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

2010

For calendar year 2010, or tax year beginning JUL 1, 2010 , and ending JUN 30, 2011

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

Name of foundation
Visiting Nurse Association of Chicago
(AKA) VNA Foundation

A Employer identification number
36-2167943

Number and street (or P O box number if mail is not delivered to street address): 20 North Wacker Drive
Room/suite: 3118

B Telephone number
312-214-1521

City or town, state, and ZIP code
Chicago, IL 60606

C If exemption application is pending, check here ☐
D 1 Foreign organizations, check here ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ☐

H Check type of organization: [X] 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)* ▶$ 49,693,139.

J Accounting method: ☐ Cash [X] 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))

	Line	Description	(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	32,111.		N/A	
	2	Check ▶ ☐ if the foundation is not required to attach Sch B				
	3	Interest on savings and temporary cash investments	1,151.	1,151.		Statement 1
	4	Dividends and interest from securities	1,238,882.	1,238,882.		Statement 2
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	2,344,491.			
	b	Gross sales price for all assets on line 6a 17,674,602.				
	7	Capital gain net income (from Part IV, line 2)		2,344,491.		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss)				
	11	Other income				
	12	**Total.** Add lines 1 through 11	3,616,635.	3,584,524.		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	144,256.	28,851.		115,405.
	14	Other employee salaries and wages	122,840.	0.		122,840.
	15	Pension plans, employee benefits	60,865.	6,378.		54,487.
	16a	Legal fees Stmt 3	3,530.	706.		2,824.
	b	Accounting fees Stmt 4	24,400.	18,300.		6,100.
	c	Other professional fees Stmt 5	251,761.	238,970.		12,791.
	17	Interest				
	18	Taxes Stmt 6	32,782.	0.		0.
	19	Depreciation and depletion	2,597.	0.		
	20	Occupancy	57,805.	11,561.		46,244.
	21	Travel, conferences, and meetings	15,055.	441.		14,614.
	22	Printing and publications				
	23	Other expenses Stmt 7	31,471.	1,111.		26,827.
	24	**Total operating and administrative expenses.** Add lines 13 through 23	747,362.	306,318.		402,132.
	25	Contributions, gifts, grants paid	2,209,576.			2,209,576.
	26	**Total expenses and disbursements.** Add lines 24 and 25	2,956,938.	306,318.		2,611,708.
	27	Subtract line 26 from line 12:				
	a	Excess of revenue over expenses and disbursements	659,697.			
	b	**Net investment income** (if negative, enter -0-)		3,278,206.		
	c	**Adjusted net income** (if negative, enter -0-)			N/A	

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Part II Balance Sheets

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

		Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash - non-interest-bearing	172,961.		
	2 Savings and temporary cash investments		112,501.	112,501.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	5,232.	924.	924.
	10a Investments - U.S. and state government obligations Stmt 8	7,069,239.	7,388,921.	7,388,921.
	b Investments - corporate stock Stmt 9	26,314,068.	33,111,960.	33,111,960.
	c Investments - corporate bonds Stmt 10	4,611,118.	4,207,433.	4,207,433.
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other Stmt 11	4,359,907.	4,737,598.	4,737,598.
	14 Land, buildings, and equipment: basis ▶ 38,548.			
	Less accumulated depreciation Stmt 12 ▶ 25,289.	18,489.	13,259.	13,259.
	15 Other assets (describe ▶ Statement 13)	146,383.	120,543.	120,543.
	16 **Total assets** (to be completed by all filers)	42,697,397.	49,693,139.	49,693,139.
Liabilities	17 Accounts payable and accrued expenses	3.	1,189.	
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ Statement 14)	0.	3,474.	
	23 **Total liabilities** (add lines 17 through 22)	3.	4,663.	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ [X] and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted	34,095,978.	41,086,308.	
	25 Temporarily restricted	3,230.	3,982.	
	26 Permanently restricted	8,598,186.	8,598,186.	
	Foundations that do not follow SFAS 117, check here ▶ [ ] and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	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**	42,697,394.	49,688,476.	
	31 **Total liabilities and net assets/fund balances**	42,697,397.	49,693,139.	

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	42,697,394.
2 Enter amount from Part I, line 27a	2	659,697.
3 Other increases not included in line 2 (itemize) ▶ Unrealized Gain on Investments	3	6,331,385.
4 Add lines 1, 2, and 3	4	49,688,476.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	49,688,476.

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 Listing	P	Various	Various
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	17,674,602.		15,330,111.	2,344,491.
b				
c				
d				
e				

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a				2,344,491.
b				
c				
d				
e				

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7; If (loss), enter -0- in Part I, line 7 } — 2 — 2,344,491.

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):
If gain, also enter in Part I, line 8, column (c).
If (loss), enter -0- in Part I, line 8 — 3 — N/A

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 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))
2009	2,451,615.	43,512,414.	.056343
2008	2,687,481.	37,329,114.	.071994
2007	2,596,097.	51,537,886.	.050373
2006	2,488,990.	51,826,359.	.048026
2005	2,346,148.	48,155,768.	.048720

2	**Total** of line 1, column (d)	2	.275456
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	.055091
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	46,484,800.
5	Multiply line 4 by line 3	5	2,560,894.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	32,782.
7	Add lines 5 and 6	7	2,593,676.
8	Enter qualifying distributions from Part XII, line 4	8	2,612,608.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: ________ **(attach copy of letter if necessary-see instructions)**			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b		1	32,782.
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	32,782.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 **Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-		5	32,782.
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a 44,308.		
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	44,308.
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	
10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	11,526.
11 Enter the amount of line 10 to be: **Credited to 2011 estimated tax** ▶ 11,526. **Refunded** ▶		11	0.

Part VII-A Statements Regarding Activities

		Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see instructions for definition)?	1b		X
If the answer is "Yes" to **1a** *or* **1b**, *attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.*			
c Did the foundation file **Form 1120-POL** for this year?	1c		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation. ▶ $ 0. **(2)** On foundation managers. ▶ $ 0.			
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ 0.			
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b If "Yes," has it filed a tax return on **Form 990-T** for this year? N/A	4b		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7 Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV.*	7	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ IL			
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		X

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

		Line	Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ www.vnafoundation.net

14 The books are in care of ▶ Mr. Robert DiLeonardi Telephone no. ▶ 312-214-1521

Located at ▶ 20 N Wacker Dr Ste 3118, Chicago, IL ZIP+4 ▶ 60606

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

		Line	Yes	No
16	At any time during calendar year 2010, 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?	16		X
	See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶			

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.

		Answer	Line	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 page 22 of the instructions)?		1b		X
	Organizations relying on a current notice regarding disaster assistance check here	▶ ☐			
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 2010?		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 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010?	☐ Yes ☒ No			
	If "Yes," list the years ▶ ______, ______, ______, ______				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see instructions.)	N/A	2b		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here. ▶ ______, ______, ______, ______				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2010 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 2010.)*	N/A	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?		4b		X

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

5a During the year did the foundation pay or incur any amount to:				
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No			
(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No			
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?	☐ Yes ☒ No			
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No			
b If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?	N/A	**5b**		
Organizations relying on a current notice regarding disaster assistance check here	▶ ☐			
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A	☐ Yes ☐ No			
If "Yes," attach the statement required by Regulations section 53 4945-5(d).				
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		**6b**		X
If "Yes" to 6b, file Form 8870				
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes ☒ No			
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	N/A	**7b**		

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

1 List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 15		144,256.	23,062.	0.

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Claudia Baier - 20 N. Wacker Drive Suite 3118, Chicago, IL 60606	Program Officer 40.00	88,833.	14,222.	0.

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

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
Harris Associates LP 2 North LaSalle St., Chicago, IL 60602	Investment Advisory	99,420.
William Blair and Company 222 W. Adams St., Chicago, IL 60606	Investment Advisory	65,591.
Total number of others receiving over $50,000 for professional services ▶		0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions. 3	
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	47,047,645.
b	Average of monthly cash balances		1b	145,045.
c	Fair market value of all other assets		1c	
d	**Total** (add lines 1a, b, and c)		1d	47,192,690.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e 0.		
2	Acquisition indebtedness applicable to line 1 assets		2	0.
3	Subtract line 2 from line 1d		3	47,192,690.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)		4	707,890.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4		5	46,484,800.
6	**Minimum investment return.** Enter 5% of line 5		6	2,324,240.

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	2,324,240.
2a	Tax on investment income for 2010 from Part VI, line 5	2a 32,782.		
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b		
c	Add lines 2a and 2b		2c	32,782.
3	Distributable amount before adjustments. Subtract line 2c from line 1		3	2,291,458.
4	Recoveries of amounts treated as qualifying distributions		4	0.
5	Add lines 3 and 4		5	2,291,458.
6	Deduction from distributable amount (see instructions)		6	0.
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1		7	2,291,458.

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	2,611,708.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	900.
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	2,612,608.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	32,782.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	2,579,826.

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 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				2,291,458.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0.	
b Total for prior years: ____ , ____ , ____		0.		
3 Excess distributions carryover, if any, to 2010:				
a From 2005				
b From 2006 1,789,955.				
c From 2007 92,455.				
d From 2008 836,409.				
e From 2009 343,248.				
f **Total** of lines 3a through e	3,062,067.			
4 Qualifying distributions for 2010 from Part XII, line 4: ▶ $ 2,612,608.				
a Applied to 2009, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2010 distributable amount				2,291,458.
e Remaining amount distributed out of corpus	321,150.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	3,383,217.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	0.			
9 **Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a	3,383,217.			
10 Analysis of line 9:				
a Excess from 2006 1,789,955.				
b Excess from 2007 92,455.				
c Excess from 2008 836,409.				
d Excess from 2009 343,248.				
e Excess from 2010 321,150.				

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling ▶

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

	Tax year	Prior 3 years			
	(a) 2010	(b) 2009	(c) 2008	(d) 2007	(e) Total
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
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 the 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 of the person to whom applications should be addressed:

Robert N. DiLeonardi, 312-214-1521
20 N. Wacker Drive Suite 3118, Chicago, IL 60606

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

See Attached

c Any submission deadlines:

See Attached

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

See Attached

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 Listing	None	See Attached Listing	See Attached Listing	2209576.
Total			▶ **3a**	2209576.
b *Approved for future payment*				
None				
Total			▶ **3b**	0.

Part XVI-A **Analysis of Income-Producing Activities**

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	1,151.	
4 Dividends and interest from securities			14	1,238,882.	
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	2,344,491.	
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.		3,584,524.	0.

13 **Total** Add line 12, columns (b), (d), and (e) 13 3,584,524.

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).
	N/A

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		N/A	

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

b If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Sign Here

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

▶ [signature] Signature of officer or trustee — Date — ▶ Treasurer Title

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
Downey R. Varey	[signature]	12/27/11		P00357499

Firm's name ▶ Varey & Vaccariello CPAs PC — Firm's EIN ▶ 36-3994838

Firm's address ▶ 617 East Golf Road, Suite 107, Arlington Heights, IL 60005 — Phone no. 847-228-6977

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

Schedule of Contributors

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

OMB No 1545-0047

2010

Name of the organization
Visiting Nurse Association of Chicago
(AKA) VNA Foundation

Employer identification number
36-2167943

Organization type (check one)

Filers of: **Section:**

Form 990 or 990-EZ

☐ 501(c)(   ) (enter number) organization

☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation

☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions.

General Rule

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

Special Rules

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

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

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

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

Name of organization
Visiting Nurse Association of Chicago
(AKA) VNA Foundation

Employer identification number
36-2167943

Part I Contributors (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	M. Parker Trust c/o Bank of America 231 S LaSalle St Chicago, IL 60697	$ 8,650.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
2	Louise May Whitehouse Trust c/o The Northern Trust 50 S Lasalle St Chicago, IL 60675	$ 9,871.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
3	Kimball Annuity c/o The Northern Trust 50 S Lasalle St Chicago, IL 60675	$ 7,802.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)

Name of organization: Visiting Nurse Association of Chicago (AKA) VNA Foundation

Employer identification number: 36-2167943

Part II Noncash Property (see instructions)

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

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

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

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

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

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

Name of organization

Visiting Nurse Association of Chicago
(AKA) VNA Foundation

Employer identification number

36-2167943

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

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

(e) Transfer of gift

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

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

(e) Transfer of gift

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

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

(e) Transfer of gift

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

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

(e) Transfer of gift

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

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
1	Furniture and Fixtures	Varies	SL	5.00	16	14,516.			14,516.	14,516.		0.
2	RND Computer/Printer	113008	SL	5.00	16	3,670.			3,670.	1,101.		734.
3	Network/install	121108	SL	5.00	16	1,144.			1,144.	343.		229.
4	Phone System	113008	SL	5.00	16	3,898.			3,898.	1,170.		780.
5	ACS Computer	110608	SL	5.00	16	1,910.			1,910.	573.		382.
6	CAB Computer	110608	SL	5.00	16	1,910.			1,910.	573.		382.
7	Foundant Technology-grant so	041010		36M	43	10,600.			10,600.	883.		3,533.
8	TV Monitor	010411	SL	5.00	16	900.			900.			90.
	* Total 990-PF Pg 1 Depr & Amort					38,548.		0.	38,548.	19,159.	0.	6,130.

028102
05-01-10

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

Form 990-PF	Interest on Savings and Temporary Cash Investments	Statement 1

Source	Amount
Interest from Checking Account	1,151.
Total to Form 990-PF, Part I, line 3, Column A	1,151.

Form 990-PF	Dividends and Interest from Securities	Statement 2

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Dividends/Interest-Custody Account	1,238,882.	0.	1,238,882.
Total to Fm 990-PF, Part I, ln 4	1,238,882.	0.	1,238,882.

Form 990-PF	Legal Fees	Statement 3

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Legal re General Corporate Matters-Quarles and Brady, LLP	0.	0.		0.
300 N. LaSalle St. Suite 4000 Chicago, IL. 60654	3,530.	706.		2,824.
To Fm 990-PF, Pg 1, ln 16a	3,530.	706.		2,824.

Form 990-PF	Accounting Fees	Statement 4

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Bookkeeping and Tax-Varey & Vaccariello CPAs PC 617 E. Golf Road	0.	0.		0.
Suite 107 Arlington Heights, IL. 60005	24,400.	18,300.		6,100.
To Form 990-PF, Pg 1, ln 16b	24,400.	18,300.		6,100.

Form 990-PF	Other Professional Fees			Statement 5
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Investment Advisory-Harris Assoc. LP 2 N. LaSalle St. Chicago, IL. 60602	99,420.	99,420.		0.
Investment Advisory-William Blair & Co 222 W. Adams St.	0.	0.		0.
Chicago, IL. 60606	65,591.	65,591.		0.
Custody-Northern Trust Company 50 S. LaSalle St. Chicago, IL. 60675	47,870.	47,870.		0.
Investment Advisory-Segall Bryant 10 S Wacker Dr Chicago, IL. 60606	26,089.	26,089.		0.
Temporary Help-Banner Solutions Inc. 1701 Woodfield Rd #600	0.	0.		0.
Schaumburg, IL. 60173	12,791.	0.		12,791.
To Form 990-PF, Pg 1, ln 16c	251,761.	238,970.		12,791.

Form 990-PF	Taxes			Statement 6
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Federal Excise Tax	32,782.	0.		0.
To Form 990-PF, Pg 1, ln 18	32,782.	0.		0.

Form 990-PF — Other Expenses — Statement 7

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Office Expense and Website Maintenance	15,396.	725.		14,671.
Insurance	5,507.	97.		5,410.
Illinois State Filing Fee	15.	0.		15.
Payroll Service and Third Party Admin	4,335.	289.		4,046.
Memberships/Dues	2,685.	0.		2,685.
Amortization	3,533.	0.		0.
To Form 990-PF, Pg 1, ln 23	31,471.	1,111.		26,827.

Form 990-PF — U.S. and State/City Government Obligations — Statement 8

Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
See attached Schedule-Northern Trust as Custodian		X	440,744.	440,744.
See attached Schedule-Northern Trust as Custodian	X		6,948,177.	6,948,177.
Total U.S. Government Obligations			6,948,177.	6,948,177.
Total State and Municipal Government Obligations			440,744.	440,744.
Total to Form 990-PF, Part II, line 10a			7,388,921.	7,388,921.

Form 990-PF — Corporate Stock — Statement 9

Description	Book Value	Fair Market Value
See attached Schedule-Northern Trust as Custodian	33,111,960.	33,111,960.
Total to Form 990-PF, Part II, line 10b	33,111,960.	33,111,960.

Form 990-PF	Corporate Bonds	Statement 10

Description	Book Value	Fair Market Value
See attached Schedule-Northern Trust as Custodian	4,207,433.	4,207,433.
Total to Form 990-PF, Part II, line 10c	4,207,433.	4,207,433.

Form 990-PF	Other Investments	Statement 11

Description	Valuation Method	Book Value	Fair Market Value
See attached Schedule-Northern Trust as Custodian	FMV	3,527,396.	3,527,396.
See attached Schedule-Northern Trust as Custodian	FMV	1,210,202.	1,210,202.
Total to Form 990-PF, Part II, line 13		4,737,598.	4,737,598.

Form 990-PF	Depreciation of Assets Not Held for Investment	Statement 12

Description	Cost or Other Basis	Accumulated Depreciation	Book Value
Furniture and Fixtures	14,516.	14,516.	0.
RND Computer/Printer	3,670.	1,835.	1,835.
Network/install	1,144.	572.	572.
Phone System	3,898.	1,950.	1,948.
ACS Computer	1,910.	955.	955.
CAB Computer	1,910.	955.	955.
Foundant Technology-grant software	10,600.	4,416.	6,184.
TV Monitor	900.	90.	810.
Total To Fm 990-PF, Part II, ln 14	38,548.	25,289.	13,259.

Form 990-PF	Other Assets		Statement 13
Description	Beginning of Yr Book Value	End of Year Book Value	Fair Market Value
Accrued Income Receivable	143,594.	117,754.	117,754.
Security Deposit	2,789.	2,789.	2,789.
To Form 990-PF, Part II, line 15	146,383.	120,543.	120,543.

Form 990-PF	Other Liabilities	Statement 14
Description	BOY Amount	EOY Amount
Federal Excise Tax Payable	0.	3,474.
Total to Form 990-PF, Part II, line 22	0.	3,474.

Form 990-PF — Part VIII - List of Officers, Directors Trustees and Foundation Managers — Statement 15

Name and Address	Title and Avrg Hrs/Wk	Compen-sation	Employee Ben Plan Contrib	Expense Account
Robert N. DiLeonardi c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Executive Director 40.00	144,256.	23,062.	0.
Brigid E. Kenney c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Chairman of the Board, Dir 4.00	0.	0.	0.
Sandra Wilks, MS, RN c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Vice Chair, Director 4.00	0.	0.	0.
M. Catherine Ryan c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Secretary, Director 2.00	0.	0.	0.

Dian Langenhorst c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Treasurer, Director 2.00	0.	0.	0.
Janet Cabot c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Director 2.00	0.	0.	0.
Katherine H. Miller c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Director 2.00	0.	0.	0.
David C. Rutter c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Director 2.00	0.	0.	0.
Marie W. Harris c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Director 2.00	0.	0.	0.
Paul Kuehnert MS, RN c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Director MS, RN 2.00	0.	0.	0.
Arlene Michaels Miller, PhD, RN, FAAN c/o VNA Foundation 20 N. Wacker Dr. Suite 3118 Chicago, IL 60606	Director 2.00	0.	0.	0.
Totals included on 990-PF, Page 6, Part VIII		144,256.	23,062.	0.

Form **4562** Department of the Treasury Internal Revenue Service (99)

Depreciation and Amortization 990-PF
(Including Information on Listed Property)
▶ See separate instructions. ▶ Attach to your tax return.

OMB No 1545-0172 **2010** Attachment Sequence No **67**

Name(s) shown on return	Business or activity to which this form relates	Identifying number
Visiting Nurse Association of Chicago (AKA) VNA Foundation	Form 990-PF Page 1	36-2167943

Part I Election To Expense Certain Property Under Section 179 **Note:** *If you have any listed property, complete Part V before you complete Part I.*

1	Maximum amount (see instructions)	1	500,000.
2	Total cost of section 179 property placed in service (see instructions)	2	
3	Threshold cost of section 179 property before reduction in limitation	3	2,000,000.
4	Reduction in limitation. Subtract line 3 from line 2. If zero or less, enter -0-	4	
5	Dollar limitation for tax year Subtract line 4 from line 1 If zero or less, enter -0- If married filing separately, see instructions	5	

6 (a) Description of property	(b) Cost (business use only)	(c) Elected cost

7	Listed property. Enter the amount from line 29	7	
8	Total elected cost of section 179 property Add amounts in column (c), lines 6 and 7	8	
9	Tentative deduction Enter the **smaller** of line 5 or line 8	9	
10	Carryover of disallowed deduction from line 13 of your 2009 Form 4562	10	
11	Business income limitation Enter the smaller of business income (not less than zero) or line 5	11	
12	Section 179 expense deduction Add lines 9 and 10, but do not enter more than line 11	12	
13	Carryover of disallowed deduction to 2011 Add lines 9 and 10, less line 12 ▶	13	

Note: *Do not use Part II or Part III below for listed property Instead, use Part V.*

Part II **Special Depreciation Allowance and Other Depreciation (Do not** include listed property.)

14	Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year	14	
15	Property subject to section 168(f)(1) election	15	
16	Other depreciation (including ACRS)	16	2,597.

Part III **MACRS Depreciation (Do not** include listed property.) (See instructions.)

Section A

17	MACRS deductions for assets placed in service in tax years beginning before 2010	17	
18	If you are electing to group any assets placed in service during the tax year into one or more general asset accounts, check here ▶ ☐		

Section B - Assets Placed in Service During 2010 Tax Year Using the General Depreciation System

(a) Classification of property	(b) Month and year placed in service	(c) Basis for depreciation (business/investment use only - see instructions)	(d) Recovery period	(e) Convention	(f) Method	(g) Depreciation deduction
19a 3-year property						
b 5-year property						
c 7-year property						
d 10-year property						
e 15-year property						
f 20-year property						
g 25-year property			25 yrs		S/L	
h Residential rental property	/		27 5 yrs	MM	S/L	
	/		27 5 yrs	MM	S/L	
i Nonresidential real property	/		39 yrs	MM	S/L	
	/			MM	S/L	

Section C - Assets Placed in Service During 2010 Tax Year Using the Alternative Depreciation System

(a) Classification of property	(b)	(c)	(d)	(e)	(f)	(g)
20a Class life					S/L	
b 12-year			12 yrs		S/L	
c 40-year	/		40 yrs	MM	S/L	

Part IV **Summary** (See instructions.)

21	Listed property Enter amount from line 28	21	
22	**Total.** Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21 Enter here and on the appropriate lines of your return. Partnerships and S corporations - see instr	22	2,597.
23	For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs	23	900.

Part V **Listed Property** (Include automobiles, certain other vehicles, certain computers, and property used for entertainment, recreation, or amusement)

Note: *For any vehicle for which you are using the standard mileage rate or deducting lease expense, complete* **only** *24a, 24b, columns (a) through (c) of Section A, all of Section B, and Section C if applicable*

Section A - Depreciation and Other Information (Caution: *See the instructions for limits for passenger automobiles.***)**

24a Do you have evidence to support the business/investment use claimed? ☐ Yes ☐ No **24b** If "Yes," is the evidence written? ☐ Yes ☐ No

(a) Type of property (list vehicles first)	(b) Date placed in service	(c) Business/ investment use percentage	(d) Cost or other basis	(e) Basis for depreciation (business/investment use only)	(f) Recovery period	(g) Method/ Convention	(h) Depreciation deduction	(i) Elected section 179 cost
25 Special depreciation allowance for qualified listed property placed in service during the tax year and used more than 50% in a qualified business use						25		
26 Property used more than 50% in a qualified business use.								
		%						
		%						
		%						
27 Property used 50% or less in a qualified business use·								
		%				S/L -		
		%				S/L -		
		%				S/L -		
28 Add amounts in column (h), lines 25 through 27. Enter here and on line 21, page 1						28		
29 Add amounts in column (i), line 26 Enter here and on line 7, page 1							29	

Section B - Information on Use of Vehicles

Complete this section for vehicles used by a sole proprietor, partner, or other "more than 5% owner," or related person

If you provided vehicles to your employees, first answer the questions in Section C to see if you meet an exception to completing this section for those vehicles

	(a) Vehicle		(b) Vehicle		(c) Vehicle		(d) Vehicle		(e) Vehicle		(f) Vehicle	
30 Total business/investment miles driven during the year (**do not** include commuting miles)												
31 Total commuting miles driven during the year												
32 Total other personal (noncommuting) miles driven												
33 Total miles driven during the year Add lines 30 through 32												
	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No
34 Was the vehicle available for personal use during off-duty hours?												
35 Was the vehicle used primarily by a more than 5% owner or related person?												
36 Is another vehicle available for personal use?												

Section C - Questions for Employers Who Provide Vehicles for Use by Their Employees

Answer these questions to determine if you meet an exception to completing Section B for vehicles used by employees who **are not** more than 5% owners or related persons

	Yes	No
37 Do you maintain a written policy statement that prohibits all personal use of vehicles, including commuting, by your employees?		
38 Do you maintain a written policy statement that prohibits personal use of vehicles, except commuting, by your employees? See the instructions for vehicles used by corporate officers, directors, or 1% or more owners		
39 Do you treat all use of vehicles by employees as personal use?		
40 Do you provide more than five vehicles to your employees, obtain information from your employees about the use of the vehicles, and retain the information received?		
41 Do you meet the requirements concerning qualified automobile demonstration use?		

Note: *If your answer to 37, 38, 39, 40, or 41 is "Yes," do not complete Section B for the covered vehicles.*

Part VI **Amortization**

(a) Description of costs	(b) Date amortization begins	(c) Amortizable amount	(d) Code section	(e) Amortization period or percentage	(f) Amortization for this year
42 Amortization of costs that begins during your 2010 tax year·					
43 Amortization of costs that began before your 2010 tax year				43	3,533.
44 **Total.** Add amounts in column (f). See the instructions for where to report				44	3,533.

VNA Foundation
Form 990-PF Y/E 6/30/2011
36-2167943
Page 2, Part II, Column (a)
Line 10 a, b, c & Line 13

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Canada - USD							
CENOVUS ENERGY INC COM CUSIP 15135U109							
18,000 000	25 79	0 00	464,220 00	442,387 26	21,832 74	0 00	21,832 74
Total USD		0 00	464,220 00	442,387 26	21,832 74	0 00	21,832 74
Total Canada		0 00	464,220 00	442,387 26	21,832 74	0 00	21,832 74
Netherlands - USD							
VISTAPRINT NV COM USD0 001 CUSIP N93540107							
3,461 000	47 49	0 00	164,362 89	103,149 59	61,213 30	0 00	61,213 30
Total USD		0,00	164,362 89	103,149 59	61,213 30	0 00	61,213 30
Total Netherlands		0 00	164,362 89	103,149 59	61,213 30	0 00	61,213 30
United Kingdom - USD							
DIAGEO PLC SPONSORED ADR NEW CUSIP 25243Q205							
7,000 000	62 74	0 00	439,180 00	358,661 50	80,518 50	0 00	80,518 50
Total USD		0 00	439,180 00	358,661 50	80,518 50	0 00	80,518 50
Total United Kingdom		0 00	439,180 00	358,661 50	80,518 50	0 00	80,518 50
United States - USD							
#REORG MCAFEE INC COM CASH MERGER EFF 02-28-2011 CUSIP 579064106							
4,040 000	30 72	0 00	124 108 80	157,504 74	-33,395 94	0 00	-33,395 94
#REORG/COVIDIEN REV STK SPLT/FOR STK SPLT COVIDIEN 2067522 3-18-2011 CUSIP G2554F105							
9,000 000	40 18	0 00	361,620 00	374,501 70	-12,881 70	0 00	-12 881 70

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
#REORG/FORTUNE NAME CHANGE BEAM INC COM USD3 125 2B1VAR1 10-4-2011 CUSIP 349631101							
10,000 000	39 18	0 00	391,800 00	269,481 00	122,319 00	0 00	122,319 00
ABBOTT LAB COM CUSIP 002824100							
9,000 000	46 78	0 00	421,020 00	423,305 90	-2,285 90	0 00	-2,285 90
AFFILIATED MANAGERS GROUP INC COM STK CUSIP 008252108							
2,023 000	60 77	0 00	122,937 71	145,310 26	-22,372 55	0 00	-22,372 55
ALLEGIANT TRAVEL CO COM CUSIP 01748X102							
1,980 000	42 69	0 00	84,526 20	75,491 71	9,034 49	0 00	9,034 49
ALLERGAN INC COM CUSIP 018490102							
3,570 000	58 26	0 00	207,988 20	195,078 26	12,909 94	0 00	12,909 94
APACHE CORP COM CUSIP 037411105							
6,660 000	84 19	0 00	560,705 40	506,238 56	54,466 84	0 00	54,466 84
APPLE INC COM STK CUSIP 037833100							
1,797 000	251 53	0 00	451,999 41	218,483 17	233,516 24	0 00	233,516 24
APPLIED MATERIALS INC COM CUSIP 038222105							
30,800 000	12 02	0 00	370,216 00	385,308 00	-15,092 00	0 00	-15,092 00
BED BATH BEYOND INC COM CUSIP 075896100							
3,000 000	37 08	0 00	111,240 00	72,543 39	38,696 61	0 00	38,696 61

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP 11133T103							
21,500 000	19 05	3,010 00	409,575 00	439,047 20	-29,472 20	0 00	-29,472 20
CAMERON INTL CORP COM STK CUSIP 13342B105							
3,351 000	32 52	0 00	108,974 52	134,695 07	-25,720 55	0 00	-25,720 55
CAPELLA ED CO COM CUSIP 139594105							
1,595 000	81 35	0 00	129,753 25	79,964 64	49,788 61	0 00	49,788 61
CAREFUSION CORP COM CUSIP 14170T101							
4,230 000	22 70	0 00	96 021 00	106,817 48	-10,796 48	0 00	-10,796 48
CELGENE CORP COM CUSIP 151020104							
5,380 000	50 82	0 00	273,411 60	342,487 29	-69,075 69	0 00	-69,075 69
CERNER CORP COM CUSIP 156782104							
1,650 000	75 89	0 00	125,218 50	126,946 25	-1,727 75	0 00	-1,727 75
DEVRY INC DEL COM CUSIP 251893103							
4,853 000	52 49	485 30	254,733 97	225,938 90	28,795 07	0 00	28,795 07
DICKS SPORTING GOODS INC OC-COM CUSIP 253393102							
4,760 000	24 89	0 00	118,476 40	133,367 95	-14,891 55	0 00	-14,891 55
ECOLAB INC COM CUSIP 278865100							
5,140 000	44 91	796 70	230,837 40	170,849 63	59,987 77	0 00	59,987 77

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
FASTENAL CO COM CUSIP 311900104							
4,895 000	50 19	0 00	245,680 05	185,276 71	60,403 34	0 00	60,403 34
FLOWSERVE CORP COM CUSIP 34354P105							
1,330 000	84 80	385 70	112,784 00	138,865 98	-26,081 98	0 00	-26,081 98
FREEPORT-MCMORAN COPPER & GOLD INC CUSIP 35671D857							
1,350 000	59 13	0 00	79,825 50	95,595 33	-15,769 83	0 00	-15,769 83
GENERAL DYNAMICS CORP COM CUSIP 369550108							
7,000 000	58 56	2,940 00	409,920 00	342,015 77	67,904 23	0 00	67,904 23
GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107							
5,928 000	15 53	0 00	92,061 84	77,682 22	14,379 62	0 00	14,379 62
GILEAD SCIENCES INC CUSIP 375558103							
4,275 000	34 28	0 00	146,547 00	166,622 35	-20,075 35	0 00	-20,075 35
GOODRICH CORPORATION CUSIP 382388106							
9,310 000	66 25	2,513 70	616,787 50	417,794 96	198,992 54	0 00	198,992 54
GOOGLE INC CL A CL A CUSIP 38259P508							
678 000	444 95	0 00	301,676 10	341,923 56	-40,247 46	0 00	-40,247 46
GREEN MTN COFFEE ROASTERS CUSIP 393122106							
6,600 000	25 70	0 00	169,620 00	157,837 27	11,782 73	0 00	11,782 73

