds	94-2566167	008117AP8	AETNA INC	2.750%	11/15/22	73,731.75
Invest - Corp Bonds	94-2566167	46132FAA8	INVESCO FINANCE PLC	3.125%	11/30/22	59,952.60
Invest - Corp Bonds	94-2566167	912828TY6	US TREASURY NOTE	1.625%	11/15/22	120,311.71
Invest - Corp Bonds	94-2566167	30254WAA7	FMS WERTMANAGEMENT	1.000%	11/21/17	89,982.90
Invest - Corp Bonds	94-2566167	302154BE8	EXPORT-IMPORT BK KOR	1.250%	11/20/15	39,929.60
Invest - Corp Bonds	94-2566167	023135AH9	AMAZON.COM INC	1.200%	11/29/17	64,683.45
Invest - Corp Bonds	94-2566167	78011DAD6	ROYAL BANK OF CANADA	0.625%	12/04/15	189,887.90
Invest - Corp Bonds	94-2566167	458140AL4	INTEL CORP	1.350%	12/15/17	64,931.10
Invest - Corp Bonds	94-2566167	64110DAD6	NETAPP INC	3.250%	12/15/22	39,682.40
Invest - Corp Bonds	94-2566167	052769AB2	AUTODESK INC	3.600%	12/15/22	64,912.90
Invest - Corp Bonds	94-2566167	88166HAD9	TEVA PHARMA FIN IV	2.250%	3/18/20	39,982.00
Invest - Corp Bonds	94-2566167	24668PAB3	DELHAIZE GROUP	6.500%	6/15/17	71,496.00
Invest - Corp Bonds	94-2566167	620076AZ2	MOTOROLA INC	6.000%	11/15/17	76,651.40
Invest - Corp Bonds	94-2566167	25746UBC2	DOMINION RESOURCES	6.000%	11/30/17	76,505.65
Invest - Corp Bonds	94-2566167	073902RU4	BEAR STEARNS CO INC	7.250%	2/01/18	105,467.20
Invest - Corp Bonds	94-2566167	36962G3U6	GENERAL ELEC CAP COR	5.625%	5/01/18	49,866.50
Invest - Corp Bonds	94-2566167	316773CJ7	FIFTH THIRD BANK NW-	6.250%	5/01/13	72,569.70
Invest - Corp Bonds	94-2566167	902133AF4	TYCO ELECTRONICS GRO	6.550%	10/01/17	75,246.00
Invest - Corp Bonds	94-2566167	0258M0CY3	AMER EXPRESS CREDIT	7.300%	8/20/13	72,854.60

Totals: 55,262,710.53 6

Total Savings & Temp Inv: 827,578.17

Total Invest - US & State: 952,993.77

Total Invest - Other 13,325,455.21 1

Total Invest - Corp Stock 27,159,036.58 3

Total Invest - Corp Bonds 12,997,646.80 1