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
GREENHILL & CO INC COM CUSIP 395259104							
3,250 000	61 13	0 00	198,672 50	244,092 62	-45,420 12	0 00	-45,420 12
HEWLETT PACKARD CO COM CUSIP 428236103							
9,780 000	43 28	782 40	423,278 40	273,822 85	149,455 55	0 00	149,455 55
IDEXX LABS INC CUSIP 45168D104							
2,615 000	60 90	0 00	159,253 50	129,440 80	29,812 70	0 00	29,812 70
IHS INC COM CL A COM CL A CUSIP 451734107							
5,020 000	58 42	0 00	293,268 40	250,694 15	42,574 25	0 00	42,574 25
ILL TOOL WKS INC COM CUSIP 452308109							
10,000 000	41 28	3,100 00	412,800 00	291,675 00	121,125 00	0 00	121,125 00
ILLUMINA INC COM CUSIP 452327109							
3,270 000	43 53	0 00	142,343 10	137,004 62	5,338 48	0 00	5,338 48
INTEL CORP COM CUSIP 458140100							
20,000 000	19 45	0 00	389,000 00	311,250 00	77,750 00	0 00	77,750 00
JOHNSON CTL INC COM CUSIP 478366107							
6,090 000	26 87	791 70	163,638 30	78,988 51	84,649 79	0 00	84,649 79
K12 INC COM STOCK USD 0001 CUSIP 48273U102							
4,668 000	22 18	0 00	103,536 24	95,723 42	7,812 82	0 00	7,812 82

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
KNIGHT TRANSN INC COM CUSIP 499064103							
7,220 000	20 24	0 00	146,132 80	127,870 08	18,262 72	0 00	18,262 72
LABORATORY CORP AMER HLDGS COM NEW COM NEW CUSIP 50540R409							
5,800 000	75 35	0 00	437,030 00	327,560 22	109,469 78	0 00	109,469 78
LEGGETT & PLATT INC COM CUSIP 524660107							
23,000 000	20 06	5,980 00	461,380 00	298,482 50	162,897 50	0 00	162,897 50
MANPOWER INC COM CUSIP 56418H100							
4,340 000	43 18	0 00	187,401 20	228,404 65	-41,003 45	0 00	-41,003 45
MC DONALDS CORP COM CUSIP 580135101							
4,922 000	65 87	0 00	324,212 14	290,910 47	33,301 67	0 00	33,301 67
MICROSOFT CORP COM CUSIP 594918104							
18,450 000	23 01	0 00	424,534 50	408,131 36	16,403 14	0 00	16,403 14
MOHAWK INDS INC COM CUSIP 608190104							
8,700 000	45 76	0 00	398,112 00	387,197 85	10,914 15	0 00	10,914 15
MONSANTO CO NEW COM CUSIP 61166W101							
1,290 000	46 22	0 00	59,623 80	134,351 50	-74,727 70	0 00	-74,727 70
MSCI INC CL A CL A CUSIP 55354G100							
2,743 000	27 40	0 00	75,158 20	74,275 78	882 42	0 00	882 42

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
NUVASIVE INC COM CUSIP 670704105							
2,660 000	35 46	0 00	94,323 60	89,424 93	4,898 67	0 00	4,898 67
NXSTAGE MED INC COM STK CUSIP 67072V103							
1,887 000	14 84	0 00	28,003 08	26,776 79	1,226 29	0 00	1,226 29
OCCIDENTAL PETROLEUM CORP CUSIP 674599105							
2,720 000	77 15	1,033 60	209,848 00	228,221 62	-18,373 62	0 00	-18,373 62
ORACLE CORP COM CUSIP 68389X105							
20,000 000	21 46	0 00	429,200 00	245,400 00	183,800 00	0 00	183,800 00
P F CHANGS CHINA BISTRO INC COM STK CUSIP 69333Y108							
2,240 000	39 65	0 00	88,816 00	81,749 07	7,066 93	0 00	7,066 93
PARTNERRE HLDG LTD COM STK CUSIP G6852T105							
6,500 000	70 14	0 00	455,910 00	406,300 70	49,609 30	0 00	49,609 30
PENTAIR INC COM CUSIP 709631105							
13,600 000	32 20	0 00	437,920 00	410,755 07	27,164 93	0 00	27,164 93
PEPSICO INC COM CUSIP 713448108							
7,180 000	60 95	0 00	437,621 00	392,580 75	45,040 25	0 00	45,040 25
PRAXAIR INC COM CUSIP 74005P104							
2,215 000	75 99	0 00	168,317 85	94,020 83	74,297 02	0 00	74,297 02

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
QUALCOMM INC COM CUSIP 747525103							
6,490 000	32 84	0 00	213,131 60	264,802 68	-51,671 08	0 00	-51,671 08
ROPER INDS INC NEW COM CUSIP 776696106							
3,032 000	55 96	0 00	169,670 72	165,983 69	3,687 03	0 00	3,687 03
SARA LEE CORP COM CUSIP 803111103							
30,000 000	14 10	3,300 00	423,000 00	414,900 00	8,100 00	0 00	8,100 00
SCHWAB CHARLES CORP COM NEW CUSIP 808513105							
9,470 000	14 18	0 00	134,284 60	178,942 94	-44,658 34	0 00	-44,658 34
SILICON LABORATORIES INC COM CUSIP 826919102							
4,286 000	40 56	0 00	173,840 16	162,634 77	11,205 39	0 00	11,205 39
SNAP-ON INC COM CUSIP 833034101							
11,000 000	40 91	0 00	450,010 00	423,435 37	26,574 63	0 00	26,574 63
SOLERA HLDGS INC COM CUSIP 83421A104							
2,781 000	36 20	0 00	100,672 20	97,085 02	3,587 18	0 00	3,587 18
SOUTHWESTERN ENERGY CO COM CUSIP 845467109							
3,823 000	38 64	0 00	147,720 72	148,318 27	-597 55	0 00	-597 55
STERIS CORP COM CUSIP 859152100							
14,500 000	31 08	0 00	450,660 00	460,154 60	-9,494 60	0 00	-9,494 60

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
TORCHMARK CORP COM CUSIP 891027104							
9,000 000	49 51	1,350 00	445,590 00	340,128 00	105,462 00	0 00	105,462 00
TRANSDIGM GROUP INC COM CUSIP 893641100							
3,800 000	51 03	0 00	193,914 00	144,399 77	49,514 23	0 00	49,514 23
TRIMBLE NAV LTD COM CUSIP 896239100							
4,540 000	28 00	0 00	127,120 00	105,355 73	21,764 27	0 00	21,764 27
ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107							
4,420 000	32 86	0 00	145,241 20	150,925 20	-5,684 00	0 00	-5,684 00
UNION PAC CORP COM CUSIP 907818108							
1,610 000	69 51	531 30	111,911 10	101,734 94	10,176 16	0 00	10,176 16
VCA ANTECH INC COM STK CUSIP 918194101							
5,350 000	24 76	0 00	132,466 00	139,787 35	-7,321 35	0 00	-7,321 35
WAL-MART STORES INC COM CUSIP 931142103							
6,800 000	48 07	0 00	326,876 00	331,836 60	-4,960 60	0 00	-4,960 60
WALTER ENERGY INC CUSIP 93317Q105							
6,000 000	60 85	0 00	365,100 00	99,010 70	266,089 30	0 00	266,089 30
Total USD		27,000 40	18,390,608 26	16,301,517 02	2,089,091 24	0 00	2,089,091.24
Total United States		27,000 40	18,390,608 26	16,301,517 02	2,089,091 24	0 00	2,089,091 24

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Total Common Stock							
531,218.000		**27,000.40**	**19,458,371.15**	**17,205,715.37**	**2,252,655.78**	**0.00**	**2,252,655.78**
Funds - common stock							
United Kingdom - USD							
MFO TEMPLETON INSTL FDS FOREIGN EQUITY SER - PRIMARY SHS CUSIP 880210505							
403,751 260	16 98	0 00	6,855,696 39	7,592,523 25	-736,826 86	0 00	-736,826 86
Total USD		0 00	6,855,696 39	7,592,523 25	-736,826 86	0 00	-736,826 86
Total United Kingdom		0 00	6,855,696 39	7,592,523 25	-736,826 86	0 00	-736,826 86
Total Funds - Common Stock							
403,751.260		**0.00**	**6,855,696.39**	**7,592,523.25**	**-736,826.86**	**0.00**	**-736,826.86**
Total Equities							
934,969.260		**27,000.40**	**26,314,067.54**	**24,798,238.62**	**1,515,828.92**	**0.00**	**1,515,828.92**
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS 3 50 DUE 05-15-2020 REG CUSIP 912828ND8							
100,000 000	104 656	447 01	104,656 00	102,578 13	2,077 87	0 00	2,077 87
Issue Date 15 May 10 Rate 3 50% Yield to Maturity 1 892% Maturity Date 15 May 20							
UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG CUSIP 912828JH4							
325,000 000	109 9922	4,883 97	357,474 65	336,697 42	20,777 23	0 00	20,777 23
Issue Date 15 Aug 08 Rate 4 00% Yield to Maturity 1 514% Maturity Date 15 Aug 18							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS DTD 00139 4 5% DUE 09-30-2011 REG CUSIP 912828FU9							
150,000 000	105 1016	1,696 72	157,652 40	159,586 44	-1,934 04	0 00	-1,934 04
Rate 4 50% Maturity Date 30 Sep 11							
UNITED STATES TREAS NTS DTD 00278 3 625%DUE 02-15-2020 REG CUSIP 912828MP2							
255,000 000	105 6562	3,472 78	269,423 31	253,895 07	15,528 24	0 00	15,528 24
Issue Date 15 Feb 10 Rate 3 625% Yield to Maturity 1 846% Maturity Date 15 Feb 20							
UNITED STATES TREAS NTS DTD 02/15/2001 5% DUE 02-15-2011 BEO CUSIP 9128276T4							
150,000 000	102 9414	2,817 67	154,412 10	157,418 47	-3,006 37	0 00	-3,006 37
Rate 5 00% Maturity Date 15 Feb 11							
UNITED STATES TREAS NTS NT 3 5% DUE 05-31-2013 REG CUSIP 912828JB7							
100,000 000	107 4609	296 44	107,460 90	106,187 84	1,273 06	0 00	1,273 06
Issue Date 31 May 08 Rate 3 50% Yield to Maturity 0 238% Maturity Date 31 May 13							
UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG CUSIP 912828CT5							
200,000 000	111 1484	3 193 37	222,296 80	218,203 80	4,093 00	0 00	4,093 00
Issue Date 15 Aug 04 Rate 4 25% Yield to Maturity 0 393% Maturity Date 15 Aug 14							
UNITED STATES TREAS NTS T-NT 5 125% DUE 06-30-2011 REG CUSIP 912828FK1							
150,000 000	104 707	20 89	157,060 50	159,832 53	-2,772 03	0 00	-2,772 03
Rate 5 125% Maturity Date 30 Jun 11							
US TREAS BDS USD1000 7 25 DUE 05-15-2016REG CUSIP 912810DW5							
200,000 000	128 4531	1,851 90	256,906 20	249,969 55	6,936 65	0 00	6,936 65
Issue Date 15 May 86 Rate 7 25% Yield to Maturity 0 828% Maturity Date 15 May 16							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
United States - USD							
US TREAS NTS DTD 00161 4 5 DUE 05-15-2017 REG CUSIP 912828GS3							
200,000 000	113 7656	1,149 45	227,531 20	216,934 40	10,596 80	0 00	10,596 80
Issue Date 15 May 07 Rate 4 50% Yield to Maturity 1 153% Maturity Date 15 May 17							
Total USD		19,830 20	2,014,874 06	1,961,303 65	53,570 41	0 00	53,570 41
Total United States		19,830 20	2,014,874 06	1,961,303 65	53,570 41	0 00	53,570 41
Total Government Bonds							
1,830,000.000		**19,830.20**	**2,014,874.06**	**1,961,303.65**	**53,570.41**	**0.00**	**53,570.41**
Government agencies							
United States - USD							
FFCB 4 5 10-17-2012 CUSIP 31331X3S9							
150,000 000	108 156	1,387 50	162,234 00	162,208 50	25 50	0 00	25 50
Issue Date 17 Sep 07 Rate 4 50% Yield to Maturity 0 321% Maturity Date 17 Oct 12							
FHLMC NT 4 125 10-18-2010 CUSIP 3134A4VE1							
115,000 000	101 1593	961 92	116,333 19	118,313 15	-1,979 96	0 00	-1,979 96
Rate 4 125% Maturity Date 18 Oct 10							
FHLMC NTS 5 125 07-15-2012 CUSIP 3134A4QD9							
150,000 000	109 034	3,544 79	163,551 00	164,002 50	-451 50	0 00	-451 50
Issue Date 16 Jul 02 Rate 5 125% Yield to Maturity 0 155% Maturity Date 15 Jul 12							
FHLMC PREASSIGN 00057 1 625 04-15-2013 CUSIP 3137EACJ6							
200,000 000	101 5119	1,056 25	203,023 80	199,720 00	3,303 80	0 00	3,303 80
Issue Date 04 Mar 10 Rate 1 625% Yield to Maturity 0 334% Maturity Date 15 Apr 13							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government agencies							
United States - USD							
FNMA 1 25 06-22-2012 CUSIP 31398AP71							
105,000 000	100 9527	32 81	106,000 33	104,881 35	1,118 98	0 00	1,118 98
Issue Date 19 Apr 10 Rate 1 25% Yield to Maturity 0 25% Maturity Date 22 Jun 12							
FNMA 4 375 09-15-2012 CUSIP 31359MPF4							
175,000 000	107 6737	2,254 33	188,428 97	188,224 75	204 22	0 00	204 22
Issue Date 23 Sep 02 Rate 4 375% Yield to Maturity 0 26% Maturity Date 15 Sep 12							
FNMA 6 DUE 05-15-2011 REG CUSIP 31359MJH7							
100,000 000	104 8933	766 66	104,893 30	106,288 00	-1,394 70	0 00	-1,394 70
Rate 6 00% Maturity Date 15 May 11							
FNMA 6 625 DUE 11-15-2010 REG CUSIP 31359MGJ6							
250,000 000	102 416	2,116 32	256,040 00	262,987 50	-6,947 50	0 00	-6,947 50
Rate 6 625% Maturity Date 15 Nov 10							
FNMA NT 3 875 07-12-2013 CUSIP 31398ASD5							
200,000 000	108 348	3,638 19	216,696 00	213,180 00	3,516 00	0 00	3,516 00
Issue Date 06 Jun 08 Rate 3 875% Yield to Maturity 0 305% Maturity Date 12 Jul 13							
FNMA NT 4 375 10-15-2015 CUSIP 31359MZC0							
240,000 000	110 5996	2,216 66	265,439 04	257,500 20	7,938 84	0 00	7,938 84
Issue Date 12 Sep 05 Rate 4 375% Yield to Maturity 1 009% Maturity Date 15 Oct 15							
FNMA NT 5 02-13-2017 CUSIP 31359M4D2							
200,000 000	113 6606	3,833 33	227,321 20	220,183 50	7,137 70	0 00	7,137 70
Issue Date 12 Jan 07 Rate 5 00% Yield to Maturity 1 424% Maturity Date 13 Feb 17							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government agencies							
United States - USD							
FNMA NT 5 25 09-15-2016 CUSIP 31359MW41							
200,000 000	114 9854	3,091 66	229,970 80	223,352 00	6,618 80	0 00	6,618 80
Issue Date 17 Aug 06 Rate 5 25% Yield to Maturity 1 238% Maturity Date 15 Sep 16							
FNMA PREASSIGN 00338 4 125 04-15-2014 CUSIP 31359MUT8							
250,000 000	109 1994	2,177 08	272,998 50	268,187 00	4,811 50	0 00	4,811 50
Issue Date 25 Mar 04 Rate 4 125% Yield to Maturity 0 547% Maturity Date 15 Apr 14							
Total USD		27,077 50	2,512,930.13	2,489,028 45	23,901 68	0 00	23,901 68
Total United States		27,077 50	2,512,930 13	2,489,028 45	23,901 68	0 00	23,901 68
Total Government Agencies **2,335,000.000**		**27,077.50**	**2,512,930.13**	**2,489,028.45**	**23,901.68**	**0.00**	**23,901.68**
Municipal/provincial bonds							
United States - USD							
OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJREV 3 893% 06-15-2017 BEO TAXABLE CUSIP 677581DS6							
90,000 000	102 389	350 37	92,150 10	90,000 00	2,150 10	0 00	2,150 10
Issue Date 25 May 10 Rate 3 893% Maturity Date 15 Jun 17							
UT CNTY UT TRANSN SALES TX REV BUILD AMER BD-SER B 4 92 DUE 12-01-2019 CUSIP 91739RAK3							
45,000 000	109 293	184 50	49,181 85	46,242 45	2,939 40	0 00	2,939 40
Issue Date 27 Aug 09 Rate 4 92% Maturity Date 01 Dec 19							
Total USD		534 87	141,331 95	136,242 45	5,089 50	0 00	5,089 50
Total United States		534 87	141,331 95	136,242 45	5,089 50	0 00	5,089.50

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Total Municipal/Provincial Bonds							
135,000.000		**534.87**	**141,331.95**	**136,242.45**	**5,089.50**	**0.00**	**5,089.50**
Corporate bonds							
Canada - USD							
CDN PAC RY CO NEW 7 25% DUE 05-15-2019 CUSIP 13645RAJ3							
100,000 000	119 0706	926 38	119,070 60	116,114 00	2,956 60	0 00	2,956 60
Issue Date 15 May 09 Rate 7 25% Yield to Maturity 3 777% Maturity Date 15 May 19							
Total USD		926 38	119,070 60	116,114 00	2,956 60	0 00	2,956 60
Total Canada		926 38	119,070 60	116,114 00	2,956 60	0 00	2,956 60
Netherlands - USD							
SHELL INTL FIN B V GTD NT 4 375 DUE 03-25-2020 CUSIP 822582AM4							
50,000 000	103 373	583 33	51,686 50	49,506 00	2,180 50	0 00	2,180 50
Issue Date 25 Mar 10 Rate 4 375% Yield to Maturity 2 536% Maturity Date 25 Mar 20							
Total USD		583 33	51,686 50	49,506 00	2,180 50	0 00	2,180 50
Total Netherlands		583.33	51,686 50	49,506 00	2,180 50	0 00	2,180 50
Norway - USD							
STATOILHYDRO ASA 2 9 DUE 10-15-2014 CUSIP 85771SAC0							
175,000 000	102 243	1,071 38	178,925 25	177,127 25	1,798 00	0 00	1,798 00
Issue Date 15 Oct 09 Rate 2 90% Yield to Maturity 0 941% Maturity Date 15 Oct 14							
Total USD		1,071 38	178,925 25	177,127 25	1,798 00	0 00	1,798 00
Total Norway		1,071 38	178,925.25	177,127 25	1,798 00	0 00	1,798 00
United States - USD							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
ADOBE SYS INC 4 75 DUE 02-01-2020 CUSIP 00724FAB7							
100,000 000	103 1008	1,979 16	103,100 80	99,458 00	3,642 80	0 00	3,642 80
Issue Date 01 Feb 10 Rate 4 75% Yield to Maturity 3 676% Maturity Date 01 Feb 20							
AMPHENOL CORP NEW 4 75% DUE 11-15-2014 CUSIP 032095AA9							
100,000 000	105 9626	606 94	105,962 60	102,806 00	3,156 60	0 00	3,156 60
Issue Date 05 Nov 09 Rate 4 75% Yield to Maturity 2 321% Maturity Date 15 Nov 14							
BEAR STEARNS COS 7 25% DUE 02-01-2018 CUSIP 073902RU4							
45,000 000	116 77	1,359 37	52,546 50	51,720 75	825 75	0 00	825 75
Issue Date 01 Feb 08 Rate 7 25% Yield to Maturity 4 007% Maturity Date 01 Feb 18							
BROWN FORMAN CORP 5% DUE 02-01-2014 CUSIP 115637AJ9							
90,000 000	109 999	1,874 99	98,999 10	97,209 00	1,790 10	0 00	1,790 10
Issue Date 09 Jan 09 Rate 5 00% Yield to Maturity 1 171% Maturity Date 01 Feb 14							
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00809 4 25 DUE 02-08-2013 CUSIP 14912L3S8							
45,000 000	106 6738	759 68	48,003 21	47,846 70	156 51	0 00	156 51
Issue Date 08 Feb 08 Rate 4 25% Yield to Maturity 0 847% Maturity Date 08 Feb 13							
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00825 1 9 DUE 12-16-2011 CUSIP 14912L4J7							
50,000 000	101 2516	36 94	50,625 80	50,265 00	360 80	0 00	360 80
Issue Date 17 Dec 09 Rate 1 90% Yield to Maturity 0 788% Maturity Date 17 Dec 12							
CONOCOPHILLIPS 5 5% DUE 04-15-2013 CUSIP 20825RAB7							
100,000 000	110 4424	1,161 11	110,442 40	109,694 20	748 20	0 00	748 20
Issue Date 11 Apr 06 Rate 5 50% Yield to Maturity 0 73% Maturity Date 15 Apr 13							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
DANAHER CORP 5 625% DUE 01-15-2018 CUSIP 235851AG7							
83,000 000	115 1183	2,152 81	95,548 18	91,318 08	4,230 10	0 00	4,230 10
Issue Date 11 Dec 07 Rate 5 625% Yield to Maturity 2 378% Maturity Date 15 Jan 18							
DELMARVA PWR & LT 6 4% DUE 12-01-2013 CUSIP 247109BQ3							
90,000 000	113 9134	479 99	102,522 06	101,921 70	600 36	0 00	600 36
Issue Date 25 Nov 08 Rate 6 40% Yield to Maturity 1 474% Maturity Date 01 Dec 13							
DEVON ENERGY CORP 6 3% DUE 01-15-2019 CUSIP 25179MAH6							
80,000 000	115 8485	2,324 00	92,678 80	90 072 00	2,606 80	0 00	2,606 80
Issue Date 09 Jan 09 Rate 6 30% Yield to Maturity 2 977% Maturity Date 15 Jan 19							
DIAGEO CAP PLC 7 375% DUE 01-15-2014 CUSIP 25243YAN9							
50,000 000	117 3409	1,700 34	58,670 45	58,896 50	-226 05	0 00	-226 05
Issue Date 21 Oct 08 Rate 7 375% Yield to Maturity 1 011% Maturity Date 15 Jan 14							
DISNEY WALT CO 4 5% DUE 12-15-2013 CUSIP 254687AW6							
100,000 000	110 1362	200 00	110,136 20	108,250 00	1,886 20	0 00	1,886 20
Issue Date 22 Dec 08 Rate 4 50% Yield to Maturity 0 522% Maturity Date 15 Dec 13							
DOW CHEM CO 8 55% DUE 05-15-2019 CUSIP 260543BX0							
100,000 000	122 4113	1,092 50	122,411 30	119,562 00	2,849 30	0 00	2,849 30
Issue Date 13 May 09 Rate 8 55% Yield to Maturity 3 927% Maturity Date 15 May 19							
DUKE CAP CORP 8% DUE 10-01-2019 CUSIP 26439RAH9							
85,000 000	120 2757	1,700 00	102,234 34	101,776 45	457 89	0 00	457 89
Issue Date 28 Sep 99 Rate 8 00% Yield to Maturity 4 167% Maturity Date 01 Oct 19							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
DUKE ENERGY CORP 5 65% DUE 06-15-2013 CUSIP 26441CAA3							
100,000 000	110 261	251 11	110,261 00	109,778 00	483 00	0 00	483 00
Issue Date 16 Jun 08 Rate 5 65% Yield to Maturity 1 226% Maturity Date 15 Jun 13							
EMERSON ELEC CO 4 875% DUE 10-15-2019 CUSIP 291011AY0							
50,000 000	111 6444	514 58	55,822 20	52,656 00	3,166 20	0 00	3,166 20
Issue Date 21 Jan 09 Rate 4 875% Yield to Maturity 2 756% Maturity Date 15 Oct 19							
ESTEE LAUDER COS 7 75% DUE 11-01-2013 CUSIP 29736RAD2							
100,000 000	117 749	1,291 66	117,749 00	116,946 00	803 00	0 00	803 00
Issue Date 04 Nov 08 Rate 7 75% Yield to Maturity 1 49% Maturity Date 01 Nov 13							
FEDEX CORP NT 8 DUE 01-15-2019 REG CUSIP 31428XAR7							
100,000 000	126 993	3,688 88	126,993 00	123,802 00	3,191 00	0 00	3,191 00
Issue Date 16 Jan 09 Rate 8 00% Yield to Maturity 3 308% Maturity Date 15 Jan 19							
FL PWR & LT CO 5 55% DUE 11-01-2017 CUSIP 341081EZ6							
100,000 000	114 4988	925 00	114,498 80	109,490 75	5,008 05	0 00	5 008 05
Issue Date 10 Oct 07 Rate 5 55% Yield to Maturity 1 913% Maturity Date 01 Nov 17							
GA PWR CO 6 DUE 11-01-2013 CUSIP 373334JM4							
100,000 000	113 2363	1,000 00	113,236 30	113,157 00	79 30	0 00	79 30
Issue Date 19 Nov 08 Rate 6 00% Yield to Maturity 1 025% Maturity Date 01 Nov 13							
HESS CORP NT 8 125 DUE 02-15-2019 REG CUSIP 42809HAB3							
85,000 000	124 6556	2,609 02	105,957 26	103,499 40	2,457 86	0 00	2,457 86
Issue Date 03 Feb 09 Rate 8 125% Yield to Maturity 3 608% Maturity Date 15 Feb 19							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
KRAFT FOODS INC 6 25% DUE 06-01-2012 CUSIP 50075NAH7							
100,000 000	108 9981	520 83	108,998 10	108,761 00	237 10	0 00	237 10
Issue Date 20 May 02 Rate 6 25% Yield to Maturity 0 813% Maturity Date 01 Jun 12							
LUBRIZOL CORP 8 875% DUE 02-01-2019 CUSIP 549271AG9							
40,000 000	125 1464	1,479 16	50,058 56	50,481 20	-422 64	0 00	-422 64
Issue Date 27 Jan 09 Rate 8 875% Yield to Maturity 3 278% Maturity Date 01 Feb 19							
MARATHON GLOBAL 6% DUE 07-01-2012 CUSIP 565805AA6							
100,000 000	107 462	3,000 00	107,462 00	109,506 00	-2,044 00	0 00	-2,044 00
Issue Date 21 Jun 02 Rate 6 00% Call Date 30 Jun 12 Call Price 100 00 Maturity Date 01 Jul 12							
MCDONALDS CORP 5 8% DUE 10-15-2017 CUSIP 58013MEB6							
50,000 000	116 7643	612 22	58,382 15	56,240 00	2,142 15	0 00	2,142 15
Issue Date 18 Oct 07 Rate 5 80% Yield to Maturity 2 013% Maturity Date 15 Oct 17							
NABORS INDS INC 9 25% DUE 01-15-2019 CUSIP 629568AT3							
45,000 000	122 9446	1,919 37	55,325 07	54,972 00	353 07	0 00	353 07
Issue Date 15 Jul 09 Rate 9 25% Yield to Maturity 4 927% Maturity Date 15 Jan 19							
NISOURCE FIN CORP 6 15% DUE 03-01-2013 CUSIP 65473QAK9							
110,000 000	109 0502	2,255 00	119,955 22	120,421 70	-466 48	0 00	-466 48
Issue Date 19 Feb 03 Rate 6 15% Yield to Maturity 1 58% Maturity Date 01 Mar 13							
PORTLAND GEN ELEC 6 1% DUE 04-15-2019 CUSIP 736508BQ4							
85,000 000	116 346	1,094 61	98,894 10	95,960 30	2,933 80	0 00	2,933 80
Issue Date 16 Apr 09 Rate 6 10% Yield to Maturity 2 877% Maturity Date 15 Apr 19							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
QUEST DIAGNOSTICS 6 4% DUE 07-01-2017 CUSIP 74834LAM2							
45,000 000	114 2294	1,440 00	51,403 23	50,502 26	900 97	0 00	900 97
Issue Date 22 Jun 07 Rate 6 40% Yield to Maturity 2 863% Maturity Date 01 Jul 17							
SCHWAB CHARLES SR NT 4 95 DUE 06-01-2014 CUSIP 808513AC9							
100,000 000	108 4231	412 50	108,423 10	106,979 00	1,444 10	0 00	1,444 10
Issue Date 05 Jun 09 Rate 4 95% Yield to Maturity 1 045% Maturity Date 01 Jun 14							
SMITH INTL INC 9 75% DUE 03-15-2019 CUSIP 832110AL4							
100,000 000	136 111	2,870 83	136,111 00	131,500 00	4,611 00	0 00	4,611 00
Issue Date 19 Mar 09 Rate 9 75% Maturity Date 15 Mar 19							
TIME WARNER CABLE 8 25% DUE 04-01-2019 CUSIP 88732JAS7							
75,000 000	122 9802	1,546 87	92,235 15	90,606 75	1,628 40	0 00	1,628 40
Issue Date 26 Mar 09 Rate 8 25% Yield to Maturity 3 957% Maturity Date 01 Apr 19							
UN PAC CORP 6 125 DUE 01-15-2012 BEO CUSIP 907818CN6							
100,000 000	107 3966	2,824 30	107,396 60	108,495 00	-1,098 40	0 00	-1,098 40
Issue Date 17 Jan 02 Rate 6 125% Call Date 19 Dec 11 Call Price 100 00 Yield to Maturity 1 093% Maturity Date 15 Jan 12							
VA ELEC & PWR CO 5 1% DUE 11-30-2012 CUSIP 927804FD1							
30,000 000	108 5254	131 75	32,557 62	32,788 80	-231 18	0 00	-231 18
Issue Date 04 Dec 07 Rate 5 10% Yield to Maturity 0 894% Maturity Date 30 Nov 12							
VERIZON GLOBAL FDG 7 375% DUE 09-01-2012 CUSIP 92344GAT3							
100,000 000	112 3492	2,458 33	112,349 20	114,050 00	-1,700 80	0 00	-1,700 80
Issue Date 26 Aug 02 Rate 7 375% Yield to Maturity 0 903% Maturity Date 01 Sep 12							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
Total USD		50,273 85	3,237,950 40	3,191,389 54	46,560 86	0 00	46,560 86
Total United States		50,273 85	3,237,950.40	3,191,389 54	46,560 86	0 00	46,560 86
Total Corporate Bonds							
3,158,000.000		**52,854.94**	**3,587,632.75**	**3,534,136.79**	**53,495.96**	**0.00**	**53,495.96**
Government mortgage backed securities							
United States - USD							
FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0							
108,143 640	105 9075	405 53	114,532 22	111,793 49	2,738 73	0 00	2,738 73
Issue Date 01 Aug 03 Rate 4 50% Yield to Maturity 2 225% Maturity Date 01 Sep 23							
FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1							
169,115 240	106 667	634 18	180,390 15	177,386 05	3,004 10	0 00	3,004 10
Issue Date 01 Mar 05 Rate 4 50% Yield to Maturity 1 46% Maturity Date 01 Apr 20							
FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0							
208 400 060	107 3984	868 33	223,818 33	221,262 25	2,556 08	0 00	2,556 08
Issue Date 01 Jul 07 Rate 5 00% Yield to Maturity 1 551% Maturity Date 01 Oct 21							
FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2							
138,528 690	106 852	577 20	148,020 67	146,515 74	1,504 93	0 00	1,504 93
Issue Date 01 Mar 08 Rate 5 00% Yield to Maturity 1 543% Maturity Date 01 Mar 23							
FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2							
176,359 200	108 174	808 31	190,774 80	188,594 11	2,180 69	0 00	2,180 69
Issue Date 01 Jun 08 Rate 5 50% Yield to Maturity 1 623% Maturity Date 01 Jul 23							
Total USD		3,293 55	857,536 17	845,551 64	11,984 53	0 00	11,984 53

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
Total United States		3,293 55	857,536 17	845,551 64	11,984 53	0 00	11,984 53
Total Government Mortgage Backed Securities							
800,546.830		**3,293.55**	**857,536.17**	**845,551.64**	**11,984.53**	**0.00**	**11,984.53**
Guaranteed fixed income							
United States - USD							
GEN ELEC CAP CRP MED TRM SR NTS FDIC GTDTRANCHE 2 2 DUE 06-08-12 CUSIP 36967HAH0							
200,000 000	102 6388	281 11	205,277 60	204,128 00	1,149 60	0 00	1,149 60
Issue Date 08 Jan 09 Rate 2 20% Yield to Maturity 0 126% Maturity Date 08 Jun 12							
Total USD		281 11	205,277 60	204,128.00	1,149 60	0 00	1,149 60
Total United States		281 11	205,277 60	204,128 00	1,149.60	0 00	1,149 60
Total Guaranteed Fixed Income							
200,000.000		**281.11**	**205,277.60**	**204,128.00**	**1,149.60**	**0.00**	**1,149.60**
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 3 00 INDEX LINKED NOTES DUE 07-15-2012 REG CUSIP 912828AF7							
30,000 000	128 982762	496 33	38,694 82	39,210 88	-516 06	0 00	-516 06
Issue Date 15 Jul 02 Rate 3 63753% Yield to Maturity 2 713% Maturity Date 15 Jul 12							
UNITED STATES TREAS BDS INDEX LINKED 1 75 DUE 01-15-2028 REG CUSIP 912810PV4							
30,000 000	105 552819	248 39	31,665 84	29,838 06	1,827 78	0 00	1 827 78
Issue Date 15 Jan 08 Rate 1 8211% Yield to Maturity 3 766% Maturity Date 15 Jan 28							
UNITED STATES TREAS BDS INFLATION INDEX LINKED 3 875% 04-15-2029 CUSIP 912810FH6							
40,000 000	177 952361	431 86	71,180 94	66,583 29	4,597 65	0 00	4,597 65

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total

Fixed Income

Index linked government bonds

United States - USD

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Issue Date 15 Apr 99 Rate 5 13879% Yield to Maturity 2 713% Maturity Date 15 Apr 29							
US OF AMER TREAS NTS 2 375 TIPS 04/15/2011 USD1000 CUSIP 912828FB1							
45,000 000	111 656664	246 63	50,245 49	50,953 63	-708 14	0 00	-708 14
Rate 2 6086% Maturity Date 15 Apr 11							
US TREAS BDS INDEX LINKED 2 00 DUE 01-15-2026 REG CUSIP 912810FS2							
60,000 000	116 140887	599 09	69,684 53	66,718 09	2,966 44	0 00	2,966 44
Issue Date 15 Jan 06 Rate 2 19682% Yield to Maturity 3 155% Maturity Date 15 Jan 26							
US TREAS BDS INDEX LINKED 2 5 DUE 01-15-2029 REG CUSIP 912810PZ5							
50,000 000	114 758309	577 09	57,379 15	54,372 04	3,007 11	0 00	3,007 11
Issue Date 15 Jan 09 Rate 2 53852% Yield to Maturity 3 971% Maturity Date 15 Jan 29							
US TREAS BDS INDEX LINKED NOTES 2 375 DUE 01-15-2027 REG CUSIP 912810PS1							
60,000 000	119 753369	700 40	71,852 02	68,895 44	2,956 58	0 00	2,956 58
Issue Date 15 Jan 07 Rate 2 56749% Yield to Maturity 3 364% Maturity Date 15 Jan 27							
US TREAS BDS INFLATION INDEXED DUE 04-15-2028/12-09-1999 REG CUSIP 912810FD5							
40,000 000	174 426912	410 63	69,770 76	67,063 92	2,706 84	0 00	2,706 84
Issue Date 15 Apr 98 Rate 4 88613% Yield to Maturity 2 713% Maturity Date 15 Apr 28							
US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO CUSIP 912810FR4							
45,000 000	128 290198	562 00	57,730 58	55,384 70	2,345 88	0 00	2,345 88
Issue Date 15 Jul 04 Rate 2 74685% Yield to Maturity 2 713% Maturity Date 15 Jan 25							
US TREAS INFL INDEXED BONDS 3 375 DUE 04-15-2032 AR12 DUE 04-15-32 REG CUSIP 912810FQ6							
40,000 000	159 899357	348 36	63,959 74	61,234 88	2,724 86	0 00	2,724 86

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Index linked government bonds							
United States - USD							
Issue Date 15 Oct 01 Rate 4 14524% Yield to Maturity 2 926% Maturity Date 15 Apr 32							
US TREAS NTS INDEX LINKED 0 625 DUE 04-15-2013 REG CUSIP 912828HW3							
25,000 000	105 258155	33 86	26,314 03	26,311 28	2 75	0 00	2 75
Issue Date 15 Apr 08 Rate 0 64464% Yield to Maturity 2 713% Maturity Date 15 Apr 13							
US TREAS NTS INDEX LINKED 1 625 DUE 01-15-2018 REG CUSIP 912828HN3							
55,000 000	109 682529	422 87	60,325 39	59,220 92	1,104 47	0 00	1,104 47
Issue Date 15 Jan 08 Rate 1 69102% Yield to Maturity 2 713% Maturity Date 15 Jan 18							
US TREAS NTS INDEX LINKED 1 875 DUE 07-15-2013 REG CUSIP 912828BD1							
55,000 000	125 545621	556 55	69,050 09	69,111 61	-61 52	0 00	-61 52
Issue Date 15 Jul 03 Rate 2 22562% Yield to Maturity 2 713% Maturity Date 15 Jul 13							
US TREAS NTS INDEX LINKED 1 875 DUE 07-15-2015 REG CUSIP 912828EA4							
60,000 000	120 086569	573 29	72,051 94	71,275 54	776 40	0 00	776 40
Issue Date 15 Jul 05 Rate 2 10151% Yield to Maturity 2 713% Maturity Date 15 Jul 15							
US TREAS NTS INDEX LINKED 2 00 DUE 01-15-2016 REG CUSIP 912828ET3							
60,000 000	118 491994	599 29	71,095 19	70,112 10	983 09	0 00	983 09
Issue Date 15 Jan 06 Rate 2 19682% Yield to Maturity 2 713% Maturity Date 15 Jan 16							
US TREAS NTS INDEX LINKED 2 375 DUE 01-15-2017 REG CUSIP 912828GD6							
55,000 000	119 339566	641 44	65,636 76	64,779 27	857 49	0 00	857 49
Issue Date 15 Jan 07 Rate 2 56749% Yield to Maturity 2 713% Maturity Date 15 Jan 17							
US TREAS NTS INDEX LINKED NOTES 1 375 DUE 07-15-2018 REG CUSIP 912828JE1							
250,000 000	104 773391	1,580 08	261,933 47	255,348 06	6,585 41	0 00	6,585 41

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Index linked government bonds							
United States - USD							
Issue Date 15 Jul 08 Rate 1 39011% Yield to Maturity 2 713% Maturity Date 15 Jul 18							
US TREAS NTS INDEX LINKED NOTES 1 625 DUE 01-15-2015 REG CUSIP 912828DH0							
50,000 000	120 517539	421 77	60,258 77	59,817 67	441 10	0 00	441 10
Issue Date 15 Jan 05 Rate 1 85532% Yield to Maturity 2 713% Maturity Date 15 Jan 15							
US TREAS NTS INFLATION INDEXED 2 00 DUE 07-15-2014 REG CUSIP 912828CP3							
55,000 000	124 088864	586 68	68,248 87	67,717 38	531 49	0 00	531 49
Issue Date 15 Jul 04 Rate 2 29532% Yield to Maturity 2 713% Maturity Date 15 Jul 14							
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2012 REG CUSIP 9128277J5							
45,000 000	129 426466	847 81	58,241 91	59 042 93	-801 02	0 00	-801 02
Issue Date 15 Jan 02 Rate 4 14372% Yield to Maturity 2 713% Maturity Date 15 Jan 12							
US TREAS NTS INFLATION LINKED 2 50 DUE 07-15-2016 REG CUSIP 912828FL9							
65,000 000	120 122491	797 55	78,079 61	77,019 27	1,060 34	0 00	1,060 34
Issue Date 15 Jul 06 Rate 2 69877% Yield to Maturity 2 713% Maturity Date 15 Jul 16							
US TREAS NTS INFLATION-INDEXED NT DUE 01-15-2011 BEO CUSIP 9128276R8							
45,000 000	127 337335	896 99	57,301 80	58,321 71	-1,019 91	0 00	-1,019 91
Rate 4 3841% Maturity Date 15 Jan 11							
UTD STATES TREAS 2 625 DUE 07-15-2017 CUSIP 912828GX2							
10,000 000	118 650239	125 53	11,865 02	11,552 26	312 76	0 00	312 76
Issue Date 15 Jul 07 Rate 2 76118% Yield to Maturity 2 713% Maturity Date 15 Jul 17							
Total USD		12,704 49	1,542,566 72	1,509,884 93	32,681 79	0 00	32,681 79
Total United States		12,704 49	1,542,566 72	1,509,884 93	32,681 79	0 00	32,681 79

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Total Index Linked Government Bonds							
1,270,000.000		**12,704.49**	**1,542,566.72**	**1,509,884.93**	**32,681.79**	**0.00**	**32,681.79**
Total Fixed Income							
9,728,546.830		**116,576.66**	**10,862,149.38**	**10,680,275.91**	**181,873.47**	**0.00**	**181,873.47**
Commodities							
Funds - commodity linked							
United States - USD							
MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL CUSIP 722005667							
140,899 440	7 38	0 00	1,039,837 86	1,028,013 72	11,824 14	0 00	11,824 14
Total USD		0 00	1,039,837 86	1,028,013 72	11,824 14	0 00	11,824 14
Total United States		0 00	1,039,837 86	1,028,013 72	11,824 14	0 00	11,824.14
Total Funds - Commodity Linked							
140,899.440		**0.00**	**1,039,837.86**	**1,028,013.72**	**11,824.14**	**0.00**	**11,824.14**
Total Commodities							
140,899.440		**0.00**	**1,039,837.86**	**1,028,013.72**	**11,824.14**	**0.00**	**11,824.14**
Hedge Fund							
Hedge fund of funds							
Multi-National Companies Region - USD							
CF THE ORRINGTON FD LTD CL II CUSIP 687999920							
1 220	1,224 474	0 00	1,493 85	1,220 00	273 85	0 00	273 85

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Hedge Fund							
Hedge fund of funds							
Total USD		0 00	1,493 85	1,220 00	273 85	0 00	273 85
Total Multi-National Companies Region		0 00	1,493 85	1,220 00	273 85	0.00	273 85
United States - USD							
CF AURORA OFFSHORE LTD II CL A USD UNRESTRICTED SER 04/10 FD CUSIP 125998757							
696 200	1,488 7905	0 00	1,036,495 94	1,000,000 00	36,495 94	0 00	36,495 94
CF AURORA OFFSHORE LTD II CLASS A USD UNRESTRICTED SERIES 01/08 FD CUSIP 511999SA3							
1,612 430	1,490 2041	0 00	2,402,849 79	2,000 000 00	402,849 79	0 00	402,849 79
Total USD		0 00	3,439,345 73	3,000,000 00	439,345 73	0 00	439,345.73
Total United States		0 00	3,439,345 73	3,000,000.00	439,345 73	0 00	439,345 73
Total Hedge Fund of Funds **2,309.850**		**0.00**	**3,440,839.58**	**3,001,220.00**	**439,619.58**	**0.00**	**439,619.58**
Total Hedge Fund **2,309.850**		**0.00**	**3,440,839.58**	**3,001,220.00**	**439,619.58**	**0.00**	**439,619.58**
6/30/10 Unrealized Loss			(120,770.56)				(120,770.56)
			3,320,069.02				318,849.02

Cash and Cash Equivalents

Funds - short term investment

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
USD - NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO							
	1 00	16 16	776,971 70	776,971 70	0 00	0 00	0 00
Total funds - short term investment - all currencies		16 16	776,971 70	776,971 70	0 00	0 00	0 00
Total funds - short term investment - all countries		16.16	776,971 70	776,971 70	0 00	0 00	0 00

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Total Funds - Short Term Investment							
776,971.700		**16.16**	**776,971.70**	**776,971.70**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
776,971.700		**16.16**	**776,971.70**	**776,971.70**	**0.00**	**0.00**	**0.00**
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1 00	0 00	-153,475 49	-153,475 49	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	-153,475 49	-153,475 49	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	-153,475 49	-153,475 49	0 00	0 00	0 00
Total Pending trade purchases							
0.000		**0.00**	**-153,475.49**	**-153,475.49**	**0.00**	**0.00**	**0.00**
Pending trade sales							
USD - United States dollar							
	1 00	0 00	194,711 15	194,711 15	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	194,711 15	194,711 15	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	194,711 15	194,711 15	0 00	0 00	0 00
Total Pending trade sales							
0.000		**0.00**	**194,711.15**	**194,711.15**	**0.00**	**0.00**	**0.00**

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Total Adjustments To Cash							
0.000		0.00	41,235.66	41,235.66	0.00	0.00	0 00
Total							
11,583,697.080		143,593.22	42,475,101.72	40,325,955.61	2,149,146.11	0.00	2,149,146.11

Change to Unrealized (Loss) Page 27		(120,770)
TOTAL		42,354,332

Per 990 PF Part II	Line 10a	7,069,239
	Line 10b	26,314,068
	Line 10c	4,611,118
	Line 13	4,359,907
		42,354,332

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Canada - USD							
CENOVUS ENERGY INC COM CUSIP 15135U109							
18,000 000	37 66	0 00	677,880 00	442,387 26	235,492 74	0 00	235,492 74
SUNCOR ENERGY INC NEW COM STK CUSIP 867224107							
4,870 000	39 10	0 00	190,417 00	213,788 77	-23,371 77	0 00	-23,371 77
Total USD		0 00	868,297 00	656,176 03	212,120 97	0 00	212,120 97
Total Canada		0 00	868,297 00	656,176 03	212,120 97	0 00	212,120 97
United Kingdom - USD							
DIAGEO PLC SPONSORED ADR NEW CUSIP 25243Q205							
7,000 000	81 87	0 00	573,090 00	358,661 50	214,428 50	0 00	214,428 50
Total USD		0 00	573,090 00	358,661 50	214,428 50	0 00	214,428 50
Total United Kingdom		0 00	573,090 00	358,661 50	214,428 50	0 00	214,428
United States - USD							
#REORG/FORTUNE NAME CHANGE BEAM INC COM USD3 125 2B1VAR1 10-4-2011 CUSIP 349631101							
9,000 000	63 77	0 00	573,930 00	242,532 90	331,397 10	0 00	331,397 10
AIRGAS INC COM CUSIP 009363102							
1,800 000	70 04	0 00	126,072 00	121,871 49	4,200 51	0 00	4,200 51
ALIGN TECHNOLOGY INC COM CUSIP 016255101							
5,150 000	22 80	0 00	117,420 00	107,538 85	9,881 15	0 00	9,881 15

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
ALLERGAN INC COM CUSIP 018490102							
2,320 000	83 25	0 00	193,140 00	126,773 55	66,366 45	0 00	66,366 45
APACHE CORP COM CUSIP 037411105							
4,500 000	123 39	0 00	555,255 00	346,137 98	209,117 02	0 00	209,117 02
APPLE INC COM STK CUSIP 037833100							
1,702 000	335 67	0 00	571,310 34	228,875 10	342,435 24	0 00	342,435 24
BOSTON SCIENTIFIC CORP COM CUSIP 101137107							
73,000 000	6 91	0 00	504,430 00	464,280 00	40,150 00	0 00	40,150 00
BROADCOM CORP CL A CUSIP 111320107							
5,500 000	33 64	0 00	185,020 00	178,301 45	6,718 55	0 00	6,718 55
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP 11133T103							
21,500 000	24 07	3,225 00	517,505 00	439,047 20	78,457 80	0 00	78,457 80
C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP 12541W209							
2,160 000	78 84	638 00	170,294 40	154,541 03	15,753 37	0 00	15,753 37
CAMERON INTL CORP COM STK CUSIP 13342B105							
2,301 000	50 29	0 00	115,717 29	91,690 43	24,026 86	0 00	24,026 86
CELGENE CORP COM CUSIP 151020104							
2,970 000	60 32	0 00	179,150 40	189,068 25	-9,917 85	0 00	-9,917 85

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
CERNER CORP COM CUSIP 156782104							
3,100 000	61 11	0 00	189,441 00	119,252 55	70,188 45	0 00	70,188 45
CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102							
5,546 000	43 65	0 00	242,082 90	166,941 08	75,141 82	0 00	75 141 82
CORRECTIONS CORP AMER CUSIP 22025Y407							
4,610 000	21 65	0 00	99,806 50	119,733 64	-19,927 14	0 00	-19,927 14
COVIDIEN PLC USD0 20(POST CONSLDTN) CUSIP G2554F113							
10,000 000	53 23	0 00	532,300 00	408,897 25	123,402 75	0 00	123,402 75
DAVITA INC COM CUSIP 23918K108							
2,800 000	86 61	0 00	242,508 00	242,113 28	394 72	0 00	394 72
DOLBY LABORATORIES INC CL A COM STK CUSIP 25659T107							
4,300 000	42 46	0 00	182,578 00	225,194 69	-42,616 69	0 00	-42,616 69
ECOLAB INC COM CUSIP 278865100							
4,870 000	56 38	852 25	274,570 60	161,875 04	112 695 56	0 00	112,695 56
FASTENAL CO COM CUSIP 311900104							
6,300 000	35 99	0 00	226,737 00	119,228 11	107,508 89	0 00	107,508 89
FLIR SYS INC COM CUSIP 302445101							
5,130 000	33 71	0 00	172,932 30	140,675 45	32,256 85	0 00	32,256 85

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
FLOWSERVE CORP COM CUSIP 34354P105							
1,260 000	109 89	403 20	138,461 40	131,557 24	6,904 16	0 00	6,904 16
FUSION-IO INC CUSIP 36112J107							
287 000	30 09	0 00	8,635 83	5,453 00	3,182 83	0 00	3,182 83
GENERAL DYNAMICS CORP COM CUSIP 369550108							
7,000 000	74 52	3,290 00	521,640 00	342,015 77	179,624 23	0 00	179,624 23
GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107							
12,087 000	17 24	0 00	208,379 88	181,842 25	26,537 63	0 00	26,537 63
GILEAD SCIENCES INC CUSIP 375558103							
4,045 000	41 41	0 00	167,503 45	157,657 87	9,845 58	0 00	9,845 58
GOODRICH CORPORATION CUSIP 382388106							
7,810 000	95 50	2,273 60	745,855 00	348,264 75	397,590 25	0 00	397,590 25
GOOGLE INC CL A CL A CUSIP 38259P508							
983 000	506 38	0 00	497,771 54	532,322 52	-34,550 98	0 00	-34,550 98
GREEN MTN COFFEE ROASTERS CUSIP 393122106							
3,763 000	89 26	0 00	335,885 38	101,632 57	234,252 81	0 00	234,252 81
HAEMONETICS CORP MASS COM CUSIP 405024100							
2,220 000	64 37	0 00	142,901 40	127,991 52	14,909 88	0 00	14,909 88

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
HARLEY DAVIDSON COM USD0 01 CUSIP 412822108							
3,109 000	40 97	0 00	127,375 73	111,531 09	15,844 64	0 00	15,844 64
HOLOGIC INC COM CUSIP 436440101							
5,660 000	20 17	0 00	114,162 20	111,801 51	2,360 69	0 00	2,360 69
HSN INC NEW COM CUSIP 404303109							
15,000 000	32 92	0 00	493,800 00	419,961 00	73,839 00	0 00	73,839 00
IDEXX LABS INC CUSIP 45168D104							
2,475 000	77 56	0 00	191,961 00	122,510 90	69,450 10	0 00	69,450 10
IHS INC COM CL A COM CL A CUSIP 451734107							
4,233 000	83 42	0 00	353,116 86	262,214 95	90,901 91	0 00	90,901 91
ILL TOOL WKS INC COM CUSIP 452308109							
10,000 000	56 49	3,400 00	564,900 00	291,675 00	273,225 00	0 00	273,225 00
ILLUMINA INC COM CUSIP 452327109							
2,530 000	75 15	0 00	190,129 50	106,000 51	84,128 99	0 00	84,128 99
INTERCONTINENTALEXCHANGE INC COM CUSIP 45865V100							
1,820 000	124 71	0 00	226,972 20	196,590 88	30,381 32	0 00	30,381 32
JACOBS ENGR GROUP INC COM CUSIP 469814107							
6,070 000	43 25	0 00	262,527 50	252,135 76	10,391 74	0 00	10,391 74

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
JOHNSON CTL INC COM CUSIP 478366107							
8,280 000	41 66	1,324 80	344,944 80	174,685 67	170,259 13	0 00	170,259 13
JUNIPER NETWORKS INC COM CUSIP 48203R104							
4,630 000	31 50	0 00	145,845 00	172,457 98	-26,612 98	0 00	-26,612 98
K12 INC COM STOCK USD 0001 CUSIP 48273U102							
4,328 000	33 14	0 00	143,429 92	96,603 72	46,826 20	0 00	46,826 20
LABORATORY CORP AMER HLDGS COM NEW COM NEW CUSIP 50540R409							
5,800 000	96 79	0 00	561,382 00	327,560 22	233,821 78	0 00	233,821 78
LEGGETT & PLATT INC COM CUSIP 524660107							
22,000 000	24 38	5,940 00	536,360 00	285,505 00	250,855 00	0 00	250,855 00
MANPOWER INC COM CUSIP 56418H100							
3,060 000	53 65	0 00	164,169 00	161,041 07	3,127 93	0 00	3,127 93
MC DONALDS CORP COM CUSIP 580135101							
6,722 000	84 32	0 00	566,799 04	444,166 18	122,632 86	0 00	122,632 86
MOHAWK INDS INC COM CUSIP 608190104							
8,700 000	59 99	0 00	521,913 00	387,197 85	134,715 15	0 00	134,715 15
MONOLITHIC PWR SYS INC COM CUSIP 609839105							
12,330 000	15 42	0 00	190,128 60	194,574 54	-4,445 94	0 00	-4,445 94

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
NXSTAGE MED INC COM STK CUSIP 67072V103							
7,514 000	20 82	0 00	156,441 48	129,002 57	27,438 91	0 00	27,438 91
OCCIDENTAL PETROLEUM CORP CUSIP 674599105							
3,150 000	104 04	1,449 00	327,726 00	277,472 30	50,253 70	0 00	50,253 70
ORACLE CORP COM CUSIP 68389X105							
17,000 000	32 91	0 00	559,470 00	208,590 00	350,880 00	0 00	350,880 00
PARTNERRE HLDG LTD COM STK CUSIP G6852T105							
6,200 000	68 85	0 00	426,870 00	387,548 36	39,321 64	0 00	39,321 64
PENTAIR INC COM CUSIP 709631105							
13,600 000	40 36	0 00	548,896 00	410,755 07	138,140 93	0 00	138,140 93
QUALCOMM INC COM CUSIP 747525103							
5,850 000	56 79	0 00	332,221 50	252,091 14	80,130 36	0 00	80,130 36
RANGE RES CORP COM CUSIP 75281A109							
10,000 000	55 50	0 00	555,000 00	490,650 00	64,350 00	0 00	64,350 00
REPUBLIC SVCS INC COM CUSIP 760759100							
16,800 000	30 85	3,360 00	518,280 00	521,260 32	-2,980 32	0 00	-2,980 32
RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106							
3,657 000	32 40	0 00	118,486 80	96,911 22	21,575 58	0 00	21,575 58

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
SARA LEE CORP COM CUSIP 803111103							
25,000 000	18 99	3,450 00	474,750 00	345,750 00	129,000 00	0 00	129,000 00
SCHLUMBERGER LTD COM COM CUSIP 806857108							
4,470 000	86 40	1,137 50	386,208 00	317,410 68	68,797 32	0 00	68,797 32
SCHWAB CHARLES CORP COM NEW CUSIP 808513105							
6,380 000	16 45	0 00	104,951 00	120,555 02	-15,604 02	0 00	-15,604 02
SILICON LABORATORIES INC COM CUSIP 826919102							
6,096 000	41 26	0 00	251,520 96	237,811 80	13,709 16	0 00	13,709 16
SNAP-ON INC COM CUSIP 833034101							
10,000 000	62 48	0 00	624,800 00	384,941 25	239,858 75	0 00	239,858 75
SOLERA HLDGS INC COM CUSIP 83421A104							
3,020 000	59 16	0 00	178,663 20	140,989 26	37,673 94	0 00	37,673 94
STERIS CORP COM CUSIP 859152100							
14,500 000	34 98	0 00	507,210 00	460,154 60	47,055 40	0 00	47,055 40
STILLWATER MNG CO COM CUSIP 86074Q102							
4,350 000	22 01	0 00	95,743 50	84,661 78	11,081 72	0 00	11,081 72
TE CONNECTIVITY LTD CUSIP H84989104							
6,920 000	36 76	0 00	254,379 20	240,916 64	13,462 56	0 00	13,462 56

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
TEMPUR-PEDIC INTL INC COM CUSIP 88023U101							
3,480 000	67 82	0 00	236,013 60	110,563 90	125,449 70	0 00	125,449 70
TEXAS INSTRUMENTS INC COM CUSIP 882508104							
16,500 000	32 83	0 00	541,695 00	478,381 20	63,313 80	0 00	63,313 80
TRANSDIGM GROUP INC COM CUSIP 893641100							
2,090 000	91 19	0 00	190,587 10	79,419 87	111,167 23	0 00	111,167 23
TRIMAS CORP COM NEW COM NEW CUSIP 896215209							
5,313 000	24 75	0 00	131,496 75	84,779 08	46,717 67	0 00	46,717 67
TRIMBLE NAV LTD COM CUSIP 896239100							
6,170 000	39 64	0 00	244,578 80	180,157 57	64,421 23	0 00	64,421 23
URBAN OUTFITTERS INC COM CUSIP 917047102							
4,070 000	28 15	0 00	114,570 50	122,572 60	-8,002 10	0 00	-8,002 10
VALASSIS COMMUNICATIONS INC COM CUSIP 918866104							
7,610 000	30 30	0 00	230,583 00	247,751 28	-17,168 28	0 00	-17,168 28
VERISIGN INC COM CUSIP 92343E102							
5,810 000	33 46	0 00	194,402 60	172,299 38	22,103 22	0 00	22,103 22
WALTER ENERGY INC CUSIP 93317Q105							
4,500 000	115 80	0 00	521,100 00	74,258 03	446,841 97	0 00	446,841 97

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
United States - USD							
WEATHERFORD INTL LTD CUSIP H27013103							
6,530 000	18 75	0 00	122,437 50	140,504 91	-18,067 41	0 00	-18,067 41
Total USD		30,743 35	23,388,233 45	17,239,680 47	6,148,552 98	0 00	6,148,552 98
Total United States		30,743 35	23,388,233 45	17,239,680 47	6,148,552 98	0 00	6,148,552 98
Total Common Stock							
601,211.000		**30,743.35**	**24,829,620.45**	**18,254,518.00**	**6,575,102.45**	**0.00**	**6,575,102.45**
Funds - common stock							
United Kingdom - USD							
MFO TEMPLETON INSTL FDS FOREIGN EQUITY SER - PRIMARY SHS CUSIP 880210505							
389,390 650	21 27	0 00	8,282,339 12	7,331,405 28	950,933 84	0 00	950,933 84
Total USD		0 00	8,282,339.12	7,331,405 28	950,933 84	0 00	950,933 84
Total United Kingdom		0 00	8,282,339 12	7,331,405 28	950,933 84	0 00	950,933 84
Total Funds - Common Stock							
389,390.650		**0.00**	**8,282,339.12**	**7,331,405.28**	**950,933.84**	**0.00**	**950,933.84**
Total Equities							
990,601.650		**30,743.35**	**33,111,959.57**	**25,585,923.28**	**7,526,036.29**	**0.00**	**7,526,036.29**

Fixed Income

Government bonds

United States - USD

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS 3 50 DUE 05-15-2020 REG CUSIP 912828ND8							
150,000 000	104 398	670 51	156,597 00	155,587 69	1,009 31	0 00	1,009 31
Issue Date 15 May 10 Rate 3 50% Yield to Maturity 1 892% Maturity Date 15 May 20							
UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG CUSIP 912828JH4							
100,000 000	110 2031	1,502 76	110,203 10	103,599 21	6,603 89	0 00	6,603 89
Issue Date 15 Aug 08 Rate 4 00% Yield to Maturity 1 514% Maturity Date 15 Aug 18							
UNITED STATES TREAS NTS DTD 00139 4 5% DUE 09-30-2011 REG CUSIP 912828FU9							
125,000 000	101 1094	1,413 93	126,386 75	132,988 70	-6,601 95	0 00	-6,601 95
Rate 4 50% Maturity Date 30 Sep 11							
UNITED STATES TREAS NTS DTD 00231 3 125%DUE 05-15-2019 REG CUSIP 912828KQ2							
105,000 000	103 25	419 07	108,412 50	108,403 71	8 79	0 00	8 79
Issue Date 15 May 09 Rate 3 125% Yield to Maturity 1 711% Maturity Date 15 May 19							
UNITED STATES TREAS NTS DTD 00278 3 625%DUE 02-15-2020 REG CUSIP 912828MP2							
100,000 000	105 7891	1,361 87	105,789 10	100,861 90	4,927 20	0 00	4,927 20
Issue Date 15 Feb 10 Rate 3 625% Yield to Maturity 1 846% Maturity Date 15 Feb 20							
UNITED STATES TREAS NTS DTD 02/15/2011 3 125% DUE 05-15-2021 REG CUSIP 912828QN3							
75,000 000	99 719	299 33	74,789 25	75,349 21	-559 96	0 00	-559 96
Issue Date 15 May 11 Yield to Maturity 2 112% Maturity Date 15 May 21							
UNITED STATES TREAS NTS NT 1% DUE 04-30-2012 REG CUSIP 912828NB2							
100,000 000	100 664	168 47	100,664 00	100,828 13	-164 13	0 00	-164 13
Issue Date 30 Apr 10 Rate 1 00% Yield to Maturity 0 094% Maturity Date 30 Apr 12							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS NT 3 5% DUE 05-31-2013 REG CUSIP 912828JB7							
100,000 000	105 793	296 44	105,793 00	106,187 84	-394 84	0 00	-394 84
Issue Date 31 May 08 Rate 3 50% Yield to Maturity 0 238% Maturity Date 31 May 13							
UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG CUSIP 912828CT5							
100,000 000	110 5234	1,596 68	110,523 40	109,101 90	1,421 50	0 00	1,421 50
Issue Date 15 Aug 04 Rate 4 25% Yield to Maturity 0 393% Maturity Date 15 Aug 14							
US TREAS BDS USD1000 7 25 DUE 05-15-2016REG CUSIP 912810DW5							
75,000 000	126 25	694 46	94,687 50	93,738 58	948 92	0 00	948 92
Issue Date 15 May 86 Rate 7 25% Yield to Maturity 0 828% Maturity Date 15 May 16							
US TREAS NTS 1 375 DUE 09-15-2012 REG CUSIP 912828LM0							
115,000 000	101 3125	464 06	116,509 37	116,468 95	40 42	0 00	40 42
Issue Date 15 Sep 09 Rate 1 375% Yield to Maturity 0 171% Maturity Date 15 Sep 12							
US TREAS NTS DTD 00161 4 5 DUE 05-15-2017 REG CUSIP 912828GS3							
100,000 000	113 4688	574 72	113,468 80	108,467 20	5,001 60	0 00	5,001 60
Issue Date 15 May 07 Rate 4 50% Yield to Maturity 1 153% Maturity Date 15 May 17							
Total USD		9,462 30	1,323,823 77	1,311,583 02	12,240 75	0 00	12,240 75
Total United States		9,462 30	1,323,823 77	1,311,583 02	12,240 75	0 00	12,240 75
Total Government Bonds **1,245,000.000**		**9,462.30**	**1,323,823.77**	**1,311,583.02**	**12,240.75**	**0.00**	**12,240.75**
Government agencies							
United States - USD							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government agencies							
United States - USD							
FFCB 4 5 10-17-2012 CUSIP 31331X3S9							
150,000 000	105 317	1,387 50	157,975 50	162,208 50	-4,233 00	0 00	-4,233 00
Issue Date 17 Sep 07 Rate 4 50% Yield to Maturity 0 321% Maturity Date 17 Oct 12							
FHLMC NTS 5 125 07-15-2012 CUSIP 3134A4QD9							
150,000 000	105 0698	3,544 79	157,604 70	164,002 50	-6,397 80	0 00	-6,397 80
Issue Date 16 Jul 02 Rate 5 125% Yield to Maturity 0 155% Maturity Date 15 Jul 12							
FHLMC PREASSIGN 00057 1 625 04-15-2013 CUSIP 3137EACJ6							
150,000 000	102 0647	514 58	153,097 05	149,790 00	3,307 05	0 00	3,307 05
Issue Date 04 Mar 10 Rate 1 625% Yield to Maturity 0 334% Maturity Date 15 Apr 13							
FHLMC PREASSIGN 00067 1 07-30-2014 CUSIP 3137EACU1							
30,000 000	99 8791	24 16	29,963 73	30,028 20	-64 47	0 00	-64 47
Issue Date 02 Jun 11 Yield to Maturity 0 634% Maturity Date 30 Jul 14							
FNMA 1 25 06-22-2012 CUSIP 31398AP71							
105,000 000	100 8971	32 81	105,941 95	104,881 35	1,060 60	0 00	1,060 60
Issue Date 19 Apr 10 Rate 1 25% Yield to Maturity 0 25% Maturity Date 22 Jun 12							
FNMA NT 3 875 07-12-2013 CUSIP 31398ASD5							
100,000 000	106 8609	1,819 09	106,860 90	106,590 00	270 90	0 00	270 90
Issue Date 06 Jun 08 Rate 3 875% Yield to Maturity 0 305% Maturity Date 12 Jul 13							
FNMA NT 4 375 10-15-2015 CUSIP 31359MZC0							
100,000 000	110 8161	923 61	110,816 10	107,291 75	3,524 35	0 00	3,524 35
Issue Date 12 Sep 05 Rate 4 375% Yield to Maturity 1 009% Maturity Date 15 Oct 15							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government agencies							
United States - USD							
FNMA NT 5 02-13-2017 CUSIP 31359M4D2							
50,000 000	114 1802	958 33	57,090 10	55,045 87	2,044 23	0 00	2,044 23
Issue Date 12 Jan 07 Rate 5 00% Yield to Maturity 1 424% Maturity Date 13 Feb 17							
FNMA NT 5 25 09-15-2016 CUSIP 31359MW41							
100,000 000	115 3303	1,545 83	115,330 30	111,676 00	3,654 30	0 00	3,654 30
Issue Date 17 Aug 06 Rate 5 25% Yield to Maturity 1 238% Maturity Date 15 Sep 16							
FNMA PREASSIGN 00338 4 125 04-15-2014 CUSIP 31359MUT8							
100,000 000	108 901	870 83	108,901 00	107,274 80	1,626 20	0 00	1,626 20
Issue Date 25 Mar 04 Rate 4 125% Yield to Maturity 0 547% Maturity Date 15 Apr 14							
Total USD		11,621 53	1,103,581 33	1,098,788 97	4,792 36	0 00	4,792 36
Total United States		11,621 53	1,103,581 33	1,098,788 97	4,792 36	0 00	4,792 36
Total Government Agencies **1,035,000.000**		**11,621.53**	**1,103,581.33**	**1,098,788.97**	**4,792.36**	**0.00**	**4,792.36**
Funds - government agencies							
International Region - USD							
MFO TEMPLETON INCOME TR GLOBAL BD FD ADVISOR CL CUSIP 880208400							
149,786 050	13 87	0 00	2,077,532 51	2,031,392 14	46,140 37	0 00	46,140 37
Total USD		0 00	2,077,532 51	2,031,392 14	46,140 37	0 00	46,140 37
Total International Region		0 00	2,077,532 51	2,031,392 14	46,140 37	0 00	46,140 37
Total Funds - Government Agencies **149,786.050**		**0.00**	**2,077,532.51**	**2,031,392.14**	**46,140.37**	**0.00**	**46,140.37**

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Municipal/provincial bonds							
United States - USD							
LA LOC GOVT ENVIR FACS TAX-EGSL-TR-A-1 1 52 02-01-18 BEO OID 1 525 @0 CUSIP 54627RAE0							
100,000 000	100 543	1,431 33	100,543 00	99,979 42	563 58	0 00	563 58
Issue Date 22 Jul 10 Rate 1 52% Maturity Date 01 Feb 18							
MICHIGAN ST 2 65% 04-15-2015 BEO TAXABLE CUSIP 5946106T9							
50,000 000	102 534	261 31	51,267 00	49,943 50	1,323 50	0 00	1,323 50
Issue Date 20 Apr 11 Rate 2 65% Maturity Date 15 Apr 15							
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 2 969% 11-15-2018 BEO TAXABLE CUSIP 60636ABJ1							
55,000 000	98 091	9 07	53,950 05	55,000 00	-1,049 95	0 00	-1,049 95
Issue Date 29 Jun 11 Rate 2 969% Maturity Date 15 Nov 18							
OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJREV 3 893% 06-15-2017 BEO TAXABLE CUSIP 677581DS6							
90,000 000	103 946	155 71	93,551 40	90,000 00	3,551 40	0 00	3,551 40
Issue Date 25 May 10 Rate 3 893% Maturity Date 15 Jun 17							
UNIVERSITY TEX UNIV REVS 3 405% 08-15-2020 BEO TAXABLE CUSIP 9151375P4							
45,000 000	98 186	578 84	44,183 70	45,000 00	-816 30	0 00	-816 30
Issue Date 23 Sep 10 Rate 3 405% Maturity Date 15 Aug 20							
UT CNTY UT TRANSN SALES TX REV BUILD AMER BD-SER B 4 92 DUE 12-01-2019 CUSIP 91739RAK3							
45,000 000	107 131	184 50	48,208 95	46,242 45	1,966 50	0 00	1,966 50
Issue Date 27 Aug 09 Rate 4 92% Maturity Date 01 Dec 19							
UTAH ST 3 289% 07-01-2020 BEO TAXABLE CUSIP 917542QT2							
50,000 000	98 079	822 25	49,039 50	50,000 00	-960 50	0 00	-960 50
Issue Date 30 Sep 10 Rate 3 289% Yield to Maturity 2 569% Maturity Date 01 Jul 20							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Municipal/provincial bonds							
Total USD		3,443 01	440,743 60	436,165 37	4,578 23	0 00	4,578 23
Total United States		3,443 01	440,743 60	436,165 37	4,578 23	0 00	4,578 23
Total Municipal/Provincial Bonds **435,000.000**		**3,443.01**	**440,743.60**	**436,165.37**	**4,578.23**	**0.00**	**4,578.23**
Corporate bonds							
Canada - USD							
CDN PAC RY CO NEW 7 25% DUE 05-15-2019 CUSIP 13645RAJ3							
60,000 000	120 1684	555 83	72,101 04	69,668 40	2,432 64	0 00	2,432 64
Issue Date 15 May 09 Rate 7 25% Yield to Maturity 3 777% Maturity Date 15 May 19							
Total USD		555 83	72,101 04	69,668 40	2,432 64	0 00	2,432 64
Total Canada		555 83	72,101 04	69,668 40	2,432 64	0 00	2,432 64
Netherlands - USD							
SHELL INTL FIN B V GTD NT 4 375 DUE 03-25-2020 CUSIP 822582AM4							
50,000 000	105 078	583 33	52,539 00	49,506 00	3,033 00	0 00	3,033 00
Issue Date 25 Mar 10 Rate 4 375% Yield to Maturity 2 536% Maturity Date 25 Mar 20							
Total USD		583 33	52,539 00	49,506 00	3,033 00	0 00	3,033 00
Total Netherlands		583 33	52,539 00	49,506 00	3,033 00	0 00	3,033 00
Norway - USD							
STATOILHYDRO ASA 5 25 DUE 04-15-2019 CUSIP 85771SAA4							
70,000 000	110 9688	775 83	77,678 16	78,094 10	-415 94	0 00	-415 94
Issue Date 23 Apr 09 Rate 5 25% Yield to Maturity 2 657% Maturity Date 15 Apr 19							
Total USD		775 83	77,678 16	78,094 10	-415 94	0 00	-415 94

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
Total Norway		775 83	77,678 16	78,094 10	-415 94	0 00	-415 9[illegible]
United States - USD							
ADOBE SYS INC 4 75 DUE 02-01-2020 CUSIP 00724FAB7							
100,000 000	103 129	1,979 16	103,129 00	99,458 00	3,671 00	0 00	3,671 00
Issue Date 01 Feb 10 Rate 4 75% Yield to Maturity 3 676% Maturity Date 01 Feb 20							
AGILENT 5% DUE 07-15-2020 CUSIP 00846UAG6							
95,000 000	104 9676	2,190 27	99,719 22	100,386 50	-667 28	0 00	-667 28
Issue Date 20 Jul 10 Rate 5 00% Yield to Maturity 3 776% Maturity Date 15 Jul 20							
AMPHENOL CORP NEW 4 75% DUE 11-15-2014 CUSIP 032095AA9							
100,000 000	108 9549	606 94	108,954 90	102,806 00	6,148 90	0 00	6,148 90
Issue Date 05 Nov 09 Rate 4 75% Yield to Maturity 2 321% Maturity Date 15 Nov 14							
ANHEUSER BUSCH 2 875% DUE 02-15-2016 CUSIP 03523TBA5							
70,000 000	101 8919	860 90	71,324 33	69,300 60	2,023 73	0 00	2,02[illegible]
Issue Date 27 Jan 11 Rate 2 875% Yield to Maturity 1 462% Maturity Date 15 Feb 16							
BROWN FORMAN CORP 5% DUE 02-01-2014 CUSIP 115637AJ9							
90,000 000	109 319	1,874 99	98,387 10	97,209 00	1,178 10	0 00	1,178 10
Issue Date 09 Jan 09 Rate 5 00% Yield to Maturity 1 171% Maturity Date 01 Feb 14							
BUNGE LTD FIN CORP 4 1% DUE 03-15-2016 CUSIP 120568AU4							
75,000 000	104 167	939 58	78,125 25	75,726 15	2,399 10	0 00	2,399 10
Issue Date 11 Mar 11 Rate 4 10% Yield to Maturity 3 361% Maturity Date 15 Mar 16							
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00809 4 25 DUE 02-08-2013 CUSIP 14912L3S8							
45,000 000	105 6072	759 68	47,523 24	47,846 70	-323 46	0 00	-323 46

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total

Fixed Income

Corporate bonds

United States - USD

Issue Date 08 Feb 08 Rate 4 25% Yield to Maturity 0 847% Maturity Date 08 Feb 13							
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00825 1 9 DUE 12-16-2011 CUSIP 14912L4J7							
30,000 000	101 697	22 16	30,509 10	30,566 40	-57 30	0 00	-57 30
Issue Date 17 Dec 09 Rate 1 90% Yield to Maturity 0 788% Maturity Date 17 Dec 12							
CONOCOPHILLIPS 5 5% DUE 04-15-2013 CUSIP 20825RAB7							
50,000 000	108 1969	580 55	54,098 45	54,847 10	-748 65	0 00	-748 65
Issue Date 11 Apr 06 Rate 5 50% Yield to Maturity 0 73% Maturity Date 15 Apr 13							
CONTL AIRLINES 2010-A 4 75 DUE 01-12-2021 CUSIP 21079VAA1							
95,000 000	97 50	2,619 75	92,625 00	95,493 75	-2,868 75	0 00	-2,868 75
Issue Date 02 Dec 10 Rate 4 75% Yield to Maturity 4 935% Maturity Date 12 Jan 21							
DANAHER CORP 5 625% DUE 01-15-2018 CUSIP 235851AG7							
53,000 000	113 4973	1,374 68	60,153 56	58,311 54	1,842 02	0 00	1,84[illegible]
Issue Date 11 Dec 07 Rate 5 625% Yield to Maturity 2 378% Maturity Date 15 Jan 18							
DELMARVA PWR & LT 6 4% DUE 12-01-2013 CUSIP 247109BQ3							
90,000 000	111 9109	479 99	100,719 81	101,921 70	-1,201 89	0 00	-1,201 89
Issue Date 25 Nov 08 Rate 6 40% Yield to Maturity 1 474% Maturity Date 01 Dec 13							
DEVON ENERGY CORP 6 3% DUE 01-15-2019 CUSIP 25179MAH6							
80,000 000	117 6011	2,324 00	94,080 88	90,072 00	4,008 88	0 00	4,008 88
Issue Date 09 Jan 09 Rate 6 30% Yield to Maturity 2 977% Maturity Date 15 Jan 19							
DIAGEO CAP PLC 7 375% DUE 01-15-2014 CUSIP 25243YAN9							
50,000 000	114 8798	1,700 34	57,439 90	58,896 50	-1,456 60	0 00	-1,456 60

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total

Fixed Income

Corporate bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
Issue Date 21 Oct 08 Rate 7 375% Yield to Maturity 1 011% Maturity Date 15 Jan 14							
DISNEY WALT CO NEW NT 3 75 DUE 06-01-2021 CUSIP 25468PCL8							
75,000 000	99 5127	296 87	74,634 52	74,949 75	-315 23	0 00	-315 23
Issue Date 23 May 11 Yield to Maturity 2 855% Maturity Date 01 Jun 21							
DOW CHEM CO 8 55% DUE 05-15-2019 CUSIP 260543BX0							
100,000 000	128 9444	1,092 50	128,944 40	119,562 00	9,382 40	0 00	9,382 40
Issue Date 13 May 09 Rate 8 55% Yield to Maturity 3 927% Maturity Date 15 May 19							
DUKE CAP CORP 8% DUE 10-01-2019 CUSIP 26439RAH9							
85,000 000	122 3263	1,700 00	103,977 35	101,776 45	2,200 90	0 00	2,200 90
Issue Date 28 Sep 99 Rate 8 00% Yield to Maturity 4 167% Maturity Date 01 Oct 19							
DUKE ENERGY CORP 5 65% DUE 06-15-2013 CUSIP 26441CAA3							
100,000 000	108 444	251 11	108,444 00	109,778 00	-1,334 00	0 00	-1,334 [illegible]
Issue Date 16 Jun 08 Rate 5 65% Yield to Maturity 1 226% Maturity Date 15 Jun 13							
EMERSON ELEC CO 4 875% DUE 10-15-2019 CUSIP 291011AY0							
75,000 000	109 2137	771 87	81,910 27	80,349 50	1,560 77	0 00	1,560 77
Issue Date 21 Jan 09 Rate 4 875% Yield to Maturity 2 756% Maturity Date 15 Oct 19							
ESTEE LAUDER COS 7 75% DUE 11-01-2013 CUSIP 29736RAD2							
100,000 000	114 793	1,291 66	114,793 00	116,946 00	-2,153 00	0 00	-2,153 00
Issue Date 04 Nov 08 Rate 7 75% Yield to Maturity 1 49% Maturity Date 01 Nov 13							
FEDEX CORP NT 8 DUE 01-15-2019 REG CUSIP 31428XAR7							
60,000 000	125 6681	2,213 33	75,400 86	74 281 20	1,119 66	0 00	1,119 66

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Total

Fixed Income

Corporate bonds

United States - USD

Issue Date 16 Jan 09 Rate 8 00% Yield to Maturity 3 308% Maturity Date 15 Jan 19

Description / Asset ID / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
FL PWR & LT CO 5 55% DUE 11-01-2017 CUSIP 341081EZ6							
65,000 000	116 9773	601 25	76,035 24	71,168 99	4,866 25	0 00	4,866 25
Issue Date 10 Oct 07 Rate 5 55% Yield to Maturity 1 913% Maturity Date 01 Nov 17							
GA PWR CO 6 DUE 11-01-2013 CUSIP 373334JM4							
100,000 000	110 9573	1,000 00	110,957 30	113,157 00	-2,199 70	0 00	-2,199 70
Issue Date 19 Nov 08 Rate 6 00% Yield to Maturity 1 025% Maturity Date 01 Nov 13							
HESS CORP NT 8 125 DUE 02-15-2019 REG CUSIP 42809HAB3							
60,000 000	126 5296	1,841 66	75,917 76	73,058 40	2,859 36	0 00	2,859 36
Issue Date 03 Feb 09 Rate 8 125% Yield to Maturity 3 608% Maturity Date 15 Feb 19							
INTERSTATE PWR & LT CO SR DEB 3 65 DUE 09-01-2020 CUSIP 461070AJ3							
55,000 000	97 65	669 16	53,707 50	54,958 75	-1,251 25	0 00	-1,251
Issue Date 26 Aug 10 Rate 3 65% Yield to Maturity 3 325% Maturity Date 01 Sep 20							
KRAFT FOODS INC 6 25% DUE 06-01-2012 CUSIP 50075NAH7							
37,000 000	104 9897	192 70	38,846 18	40,241 57	-1,395 39	0 00	-1,395 39
Issue Date 20 May 02 Rate 6 25% Yield to Maturity 0 813% Maturity Date 01 Jun 12							
MARATHON OIL CORP 5 9% DUE 03-15-2018 CUSIP 565849AF3							
63,000 000	113 3219	1,094 44	71,392 79	69,809 67	1,583 12	0 00	1,583 12
Issue Date 17 Mar 08 Rate 5 90% Yield to Maturity 2 977% Maturity Date 15 Mar 18							
MCDONALDS CORP 5 8% DUE 10-15-2017 CUSIP 58013MEB6							
60,000 000	117 3568	734 66	70,414 08	69,099 45	1,314 63	0 00	1,314 63

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
Issue Date 18 Oct 07 Rate 5 80% Yield to Maturity 2 013% Maturity Date 15 Oct 17							
MEDCO HLTH 2 75% DUE 09-15-2015 CUSIP 58405UAF9							
50,000 000	100 8759	404 86	50,437 95	51,112 00	-674 05	0 00	-674 05
Issue Date 10 Sep 10 Rate 2 75% Yield to Maturity 2 51% Maturity Date 15 Sep 15							
NABORS INDS INC 9 25% DUE 01-15-2019 CUSIP 629568AT3							
70,000 000	126 7542	2,985 69	88,727 94	86,987 75	1,740 19	0 00	1,740 19
Issue Date 15 Jul 09 Rate 9 25% Yield to Maturity 4 927% Maturity Date 15 Jan 19							
NISOURCE FIN CORP 6 15% DUE 03-01-2013 CUSIP 65473QAK9							
110,000 000	107 5691	2,255 00	118,326 01	120,421 70	-2,095 69	0 00	-2,095 69
Issue Date 19 Feb 03 Rate 6 15% Yield to Maturity 1 58% Maturity Date 01 Mar 13							
NORFOLK SOUTHN 7 7% DUE 05-15-2017 CUSIP 655844AE8							
75,000 000	124 1797	737 91	93,134 77	95,289 00	-2,154 23	0 00	-2,154 [illegible]
Issue Date 19 May 97 Rate 7 70% Yield to Maturity 2 744% Maturity Date 15 May 17							
PEPSICO INC 5% DUE 06-01-2018 CUSIP 713448BH0							
70,000 000	110 7667	291 66	77,536 69	77,749 50	-212 81	0 00	-212 81
Issue Date 28 May 08 Rate 5 00% Yield to Maturity 2 327% Maturity Date 01 Jun 18							
PORTLAND GEN ELEC 6 1% DUE 04-15-2019 CUSIP 736508BQ4							
45,000 000	116 022	579 50	52,209 90	50,802 51	1,407 39	0 00	1,407 39
Issue Date 16 Apr 09 Rate 6 10% Yield to Maturity 2 877% Maturity Date 15 Apr 19							
REPUBLIC SVCS INC 3 8% DUE 05-15-2018 CUSIP 760759AL4							
50,000 000	100 4283	274 44	50,214 15	50,315 30	-101 15	0 00	-101 15

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total

Fixed Income

Corporate bonds

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
Issue Date 09 May 11 Rate 3 80% Yield to Maturity 3 026% Maturity Date 15 May 18							
SCHWAB CHARLES SR NT 4 95 DUE 06-01-2014 CUSIP 808513AC9							
100,000 000	109 6427	412 50	109,642 70	106,979 00	2,663 70	0 00	2,663 70
Issue Date 05 Jun 09 Rate 4 95% Yield to Maturity 1 045% Maturity Date 01 Jun 14							
UN PAC CORP 6 125 DUE 01-15-2012 BEO CUSIP 907818CN6							
100,000 000	102 807	2,824 30	102,807 00	108,495 00	-5,688 00	0 00	-5,688 00
Issue Date 17 Jan 02 Rate 6 125% Call Date 19 Dec 11 Call Price 100 00 Yield to Maturity 1 093% Maturity Date 15 Jan 12							
VA ELEC & PWR CO 5 1% DUE 11-30-2012 CUSIP 927804FD1							
50,000 000	105 909	219 58	52,954 50	54,048 60	-1,094 10	0 00	-1,094 10
Issue Date 04 Dec 07 Rate 5 10% Yield to Maturity 0 894% Maturity Date 30 Nov 12							
VERIZON 5 5% DUE 02-15-2018 CUSIP 92343VAL8							
85,000 000	111 2184	1,766 11	94,535 64	98,234 50	-3,698 86	0 00	-3,698
Issue Date 12 Feb 08 Rate 5 50% Yield to Maturity 2 707% Maturity Date 15 Feb 18							
WI ELEC PWR CO 6 25% DUE 12-01-2015 CUSIP 976656CB2							
40,000 000	117 055	208 33	46,822 00	48,249 20	-1,427 20	0 00	-1,427 20
Issue Date 11 Dec 08 Rate 6 25% Yield to Maturity 1 865% Maturity Date 01 Dec 15							
Total USD		45,024 08	3,219,514 24	3,200,662 73	18,851.51	0 00	18,851 51
Total United States		45,024 08	3,219,514 24	3,200,662 73	18,851 51	0 00	18,851 51
Total Corporate Bonds **3,083,000.000**		**46,939.07**	**3,421,832.44**	**3,397,931.23**	**23,901.21**	**0.00**	**23,901.21**

Government mortgage backed securities

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total

Fixed Income

Government mortgage backed securities

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0							
77,190 820	106 9432	289 46	82,550 33	79,796 03	2,754 30	0 00	2,754 30
Issue Date 01 Aug 03 Rate 4 50% Yield to Maturity 2 225% Maturity Date 01 Sep 23							
FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1							
119,862 500	106 974	449 48	128,221 71	125,724 54	2,497 17	0 00	2,497 17
Issue Date 01 Mar 05 Rate 4 50% Yield to Maturity 1 46% Maturity Date 01 Apr 20							
FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0							
144,479 790	108 1572	601 99	156,265 29	153,396 91	2,868 38	0 00	2,868 38
Issue Date 01 Jul 07 Rate 5 00% Yield to Maturity 1 551% Maturity Date 01 Oct 21							
FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2							
89,852 160	107 563	374 38	96,647 67	95,032 69	1,614 98	0 00	1,614 98
Issue Date 01 Mar 08 Rate 5 00% Yield to Maturity 1 543% Maturity Date 01 Mar 23							
FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2							
122,304 940	108 457	560 56	132,648 26	130,789 84	1,858 42	0 00	1,858 42
Issue Date 01 Jun 08 Rate 5 50% Yield to Maturity 1 623% Maturity Date 01 Jul 23							
FNMA POOL #AD7151 4% 07-01-2025 BEO CUSIP 31418U5M2							
94,144 960	104 381	313 81	98,269 45	95,821 91	2,447 54	0 00	2,447 54
Issue Date 01 Jul 10 Rate 4 00% Yield to Maturity 2 179% Maturity Date 01 Jul 25							
FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2							
125,510 080	101 974	366 07	127,987 64	129,785 27	-1,797 63	0 00	-1,797 63
Issue Date 01 Aug 10 Rate 3 50% Yield to Maturity 2 166% Maturity Date 01 Aug 25							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
Total USD		2,955 75	822,590 35	810,347 19	12,243 16	0 00	12,243 16
Total United States		2,955 75	822,590 35	810,347 19	12,243 16	0 00	12,243 16
Total Government Mortgage Backed Securities **773,346.250**		**2,955.75**	**822,590.35**	**810,347.19**	**12,243.16**	**0.00**	**12,243.16**
Guaranteed fixed income							
United States - USD							
GEN ELEC CAP CRP MED TRM SR NTS FDIC GTDTRANCHE 2 2 DUE 06-08-12 CUSIP 36967HAH0							
100,000 000	101 854	140 55	101,854 00	102,064 00	-210 00	0 00	-210 00
Issue Date 08 Jan 09 Rate 2 20% Yield to Maturity 0 126% Maturity Date 08 Jun 12							
Total USD		140 55	101,854 00	102,064 00	-210.00	0 00	-210 00
Total United States		140 55	101,854 00	102,064 00	-210 00	0 00	-210 00
Total Guaranteed Fixed Income **100,000.000**		**140.55**	**101,854.00**	**102,064.00**	**-210.00**	**0.00**	**-210.0**
Index linked government bonds							
United States - USD							
UNITED STATES TREAS BDS INDEX LINKED 1 75 DUE 01-15-2028 REG CUSIP 912810PV4							
30,000 000	112 313895	252 79	33,694 16	29,838 06	3,856 10	0 00	3,856 10
Issue Date 15 Jan 08 Rate 1 87873% Yield to Maturity 3 766% Maturity Date 15 Jan 28							
UNITED STATES TREAS BDS INFLATION INDEX LINKED 3 875% 04-15-2029 CUSIP 912810FH6							
40,000 000	187 421976	446 12	74,968 79	66,583 29	8,385 50	0 00	8,385 50
Issue Date 15 Apr 99 Rate 5 30138% Yield to Maturity 2 713% Maturity Date 15 Apr 29							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS NTS 1 25% TIPS 15/04/20 USD1000 07-15-2020 CUSIP 912828NM8							
160,000 000	109 066764	951 51	174,506 82	161,368 51	13,138 31	0 00	13,138 31
Issue Date 15 Jul 10 Rate 1 2891% Yield to Maturity 3 216% Maturity Date 15 Jul 20							
US TREAS BDS INDEX LINKED 2 00 DUE 01-15-2026 REG CUSIP 912810FS2							
55,000 000	123 78809	559 07	68,083 45	61,648 07	6 435 38	0 00	6,435 38
Issue Date 15 Jan 06 Rate 2 26632% Yield to Maturity 3 155% Maturity Date 15 Jan 26							
US TREAS BDS INDEX LINKED 2 5 DUE 01-15-2029 REG CUSIP 912810PZ5							
60,000 000	121 635211	724 88	72,981 12	66,422 66	6,558 46	0 00	6,558 46
Issue Date 15 Jan 09 Rate 2 61885% Yield to Maturity 3 971% Maturity Date 15 Jan 29							
US TREAS BDS INDEX LINKED NOTES 2 375 DUE 01-15-2027 REG CUSIP 912810PS1							
75,000 000	127 145928	916 44	95,359 44	87,061 00	8,298 44	0 00	8,298 44
Issue Date 15 Jan 07 Rate 2 64871% Yield to Maturity 3 364% Maturity Date 15 Jan 27							
US TREAS BDS INFLATION INDEXED DUE 04-15-2028/12-09-1999 REG CUSIP 912810FD5							
40,000 000	183 066386	424 19	73,226 55	67,063 92	6,162 63	0 00	6,162 63
Issue Date 15 Apr 98 Rate 5 0407% Yield to Maturity 2 713% Maturity Date 15 Apr 28							
US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO CUSIP 912810FR4							
65,000 000	137 108943	849 73	89,120 81	81,061 51	8,059 30	0 00	8,059 30
Issue Date 15 Jul 04 Rate 2 83375% Yield to Maturity 2 713% Maturity Date 15 Jan 25							
US TREAS INFL INDEXED BONDS 3 375 DUE 04-15-2032 AR12 DUE 04-15-32 REG CUSIP 912810FQ6							
45,000 000	167 585154	399 66	75,413 31	69,569 52	5 843 79	0 00	5,843 79
Issue Date 15 Oct 01 Rate 4 27639% Yield to Maturity 2 926% Maturity Date 15 Apr 32							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Index linked government bonds							
United States - USD							
US TREAS NTS INDEX LINKED 1 625 DUE 01-15-2018 REG CUSIP 912828HN3							
55,000 000	118 032812	442 63	64,918 04	59,220 92	5,697 12	0 00	5,697 12
Issue Date 15 Jan 08 Rate 1 74453%	Yield to Maturity 2 713%	Maturity Date 15 Jan 18					
US TREAS NTS INDEX LINKED 1 875 DUE 07-15-2013 REG CUSIP 912828BD1							
55,000 000	130 080812	566 40	71,544 44	69,111 61	2,432 83	0 00	2,432 83
Issue Date 15 Jul 03 Rate 2 29603%	Yield to Maturity 2 713%	Maturity Date 15 Jul 13					
US TREAS NTS INDEX LINKED 1 875 DUE 07-15-2015 REG CUSIP 912828EA4							
55,000 000	127 469238	534 75	70,108 08	65,874 70	4,233 38	0 00	4,233 38
Issue Date 15 Jul 05 Rate 2 168%	Yield to Maturity 2 713%	Maturity Date 15 Jul 15					
US TREAS NTS INDEX LINKED 2 00 DUE 01-15-2016 REG CUSIP 912828ET3							
60,000 000	125 912297	609 86	75,547 37	70,112 10	5,435 27	0 00	5,435 27
Issue Date 15 Jan 06 Rate 2 26632%	Yield to Maturity 2 713%	Maturity Date 15 Jan 16					
US TREAS NTS INDEX LINKED 2 36434 DUE 01-15-2014 REG CUSIP 912828BW9							
40,000 000	131 105223	449 21	52,442 08	50,877 30	1,564 78	0 00	1,564 78
Issue Date 15 Jan 04 Rate 2 43438%	Yield to Maturity 2 713%	Maturity Date 15 Jan 14					
US TREAS NTS INDEX LINKED 2 375 DUE 01-15-2017 REG CUSIP 912828GD6							
55,000 000	127 198222	653 36	69,959 02	64,779 27	5,179 75	0 00	5,179 75
Issue Date 15 Jan 07 Rate 2 64871%	Yield to Maturity 2 713%	Maturity Date 15 Jan 17					
US TREAS NTS INDEX LINKED NOTES 1 375 DUE 07-15-2018 REG CUSIP 912828JE1							
150,000 000	113 219813	964 83	169,829 72	153,208 84	16,620 88	0 00	16,620 88
Issue Date 15 Jul 08 Rate 1 43408%	Yield to Maturity 2 713%	Maturity Date 15 Jul 18					

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Index linked government bonds							
United States - USD							
US TREAS NTS INDEX LINKED NOTES 1 625 DUE 01-15-2015 REG CUSIP 912828DH0							
70,000 000	127 733943	600 93	89,413 76	84,611 87	4,801 89	0 00	4,801 89
Issue Date 15 Jan 05 Rate 1 91402% Yield to Maturity 2 713% Maturity Date 15 Jan 15							
US TREAS NTS INFLATION INDEXED 2 00 DUE 07-15-2014 REG CUSIP 912828CP3							
55,000 000	130 091351	605 47	71,550 24	68,183 51	3,366 73	0 00	3,366 73
Issue Date 15 Jul 04 Rate 2 38632% Yield to Maturity 2 713% Maturity Date 15 Jul 14							
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2012 REG CUSIP 9128277J5							
35,000 000	129 375508	671 09	45,281 42	45,775 20	-493 78	0 00	-493 78
Issue Date 15 Jan 02 Rate 4 27484% Yield to Maturity 2 713% Maturity Date 15 Jan 12							
US TREAS NTS INFLATION LINKED 2 50 DUE 07-15-2016 REG CUSIP 912828FL9							
55,000 000	127 418145	686 77	70,079 98	65,528 74	4,551 24	0 00	4,551 24
Issue Date 15 Jul 06 Rate 2 78415% Yield to Maturity 2 713% Maturity Date 15 Jul 16							
UTD STATES TREAS 2 625 DUE 07-15-2017 CUSIP 912828GX2							
10,000 000	126 207845	127 74	12,620 78	11,552 26	1,068 52	0 00	1,068 52
Issue Date 15 Jul 07 Rate 2 84854% Yield to Maturity 2 713% Maturity Date 15 Jul 17							
Total USD		12,437 43	1,620,649 38	1,499,452 86	121,196 52	0 00	121,196 52
Total United States		12,437 43	1,620,649 38	1,499,452 86	121,196 52	0 00	121,196 52
Total Index Linked Government Bonds **1,265,000.000**		**12,437.43**	**1,620,649.38**	**1,499,452.86**	**121,196.52**	**0.00**	**121,196.52**
Total Fixed Income **8,086,131.300**		**86,999.64**	**10,912,607.38**	**10,687,724.78**	**224,882.60**	**0.00**	**224,882.60**

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Commodities							
Funds - commodity linked							
United States - USD							
MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL CUSIP 722005667							
138,466 980	8 74	0 00	1,210,201 40	1,036,165 91	174,035 49	0 00	174,035 49
Total USD		0 00	1,210,201 40	1,036,165 91	174,035 49	0 00	174,035 49
Total United States		0 00	1,210,201 40	1,036,165 91	174,035 49	0 00	174,035 49
Total Funds - Commodity Linked							
138,466.980		**0.00**	**1,210,201.40**	**1,036,165.91**	**174,035.49**	**0.00**	**174,035.49**
Total Commodities							
138,466.980		**0.00**	**1,210,201.40**	**1,036,165.91**	**174,035.49**	**0.00**	**174,035.49**
Hedge Fund							
Hedge fund of funds							
United States - USD							
CF AURORA OFFSHORE FD LTD II CL A SER 04/11 FD CUSIP 125998989							
2,306 050	1,562 6011	0 00	3,603,436 26	3,000,000 00	603,436 26	0 00	603,436 26
Total USD		0 00	3,603,436 26	3,000,000 00	603,436 26	0 00	603,436 26
Total United States		0 00	3,603,436 26	3,000,000 00	603,436 26	0 00	603,436 26
Total Hedge Fund of Funds							
2,306.050		**0.00**	**3,603,436.26**	**3,000,000.00**	**603,436.26**	**0.00**	**603,436.26**
Total Hedge Fund							
2,306.050		**0.00**	**3,603,436.26**	**3,000,000.00**	**603,436.26**	**0.00**	**603,436.26**
6/30/11 Unrealized Loss			(76,040.11)				(76,040.11
			3,527,396.15				527,396.15

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Cash and Cash Equivalents							
Funds - short term investment							
USD - NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO							
	1 00	10 41	548,079 10	548,079 10	0 00	0 00	0 00
Total funds - short term investment - all currencies		10 41	548,079 10	548,079 10	0 00	0 00	0 00
Total funds - short term investment - all countries		10 41	548,079 10	548,079 10	0 00	0 00	0.00
Total Funds - Short Term Investment **548,079.100**		**10.41**	**548,079.10**	**548,079.10**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents **548,079.100**		**10.41**	**548,079.10**	**548,079.10**	**0.00**	**0.00**	**0.00**
Adjustments To Cash							
Pending trade sales							
USD - United States dollar							
	1 00	0 00	135,667 17	135,667 17	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	135,667 17	135,667 17	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	135,667 17	135,667 17	0 00	0 00	0 00
Total Pending trade sales **0.000**		**0.00**	**135,667.17**	**135,667.17**	**0.00**	**0.00**	**0.00**
Total Adjustments To Cash **0.000**		**0.00**	**135,667.17**	**135,667.17**	**0.00**	**0.00**	**0.00**

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Total 9,765,585.080		117,753.40	49,521,950.88	40,993,560.24	8,528,390.64	0.00	8,528,390.64

Change to Unrealized (Loss) Page 28		(76,041)
TOTAL		49,445,910

Per 990 PF Part II	Line 10a	7,388,921
	Line 10b	33,111,960
	Line 10c	4,207,433
	Line 13	4,737,598
	Rounding	(2)
		49,445,910

VNA Foundation
Form 990-PF Y/E 6/30/2011
36-2167943
Page 3, Part IV, Column (h)
Line 1a

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
Canada									
06 Jun 11 09 Jun 11	SUNCOR ENERGY INC NEW COM STK CUSIP 867224107	-70 00	2,792 94	-3,135 31	-342 37	0 00	0 00	-342 37	0 00
Total Canada			**2,792.94**	**-3,135.31**	**-342.37**	**0.00**	**0.00**	**-342.37**	**0.00**
Netherlands									
04 Oct 10 07 Oct 10	VISTAPRINT NV COM USD0 001 CUSIP N93540107	-498 00	18,283 01	-14,842 10	3,440 91	0 00	0 00	3,440 91	0 00
28 Sep 10 01 Oct 10	VISTAPRINT NV COM USD0 001 CUSIP N93540107	-570 00	21,664 42	-16,987 94	4,676 48	0 00	0 00	4,676 48	0 00
01 Oct 10 06 Oct 10	VISTAPRINT NV COM USD0 001 CUSIP N93540107	-1,320 00	49,017 37	-39,340 50	9,676 87	0 00	0 00	9,676 87	0 00
17 Sep 10 22 Sep 10	VISTAPRINT NV COM USD0 001 CUSIP N93540107	-550 00	20,176 40	-16,391 87	3,784 53	0 00	0 00	3,784 53	0 00
15 Sep 10 20 Sep 10	VISTAPRINT NV COM USD0 001 CUSIP N93540107	-30 00	1,074 58	-894 10	180 48	0 00	0 00	180 48	0 00
30 Sep 10 05 Oct 10	VISTAPRINT NV COM USD0 001 CUSIP N93540107	-493 00	19,161 40	-14,693 08	4,468 32	0 00	0 00	4,468 32	0 00
Total Netherlands			**129,377.18**	**-103,149.59**	**26,227.59**	**0.00**	**0.00**	**26,227.59**	**0.00**
United States									
19 Aug 10 24 Aug 10	#REORG MCAFEE INC COM CASH MERGER EFF 02-28-2011 CUSIP 579064106	-5,620 00	264,542 97	-208,725 50	55,817 47	0 00	0 00	55,817 47	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
05 Jan 11 10 Jan 11	#REORG/ATHEROS COMMUNICATIONS INC COM CASH MERGER EFF 5/24/2011 CUSIP 04743P108	-5,070 00	225,771 39	-149,656 93	76,114 46	0 00	0 00	76,114 46	0 00
10 Dec 10 15 Dec 10	#REORG/ATHEROS COMMUNICATIONS INC COM CASH MERGER EFF 5/24/2011 CUSIP 04743P108	-60 00	2,096 61	-1,771 09	325 52	0 00	0 00	325 52	0 00
25 Oct 10 28 Oct 10	#REORG/FORTUNE NAME CHANGE BEAM INC COM USD3 125 2B1VAR1 10-4-2011 CUSIP 349631101	-1,000 00	56,083 05	-26,948 10	29,134 95	0 00	0 00	29,134 95	0 00
16 Feb 11 22 Feb 11	#REORG/GENZYME CSH & STK MERGER SANOFI-AVENTIS FORMERLY 2A1SAX1 4-8-11 CUSIP 372917104	-7,500 00	564,922 90	-400,272 00	164,650 90	0 00	0 00	164,650 90	0 00
17 Sep 10 22 Sep 10	#REORG/GENZYME CSH & STK MERGER SANOFI-AVENTIS FORMERLY 2A1SAX1 4-8-11 CUSIP 372917104	-500 00	35,129 65	-26,684 80	8,444 85	0 00	0 00	8,444 85	0 00
15 Feb 11 18 Feb 11	#REORG/TYCO NAME CHANGE TE 2067466 3-17-2011 CUSIP H8912P106	-50 00	1,902 46	-1,763 38	139 08	0 00	0 00	139 08	0 00
15 Jul 10 20 Jul 10	ABBOTT LAB COM CUSIP 002824100	-9,000 00	429,496 13	-423,305 90	6,190 23	0 00	0 00	6,190 23	0 00
01 Jul 10 07 Jul 10	AFFILIATED MANAGERS GROUP INC COM STK CUSIP 008252108	-420 00	24,971 97	-30,168 22	-5,196 25	0 00	0 00	-5,196 25	0 00
02 Jul 10 08 Jul 10	AFFILIATED MANAGERS GROUP INC COM STK CUSIP 008252108	-493 00	29,814 65	-35,411 74	-5,597 09	0 00	0 00	-5,597 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
02 Jul 10 08 Jul 10	AFFILIATED MANAGERS GROUP INC COM STK CUSIP 008252108	-1,110 00	66,862 71	-79,730 30	-12,867 59	0 00	0 00	-12,867 59	0 00
06 Jun 11 09 Jun 11	AIRGAS INC COM CUSIP 009363102	-30 00	1,981 16	-2,031 19	-50 03	0 00	0 00	-50 03	0 00
06 Jun 11 09 Jun 11	ALIGN TECHNOLOGY INC COM CUSIP 016255101	-90 00	2,119 45	-1,879 32	240 13	0 00	0 00	240 13	0 00
10 Dec 10 15 Dec 10	ALIGN TECHNOLOGY INC COM CUSIP 016255101	-70 00	1,293 57	-1,461 69	-168 12	0 00	0 00	-168 12	0 00
15 Feb 11 18 Feb 11	ALIGN TECHNOLOGY INC COM CUSIP 016255101	-90 00	1,862 06	-1,879 32	-17 26	0 00	0 00	-17 26	0 00
21 Dec 10 27 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-431 00	21,167 86	-16,774 90	4,392 96	0 00	0 00	4,392 96	0 00
10 Dec 10 15 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-30 00	1,558 77	-1,167 63	391 14	0 00	0 00	391 14	0 00
16 Dec 10 21 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-436 00	21,024 48	-16,969 50	4,054 98	0 00	0 00	4,054 98	0 00
17 Dec 10 22 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-57 00	2,754 48	-2,218 49	535 99	0 00	0 00	535 99	0 00
17 Dec 10 22 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-586 00	28,336 25	-22,807 64	5,528 61	0 00	0 00	5,528 61	0 00
15 Dec 10 20 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-125 00	6,010 52	-4,865 11	1,145 41	0 00	0 00	1,145 41	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Dec 10 20 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-130 00	6,354 37	-5,059 71	1,294 66	0 00	0 00	1,294 66	0 00
15 Sep 10 20 Sep 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-20 00	821 78	-762 54	59 24	0 00	0 00	59 24	0 00
20 Dec 10 23 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-342 00	16,633 92	-13,310 94	3,322 98	0 00	0 00	3,322 98	0 00
21 Dec 10 27 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-153 00	7,498 40	-5,954 89	1,543 51	0 00	0 00	1,543 51	0 00
10 Dec 10 15 Dec 10	ALLEGIANT TRAVEL CO COM CUSIP 01748X102	-340 00	17,776 59	-13,233 10	4,543 49	0 00	0 00	4,543 49	0 00
02 May 11 05 May 11	ALLERGAN INC COM CUSIP 018490102	-630 00	50,554 69	-34,425 58	16,129 11	0 00	0 00	16,129 11	0 00
04 Nov 10 09 Nov 10	ALLERGAN INC COM CUSIP 018490102	-460 00	33,751 51	-25,136 13	8,615 38	0 00	0 00	8,615 38	0 00
15 Sep 10 20 Sep 10	ALLERGAN INC COM CUSIP 018490102	-30 00	1,983 56	-1,639 31	344 25	0 00	0 00	344 25	0 00
10 Dec 10 15 Dec 10	ALLERGAN INC COM CUSIP 018490102	-40 00	2,761 15	-2,185 75	575 40	0 00	0 00	575 40	0 00
15 Feb 11 18 Feb 11	ALLERGAN INC COM CUSIP 018490102	-50 00	3,684 42	-2,732 19	952 23	0 00	0 00	952 23	0 00
06 Jun 11 09 Jun 11	ALLERGAN INC COM CUSIP 018490102	-40 00	3,200 73	-2,185 75	1,014 98	0 00	0 00	1,014 98	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
28 Mar 11 31 Mar 11	APACHE CORP COM CUSIP 037411105	-1,030 00	131,133 78	-78,430 59	52,703 19	0 00	0 00	52,703 19	0 00
27 Jan 11 01 Feb 11	APACHE CORP COM CUSIP 037411105	-1,060 00	124,235 97	-80,714 98	43,520 99	0 00	0 00	43,520 99	0 00
10 Dec 10 15 Dec 10	APACHE CORP COM CUSIP 037411105	-30 00	3,431 50	-2,284 39	1,147 11	0 00	0 00	1,147 11	0 00
15 Feb 11 18 Feb 11	APACHE CORP COM CUSIP 037411105	-20 00	2,418 75	-1,522 92	895 83	0 00	0 00	895 83	0 00
13 Dec 10 16 Dec 10	APACHE CORP COM CUSIP 037411105	-500 00	58,639 00	-38,459 78	20,179 22	0 00	0 00	20,179 22	0 00
15 Sep 10 20 Sep 10	APACHE CORP COM CUSIP 037411105	-20 00	1,872 96	-1,522 92	350 04	0 00	0 00	350 04	0 00
20 Oct 10 25 Oct 10	APPLE INC COM STK CUSIP 037833100	-50 00	15,605 19	-6,723 71	8,881 48	0 00	0 00	8,881 48	0 00
29 Sep 10 04 Oct 10	APPLE INC COM STK CUSIP 037833100	-150 00	43,236 91	-20,171 13	23,065 78	0 00	0 00	23,065 78	0 00
10 Dec 10 15 Dec 10	APPLE INC COM STK CUSIP 037833100	-20 00	6,404 89	-2,689 48	3,715 41	0 00	0 00	3,715 41	0 00
15 Feb 11 18 Feb 11	APPLE INC COM STK CUSIP 037833100	-25 00	8,960 82	-3,361 86	5,598 96	0 00	0 00	5,598 96	0 00
15 Sep 10 20 Sep 10	APPLE INC COM STK CUSIP 037833100	-20 00	5,393 10	-2,689 48	2,703 62	0 00	0 00	2,703 62	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
06 Jun 11 09 Jun 11	APPLE INC COM STK CUSIP 037833100	-30 00	10,310 52	-4,034 23	6,276 29	0 00	0 00	6,276 29	0 00
25 Oct 10 28 Oct 10	APPLIED MATERIALS INC COM CUSIP 038222105	-30,800 00	374,752 66	-385,308 00	-10,555 34	0 00	0 00	-10,555 34	0 00
22 Nov 10 26 Nov 10	BED BATH BEYOND INC COM CUSIP 075896100	-2,970 00	127,991 17	-71,817 96	56,173 21	0 00	0 00	56,173 21	0 00
15 Sep 10 20 Sep 10	BED BATH BEYOND INC COM CUSIP 075896100	-30 00	1,240 17	-725 43	514 74	0 00	0 00	514 74	0 00
06 Jun 11 09 Jun 11	C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP 12541W209	-40 00	3,087 94	-2 861 87	226 07	0 00	0 00	226 07	0 00
01 Nov 10 04 Nov 10	CAMERON INTL CORP COM STK CUSIP 13342B105	-520 00	22,983 04	-20,721 00	2,262 04	0 00	0 00	2,262 04	0 00
15 Sep 10 20 Sep 10	CAMERON INTL CORP COM STK CUSIP 13342B105	-50 00	1,977 96	-1,992 40	-14 44	0 00	0 00	-14 44	0 00
10 Dec 10 15 Dec 10	CAMERON INTL CORP COM STK CUSIP 13342B105	-50 00	2,461 45	-1,992 40	469 05	0 00	0 00	469 05	0 00
07 Jan 11 12 Jan 11	CAMERON INTL CORP COM STK CUSIP 13342B105	-610 00	29,572 05	-24,307 33	5,264 72	0 00	0 00	5,264 72	0 00
15 Feb 11 18 Feb 11	CAMERON INTL CORP COM STK CUSIP 13342B105	-50 00	2,921 44	-1,992 40	929 04	0 00	0 00	929 04	0 00
06 Jun 11 09 Jun 11	CAMERON INTL CORP COM STK CUSIP 13342B105	-40 00	1,813 56	-1,593 92	219 64	0 00	0 00	219 64	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
28 Oct 10 02 Nov 10	CAMERON INTL CORP COM STK CUSIP 13342B105	-740 00	32,751 99	-29,487 58	3,264 41	0 00	0 00	3,264 41	0 00
19 Apr 11 25 Apr 11	CAMERON INTL CORP COM STK CUSIP 13342B105	-690 00	36,873 24	-27,495 18	9,378 06	0 00	0 00	9,378 06	0 00
03 Nov 10 08 Nov 10	CAPELLA ED CO COM CUSIP 139594105	-344 00	18,536 77	-17,246 29	1,290 48	0 00	0 00	1,290 48	0 00
04 Nov 10 09 Nov 10	CAPELLA ED CO COM CUSIP 139594105	-471 00	24,938 22	-23,613 39	1,324 83	0 00	0 00	1,324 83	0 00
02 Nov 10 05 Nov 10	CAPELLA ED CO COM CUSIP 139594105	-729 00	40,181 51	-36,548 10	3,633 41	0 00	0 00	3,633 41	0 00
01 Nov 10 04 Nov 10	CAPELLA ED CO COM CUSIP 139594105	-31 00	1,720 14	-1 554 17	165 97	0 00	0 00	165 97	0 00
15 Sep 10 20 Sep 10	CAPELLA ED CO COM CUSIP 139594105	-20 00	1,291 37	-1,002 69	288 68	0 00	0 00	288 68	0 00
03 Dec 10 08 Dec 10	CAREFUSION CORP COM CUSIP 14170T101	-2,795 00	63,802 34	-68,298 63	-4,496 29	0 00	0 00	-4,496 29	0 00
02 Dec 10 07 Dec 10	CAREFUSION CORP COM CUSIP 14170T101	-1,248 00	28,422 71	-30,496 13	-2,073 42	0 00	0 00	-2,073 42	0 00
06 Dec 10 09 Dec 10	CAREFUSION CORP COM CUSIP 14170T101	-1,493 00	34,850 66	-36,482 95	-1,632 29	0 00	0 00	-1,632 29	0 00
15 Sep 10 20 Sep 10	CAREFUSION CORP COM CUSIP 14170T101	-70 00	1,693 27	-1 710 52	-17 25	0 00	0 00	-17 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
02 Dec 10 07 Dec 10	CAREFUSION CORP COM CUSIP 14170T101	-1,294 00	29,422 99	-31,620 19	-2,197 20	0 00	0 00	-2,197 20	0 00
10 Dec 10 15 Dec 10	CELGENE CORP COM CUSIP 151020104	-50 00	2,865 34	-3,182 97	-317 63	0 00	0 00	-317 63	0 00
04 Feb 11 09 Feb 11	CELGENE CORP COM CUSIP 151020104	-1,230 00	60,454 56	-78,301 00	-17,846 44	0 00	0 00	-17,846 44	0 00
06 Jun 11 09 Jun 11	CELGENE CORP COM CUSIP 151020104	-50 00	2,928 94	-3,182 97	-254 03	0 00	0 00	-254 03	0 00
15 Feb 11 18 Feb 11	CELGENE CORP COM CUSIP 151020104	-50 00	2,653 94	-3,182 97	-529 03	0 00	0 00	-529 03	0 00
06 Dec 10 09 Dec 10	CELGENE CORP COM CUSIP 151020104	-980 00	54,006 00	-62,386 16	-8,380 16	0 00	0 00	-8,380 16	0 00
15 Sep 10 20 Sep 10	CELGENE CORP COM CUSIP 151020104	-50 00	2,741 96	-3,182 97	-441 01	0 00	0 00	-441 01	0 00
06 Jun 11 09 Jun 11	CERNER CORP COM CUSIP 156782104	-30 00	3,508 73	-2,308 11	1,200 62	0 00	0 00	1,200 62	0 00
10 Dec 10 15 Dec 10	CERNER CORP COM CUSIP 156782104	-20 00	1,838 36	-1,538 74	299 62	0 00	0 00	299 62	0 00
15 Feb 11 18 Feb 11	CERNER CORP COM CUSIP 156782104	-30 00	2,953 44	-2,308 11	645 33	0 00	0 00	645 33	0 00
15 Sep 10 20 Sep 10	CERNER CORP COM CUSIP 156782104	-20 00	1,583 57	-1,538 74	44 83	0 00	0 00	44 83	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Dec 10 15 Dec 10	CITRIX SYS INC COM CUSIP 177376100	-10 00	697 86	-586 72	111 14	0 00	0 00	111 14	0 00
15 Feb 11 18 Feb 11	CITRIX SYS INC COM CUSIP 177376100	-20 00	1,450 17	-1,173 44	276 73	0 00	0 00	276 73	0 00
15 Mar 11 18 Mar 11	CITRIX SYS INC COM CUSIP 177376100	-920 00	63,340 60	-53,978 24	9,362 36	0 00	0 00	9,362 36	0 00
15 Sep 10 20 Sep 10	CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102	-50 00	1,513 97	-1,478 86	35 11	0 00	0 00	35 11	0 00
10 Dec 10 15 Dec 10	CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102	-80 00	2,967 94	-2,408 09	559 85	0 00	0 00	559 85	0 00
15 Feb 11 18 Feb 11	CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102	-100 00	3,902 92	-3,010 12	892 80	0 00	0 00	892 80	0 00
06 Jun 11 09 Jun 11	CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102	-90 00	3,587 33	-2,709 11	878 22	0 00	0 00	878 22	0 00
10 May 11 13 May 11	CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102	-392 00	17,496 27	-11,799 66	5,696 61	0 00	0 00	5,696 61	0 00
09 May 11 12 May 11	CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102	-188 00	8,200 36	-5,659 02	2,541 34	0 00	0 00	2,541 34	0 00
25 May 11 31 May 11	CORRECTIONS CORP AMER CUSIP 22025Y407	-384 00	8,753 38	-9,973 48	-1,220 10	0 00	0 00	-1,220 10	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
06 Jun 11 09 Jun 11	CORRECTIONS CORP AMER CUSIP 22025Y407	-80 00	1,736 76	-2,077 81	-341 05	0 00	0 00	-341 05	0 00
24 May 11 27 May 11	CORRECTIONS CORP AMER CUSIP 22025Y407	-1,236 00	28,412 87	-32,102 12	-3,689 25	0 00	0 00	-3,689 25	0 00
24 May 11 27 May 11	COVIDIEN PLC USD0 20(POST CONSLDTN) CUSIP G2554F113	-2,000 00	110,684 87	-81,779 45	28,905 42	0 00	0 00	28,905 42	0 00
06 Jun 11 09 Jun 11	DAVITA INC COM CUSIP 23918K108	-40 00	3,320 33	-3,481 24	-160 91	0 00	0 00	-160 91	0 00
06 Aug 10 11 Aug 10	DEVRY INC DEL COM CUSIP 251893103	-1,600 00	77,047 81	-74,490 47	2,557 34	0 00	0 00	2,557 34	0 00
15 Sep 10 20 Sep 10	DEVRY INC DEL COM CUSIP 251893103	-30 00	1,275 57	-1,396 70	-121 13	0 00	0 00	-121 13	0 00
12 May 11 17 May 11	DEVRY INC DEL COM CUSIP 251893103	-1,032 00	55,274 81	-48,046 35	7,228 46	0 00	0 00	7,228 46	0 00
11 May 11 16 May 11	DEVRY INC DEL COM CUSIP 251893103	-639 00	33,987 75	-29,749 63	4,238 12	0 00	0 00	4,238 12	0 00
11 May 11 16 May 11	DEVRY INC DEL COM CUSIP 251893103	-334 00	17,761 80	-15,549 88	2,211 92	0 00	0 00	2,211 92	0 00
16 May 11 19 May 11	DEVRY INC DEL COM CUSIP 251893103	-334 00	17,722 79	-15,549 88	2,172 91	0 00	0 00	2,172 91	0 00
10 Dec 10 15 Dec 10	DEVRY INC DEL COM CUSIP 251893103	-40 00	1,765 17	-1,862 26	-97 09	0 00	0 00	-97 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Feb 11 18 Feb 11	DEVRY INC DEL COM CUSIP 251893103	-50 00	2,608 94	-2,327 83	281 11	0 00	0 00	281 11	0 00
17 May 11 20 May 11	DEVRY INC DEL COM CUSIP 251893103	-293 00	15,363 04	-13,641 07	1,721 97	0 00	0 00	1,721 97	0 00
13 May 11 18 May 11	DEVRY INC DEL COM CUSIP 251893103	-501 00	26,710 95	-23,324 83	3,386 12	0 00	0 00	3,386 12	0 00
10 Dec 10 15 Dec 10	DICKS SPORTING GOODS INC OC-COM CUSIP 253393102	-60 00	2,155 76	-1,681 11	474 65	0 00	0 00	474 65	0 00
15 Sep 10 20 Sep 10	DICKS SPORTING GOODS INC OC-COM CUSIP 253393102	-50 00	1,341 48	-1,400 92	-59 44	0 00	0 00	-59 44	0 00
11 Feb 11 16 Feb 11	DICKS SPORTING GOODS INC OC-COM CUSIP 253393102	-527 00	19,701 15	-14,765 74	4,935 41	0 00	0 00	4,935 41	0 00
10 Feb 11 15 Feb 11	DICKS SPORTING GOODS INC OC-COM CUSIP 253393102	-900 00	33,466 84	-25,216 63	8,250 21	0 00	0 00	8,250 21	0 00
09 Feb 11 14 Feb 11	DICKS SPORTING GOODS INC OC-COM CUSIP 253393102	-486 00	18,086 04	-13,616 98	4,469 06	0 00	0 00	4,469 06	0 00
10 Feb 11 15 Feb 11	DICKS SPORTING GOODS INC OC-COM CUSIP 253393102	-2,737 00	101,781 05	-76,686 57	25,094 48	0 00	0 00	25,094 48	0 00
10 Dec 10 15 Dec 10	DOLBY LABORATORIES INC CL A COM STK CUSIP 25659T107	-20 00	1,348 37	-1,181 73	166 64	0 00	0 00	166 64	0 00
15 Feb 11 18 Feb 11	DOLBY LABORATORIES INC CL A COM STK CUSIP 25659T107	-40 00	2,057 16	-2,284 25	-227 09	0 00	0 00	-227 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
06 Jun 11 09 Jun 11	DOLBY LABORATORIES INC CL A COM STK CUSIP 25659T107	-50 00	2,210 45	-2,855 32	-644 87	0 00	0 00	-644 87	0 00
10 Dec 10 15 Dec 10	ECOLAB INC COM CUSIP 278865100	-60 00	2,893 75	-1,994 35	899 40	0 00	0 00	899 40	0 00
15 Feb 11 18 Feb 11	ECOLAB INC COM CUSIP 278865100	-80 00	3,939 92	-2,659 14	1,280 78	0 00	0 00	1,280 78	0 00
15 Sep 10 20 Sep 10	ECOLAB INC COM CUSIP 278865100	-50 00	2,486 45	-1,661 96	824 49	0 00	0 00	824 49	0 00
06 Jun 11 09 Jun 11	ECOLAB INC COM CUSIP 278865100	-80 00	4,323 11	-2,659 14	1,663 97	0 00	0 00	1,663 97	0 00
10 Dec 10 15 Dec 10	FASTENAL CO COM CUSIP 311900104	-40 00	2,328 76	-1,514 01	814 75	0 00	0 00	814 75	0 00
06 Jun 11 09 Jun 11	FASTENAL CO COM CUSIP 311900104	-110 00	3,468 24	-2 081 76	1,386 48	0 00	0 00	1,386 48	0 00
15 Feb 11 18 Feb 11	FASTENAL CO COM CUSIP 311900104	-50 00	3,136 93	-1,892 51	1,244 42	0 00	0 00	1,244 42	0 00
02 Aug 10 05 Aug 10	FASTENAL CO COM CUSIP 311900104	-1,050 00	52,331 53	-39,742 71	12,588 82	0 00	0 00	12,588 82	0 00
15 Sep 10 20 Sep 10	FASTENAL CO COM CUSIP 311900104	-40 00	2,046 76	-1,514 01	532 75	0 00	0 00	532 75	0 00
01 Oct 10 06 Oct 10	FASTENAL CO COM CUSIP 311900104	-510 00	27,040 10	-19,303 60	7,736 50	0 00	0 00	7,736 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Market – Long Term	Translation	Total – Short Term	Total – Long Term
Sales									
Equities									
Common stock									
United States									
27 Jun 11 30 Jun 11	FLIR SYS INC COM CUSIP 302445101	-995 00	31,992 01	-27,285 01	4,707 00	0 00	0 00	4,707 00	0 00
30 Mar 11 04 Apr 11	FLIR SYS INC COM CUSIP 302445101	-753 00	25,745 55	-20,648 85	5,096 70	0 00	0 00	5,096 70	0 00
29 Mar 11 01 Apr 11	FLIR SYS INC COM CUSIP 302445101	-733 00	24,866 69	-20 100 41	4,766 28	0 00	0 00	4,766 28	0 00
24 Jun 11 29 Jun 11	FLIR SYS INC COM CUSIP 302445101	-738 00	23,715 17	-20,237 52	3,477 65	0 00	0 00	3,477 65	0 00
22 Jun 11 27 Jun 11	FLIR SYS INC COM CUSIP 302445101	-1,312 00	43,034 48	-35,977 81	7,056 67	0 00	0 00	7,056 67	0 00
28 Mar 11 31 Mar 11	FLIR SYS INC COM CUSIP 302445101	-314 00	10,603 63	-8,610 54	1,993 09	0 00	0 00	1,993 09	0 00
10 Dec 10 15 Dec 10	FLIR SYS INC COM CUSIP 302445101	-120 00	3,356 34	-3,222 97	133 37	0 00	0 00	133 37	0 00
23 Jun 11 28 Jun 11	FLIR SYS INC COM CUSIP 302445101	-2,345 00	75,998 57	-64,304 86	11,693 71	0 00	0 00	11,693 71	0 00
15 Feb 11 18 Feb 11	FLIR SYS INC COM CUSIP 302445101	-200 00	6,319 99	-5,484 42	835 57	0 00	0 00	835 57	0 00
06 Jun 11 09 Jun 11	FLIR SYS INC COM CUSIP 302445101	-180 00	6,150 46	-4,935 98	1,214 48	0 00	0 00	1,214 48	0 00
10 Dec 10 15 Dec 10	FLOWSERVE CORP COM CUSIP 34354P105	-20 00	2,288 96	-2,088 21	200 75	0 00	0 00	200 75	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Feb 11 18 Feb 11	FLOWSERVE CORP COM CUSIP 34354P105	-20 00	2,592 95	-2,088 21	504 74	0 00	0 00	504 74	0 00
15 Sep 10 20 Sep 10	FLOWSERVE CORP COM CUSIP 34354P105	-10 00	1,029 38	-1 044 11	-14 73	0 00	0 00	-14 73	0 00
06 Jun 11 09 Jun 11	FLOWSERVE CORP COM CUSIP 34354P105	-20 00	2,258 15	-2,088 21	169 94	0 00	0 00	169 94	0 00
02 Jul 10 08 Jul 10	FREEPORT-MCMORAN COPPER & GOLD INC CUSIP 35671D857	-479 00	28,269 29	-33,918 64	-5,649 35	0 00	0 00	-5,649 35	0 00
01 Jul 10 07 Jul 10	FREEPORT-MCMORAN COPPER & GOLD INC CUSIP 35671D857	-871 00	50,702 23	-61,676 69	-10,974 46	0 00	0 00	-10,974 46	0 00
06 Jul 10 09 Jul 10	GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107	-425 00	6,583 22	-5 569 32	1,013 90	0 00	0 00	1,013 90	0 00
02 Jul 10 08 Jul 10	GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107	-771 00	11,942 66	-10,103 41	1,839 25	0 00	0 00	1,839 25	0 00
01 Jul 10 07 Jul 10	GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107	-1,475 00	22,852 08	-19,328 82	3,523 26	0 00	0 00	3,523 26	0 00
06 Jun 11 09 Jun 11	GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107	-210 00	3,215 22	-3,159 33	55 89	0 00	0 00	55 89	0 00
07 Jul 10 12 Jul 10	GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107	-2,252 00	34,544 41	-29,510 86	5,033 55	0 00	0 00	5,033 55	0 00
15 Feb 11 18 Feb 11	GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107	-170 00	2,453 05	-2,571 94	-118 89	0 00	0 00	-118 89	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
08 Jul 10 13 Jul 10	GENPACT LIMITED COM STK USD0 01 CUSIP G3922B107	-1,005 00	15,356 34	-13,169 81	2,186 53	0 00	0 00	2,186 53	0 00
15 Sep 10 20 Sep 10	GILEAD SCIENCES INC CUSIP 375558103	-40 00	1,387 57	-1,559 04	-171 47	0 00	0 00	-171 47	0 00
06 Jun 11 09 Jun 11	GILEAD SCIENCES INC CUSIP 375558103	-70 00	2,865 04	-2,728 32	136 72	0 00	0 00	136 72	0 00
10 Dec 10 15 Dec 10	GILEAD SCIENCES INC CUSIP 375558103	-50 00	1,848 96	-1 948 80	-99 84	0 00	0 00	-99 84	0 00
15 Feb 11 18 Feb 11	GILEAD SCIENCES INC CUSIP 375558103	-70 00	2,681 64	-2,728 32	-46 68	0 00	0 00	-46 68	0 00
15 Sep 10 20 Sep 10	GOODRICH CORPORATION CUSIP 382388106	-20 00	1,411 79	-1,158 26	253 53	0 00	0 00	253 53	0 00
04 Nov 10 09 Nov 10	GOODRICH CORPORATION CUSIP 382388106	-400 00	34,376 89	-23 165 21	11,211 68	0 00	0 00	11,211 68	0 00
06 Jun 11 09 Jun 11	GOODRICH CORPORATION CUSIP 382388106	-30 00	2,558 35	-1,737 39	820 96	0 00	0 00	820 96	0 00
13 Dec 10 16 Dec 10	GOODRICH CORPORATION CUSIP 382388106	-1,000 00	86,452 33	-40,573 70	45,878 63	0 00	0 00	45,878 63	0 00
10 Dec 10 15 Dec 10	GOODRICH CORPORATION CUSIP 382388106	-20 00	1,711 39	-1,158 26	553 13	0 00	0 00	553 13	0 00
15 Feb 11 18 Feb 11	GOODRICH CORPORATION CUSIP 382388106	-30 00	2,735 04	-1,737 39	997 65	0 00	0 00	997 65	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Dec 10 15 Dec 10	GOOGLE INC CL A CL A CUSIP 38259P508	-10 00	5,910 61	-5,043 12	867 49	0 00	0 00	867 49	0 00
15 Sep 10 20 Sep 10	GOOGLE INC CL A CL A CUSIP 38259P508	-5 00	2,399 78	-2,521 56	-121 78	0 00	0 00	-121 78	0 00
15 Feb 11 18 Feb 11	GOOGLE INC CL A CL A CUSIP 38259P508	-10 00	6,262 57	-5,043 12	1,219 45	0 00	0 00	1,219 45	0 00
06 Jun 11 09 Jun 11	GOOGLE INC CL A CL A CUSIP 38259P508	-20 00	10,457 39	-10,830 57	-373 18	0 00	0 00	-373 18	0 00
15 Feb 11 18 Feb 11	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-90 00	4,116 52	-2,430 76	1,685 76	0 00	0 00	1,685 76	0 00
30 Jun 11 06 Jul 11	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-227 00	20,292 32	-6,130 90	14,161 42	0 00	0 00	14,161 42	0 00
09 May 11 12 May 11	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-320 00	24,608 81	-8,642 69	15,966 12	0 00	0 00	15,966 12	0 00
23 Mar 11 28 Mar 11	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-872 00	53,946 02	-23,551 32	30,394 70	0 00	0 00	30,394 70	0 00
25 May 11 31 May 11	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-380 00	30,358 79	-10,263 19	20,095 60	0 00	0 00	20,095 60	0 00
23 Mar 11 28 Mar 11	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-98 00	6,017 08	-2,646 82	3,370 26	0 00	0 00	3,370 26	0 00
15 Sep 10 20 Sep 10	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-60 00	2,126 97	-1,434 88	692 09	0 00	0 00	692 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
08 Oct 10 14 Oct 10	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-2,440 00	65,055 40	-58,351 96	6,703 44	0 00	0 00	6,703 44	0 00
06 Jun 11 09 Jun 11	GREEN MTN COFFEE ROASTERS CUSIP 393122106	-70 00	5,549 49	-1,890 59	3,658 90	0 00	0 00	3,658 90	0 00
21 Mar 11 24 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-170 00	10,944 30	-12,767 92	-1,823 62	0 00	0 00	-1,823 62	0 00
15 Mar 11 18 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-300 00	18,588 42	-22,531 63	-3,943 21	0 00	0 00	-3,943 21	0 00
01 Oct 10 06 Oct 10	GREENHILL & CO INC COM CUSIP 395259104	-240 00	19,065 03	-18,025 30	1,039 73	0 00	0 00	1,039 73	0 00
25 Oct 10 28 Oct 10	GREENHILL & CO INC COM CUSIP 395259104	-47 00	3,581 47	-3,529 95	51 52	0 00	0 00	51 52	0 00
10 Mar 11 15 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-290 00	19,034 51	-21,780 57	-2,746 06	0 00	0 00	-2,746 06	0 00
17 Mar 11 22 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-153 00	9,449 30	-11,491 13	-2,041 83	0 00	0 00	-2,041 83	0 00
25 Oct 10 28 Oct 10	GREENHILL & CO INC COM CUSIP 395259104	-393 00	29,870 75	-29,516 43	354 32	0 00	0 00	354 32	0 00
14 Mar 11 17 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-278 00	17,633 64	-20,879 31	-3,245 67	0 00	0 00	-3,245 67	0 00
11 Mar 11 16 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-173 00	11,152 74	-12,993 24	-1,840 50	0 00	0 00	-1,840 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Sep 10 20 Sep 10	GREENHILL & CO INC COM CUSIP 395259104	-30 00	2,373 25	-2,253 16	120 09	0 00	0 00	120 09	0 00
05 Oct 10 08 Oct 10	GREENHILL & CO INC COM CUSIP 395259104	-78 00	6,117 36	-5,858 22	259 14	0 00	0 00	259 14	0 00
16 Mar 11 21 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-580 00	35,960 52	-43,561 15	-7,600 63	0 00	0 00	-7,600 63	0 00
10 Dec 10 15 Dec 10	GREENHILL & CO INC COM CUSIP 395259104	-30 00	2,394 85	-2,253 16	141 69	0 00	0 00	141 69	0 00
22 Oct 10 27 Oct 10	GREENHILL & CO INC COM CUSIP 395259104	-86 00	6,670 10	-6,459 07	211 03	0 00	0 00	211 03	0 00
15 Feb 11 18 Feb 11	GREENHILL & CO INC COM CUSIP 395259104	-30 00	2,299 75	-2,253 16	46 59	0 00	0 00	46 59	0 00
18 Mar 11 23 Mar 11	GREENHILL & CO INC COM CUSIP 395259104	-86 00	5,307 64	-6,459 07	-1,151 43	0 00	0 00	-1,151 43	0 00
26 Oct 10 29 Oct 10	GREENHILL & CO INC COM CUSIP 395259104	-194 00	14,697 73	-14,570 45	127 28	0 00	0 00	127 28	0 00
04 Oct 10 07 Oct 10	GREENHILL & CO INC COM CUSIP 395259104	-92 00	7,177 59	-6,909 70	267 89	0 00	0 00	267 89	0 00
15 Feb 11 18 Feb 11	HAEMONETICS CORP MASS COM CUSIP 405024100	-40 00	2,441 55	-2,306 15	135 40	0 00	0 00	135 40	0 00
06 Jun 11 09 Jun 11	HAEMONETICS CORP MASS COM CUSIP 405024100	-40 00	2,645 14	-2,306 15	338 99	0 00	0 00	338 99	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Dec 10 15 Dec 10	HAEMONETICS CORP MASS COM CUSIP 405024100	-30 00	1,840 46	-1,729 62	110 84	0 00	0 00	110 84	0 00
05 Aug 10 10 Aug 10	HEWLETT PACKARD CO COM CUSIP 428236103	-2,240 00	103,694 56	-62,716 07	40,978 49	0 00	0 00	40,978 49	0 00
13 Aug 10 18 Aug 10	HEWLETT PACKARD CO COM CUSIP 428236103	-7,540 00	306,648 87	-211,106 78	95,542 09	0 00	0 00	95,542 09	0 00
15 Feb 11 18 Feb 11	HOLOGIC INC COM CUSIP 436440101	-90 00	1,801 06	-1,777 76	23 30	0 00	0 00	23 30	0 00
06 Jun 11 09 Jun 11	HOLOGIC INC COM CUSIP 436440101	-100 00	2,019 96	-1,975 29	44 67	0 00	0 00	44 67	0 00
15 Sep 10 20 Sep 10	IDEXX LABS INC CUSIP 45168D104	-30 00	1,772 07	-1,484 98	287 09	0 00	0 00	287 09	0 00
06 Jun 11 09 Jun 11	IDEXX LABS INC CUSIP 45168D104	-40 00	2,946 34	-1 979 97	966 37	0 00	0 00	966 37	0 00
15 Feb 11 18 Feb 11	IDEXX LABS INC CUSIP 45168D104	-40 00	3,113 54	-1,979 97	1,133 57	0 00	0 00	1,133 57	0 00
10 Dec 10 15 Dec 10	IDEXX LABS INC CUSIP 45168D104	-30 00	2,027 60	-1,484 98	542 62	0 00	0 00	542 62	0 00
20 Oct 10 25 Oct 10	IHS INC COM CL A COM CL A CUSIP 451734107	-460 00	33,029 69	-22,971 97	10,057 72	0 00	0 00	10,057 72	0 00
23 Aug 10 26 Aug 10	IHS INC COM CL A COM CL A CUSIP 451734107	-100 00	6,301 29	-4,993 91	1,307 38	0 00	0 00	1,307 38	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Aug 10 13 Aug 10	IHS INC COM CL A COM CL A CUSIP 451734107	-421 00	26,554 88	-21,024 35	5,530 53	0 00	0 00	5,530 53	0 00
04 Nov 10 09 Nov 10	IHS INC COM CL A COM CL A CUSIP 451734107	-293 00	21,990 27	-14,632 15	7,358 12	0 00	0 00	7,358 12	0 00
03 Nov 10 08 Nov 10	IHS INC COM CL A COM CL A CUSIP 451734107	-387 00	28,696 41	-19,326 42	9,369 99	0 00	0 00	9,369 99	0 00
09 Aug 10 12 Aug 10	IHS INC COM CL A COM CL A CUSIP 451734107	-158 00	10,118 25	-7,890 37	2,227 88	0 00	0 00	2,227 88	0 00
15 Sep 10 20 Sep 10	IHS INC COM CL A COM CL A CUSIP 451734107	-40 00	2,589 55	-1,997 56	591 99	0 00	0 00	591 99	0 00
10 Dec 10 15 Dec 10	IHS INC COM CL A COM CL A CUSIP 451734107	-40 00	3,077 16	-1,997 56	1,079 60	0 00	0 00	1,079 60	0 00
06 Jun 11 09 Jun 11	IHS INC COM CL A COM CL A CUSIP 451734107	-70 00	5,962 48	-4,336 18	1,626 30	0 00	0 00	1,626 30	0 00
11 Aug 10 16 Aug 10	IHS INC COM CL A COM CL A CUSIP 451734107	-148 00	9,165 01	-7,390 98	1,774 03	0 00	0 00	1,774 03	0 00
15 Feb 11 18 Feb 11	IHS INC COM CL A COM CL A CUSIP 451734107	-50 00	4,123 42	-2,496 95	1,626 47	0 00	0 00	1,626 47	0 00
10 Dec 10 15 Dec 10	ILLUMINA INC COM CUSIP 452327109	-270 00	17,096 87	-11,312 31	5,784 56	0 00	0 00	5,784 56	0 00
25 Jan 11 28 Jan 11	ILLUMINA INC COM CUSIP 452327109	-320 00	22,150 48	-13,407 18	8,743 30	0 00	0 00	8,743 30	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Sep 10 20 Sep 10	ILLUMINA INC COM CUSIP 452327109	-30 00	1,398 87	-1,256 92	141 95	0 00	0 00	141 95	0 00
06 Jun 11 09 Jun 11	ILLUMINA INC COM CUSIP 452327109	-40 00	2,878 34	-1,675 90	1,202 44	0 00	0 00	1,202 44	0 00
10 Dec 10 15 Dec 10	ILLUMINA INC COM CUSIP 452327109	-40 00	2,529 83	-1,675 90	853 93	0 00	0 00	853 93	0 00
15 Feb 11 18 Feb 11	ILLUMINA INC COM CUSIP 452327109	-40 00	2,946 74	-1,675 90	1,270 84	0 00	0 00	1,270 84	0 00
25 Oct 10 28 Oct 10	INTEL CORP COM CUSIP 458140100	-20,000 00	397,743 27	-311,250 00	86,493 27	0 00	0 00	86,493 27	0 00
15 Sep 10 20 Sep 10	INTERCONTINENTALEXCHANGE INC COM CUSIP 45865V100	-20 00	2,132 97	-2,098 51	34 46	0 00	0 00	34 46	0 00
06 Jun 11 09 Jun 11	INTERCONTINENTALEXCHANGE INC COM CUSIP 45865V100	-30 00	3,440 03	-3,240 51	199 52	0 00	0 00	199 52	0 00
10 Dec 10 15 Dec 10	INTERCONTINENTALEXCHANGE INC COM CUSIP 45865V100	-20 00	2,343 56	-2,098 51	245 05	0 00	0 00	245 05	0 00
15 Feb 11 18 Feb 11	INTERCONTINENTALEXCHANGE INC COM CUSIP 45865V100	-30 00	3,880 12	-3,240 51	639 61	0 00	0 00	639 61	0 00
10 Dec 10 15 Dec 10	JACOBS ENGR GROUP INC COM CUSIP 469814107	-70 00	2,952 55	-2,897 05	55 50	0 00	0 00	55 50	0 00
15 Feb 11 18 Feb 11	JACOBS ENGR GROUP INC COM CUSIP 469814107	-90 00	4,619 61	-3,724 78	894 83	0 00	0 00	894 83	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Equities

Common stock

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
06 Jun 11 09 Jun 11	JACOBS ENGR GROUP INC COM CUSIP 469814107	-100 00	4,267 91	-4,153 80	114 11	0 00	0 00	114 11	0 00
10 Dec 10 15 Dec 10	JOHNSON CTL INC COM CUSIP 478366107	-460 00	17,473 72	-7,183 67	10,290 05	0 00	0 00	10,290 05	0 00
10 Dec 10 15 Dec 10	JOHNSON CTL INC COM CUSIP 478366107	-90 00	3,417 78	-1,405 50	2,012 28	0 00	0 00	2,012 28	0 00
15 Feb 11 18 Feb 11	JOHNSON CTL INC COM CUSIP 478366107	-100 00	4,085 92	-1,561 67	2,524 25	0 00	0 00	2,524 25	0 00
15 Sep 10 20 Sep 10	JOHNSON CTL INC COM CUSIP 478366107	-60 00	1,711 78	-778 21	933 57	0 00	0 00	933 57	0 00
06 Jun 11 09 Jun 11	JOHNSON CTL INC COM CUSIP 478366107	-140 00	5,276 63	-2 953 62	2,323 01	0 00	0 00	2,323 01	0 00
06 Jun 11 09 Jun 11	JUNIPER NETWORKS INC COM CUSIP 48203R104	-80 00	2,523 95	-2,979 84	-455 89	0 00	0 00	-455 89	0 00
03 May 11 06 May 11	K12 INC COM STOCK USD 0001 CUSIP 48273U102	-173 00	6,504 41	-3,547 59	2,956 82	0 00	0 00	2,956 82	0 00
29 Apr 11 04 May 11	K12 INC COM STOCK USD 0001 CUSIP 48273U102	-141 00	5,558 94	-2,891 39	2,667 55	0 00	0 00	2,667 55	0 00
02 May 11 05 May 11	K12 INC COM STOCK USD 0001 CUSIP 48273U102	-272 00	10,688 95	-5,577 71	5,111 24	0 00	0 00	5,111 24	0 00
03 May 11 06 May 11	K12 INC COM STOCK USD 0001 CUSIP 48273U102	-224 00	8,438 34	-4,593 41	3,844 93	0 00	0 00	3,844 93	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Sep 10 20 Sep 10	K12 INC COM STOCK USD 0001 CUSIP 48273U102	-40 00	1,048 38	-820 25	228 13	0 00	0 00	228 13	0 00
15 Feb 11 18 Feb 11	K12 INC COM STOCK USD 0001 CUSIP 48273U102	-70 00	2,240 65	-1,435 44	805 21	0 00	0 00	805 21	0 00
10 Dec 10 15 Dec 10	K12 INC COM STOCK USD 0001 CUSIP 48273U102	-60 00	1,588 17	-1,230 38	357 79	0 00	0 00	357 79	0 00
02 Aug 10 05 Aug 10	KNIGHT TRANSN INC COM CUSIP 499064103	-2,440 00	51,956 24	-43,213 71	8,742 53	0 00	0 00	8,742 53	0 00
09 Nov 10 15 Nov 10	KNIGHT TRANSN INC COM CUSIP 499064103	-547 00	9,912 07	-9,687 67	224 40	0 00	0 00	224 40	0 00
05 Nov 10 10 Nov 10	KNIGHT TRANSN INC COM CUSIP 499064103	-1,289 00	23,977 31	-22,828 88	1,148 43	0 00	0 00	1,148 43	0 00
04 Nov 10 09 Nov 10	KNIGHT TRANSN INC COM CUSIP 499064103	-213 00	3,937 00	-3,772 34	164 66	0 00	0 00	164 66	0 00
05 Nov 10 10 Nov 10	KNIGHT TRANSN INC COM CUSIP 499064103	-398 00	7,422 57	-7,048 79	373 78	0 00	0 00	373 78	0 00
08 Nov 10 12 Nov 10	KNIGHT TRANSN INC COM CUSIP 499064103	-859 00	15,670 21	-15,213 35	456 86	0 00	0 00	456 86	0 00
04 Nov 10 09 Nov 10	KNIGHT TRANSN INC COM CUSIP 499064103	-1,074 00	19,813 89	-19,021 12	792 77	0 00	0 00	792 77	0 00
15 Sep 10 20 Sep 10	KNIGHT TRANSN INC COM CUSIP 499064103	-50 00	973 51	-885 53	87 98	0 00	0 00	87 98	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Nov 10 / 16 Nov 10	KNIGHT TRANSN INC COM CUSIP 499064103	-350 00	6,357 99	-6,198 69	159 30	0 00	0 00	159 30	0 00
24 May 11 / 27 May 11	LEGGETT & PLATT INC COM CUSIP 524660107	-1,000 00	25,479 51	-12,977 50	12,502 01	0 00	0 00	12,502 01	0 00
06 Jun 11 / 09 Jun 11	MANPOWER INC COM CUSIP 56418H100	-50 00	2,836 94	-2,631 39	205 55	0 00	0 00	205 55	0 00
10 Dec 10 / 15 Dec 10	MANPOWER INC COM CUSIP 56418H100	-40 00	2,491 58	-2,105 11	386 47	0 00	0 00	386 47	0 00
15 Feb 11 / 18 Feb 11	MANPOWER INC COM CUSIP 56418H100	-50 00	3,379 93	-2,631 39	748 54	0 00	0 00	748 54	0 00
15 Sep 10 / 20 Sep 10	MANPOWER INC COM CUSIP 56418H100	-30 00	1,431 57	-1,578 83	-147 26	0 00	0 00	-147 26	0 00
12 Aug 10 / 17 Aug 10	MANPOWER INC COM CUSIP 56418H100	-1,110 00	49,570 76	-58,416 86	-8,846 10	0 00	0 00	-8,846 10	0 00
10 Dec 10 / 15 Dec 10	MC DONALDS CORP COM CUSIP 580135101	-80 00	6,215 15	-4,993 06	1,222 09	0 00	0 00	1,222 09	0 00
15 Feb 11 / 18 Feb 11	MC DONALDS CORP COM CUSIP 580135101	-110 00	8,353 23	-7 043 17	1 310 06	0 00	0 00	1,310 06	0 00
21 Oct 10 / 26 Oct 10	MC DONALDS CORP COM CUSIP 580135101	-430 00	33,714 73	-26,837 70	6,877 03	0 00	0 00	6,877 03	0 00
23 Jun 11 / 28 Jun 11	MC DONALDS CORP COM CUSIP 580135101	-1,190 00	97,128 43	-78,631 03	18,497 40	0 00	0 00	18,497 40	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Sep 10 20 Sep 10	MC DONALDS CORP COM CUSIP 580135101	-60 00	4,472 92	-3,744 80	728 12	0 00	0 00	728 12	0 00
06 Jun 11 09 Jun 11	MC DONALDS CORP COM CUSIP 580135101	-130 00	10,562 29	-8,589 94	1,972 35	0 00	0 00	1,972 35	0 00
10 Dec 10 15 Dec 10	MEDASSETS INC COM STK CUSIP 584045108	-100 00	1,913 96	-1,975 21	-61 25	0 00	0 00	-61 25	0 00
15 Feb 11 18 Feb 11	MEDASSETS INC COM STK CUSIP 584045108	-130 00	2,669 32	-2,567 77	101 55	0 00	0 00	101 55	0 00
25 Feb 11 02 Mar 11	MEDASSETS INC COM STK CUSIP 584045108	-3,300 00	48,977 00	-65 181 90	-16,204 90	0 00	0 00	-16,204 90	0 00
15 Sep 10 20 Sep 10	MEDASSETS INC COM STK CUSIP 584045108	-50 00	947 98	-1,024 91	-76 93	0 00	0 00	-76 93	0 00
28 Feb 11 03 Mar 11	MEDASSETS INC COM STK CUSIP 584045108	-300 00	4,236 25	-5,925 63	-1,689 38	0 00	0 00	-1,689 38	0 00
01 Mar 11 04 Mar 11	MEDASSETS INC COM STK CUSIP 584045108	-800 00	11,417 22	-15,801 67	-4,384 45	0 00	0 00	-4,384 45	0 00
28 Feb 11 03 Mar 11	MEDASSETS INC COM STK CUSIP 584045108	-2,600 00	36,427 63	-51,355 43	-14,927 80	0 00	0 00	-14,927 80	0 00
02 Mar 11 07 Mar 11	MEDASSETS INC COM STK CUSIP 584045108	-728 00	10,703 06	-14,379 52	-3,676 46	0 00	0 00	-3,676 46	0 00
19 May 11 24 May 11	MICROSOFT CORP COM CUSIP 594918104	-3,040 00	74,506 53	-70,144 86	4,361 67	0 00	0 00	4,361 67	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
15 Sep 10 20 Sep 10	MICROSOFT CORP COM CUSIP 594918104	-180 00	4,498 62	-3,981 77	516 85	0 00	0 00	516 85	0 00
10 Dec 10 15 Dec 10	MICROSOFT CORP COM CUSIP 594918104	-220 00	5,972 89	-4 866 61	1,106 28	0 00	0 00	1,106 28	0 00
15 Feb 11 18 Feb 11	MICROSOFT CORP COM CUSIP 594918104	-290 00	7,844 49	-6,415 07	1,429 42	0 00	0 00	1,429 42	0 00
17 May 11 20 May 11	MICROSOFT CORP COM CUSIP 594918104	-9,960 00	242,112 98	-229,816 71	12,296 27	0 00	0 00	12,296 27	0 00
03 Jun 11 08 Jun 11	MICROSOFT CORP COM CUSIP 594918104	-10,040 00	241,167 20	-231,662 63	9,504 57	0 00	0 00	9,504 57	0 00
06 Jun 11 09 Jun 11	MONOLITHIC PWR SYS INC COM CUSIP 609839105	-210 00	3,397 67	-3,313 92	83 75	0 00	0 00	83 75	0 00
15 Feb 11 18 Feb 11	MONOLITHIC PWR SYS INC COM CUSIP 609839105	-170 00	2,679 14	-2 749 97	-70 83	0 00	0 00	-70 83	0 00
10 Dec 10 15 Dec 10	MONOLITHIC PWR SYS INC COM CUSIP 609839105	-110 00	1,906 26	-1,785 07	121 19	0 00	0 00	121 19	0 00
15 Sep 10 20 Sep 10	MONSANTO CO NEW COM CUSIP 61166W101	-20 00	1,148 38	-1,837 76	-689 38	0 00	0 00	-689 38	0 00
28 Sep 10 01 Oct 10	MONSANTO CO NEW COM CUSIP 61166W101	-716 00	35,690 99	-65,791 87	-30,100 88	0 00	0 00	-30,100 88	0 00
27 Sep 10 30 Sep 10	MONSANTO CO NEW COM CUSIP 61166W101	-552 00	29,467 36	-50,722 22	-21,254 86	0 00	0 00	-21,254 86	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description				Realized gain/loss				
					Market			Total	
Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Equities									
Common stock									
United States									
29 Sep 10 04 Oct 10	MONSANTO CO NEW COM CUSIP 61166W101	-442 00	21,576 70	-40,614 53	-19,037 83	0 00	0 00	-19,037 83	0 00
25 Oct 10 28 Oct 10	MSCI INC CL A CL A CUSIP 55354G100	-392 00	14,256 40	-10,979 33	3,277 07	0 00	0 00	3,277 07	0 00
22 Oct 10 27 Oct 10	MSCI INC CL A CL A CUSIP 55354G100	-280 00	10,279 52	-7,842 38	2,437 14	0 00	0 00	2,437 14	0 00
26 Oct 10 29 Oct 10	MSCI INC CL A CL A CUSIP 55354G100	-390 00	13,997 52	-10,923 32	3,074 20	0 00	0 00	3,074 20	0 00
27 Oct 10 01 Nov 10	MSCI INC CL A CL A CUSIP 55354G100	-461 00	16,470 51	-12,911 92	3,558 59	0 00	0 00	3,558 59	0 00
28 Oct 10 02 Nov 10	MSCI INC CL A CL A CUSIP 55354G100	-230 00	8,171 46	-6,441 95	1,729 51	0 00	0 00	1,729 51	0 00
26 Oct 10 29 Oct 10	MSCI INC CL A CL A CUSIP 55354G100	-917 00	32,965 41	-25,683 79	7,281 62	0 00	0 00	7,281 62	0 00
20 Oct 10 25 Oct 10	MSCI INC CL A CL A CUSIP 55354G100	-460 00	17,098 19	-12,883 91	4,214 28	0 00	0 00	4,214 28	0 00
27 Oct 10 01 Nov 10	MSCI INC CL A CL A CUSIP 55354G100	-220 00	7,838 61	-6,161 87	1,676 74	0 00	0 00	1,676 74	0 00
15 Sep 10 20 Sep 10	MSCI INC CL A CL A CUSIP 55354G100	-30 00	1,018 48	-840 25	178 23	0 00	0 00	178 23	0 00
28 Oct 10 02 Nov 10	MSCI INC CL A CL A CUSIP 55354G100	-173 00	6,127 55	-4,845 47	1,282 08	0 00	0 00	1,282 08	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
01 Nov 10 04 Nov 10	NUVASIVE INC COM CUSIP 670704105	-614 00	15,788 19	-20,641 69	-4,853 50	0 00	0 00	-4,853 50	0 00
03 Nov 10 08 Nov 10	NUVASIVE INC COM CUSIP 670704105	-344 00	8,612 85	-11 564 73	-2,951 88	0 00	0 00	-2,951 88	0 00
15 Sep 10 20 Sep 10	NUVASIVE INC COM CUSIP 670704105	-30 00	973 49	-1,008 55	-35 06	0 00	0 00	-35 06	0 00
02 Nov 10 05 Nov 10	NUVASIVE INC COM CUSIP 670704105	-1,672 00	41,493 82	-56 209 96	-14,716 14	0 00	0 00	-14,716 14	0 00
06 Jun 11 09 Jun 11	NXSTAGE MED INC COM STK CUSIP 67072V103	-120 00	2,108 78	-2,057 55	51 23	0 00	0 00	51 23	0 00
10 Dec 10 15 Dec 10	NXSTAGE MED INC COM STK CUSIP 67072V103	-70 00	1,606 47	-1,151 27	455 20	0 00	0 00	455 20	0 00
06 Jun 11 09 Jun 11	OCCIDENTAL PETROLEUM CORP CUSIP 674599105	-50 00	5,133 40	-4,404 32	729 08	0 00	0 00	729 08	0 00
10 Dec 10 15 Dec 10	OCCIDENTAL PETROLEUM CORP CUSIP 674599105	-30 00	2,762 67	-2,517 15	245 52	0 00	0 00	245 52	0 00
15 Feb 11 18 Feb 11	OCCIDENTAL PETROLEUM CORP CUSIP 674599105	-40 00	4,074 32	-3,356 20	718 12	0 00	0 00	718 12	0 00
15 Sep 10 20 Sep 10	OCCIDENTAL PETROLEUM CORP CUSIP 674599105	-30 00	2,336 06	-2,517 15	-181 09	0 00	0 00	-181 09	0 00
17 Sep 10 22 Sep 10	ORACLE CORP COM CUSIP 68389X105	-3,000 00	80,721 13	-36,810 00	43,911 13	0 00	0 00	43,911 13	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Sales

Equities

Common stock

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
22 Oct 10 27 Oct 10	P F CHANGS CHINA BISTRO INC COM STK CUSIP 69333Y108	-2,005 00	98,006 75	-73,172 72	24,834 03	0 00	0 00	24,834 03	0 00
21 Oct 10 26 Oct 10	P F CHANGS CHINA BISTRO INC COM STK CUSIP 69333Y108	-215 00	10,198 62	-7,846 45	2,352 17	0 00	0 00	2,352 17	0 00
15 Sep 10 20 Sep 10	P F CHANGS CHINA BISTRO INC COM STK CUSIP 69333Y108	-20 00	948 78	-729 90	218 88	0 00	0 00	218 88	0 00
17 Sep 10 22 Sep 10	PARTNERRE HLDG LTD COM STK CUSIP G6852T105	-300 00	23,704 84	-18,752 34	4,952 50	0 00	0 00	4,952 50	0 00
15 Sep 10 20 Sep 10	PEPSICO INC COM CUSIP 713448108	-70 00	4,628 39	-3,827 39	801 00	0 00	0 00	801 00	0 00
07 Mar 11 10 Mar 11	PEPSICO INC COM CUSIP 713448108	-499 00	31,621 27	-27,772 33	3 848 94	0 00	0 00	3,848 94	0 00
15 Feb 11 18 Feb 11	PEPSICO INC COM CUSIP 713448108	-120 00	7,589 89	-6,678 72	911 17	0 00	0 00	911 17	0 00
10 Dec 10 15 Dec 10	PEPSICO INC COM CUSIP 713448108	-100 00	6,473 83	-5,565 60	908 23	0 00	0 00	908 23	0 00
04 Mar 11 09 Mar 11	PEPSICO INC COM CUSIP 713448108	-76 00	4,840 72	-4,229 85	610 87	0 00	0 00	610 87	0 00
04 Mar 11 09 Mar 11	PEPSICO INC COM CUSIP 713448108	-1,652 00	104,757 91	-91,943 67	12,814 24	0 00	0 00	12,814 24	0 00
03 Mar 11 08 Mar 11	PEPSICO INC COM CUSIP 713448108	-5,303 00	338,362 02	-295,143 61	43,218 41	0 00	0 00	43,218 41	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
30 Aug 10 02 Sep 10	PRAXAIR INC COM CUSIP 74005P104	-500 00	43,157 27	-21,223 66	21,933 61	0 00	0 00	21,933 61	0 00
10 Dec 10 15 Dec 10	PRAXAIR INC COM CUSIP 74005P104	-20 00	1,875 57	-848 95	1,026 62	0 00	0 00	1,026 62	0 00
15 Feb 11 18 Feb 11	PRAXAIR INC COM CUSIP 74005P104	-30 00	2,883 84	-1,273 42	1,610 42	0 00	0 00	1,610 42	0 00
15 Sep 10 20 Sep 10	PRAXAIR INC COM CUSIP 74005P104	-20 00	1,751 17	-848 95	902 22	0 00	0 00	902 22	0 00
04 May 11 09 May 11	PRAXAIR INC COM CUSIP 74005P104	-492 00	50,795 71	-20,884 08	29,911 63	0 00	0 00	29,911 63	0 00
04 May 11 09 May 11	PRAXAIR INC COM CUSIP 74005P104	-1,153 00	119,216 53	-48,941 77	70,274 76	0 00	0 00	70,274 76	0 00
06 Jun 11 09 Jun 11	QUALCOMM INC COM CUSIP 747525103	-100 00	5,681 89	-4 309 25	1,372 64	0 00	0 00	1,372 64	0 00
04 Oct 10 07 Oct 10	QUALCOMM INC COM CUSIP 747525103	-1,210 00	52,987 18	-49,369 99	3,617 19	0 00	0 00	3,617 19	0 00
10 Dec 10 15 Dec 10	QUALCOMM INC COM CUSIP 747525103	-60 00	2,945 95	-2,448 10	497 85	0 00	0 00	497 85	0 00
15 Feb 11 18 Feb 11	QUALCOMM INC COM CUSIP 747525103	-80 00	4,671 11	-3,264 13	1,406 98	0 00	0 00	1,406 98	0 00
15 Sep 10 20 Sep 10	QUALCOMM INC COM CUSIP 747525103	-60 00	2,505 57	-2,448 10	57 47	0 00	0 00	57 47	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
06 Jun 11 / 09 Jun 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-60 00	1,864 76	-1,590 01	274 75	0 00	0 00	274 75	0 00
15 Feb 11 / 18 Feb 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-70 00	1,913 76	-1,855 01	58 75	0 00	0 00	58 75	0 00
20 Apr 11 / 26 Apr 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-43 00	1,462 98	-1,139 51	323 47	0 00	0 00	323 47	0 00
26 Apr 11 / 29 Apr 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-34 00	1,166 16	-901 01	265 15	0 00	0 00	265 15	0 00
20 Apr 11 / 26 Apr 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-12 00	401 27	-318 00	83 27	0 00	0 00	83 27	0 00
25 Apr 11 / 28 Apr 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-178 00	6,101 72	-4,717 04	1,384 68	0 00	0 00	1,384 68	0 00
21 Apr 11 / 27 Apr 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-26 00	877 06	-689 01	188 05	0 00	0 00	188 05	0 00
19 Apr 11 / 25 Apr 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-78 00	2,617 33	-2,067 02	550 31	0 00	0 00	550 31	0 00
27 Apr 11 / 02 May 11	RIGHTNOW TECHNOLOGIES INC COM CUSIP 76657R106	-52 00	1,708 62	-1,378 01	330 61	0 00	0 00	330 61	0 00
15 Sep 10 / 20 Sep 10	ROPER INDS INC NEW COM CUSIP 776696106	-20 00	1,267 19	-1,094 88	172 31	0 00	0 00	172 31	0 00
29 Dec 10 / 03 Jan 11	ROPER INDS INC NEW COM CUSIP 776696106	-338 00	26,101 80	-18,503 46	7,598 34	0 00	0 00	7,598 34	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
22 Dec 10 28 Dec 10	ROPER INDS INC NEW COM CUSIP 776696106	-224 00	17,462 52	-12,262 65	5,199 87	0 00	0 00	5,199 87	0 00
27 Dec 10 30 Dec 10	ROPER INDS INC NEW COM CUSIP 776696106	-610 00	47,105 47	-33,393 81	13,711 66	0 00	0 00	13,711 66	0 00
23 Dec 10 29 Dec 10	ROPER INDS INC NEW COM CUSIP 776696106	-279 00	21,476 69	-15,273 57	6,203 12	0 00	0 00	6,203 12	0 00
28 Dec 10 31 Dec 10	ROPER INDS INC NEW COM CUSIP 776696106	-180 00	13,935 04	-9 853 91	4,081 13	0 00	0 00	4,081 13	0 00
30 Dec 10 04 Jan 11	ROPER INDS INC NEW COM CUSIP 776696106	-48 00	3,705 93	-2,627 71	1,078 22	0 00	0 00	1,078 22	0 00
10 Dec 10 15 Dec 10	ROPER INDS INC NEW COM CUSIP 776696106	-20 00	1,540 21	-1,094 88	445 33	0 00	0 00	445 33	0 00
31 Dec 10 05 Jan 11	ROPER INDS INC NEW COM CUSIP 776696106	-133 00	10,190 87	-7,280 95	2,909 92	0 00	0 00	2,909 92	0 00
16 Aug 10 19 Aug 10	ROPER INDS INC NEW COM CUSIP 776696106	-74 00	4,373 30	-4,051 05	322 25	0 00	0 00	322 25	0 00
16 Aug 10 19 Aug 10	ROPER INDS INC NEW COM CUSIP 776696106	-58 00	3,427 19	-3,175 15	252 04	0 00	0 00	252 04	0 00
08 Dec 10 13 Dec 10	ROPER INDS INC NEW COM CUSIP 776696106	-634 00	48,413 51	-34,707 67	13,705 84	0 00	0 00	13,705 84	0 00
09 Dec 10 14 Dec 10	ROPER INDS INC NEW COM CUSIP 776696106	-56 00	4,302 09	-3,065 66	1,236 43	0 00	0 00	1,236 43	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
13 Aug 10 18 Aug 10	ROPER INDS INC NEW COM CUSIP 776696106	-358 00	21,316 42	-19,598 34	1,718 08	0 00	0 00	1,718 08	0 00
30 Jun 11 06 Jul 11	SARA LEE CORP COM CUSIP 803111103	-5,000 00	94,894 67	-69,150 00	25,744 67	0 00	0 00	25,744 67	0 00
10 Dec 10 15 Dec 10	SCHLUMBERGER LTD COM COM CUSIP 806857108	-40 00	3,248 64	-2 507 74	740 90	0 00	0 00	740 90	0 00
15 Feb 11 18 Feb 11	SCHLUMBERGER LTD COM COM CUSIP 806857108	-50 00	4,621 41	-3,134 67	1,486 74	0 00	0 00	1,486 74	0 00
06 Jun 11 09 Jun 11	SCHLUMBERGER LTD COM COM CUSIP 806857108	-80 00	6,727 07	-5 680 73	1,046 34	0 00	0 00	1,046 34	0 00
15 Feb 11 18 Feb 11	SCHWAB CHARLES CORP COM NEW CUSIP 808513105	-110 00	2,103 15	-2,078 53	24 62	0 00	0 00	24 62	0 00
06 Jun 11 09 Jun 11	SCHWAB CHARLES CORP COM NEW CUSIP 808513105	-110 00	1,822 67	-2,078 53	-255 86	0 00	0 00	-255 86	0 00
09 Aug 10 12 Aug 10	SCHWAB CHARLES CORP COM NEW CUSIP 808513105	-2,730 00	41,858 38	-51,585 45	-9,727 07	0 00	0 00	-9,727 07	0 00
15 Sep 10 20 Sep 10	SCHWAB CHARLES CORP COM NEW CUSIP 808513105	-60 00	832 18	-1,133 75	-301 57	0 00	0 00	-301 57	0 00
10 Dec 10 15 Dec 10	SCHWAB CHARLES CORP COM NEW CUSIP 808513105	-80 00	1,347 97	-1,511 66	-163 69	0 00	0 00	-163 69	0 00
15 Sep 10 20 Sep 10	SILICON LABORATORIES INC COM CUSIP 826919102	-40 00	1,437 17	-1 517 82	-80 65	0 00	0 00	-80 65	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Dec 10 15 Dec 10	SILICON LABORATORIES INC COM CUSIP 826919102	-80 00	3,747 99	-3,120 89	627 10	0 00	0 00	627 10	0 00
06 Jun 11 09 Jun 11	SILICON LABORATORIES INC COM CUSIP 826919102	-100 00	3,978 92	-3,901 11	77 81	0 00	0 00	77 81	0 00
15 Feb 11 18 Feb 11	SILICON LABORATORIES INC COM CUSIP 826919102	-100 00	4,646 05	-3,901 11	744 94	0 00	0 00	744 94	0 00
13 Dec 10 16 Dec 10	SNAP-ON INC COM CUSIP 833034101	-1,000 00	56,809 03	-38,494 12	18,314 91	0 00	0 00	18,314 91	0 00
03 Feb 11 08 Feb 11	SOLERA HLDGS INC COM CUSIP 83421A104	-143 00	7,001 25	-6,573 80	427 45	0 00	0 00	427 45	0 00
02 Feb 11 07 Feb 11	SOLERA HLDGS INC COM CUSIP 83421A104	-415 00	21,774 84	-19,077 81	2,697 03	0 00	0 00	2,697 03	0 00
26 Aug 10 31 Aug 10	SOLERA HLDGS INC COM CUSIP 83421A104	-620 00	24,382 07	-21,644 27	2,737 80	0 00	0 00	2,737 80	0 00
06 Jun 11 09 Jun 11	SOLERA HLDGS INC COM CUSIP 83421A104	-50 00	2,858 94	-2,334 26	524 68	0 00	0 00	524 68	0 00
10 Dec 10 15 Dec 10	SOLERA HLDGS INC COM CUSIP 83421A104	-40 00	2,002 36	-1,838 82	163 54	0 00	0 00	163 54	0 00
15 Feb 11 18 Feb 11	SOLERA HLDGS INC COM CUSIP 83421A104	-40 00	2,086 35	-1,838 82	247 53	0 00	0 00	247 53	0 00
22 Sep 10 27 Sep 10	SOLERA HLDGS INC COM CUSIP 83421A104	-617 00	26,184 78	-21,539 54	4,645 24	0 00	0 00	4,645 24	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
24 Aug 10 27 Aug 10	SOLERA HLDGS INC COM CUSIP 83421A104	-272 00	10,894 63	-9,495 55	1,399 08	0 00	0 00	1,399 08	0 00
21 Sep 10 24 Sep 10	SOLERA HLDGS INC COM CUSIP 83421A104	-678 00	28,751 80	-23,669 05	5,082 75	0 00	0 00	5,082 75	0 00
03 Sep 10 09 Sep 10	SOLERA HLDGS INC COM CUSIP 83421A104	-364 00	14,955 70	-12,707 28	2,248 42	0 00	0 00	2,248 42	0 00
01 Feb 11 04 Feb 11	SOLERA HLDGS INC COM CUSIP 83421A104	-132 00	6,927 80	-6,068 12	859 68	0 00	0 00	859 68	0 00
08 Sep 10 13 Sep 10	SOLERA HLDGS INC COM CUSIP 83421A104	-230 00	9,428 05	-8 029 33	1,398 72	0 00	0 00	1,398 72	0 00
02 Dec 10 07 Dec 10	SOUTHWESTERN ENERGY CO COM CUSIP 845467109	-3,783 00	142,380 25	-146 766 42	-4,386 17	0 00	0 00	-4,386 17	0 00
15 Sep 10 20 Sep 10	SOUTHWESTERN ENERGY CO COM CUSIP 845467109	-40 00	1,288 01	-1,551 85	-263 84	0 00	0 00	-263 84	0 00
10 Dec 10 15 Dec 10	STILLWATER MNG CO COM CUSIP 86074Q102	-50 00	984 98	-971 62	13 36	0 00	0 00	13 36	0 00
06 Jun 11 09 Jun 11	STILLWATER MNG CO COM CUSIP 86074Q102	-70 00	1,391 57	-1,362 37	29 20	0 00	0 00	29 20	0 00
15 Feb 11 18 Feb 11	STILLWATER MNG CO COM CUSIP 86074Q102	-60 00	1,498 17	-1,165 94	332 23	0 00	0 00	332 23	0 00
06 Jun 11 09 Jun 11	TE CONNECTIVITY LTD CUSIP H84989104	-90 00	3,267 83	-3,133 60	134 23	0 00	0 00	134 23	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
03 Feb 11 08 Feb 11	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-269 00	11,833 32	-8,546 46	3,286 86	0 00	0 00	3,286 86	0 00
15 Sep 10 20 Sep 10	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-40 00	1,068 78	-1 239 15	-170 37	0 00	0 00	-170 37	0 00
29 Mar 11 01 Apr 11	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-415 00	20,588 17	-13,185 06	7,403 11	0 00	0 00	7,403 11	0 00
10 Dec 10 15 Dec 10	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-60 00	2,185 16	-1,906 27	278 89	0 00	0 00	278 89	0 00
09 May 11 12 May 11	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-390 00	24,463 88	-12,390 78	12,073 10	0 00	0 00	12,073 10	0 00
15 Feb 11 18 Feb 11	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-70 00	3,322 83	-2,223 99	1,098 84	0 00	0 00	1,098 84	0 00
06 Jun 11 09 Jun 11	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-60 00	3,558 53	-1,906 27	1,652 26	0 00	0 00	1,652 26	0 00
01 Feb 11 04 Feb 11	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-161 00	7,118 36	-5,115 17	2,003 19	0 00	0 00	2,003 19	0 00
28 Mar 11 31 Mar 11	TEMPUR-PEDIC INTL INC COM CUSIP 88023U101	-195 00	9,718 40	-6,195 39	3,523 01	0 00	0 00	3,523 01	0 00
31 Jan 11 03 Feb 11	TORCHMARK CORP COM CUSIP 891027104	-9,000 00	565,160 34	-340,128 00	225,032 34	0 00	0 00	225,032 34	0 00
09 Nov 10 15 Nov 10	TRANSDIGM GROUP INC COM CUSIP 893641100	-97 00	6,424 64	-3,685 99	2,738 65	0 00	0 00	2,738 65	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
23 Jun 11 28 Jun 11	TRANSDIGM GROUP INC COM CUSIP 893641100	-252 00	21,575 85	-9,575 98	11,999 87	0 00	0 00	11,999 87	0 00
06 Jun 11 09 Jun 11	TRANSDIGM GROUP INC COM CUSIP 893641100	-50 00	4,041 92	-1,900 00	2,141 92	0 00	0 00	2,141 92	0 00
22 Jun 11 27 Jun 11	TRANSDIGM GROUP INC COM CUSIP 893641100	-428 00	37,782 25	-16,263 97	21,518 28	0 00	0 00	21,518 28	0 00
04 Nov 10 09 Nov 10	TRANSDIGM GROUP INC COM CUSIP 893641100	-60 00	4,032 55	-2,280 00	1,752 55	0 00	0 00	1,752 55	0 00
08 Nov 10 12 Nov 10	TRANSDIGM GROUP INC COM CUSIP 893641100	-201 00	13,398 89	-7,637 99	5,760 90	0 00	0 00	5,760 90	0 00
10 Nov 10 16 Nov 10	TRANSDIGM GROUP INC COM CUSIP 893641100	-273 00	17,945 07	-10,373 98	7,571 09	0 00	0 00	7,571 09	0 00
10 Dec 10 15 Dec 10	TRANSDIGM GROUP INC COM CUSIP 893641100	-40 00	2,812 35	-1 520 00	1,292 35	0 00	0 00	1,292 35	0 00
15 Feb 11 18 Feb 11	TRANSDIGM GROUP INC COM CUSIP 893641100	-50 00	4,067 42	-1,900 00	2,167 42	0 00	0 00	2,167 42	0 00
05 Nov 10 10 Nov 10	TRANSDIGM GROUP INC COM CUSIP 893641100	-219 00	14,768 65	-8,321 99	6,446 66	0 00	0 00	6,446 66	0 00
15 Sep 10 20 Sep 10	TRANSDIGM GROUP INC COM CUSIP 893641100	-40 00	2,457 55	-1,520 00	937 55	0 00	0 00	937 55	0 00
06 Jun 11 09 Jun 11	TRIMAS CORP COM NEW COM NEW CUSIP 896215209	-90 00	1,777 46	-1,436 12	341 34	0 00	0 00	341 34	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Realized gain/loss – Market – Long Term	Realized gain/loss – Translation	Realized gain/loss – Total – Short Term	Realized gain/loss – Total – Long Term
Sales									
Equities									
Common stock									
United States									
10 Dec 10 15 Dec 10	TRIMAS CORP COM NEW COM NEW CUSIP 896215209	-60 00	1,327 17	-914 40	412 77	0 00	0 00	412 77	0 00
15 Feb 11 18 Feb 11	TRIMAS CORP COM NEW COM NEW CUSIP 896215209	-90 00	1,852 16	-1,436 12	416 04	0 00	0 00	416 04	0 00
07 Dec 10 10 Dec 10	TRIMBLE NAV LTD COM CUSIP 896239100	-152 00	6,118 95	-3,844 68	2,274 27	0 00	0 00	2,274 27	0 00
16 Mar 11 21 Mar 11	TRIMBLE NAV LTD COM CUSIP 896239100	-112 00	5,141 18	-2,832 93	2,308 25	0 00	0 00	2,308 25	0 00
10 Dec 10 15 Dec 10	TRIMBLE NAV LTD COM CUSIP 896239100	-70 00	2,858 81	-1 770 58	1,088 23	0 00	0 00	1,088 23	0 00
15 Feb 11 18 Feb 11	TRIMBLE NAV LTD COM CUSIP 896239100	-80 00	3,881 52	-2,023 52	1,858 00	0 00	0 00	1,858 00	0 00
15 Mar 11 18 Mar 11	TRIMBLE NAV LTD COM CUSIP 896239100	-588 00	27,065 71	-14,872 86	12,192 85	0 00	0 00	12,192 85	0 00
06 Jun 11 09 Jun 11	TRIMBLE NAV LTD COM CUSIP 896239100	-80 00	3,327 93	-2,103 35	1,224 58	0 00	0 00	1,224 58	0 00
06 Dec 10 09 Dec 10	TRIMBLE NAV LTD COM CUSIP 896239100	-868 00	34,541 65	-21 955 17	12,586 48	0 00	0 00	12,586 48	0 00
04 Feb 11 09 Feb 11	TRIMBLE NAV LTD COM CUSIP 896239100	-630 00	29,769 00	-15,935 21	13,833 79	0 00	0 00	13,833 79	0 00
24 Jun 11 29 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-234 00	12,299 27	-7,990 15	4,309 12	0 00	0 00	4,309 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Dec 10 15 Dec 10	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-50 00	2,369 95	-1,707 30	662 65	0 00	0 00	662 65	0 00
15 Feb 11 18 Feb 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-60 00	3,058 74	-2,048 76	1,009 98	0 00	0 00	1,009 98	0 00
27 Jun 11 30 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-74 00	3,901 90	-2,526 80	1,375 10	0 00	0 00	1,375 10	0 00
24 Jun 11 29 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-77 00	4,030 49	-2,629 24	1,401 25	0 00	0 00	1,401 25	0 00
04 Feb 11 09 Feb 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-88 00	4,450 17	-3,004 85	1,445 32	0 00	0 00	1,445 32	0 00
28 Jun 11 01 Jul 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-385 00	20,480 18	-13 146 20	7,333 98	0 00	0 00	7,333 98	0 00
25 Mar 11 30 Mar 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-96 00	5,639 39	-3,278 01	2,361 38	0 00	0 00	2,361 38	0 00
15 Apr 11 20 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,603 59	-3,414 60	2,188 99	0 00	0 00	2,188 99	0 00
14 Apr 11 19 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,514 95	-3,414 60	2,100 35	0 00	0 00	2,100 35	0 00
28 Mar 11 31 Mar 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-32 00	1,861 89	-1,092 67	769 22	0 00	0 00	769 22	0 00
12 Apr 11 15 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,478 49	-3,414 60	2,063 89	0 00	0 00	2,063 89	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
23 Jun 11 28 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-308 00	16,163 52	-10,516 95	5,646 57	0 00	0 00	5,646 57	0 00
22 Jun 11 27 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-308 00	16,542 36	-10,516 95	6,025 41	0 00	0 00	6,025 41	0 00
07 Apr 11 12 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-11 00	618 89	-375 61	243 28	0 00	0 00	243 28	0 00
30 Mar 11 04 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-170 00	9,993 98	-5,804 82	4,189 16	0 00	0 00	4,189 16	0 00
02 Feb 11 07 Feb 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-467 00	24,110 83	-15 946 17	8,164 66	0 00	0 00	8,164 66	0 00
28 Mar 11 31 Mar 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-55 00	3,192 16	-1,878 03	1,314 13	0 00	0 00	1,314 13	0 00
15 Sep 10 20 Sep 10	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-40 00	1,429 57	-1,365 84	63 73	0 00	0 00	63 73	0 00
08 Apr 11 13 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-16 00	890 38	-546 34	344 04	0 00	0 00	344 04	0 00
18 Apr 11 21 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,548 66	-3,414 60	2,134 06	0 00	0 00	2,134 06	0 00
05 Apr 11 08 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,714 07	-3,414 60	2,299 47	0 00	0 00	2,299 47	0 00
29 Mar 11 01 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-103 00	5,967 36	-3 517 03	2,450 33	0 00	0 00	2,450 33	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss – Market – Short Term	Market – Long Term	Translation	Total – Short Term	Total – Long Term
Sales									
Equities									
Common stock									
United States									
19 Apr 11 25 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-23 00	1,275 56	-785 36	490 20	0 00	0 00	490 20	0 00
13 Apr 11 18 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,516 23	-3 414 60	2,101 63	0 00	0 00	2,101 63	0 00
18 Apr 11 21 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,543 39	-3,414 60	2,128 79	0 00	0 00	2,128 79	0 00
22 Jun 11 27 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-59 00	3,135 78	-2,014 61	1,121 17	0 00	0 00	1,121 17	0 00
06 Jun 11 09 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-40 00	2,065 96	-1,365 84	700 12	0 00	0 00	700 12	0 00
22 Jun 11 27 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-284 00	15,206 79	-9,697 45	5,509 34	0 00	0 00	5,509 34	0 00
06 Apr 11 11 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-100 00	5,678 50	-3 414 60	2,263 90	0 00	0 00	2,263 90	0 00
23 Jun 11 28 Jun 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-401 00	21,153 26	-13,692 53	7,460 73	0 00	0 00	7,460 73	0 00
03 Feb 11 08 Feb 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-132 00	6,723 62	-4,507 27	2,216 35	0 00	0 00	2,216 35	0 00
01 Feb 11 04 Feb 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-43 00	2,191 22	-1,468 28	722 94	0 00	0 00	722 94	0 00
29 Mar 11 01 Apr 11	ULTIMATE SOFTWARE GROUP INC COM CUSIP 90385D107	-64 00	3,717 04	-2,185 34	1,531 70	0 00	0 00	1,531 70	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Equities								
	Common stock								
	United States								
01 Oct 10 06 Oct 10	UNION PAC CORP COM CUSIP 907818108	-330 00	26,597 81	-20,852 50	5,745 31	0 00	0 00	5,745 31	0 00
15 Sep 10 20 Sep 10	UNION PAC CORP COM CUSIP 907818108	-20 00	1,578 97	-1,263 79	315 18	0 00	0 00	315 18	0 00
20 Oct 10 25 Oct 10	UNION PAC CORP COM CUSIP 907818108	-1,260 00	107,981 18	-79,618 65	28,362 53	0 00	0 00	28,362 53	0 00
06 Jun 11 09 Jun 11	URBAN OUTFITTERS INC COM CUSIP 917047102	-60 00	1,738 16	-1,817 98	-79 82	0 00	0 00	-79 82	0 00
10 Dec 10 15 Dec 10	URBAN OUTFITTERS INC COM CUSIP 917047102	-40 00	1,474 77	-1 188 13	286 64	0 00	0 00	286 64	0 00
15 Feb 11 18 Feb 11	URBAN OUTFITTERS INC COM CUSIP 917047102	-40 00	1,503 17	-1,188 13	315 04	0 00	0 00	315 04	0 00
17 Feb 11 23 Feb 11	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104	-1,197 00	37,014 48	-38,969 55	-1,955 07	0 00	0 00	-1,955 07	0 00
10 Dec 10 15 Dec 10	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104	-90 00	3,119 34	-2,974 44	144 90	0 00	0 00	144 90	0 00
15 Feb 11 18 Feb 11	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104	-150 00	4,807 40	-4,883 40	-76 00	0 00	0 00	-76 00	0 00
17 Feb 11 23 Feb 11	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104	-413 00	12,797 59	-13,445 63	-648 04	0 00	0 00	-648 04	0 00
15 Sep 10 20 Sep 10	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104	-60 00	1,985 36	-1,985 16	0 20	0 00	0 00	0 20	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
06 Jun 11 09 Jun 11	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104	-130 00	3,699 90	-4,232 28	-532 38	0 00	0 00	-532 38	0 00
27 Jul 10 30 Jul 10	VCA ANTECH INC COM STK CUSIP 918194101	-619 00	12,893 05	-16,173 53	-3,280 48	0 00	0 00	-3,280 48	0 00
23 Jul 10 28 Jul 10	VCA ANTECH INC COM STK CUSIP 918194101	-2,390 00	49,773 06	-62,447 06	-12,674 00	0 00	0 00	-12,674 00	0 00
26 Jul 10 29 Jul 10	VCA ANTECH INC COM STK CUSIP 918194101	-2,341 00	48 405 91	-61,166 76	-12,760 85	0 00	0 00	-12,760 85	0 00
06 Jun 11 09 Jun 11	VERISIGN INC COM CUSIP 92343E102	-100 00	3,441 93	-2,965 57	476 36	0 00	0 00	476 36	0 00
15 Feb 11 18 Feb 11	VERISIGN INC COM CUSIP 92343E102	-100 00	3,661 92	-2,965 57	696 35	0 00	0 00	696 35	0 00
15 Sep 10 20 Sep 10	VERISIGN INC COM CUSIP 92343E102	-50 00	1,563 97	-1,465 70	98 27	0 00	0 00	98 27	0 00
10 Dec 10 15 Dec 10	VERISIGN INC COM CUSIP 92343E102	-80 00	2,889 55	-2,372 45	517 10	0 00	0 00	517 10	0 00
15 Jul 10 20 Jul 10	WAL-MART STORES INC COM CUSIP 931142103	-6,800 00	339,862 33	-331,836 60	8,025 73	0 00	0 00	8,025 73	0 00
08 Dec 10 13 Dec 10	WALTER ENERGY INC CUSIP 93317Q105	-1,000 00	109,215 95	-16,501 78	92,714 17	0 00	0 00	92,714 17	0 00
23 Jun 11 28 Jun 11	WALTER ENERGY INC CUSIP 93317Q105	-500 00	55,617 93	-8,250 89	47,367 04	0 00	0 00	47,367 04	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Equities									
Common stock									
United States									
10 Dec 10 15 Dec 10	WEATHERFORD INTL LTD CUSIP H27013103	-80 00	1,699 17	-1,721 35	-22 18	0 00	0 00	-22 18	0 00
15 Feb 11 18 Feb 11	WEATHERFORD INTL LTD CUSIP H27013103	-110 00	2,778 54	-2,366 85	411 69	0 00	0 00	411 69	0 00
06 Jun 11 09 Jun 11	WEATHERFORD INTL LTD CUSIP H27013103	-110 00	2,068 05	-2,366 85	-298 80	0 00	0 00	-298 80	0 00
Total United States			**11,452,185.81**	**-9,263,973.06**	**2,188,212.75**	**0.00**	**0.00**	**2,188,212.75**	**0.00**
Funds - common stock									
United Kingdom									
13 Dec 10 14 Dec 10	MFO TEMPLETON INSTL FDS FOREIGN EQUITY SER - PRIMARY SHS CUSIP 880210505	-4,911 59	100,000 00	-92,354 45	7,645 55	0 00	0 00	7,645 55	0 00
16 Feb 11 17 Feb 11	MFO TEMPLETON INSTL FDS FOREIGN EQUITY SER - PRIMARY SHS CUSIP 880210505	-9,460 74	200,000 00	-178,125 80	21,874 20	0 00	0 00	21,874 20	0 00
14 Sep 10 15 Sep 10	MFO TEMPLETON INSTL FDS FOREIGN EQUITY SER - PRIMARY SHS CUSIP 880210505	-10,537 41	200,000 00	-198,138 82	1,861 18	0 00	0 00	1,861 18	0 00
Total United Kingdom			**500,000.00**	**-468,619.07**	**31,380.93**	**0.00**	**0.00**	**31,380.93**	**0.00**
Total S/T translation gain/loss for equities							**0.00**		
Total L/T translation gain/loss for equities							**0.00**		
Total realized gains for equities					**2,559,035.11**	**0.00**	**0.00**	**2,559,035.11**	**0.00**
Total realized losses for equities					**-313,556.21**	**0.00**	**0.00**	**-313,556.21**	**0.00**
Total Equities			**12,084,355.93**	**-9,838,877.03**	**2,245,478.90**	**0.00**	**0.00**	**2,245,478.90**	**0.00**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
Canada									
25 May 11 31 May 11	CDN PAC RY CO NEW 7 25% DUE 05-15-2019 CUSIP 13645RAJ3	-40,000 00	48,576 00	-46,445 60	2,130 40	0 00	0 00	2,130 40	0 00
Total Canada			**48,576.00**	**-46,445.60**	**2,130.40**	**0.00**	**0.00**	**2,130.40**	**0.00**
Norway									
07 Mar 11 09 Mar 11	STATOILHYDRO ASA 2 9 DUE 10-15-2014 CUSIP 85771SAC0	-75,000 00	77,393 25	-75,911 68	1,481 57	0 00	0 00	1,481 57	0 00
09 May 11 12 May 11	STATOILHYDRO ASA 2 9 DUE 10-15-2014 CUSIP 85771SAC0	-100,000 00	104,455 00	-101,215 57	3,239 43	0 00	0 00	3,239 43	0 00
Total Norway			**181,848.25**	**-177,127.25**	**4,721.00**	**0.00**	**0.00**	**4,721.00**	**0.00**
United States									
15 Sep 10 16 Sep 10	BEAR STEARNS COS 7 25% DUE 02-01-2018 CUSIP 073902RU4	-45,000 00	54,035 10	-51 720 75	2,314 35	0 00	0 00	2,314 35	0[illegible]
07 Mar 11 09 Mar 11	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00825 1 9 DUE 12-16-2011 CUSIP 14912L4J7	-50,000 00	50,830 50	-50,265 00	565 50	0 00	0 00	565 50	0 00
07 Mar 11 09 Mar 11	CONOCOPHILLIPS 5 5% DUE 04-15-2013 CUSIP 20825RAB7	-50,000 00	54,567 00	-54,847 10	-280 10	0 00	0 00	-280 10	0 00
20 Dec 10 23 Dec 10	DANAHER CORP 5 625% DUE 01-15-2018 CUSIP 235851AG7	-20,000 00	22,622 00	-22,004 36	617 64	0 00	0 00	617 64	0 00
21 Dec 10 27 Dec 10	DANAHER CORP 5 625% DUE 01-15-2018 CUSIP 235851AG7	-10,000 00	11,328 60	-11,002 18	326 42	0 00	0 00	326 42	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
07 Mar 11 09 Mar 11	DISNEY WALT CO 4 5% DUE 12-15-2013 CUSIP 254687AW6	-50,000 00	54,436 00	-54,125 00	311 00	0 00	0 00	311 00	0 00
18 May 11 23 May 11	DISNEY WALT CO 4 5% DUE 12-15-2013 CUSIP 254687AW6	-50,000 00	54,282 50	-54 125 00	157 50	0 00	0 00	157 50	0 00
18 May 11 23 May 11	FEDEX CORP NT 8 DUE 01-15-2019 REG CUSIP 31428XAR7	-40,000 00	50,328 40	-49,520 80	807 60	0 00	0 00	807 60	0 00
17 May 11 20 May 11	FL PWR & LT CO 5 55% DUE 11-01-2017 CUSIP 341081EZ6	-35,000 00	40,924 45	-38,321 76	2,602 69	0 00	0 00	2,602 69	0 00
18 May 11 23 May 11	HESS CORP NT 8 125 DUE 02-15-2019 REG CUSIP 42809HAB3	-25,000 00	31,816 00	-30,441 00	1,375 00	0 00	0 00	1,375 00	0 00
15 Nov 10 18 Nov 10	INTERSTATE PWR & LT CO SR DEB 3 65 DUE 09-01-2020 CUSIP 461070AJ3	-20,000 00	19,625 80	-19,985 00	-359 20	0 00	0 00	-359 20	0 00
25 Aug 10 30 Aug 10	LUBRIZOL CORP 8 875% DUE 02-01-2019 CUSIP 549271AG9	-25,000 00	32,227 50	-31,550 75	676 75	0 00	0 00	676 75	0 00
01 Sep 10 07 Sep 10	LUBRIZOL CORP 8 875% DUE 02-01-2019 CUSIP 549271AG9	-15,000 00	19,328 10	-18,930 45	397 65	0 00	0 00	397 65	0 00
16 Dec 10 21 Dec 10	MARATHON GLOBAL 6% DUE 07-01-2012 CUSIP 565805AA6	-100,000 00	106,779 00	-109,506 00	-2,727 00	0 00	0 00	-2,727 00	0 00
25 May 11 31 May 11	MARATHON OIL CORP 5 9% DUE 03-15-2018 CUSIP 565849AF3	-15,000 00	17,131 50	-16,621 35	510 15	0 00	0 00	510 15	0 00
25 May 11 31 May 11	MCDONALDS CORP 5 8% DUE 10-15-2017 CUSIP 58013MEB6	-20,000 00	23,510 60	-23,033 15	477 45	0 00	0 00	477 45	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market — Short Term	Market — Long Term	Translation	Total — Short Term	Total — Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
07 Mar 11 09 Mar 11	METLIFE INC 2 375 DUE 02-06-2014 REG CUSIP 59156RAW8	-100,000 00	101,136 00	-100,538 00	598 00	0 00	0 00	598 00	0 00
07 Mar 11 10 Mar 11	PORTLAND GEN ELEC 6 1% DUE 04-15-2019 CUSIP 736508BQ4	-40,000 00	45,679 20	-45 157 79	521 41	0 00	0 00	521 41	0 00
05 Oct 10 08 Oct 10	QUEST DIAGNOSTICS 6 4% DUE 07-01-2017 CUSIP 74834LAM2	-45,000 00	51,709 05	-50,502 26	1,206 79	0 00	0 00	1,206 79	0 00
21 Dec 10 27 Dec 10	SMITH INTL INC 9 75% DUE 03-15-2019 CUSIP 832110AL4	-35,000 00	48,370 70	-46,025 00	2,345 70	0 00	0 00	2,345 70	0 00
16 Dec 10 21 Dec 10	TIME WARNER CABLE 8 25% DUE 04-01-2019 CUSIP 88732JAS7	-75,000 00	91,954 50	-90 606 75	1,347 75	0 00	0 00	1,347 75	0 00
09 Nov 10 15 Nov 10	VERIZON GLOBAL FDG 7 375% DUE 09-01-2012 CUSIP 92344GAT3	-100,000 00	111,697 00	-114,050 00	-2,353 00	0 00	0 00	-2,353 00	0 00
Total United States			**1,094,319.50**	**-1,082,879.45**	**11,440.05**	**0.00**	**0.00**	**11,440.05**	**0.00**
Government agencies									
United States									
18 Oct 10 18 Oct 10	FHLMC NT 4 125 10-18-2010 CUSIP 3134A4VE1	-115,000 00	115,000 00	-118,313 15	-3,313 15	0 00	0 00	-3,313 15	0 00
15 Jul 10 16 Jul 10	FHLMC PREASSIGN 00057 1 625 04-15-2013 CUSIP 3137EACJ6	-50,000 00	50,822 50	-49,930 00	892 50	0 00	0 00	892 50	0 00
07 Mar 11 08 Mar 11	FNMA 4 375 09-15-2012 CUSIP 31359MPF4	-175,000 00	185,127 25	-188,224 75	-3,097 50	0 00	0 00	-3,097 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government agencies									
United States									
13 Aug 10 16 Aug 10	FNMA 6 DUE 05-15-2011 REG CUSIP 31359MJH7	-100,000 00	104,255 00	-106,288 00	-2,033 00	0 00	0 00	-2,033 00	0 00
15 Nov 10 15 Nov 10	FNMA 6 625 DUE 11-15-2010 REG CUSIP 31359MGJ6	-250,000 00	250,000 00	-262,987 50	-12,987 50	0 00	0 00	-12,987 50	0 00
07 Mar 11 08 Mar 11	FNMA NT 3 875 07-12-2013 CUSIP 31398ASD5	-100,000 00	106,579 00	-106,590 00	-11 00	0 00	0 00	-11 00	0 00
07 Mar 11 08 Mar 11	FNMA NT 4 375 10-15-2015 CUSIP 31359MZC0	-140,000 00	152,769 40	-150 208 45	2,560 95	0 00	0 00	2,560 95	0 00
15 Sep 10 16 Sep 10	FNMA NT 5 02-13-2017 CUSIP 31359M4D2	-100,000 00	116,065 00	-110,091 75	5,973 25	0 00	0 00	5,973 25	0 00
23 Dec 10 27 Dec 10	FNMA NT 5 02-13-2017 CUSIP 31359M4D2	-50,000 00	56,075 00	-55,045 88	1,029 12	0 00	0 00	1,029 12	0 00
07 Mar 11 08 Mar 11	FNMA NT 5 25 09-15-2016 CUSIP 31359MW41	-100,000 00	113,202 00	-111,676 00	1,526 00	0 00	0 00	1,526 00	0 00
07 Mar 11 08 Mar 11	FNMA PREASSIGN 00338 4 125 04-15-2014 CUSIP 31359MUT8	-150,000 00	162,043 50	-160,912 20	1,131 30	0 00	0 00	1,131 30	0 00
Total United States			**1,411,938.65**	**-1,420,267.68**	**-8,329.03**	**0.00**	**0.00**	**-8,329.03**	**0.00**
Government bonds									
United States									
08 Feb 11 09 Feb 11	UNITED STATES TREAS NTS 3 50 DUE 05-15-2020 REG CUSIP 912828ND8	-25,000 00	24,782 13	-26,334 63	-1,552 50	0 00	0 00	-1,552 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
07 Mar 11 08 Mar 11	UNITED STATES TREAS NTS 3 50 DUE 05-15-2020 REG CUSIP 912828ND8	-115,000 00	116,100 13	-119,813 04	-3,712 91	0 00	0 00	-3,712 91	0 00
05 Jan 11 06 Jan 11	UNITED STATES TREAS NTS 3 50 DUE 05-15-2020 REG CUSIP 912828ND8	-25,000 00	25,282 23	-26,334 63	-1,052 40	0 00	0 00	-1,052 40	0 00
07 Mar 11 08 Mar 11	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG CUSIP 912828JH4	-65,000 00	69,514 19	-67,339 49	2,174 70	0 00	0 00	2,174 70	0 00
08 Nov 10 09 Nov 10	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG CUSIP 912828JH4	-70,000 00	80,185 27	-72 519 44	7,665 83	0 00	0 00	7,665 83	0 00
09 Nov 10 10 Nov 10	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG CUSIP 912828JH4	-40,000 00	45,579 53	-41,439 68	4,139 85	0 00	0 00	4,139 85	0 00
03 Dec 10 06 Dec 10	UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG CUSIP 912828JH4	-50,000 00	55,359 37	-51,799 60	3,559 77	0 00	0 00	3,559 77	0 00
13 Apr 11 14 Apr 11	UNITED STATES TREAS NTS DTD 00139 4 5% DUE 09-30-2011 REG CUSIP 912828FU9	-25,000 00	25,504 80	-26,597 74	-1,092 94	0 00	0 00	-1,092 94	0 00
07 Mar 11 08 Mar 11	UNITED STATES TREAS NTS DTD 00231 3 125%DUE 05-15-2019 REG CUSIP 912828KQ2	-100,000 00	99,773 04	-99,887 12	-114 08	0 00	0 00	-114 08	0 00
02 Aug 10 05 Aug 10	UNITED STATES TREAS NTS DTD 00278 3 625%DUE 02-15-2020 REG CUSIP 912828MP2	-30,000 00	31,715 50	-29,870 01	1,845 49	0 00	0 00	1,845 49	0 00
14 Apr 11 15 Apr 11	UNITED STATES TREAS NTS DTD 00278 3 625%DUE 02-15-2020 REG CUSIP 912828MP2	-25,000 00	25,626 96	-25,215 47	411 49	0 00	0 00	411 49	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
23 Aug 10 24 Aug 10	UNITED STATES TREAS NTS DTD 00278 3 625%DUE 02-15-2020 REG CUSIP 912828MP2	-75,000 00	81,714 84	-74,675 02	7,039 82	0 00	0 00	7,039 82	0 00
07 Mar 11 08 Mar 11	UNITED STATES TREAS NTS DTD 00278 3 625%DUE 02-15-2020 REG CUSIP 912828MP2	-65,000 00	66,518 10	-65,280 65	1,237 45	0 00	0 00	1,237 45	0 00
15 Feb 11 15 Feb 11	UNITED STATES TREAS NTS DTD 02/15/2001 5% DUE 02-15-2011 BEO CUSIP 9128276T4	-50,000 00	50,000 00	-52,472 82	-2,472 82	0 00	0 00	-2,472 82	0 00
11 Aug 10 12 Aug 10	UNITED STATES TREAS NTS DTD 02/15/2001 5% DUE 02-15-2011 BEO CUSIP 9128276T4	-100,000 00	102,437 50	-104,945 65	-2,508 15	0 00	0 00	-2,508 15	0 00
07 Mar 11 08 Mar 11	UNITED STATES TREAS NTS NT 1% DUE 04-30-2012 REG CUSIP 912828NB2	-200,000 00	201,499 33	-201,656 25	-156 92	0 00	0 00	-156 92	0 00
16 Jun 11 17 Jun 11	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG CUSIP 912828CT5	-50,000 00	55,464 68	-54,550 95	913 73	0 00	0 00	913 73	0 00
08 Feb 11 09 Feb 11	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2014 REG CUSIP 912828CT5	-50,000 00	54,513 51	-54 550 95	-37 44	0 00	0 00	-37 44	0 00
30 Jun 11 30 Jun 11	UNITED STATES TREAS NTS T-NT 5 125% DUE 06-30-2011 REG CUSIP 912828FK1	-150,000 00	150,000 00	-159,832 53	-9,832 53	0 00	0 00	-9,832 53	0 00
15 Sep 10 16 Sep 10	US TREAS BDS USD1000 7 25 DUE 05-15-2016REG CUSIP 912810DW5	-100,000 00	129,921 48	-124,984 78	4,936 70	0 00	0 00	4,936 70	0 00
21 Mar 11 22 Mar 11	US TREAS BDS USD1000 7 25 DUE 05-15-2016REG CUSIP 912810DW5	-25,000 00	31,353 42	-31,246 19	107 23	0 00	0 00	107 23	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
14 Dec 10 15 Dec 10	US TREAS NTS DTD 00161 4 5 DUE 05-15-2017 REG CUSIP 912828GS3	-100,000 00	111,980 47	-108,467 20	3,513 27	0 00	0 00	3,513 27	0 00
Total United States			**1,634,826.48**	**-1,619,813.84**	**15,012.64**	**0.00**	**0.00**	**15,012.64**	**0.00**
Guaranteed fixed income									
United States									
16 Aug 10 19 Aug 10	GEN ELEC CAP CRP MED TRM SR NTS FDIC GTDTRANCHE 2 2 DUE 06-08-12 CUSIP 36967HAH0	-100,000 00	102,788 00	-102,064 00	724 00	0 00	0 00	724 00	0 00
Total United States			**102,788.00**	**-102,064.00**	**724.00**	**0.00**	**0.00**	**724.00**	**0.00**
Index linked government bonds									
United States									
13 Jul 10 14 Jul 10	UNITED STATES OF AMER TREAS BONDS 3 00 INDEX LINKED NOTES DUE 07-15-2012 REG CUSIP 912828AF7	-30,000 00	38,641 18	-39,210 88	-569 70	0 00	0 00	-569 70	0 00
09 Mar 11 09 Mar 11	UNITED STATES TREAS NTS 1 25% TIPS 15/04/20 USD1000 07-15-2020 CUSIP 912828NM8	-30,000 00	31,222 84	-30,256 59	966 25	0 00	0 00	966 25	0 00
09 Mar 11 10 Mar 11	US OF AMER TREAS NTS 2 375 TIPS 04/15/2011 USD1000 CUSIP 912828FB1	-20,000 00	22,278 01	-22,646 06	-368 05	0 00	0 00	-368 05	0 00
15 Apr 11 15 Apr 11	US OF AMER TREAS NTS 2 375 TIPS 04/15/2011 USD1000 CUSIP 912828FB1	-25,000 00	27,801 50	-28 307 57	-506 07	0 00	0 00	-506 07	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Index linked government bonds									
United States									
08 Mar 11 / 09 Mar 11	US TREAS BDS INDEX LINKED 2 00 DUE 01-15-2026 REG CUSIP 912810FS2	-20,000 00	23,502 19	-22,417 48	1,084 71	0 00	0 00	1,084 71	0 00
09 Mar 11 / 09 Mar 11	US TREAS NTS INDEX LINKED 0 625 DUE 04-15-2013 REG CUSIP 912828HW3	-25,000 00	27,220 34	-26,311 28	909 06	0 00	0 00	909 06	0 00
08 Mar 11 / 09 Mar 11	US TREAS NTS INDEX LINKED 1 875 DUE 07-15-2015 REG CUSIP 912828EA4	-20,000 00	24,918 45	-23 954 44	964 01	0 00	0 00	964 01	0 00
05 Jan 11 / 06 Jan 11	US TREAS NTS INDEX LINKED NOTES 1 375 DUE 07-15-2018 REG CUSIP 912828JE1	-100,000 00	106,661 04	-102,139 22	4,521 82	0 00	0 00	4,521 82	0 00
08 Mar 11 / 09 Mar 11	US TREAS NTS INFLATION INDEXED 2 00 DUE 07-15-2014 REG CUSIP 912828CP3	-30,000 00	38,456 79	-37,191 01	1,265 78	0 00	0 00	1,265 78	0 00
08 Mar 11 / 09 Mar 11	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2012 REG CUSIP 9128277J5	-20,000 00	25,991 13	-26,157 26	-166 13	0 00	0 00	-166 13	0 00
08 Mar 11 / 09 Mar 11	US TREAS NTS INFLATION LINKED 2 50 DUE 07-15-2016 REG CUSIP 912828FL9	-20,000 00	24,778 79	-23 828 63	950 16	0 00	0 00	950 16	0 00
18 Jan 11 / 18 Jan 11	US TREAS NTS INFLATION-INDEXED NT DUE 01-15-2011 BEO CUSIP 9128276R8	-45,000 00	56,559 15	-58,321 71	-1,762 56	0 00	0 00	-1,762 56	0 00
Total United States			**448,031.41**	**-440,742.13**	**7,289.28**	**0.00**	**0.00**	**7,289.28**	**0.00**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**86,054.99**	**0.00**	**0.00**	**86,054.99**	**0.00**
Total realized losses for fixed income					**-53,066.65**	**0.00**	**0.00**	**-53,066.65**	**0.00**
Total Fixed Income			**4,922,328.29**	**-4,889,339.95**	**32,988.34**	**0.00**	**0.00**	**32,988.34**	**0.00**
Commodities									
Funds - commodity linked									
United States									
07 Jun 11 08 Jun 11	MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL CUSIP 722005667	-20,682 52	200,000 00	-153 240 80	46,759 20	0 00	0 00	46,759 20	0 00
Total United States			**200,000.00**	**-153,240.80**	**46,759.20**	**0.00**	**0.00**	**46,759.20**	**0.00**
Total S/T translation gain/loss for commodities							**0.00**		
Total L/T translation gain/loss for commodities							**0.00**		
Total realized gains for commodities					**46,759.20**	**0.00**	**0.00**	**46,759.20**	**0.[illegible]**
Total realized losses for commodities					**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total Commodities			**200,000.00**	**-153,240.80**	**46,759.20**	**0.00**	**0.00**	**46,759.20**	**0.00**
Hedge fund									
Hedge fund of funds									
Multi-National Companies Region									
01 Dec 10 13 Jan 11	CF THE ORRINGTON FD LTD CL II CUSIP 687999920	-1 22	1,410 56	-1,220 00	190 56	0 00	0 00	190 56	0 00
Total Multi-National Companies Region			**1,410.56**	**-1,220.00**	**190.56**	**0.00**	**0.00**	**190.56**	**0.00**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Total S/T translation gain/loss for hedge fund							**0.00**		
Total L/T translation gain/loss for hedge fund							**0.00**		
Total realized gains for hedge fund					**190.56**	**0.00**	**0.00**	**190.56**	**0.00**
Total realized losses for hedge fund					**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total Hedge Fund			**1,410.56**	**-1,220.00**	**190.56**	**0.00**	**0.00**	**190.56**	**0.00**
Total Sales			**17,208,094.78**	**-14,882,677.78**	**2,325,417.00**	**0.00**	**0.00**	**2,325,417.00**	**0.00**

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
25 Jan 11 25 Jan 11	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-3,453 61	3,453 61	-3,570 17	-116 56	0 00	0 00	-116 56	0 00
25 May 11 25 May 11	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-1,649 58	1,649 58	-1,705 25	-55 67	0 00	0 00	-55 67	0 00
25 Mar 11 25 Mar 11	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-1,687 48	1,687 48	-1,744 43	-56 95	0 00	0 00	-56 95	0 00
27 Dec 10 27 Dec 10	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-3,492 73	3,492 73	-3,610 61	-117 88	0 00	0 00	-117 88	0 00
26 Nov 10 26 Nov 10	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-3,805 76	3,805 76	-3,934 20	-128 44	0 00	0 00	-128 44	0 00
26 Jul 10 26 Jul 10	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-2,401 48	2,401 48	-2 482 53	-81 05	0 00	0 00	-81 05	0 00
25 Apr 11 25 Apr 11	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-1,927 79	1,927 79	-1,992 85	-65 06	0 00	0 00	-65 06	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss — Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term

Principal Paydowns

Fixed income

Government mortgage backed securities

United States

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
25 Feb 11 25 Feb 11	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-2,515 30	2,515 30	-2,600 19	-84 89	0 00	0 00	-84 89	0 00
27 Jun 11 27 Jun 11	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-1,494 25	1,494 25	-1,544 68	-50 43	0 00	0 00	-50 43	0 00
27 Sep 10 27 Sep 10	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-2,961 25	2,961 25	-3,061 19	-99 94	0 00	0 00	-99 94	0 00
25 Aug 10 25 Aug 10	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-2,282 05	2,282 05	-2 359 07	-77 02	0 00	0 00	-77 02	0 00
25 Oct 10 25 Oct 10	FNMA POOL #254915 4 5% DUE 09-01-2023 REG CUSIP 31371LDU0	-3,281 54	3,281 54	-3 392 29	-110 75	0 00	0 00	-110 75	0 00
27 Jun 11 27 Jun 11	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-3,320 47	3,320 47	-3,482 86	-162 39	0 00	0 00	-162 39	0 00
27 Sep 10 27 Sep 10	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-4,433 24	4,433 24	-4,650 05	-216 81	0 00	0 00	-216 81	0 00
25 Aug 10 25 Aug 10	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-4,026 93	4,026 93	-4,223 87	-196 94	0 00	0 00	-196 94	0 00
25 Oct 10 25 Oct 10	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-4,994 58	4,994 58	-5,238 85	-244 27	0 00	0 00	-244 27	0 00
25 Jan 11 25 Jan 11	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-4,040 04	4,040 04	-4,237 62	-197 58	0 00	0 00	-197 58	0 00
27 Dec 10 27 Dec 10	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-5,551 56	5,551 56	-5,823 07	-271 51	0 00	0 00	-271 51	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
25 May 11 25 May 11	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-2,842 71	2 842 71	-2,981 74	-139 03	0 00	0 00	-139 03	0 00
25 Mar 11 25 Mar 11	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-3,209 64	3,209 64	-3,366 61	-156 97	0 00	0 00	-156 97	0 00
26 Nov 10 26 Nov 10	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-4,189 81	4,189 81	-4,394 72	-204 91	0 00	0 00	-204 91	0 00
26 Jul 10 26 Jul 10	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-4,652 11	4,652 11	-4,879 63	-227 52	0 00	0 00	-227 52	0 00
25 Feb 11 25 Feb 11	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-4,928 87	4,928 87	-5,169 92	-241 05	0 00	0 00	-241 05	0 00
25 Apr 11 25 Apr 11	FNMA POOL #735404 4 5% 04-01-2020 BEO CUSIP 31402RAD1	-3,062 78	3,062 78	-3,212 57	-149 79	0 00	0 00	-149 79	0 00
25 Oct 10 25 Oct 10	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-6,065 62	6,065 62	-6,439 98	-374 36	0 00	0 00	-374 36	0 00
25 Jan 11 25 Jan 11	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-5,830 03	5,830 03	-6,189 85	-359 82	0 00	0 00	-359 82	0 00
25 May 11 25 May 11	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-3,569 33	3,569 33	-3,789 62	-220 29	0 00	0 00	-220 29	0 00
25 Mar 11 25 Mar 11	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-4,257 74	4,257 74	-4,520 52	-262 78	0 00	0 00	-262 78	0 00
27 Dec 10 27 Dec 10	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-6,721 72	6,721 72	-7,136 58	-414 86	0 00	0 00	-414 86	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
26 Nov 10 26 Nov 10	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-5,781 46	5,781 46	-6,138 28	-356 82	0 00	0 00	-356 82	0 00
26 Jul 10 26 Jul 10	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-5,605 58	5,605 58	-5,951 55	-345 97	0 00	0 00	-345 97	0 00
25 Apr 11 25 Apr 11	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-5,358 52	5,358 52	-5,689 24	-330 72	0 00	0 00	-330 72	0 00
25 Feb 11 25 Feb 11	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-5,624 59	5,624 59	-5,971 73	-347 14	0 00	0 00	-347 14	0 00
27 Jun 11 27 Jun 11	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-3,908 95	3,908 95	-4,150 21	-241 26	0 00	0 00	-241 26	0 00
27 Sep 10 27 Sep 10	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-6,114 00	6,114 00	-6,491 35	-377 35	0 00	0 00	-377 35	0 00
25 Aug 10 25 Aug 10	FNMA POOL #888564 5% 10-01-2021 BEO CUSIP 31410GFD0	-5,082 73	5,082 73	-5,396 43	-313 70	0 00	0 00	-313 70	0 00
25 Oct 10 25 Oct 10	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-5,077 12	5,077 12	-5,369 85	-292 73	0 00	0 00	-292 73	0 00
25 Jan 11 25 Jan 11	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-4,706 97	4,706 97	-4,978 36	-271 39	0 00	0 00	-271 39	0 00
25 May 11 25 May 11	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-2,528 22	2,528 22	-2,673 99	-145 77	0 00	0 00	-145 77	0 00
25 Mar 11 25 Mar 11	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-3,266 28	3,266 28	-3,454 60	-188 32	0 00	0 00	-188 32	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
27 Dec 10 27 Dec 10	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-5,029 27	5,029 27	-5,319 24	-289 97	0 00	0 00	-289 97	0 00
26 Nov 10 26 Nov 10	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-5,046 20	5,046 20	-5,337 15	-290 95	0 00	0 00	-290 95	0 00
26 Jul 10 26 Jul 10	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-4,146 11	4,146 11	-4,385 16	-239 05	0 00	0 00	-239 05	0 00
25 Apr 11 25 Apr 11	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-2,952 28	2,952 28	-3,122 50	-170 22	0 00	0 00	-170 22	0 00
25 Feb 11 25 Feb 11	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-4,056 41	4,056 41	-4,290 29	-233 88	0 00	0 00	-233 88	0 00
27 Jun 11 27 Jun 11	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-3,172 97	3,172 97	-3,355 91	-182 94	0 00	0 00	-182 94	0 00
27 Sep 10 27 Sep 10	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-4,863 52	4,863 52	-5,143 93	-280 41	0 00	0 00	-280 41	0 00
25 Aug 10 25 Aug 10	FNMA POOL #889255 5% 03-01-2023 BEO CUSIP 31410G5Q2	-3,831 18	3,831 18	-4,052 07	-220 89	0 00	0 00	-220 89	0 00
25 Oct 10 25 Oct 10	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-5,130 13	5,130 13	-5,486 03	-355 90	0 00	0 00	-355 90	0 00
25 Jan 11 25 Jan 11	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-3,982 00	3,982 00	-4,258 25	-276 25	0 00	0 00	-276 25	0 00
25 May 11 25 May 11	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-3,663 04	3,663 04	-3,917 16	-254 12	0 00	0 00	-254 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
25 Mar 11 25 Mar 11	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-4,632 72	4,632 72	-4,954 11	-321 39	0 00	0 00	-321 39	0 00
27 Dec 10 27 Dec 10	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-7,010 54	7,010 54	-7,496 90	-486 36	0 00	0 00	-486 36	0 00
26 Nov 10 26 Nov 10	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-6,302 79	6,302 79	-6,740 05	-437 26	0 00	0 00	-437 26	0 00
26 Jul 10 26 Jul 10	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-3,661 89	3,661 89	-3,915 93	-254 04	0 00	0 00	-254 04	0 00
25 Apr 11 25 Apr 11	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-4,687 11	4,687 11	-5 012 28	-325 17	0 00	0 00	-325 17	0 00
25 Feb 11 25 Feb 11	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-3,858 29	3,858 29	-4 125 96	-267 67	0 00	0 00	-267 67	0 00
27 Jun 11 27 Jun 11	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-2,184 49	2,184 49	-2,336 04	-151 55	0 00	0 00	-151 55	0 00
27 Sep 10 27 Sep 10	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-4,023 20	4,023 20	-4,302 31	-279 11	0 00	0 00	-279 11	0 00
25 Aug 10 25 Aug 10	FNMA POOL #889735 5 5% 07-01-2023 BEO CUSIP 31410KPU2	-4,918 06	4,918 06	-5,259 25	-341 19	0 00	0 00	-341 19	0 00
25 May 11 25 May 11	FNMA POOL #AD7151 4% 07-01-2025 BEO CUSIP 31418U5M2	-893 11	893 11	-909 02	-15 91	0 00	0 00	-15 91	0 00
25 Mar 11 25 Mar 11	FNMA POOL #AD7151 4% 07-01-2025 BEO CUSIP 31418U5M2	-1,294 98	1,294 98	-1,318 05	-23 07	0 00	0 00	-23 07	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
25 Apr 11 25 Apr 11	FNMA POOL #AD7151 4% 07-01-2025 BEO CUSIP 31418U5M2	-1,317 90	1,317 90	-1,341 38	-23 48	0 00	0 00	-23 48	0 00
27 Jun 11 27 Jun 11	FNMA POOL #AD7151 4% 07-01-2025 BEO CUSIP 31418U5M2	-1,128 08	1,128 08	-1,148 17	-20 09	0 00	0 00	-20 09	0 00
25 Apr 11 25 Apr 11	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-1,414 40	1,414 40	-1,462 58	-48 18	0 00	0 00	-48 18	0 00
27 Jun 11 27 Jun 11	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-799 83	799 83	-827 07	-27 24	0 00	0 00	-27 24	0 00
27 Sep 10 27 Sep 10	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-671 46	671 46	-694 33	-22 87	0 00	0 00	-22 87	0 00
25 Feb 11 25 Feb 11	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-1,353 94	1,353 94	-1,400 06	-46 12	0 00	0 00	-46 12	0 00
25 Oct 10 25 Oct 10	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-924 24	924 24	-955 72	-31 48	0 00	0 00	-31 48	0 00
25 Jan 11 25 Jan 11	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-6,011 39	6,011 39	-6,216 15	-204 76	0 00	0 00	-204 76	0 00
27 Dec 10 27 Dec 10	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-4,950 80	4,950 80	-5,119 44	-168 64	0 00	0 00	-168 64	0 00
25 May 11 25 May 11	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-620 32	620 32	-641 45	-21 13	0 00	0 00	-21 13	0 00
25 Mar 11 25 Mar 11	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-837 20	837 20	-865 72	-28 52	0 00	0 00	-28 52	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
26 Nov 10 26 Nov 10	FNMA POOL #AE1879 3 5% 08-01-2025 BEO CUSIP 31419CCR2	-1,906 34	1,906 34	-1,971 27	-64 93	0 00	0 00	-64 93	0 00
Total United States			**270,980.61**	**-285,682.04**	**-14,701.43**	**0.00**	**0.00**	**-14,701.43**	**0.00**
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total realized losses for fixed income					**-14,701.43**	**0.00**	**0.00**	**-14,701.43**	**0.00**
Total Fixed Income			**270,980.61**	**-285,682.04**	**-14,701.43**	**0.00**	**0.00**	**-14,701.43**	**0.00**
Total Principal Paydowns			**270,980.61**	**-285,682.04**	**-14,701.43**	**0.00**	**0.00**	**-14,701.43**	**0.00**
Capital Changes									
Equities									
Common stock									
United States									
20 Oct 10 20 Oct 10	#REORG/CATALINA MARKETING CASH MERGER EFF 10-1-2007 CUSIP 148867104	0 00	11 40	0 00	0 00	11 40	0 00	0 00	11 40
04 Nov 10 04 Nov 10	#REORG/CENDANT CORP N/C REV SPLIT TO AVIS BUDGET 2026884 EFF DATE 9-5-06 CUSIP 151313103	0 00	39 07	0 00	0 00	39 07	0 00	0 00	39 07
07 Sep 10 07 Sep 10	#REORG/DELPHI CORP COM-DELETION OF POSITIONS EFF 10/06/09 CUSIP 247126105	0 00	8,292 16	0 00	0 00	8,292 16	0 00	0 00	8,292 16

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Capital Changes									
Equities									
Common stock									
United States									
19 Nov 10 19 Nov 10	CARDINAL HLTH INC CUSIP 14149Y108	0 00	4 58	0 00	0 00	4 58	0 00	0 00	4 58
18 Nov 10 18 Nov 10	CARDINAL HLTH INC CUSIP 14149Y108	0 00	3,175 04	0 00	0 00	3,175 04	0 00	0 00	3,175 04
16 Sep 10 16 Sep 10	INTL RECTIFIER CORP COM CUSIP 460254105	0 00	17,466 19	0 00	0 00	17,466 19	0 00	0 00	17,466 19
01 Dec 10 01 Dec 10	STARTEK INC COM CUSIP 85569C107	0 00	95 20	0 00	0 00	95 20	0 00	0 00	95 20
Total United States			**29,083.64**	**0.00**	**0.00**	**29,083.64**	**0.00**	**0.00**	**29,083.64**
Total S/T translation gain/loss for equities							**0.00**		
Total L/T translation gain/loss for equities							**0.00**		
Total realized gains for equities					**0.00**	**29,083.64**	**0.00**	**0.00**	**29,083.6**
Total realized losses for equities					**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total Equities			**29,083.64**	**0.00**	**0.00**	**29,083.64**	**0.00**	**0.00**	**29,083.64**
Fixed income									
Corporate bonds									
United States									
29 Dec 10 29 Dec 10	KRAFT FOODS INC 6 25% DUE 06-01-2012 CUSIP 50075NAH7	-63,000 00	67,890 06	-68,519 43	-629 37	0 00	0 00	-629 37	0 00
25 Feb 11 25 Feb 11	MARATHON OIL CORP 5 9% DUE 03-15-2018 CUSIP 565849AF3	-7,000 00	7,965 72	-7 756 63	209 09	0 00	0 00	209 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Capital Changes									
Fixed income									
Corporate bonds									
United States									
07 Mar 11 07 Mar 11	SMITH INTL INC 9 75% DUE 03-15-2019 CUSIP 832110AL4	-65,000 00	90,586 82	-85,475 00	5,111 82	0 00	0 00	5,111 82	0 00
Total United States			**166,442.60**	**-161,751.06**	**4,691.54**	**0.00**	**0.00**	**4,691.54**	**0.00**
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**5,320.91**	**0.00**	**0.00**	**5,320.91**	**0.00**
Total realized losses for fixed income					**-629.37**	**0.00**	**0.00**	**-629.37**	**0.00**
Total Fixed Income			**166,442.60**	**-161,751.06**	**4,691.54**	**0.00**	**0.00**	**4,691.54**	**0.00**
Total Capital Changes			**195,526.24**	**-161,751.06**	**4,691.54**	**29,083.64**	**0.00**	**4,691.54**	**29,083.64**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Total Short Term Gain Proceeds			**0.00**						
Total Short Term Loss Proceeds			**0.00**						
Total Long Term Gain Proceeds			**0.00**						
Total Long Term Loss Proceeds			**0.00**						
Total Undetermined Tax Lot Proceeds			**17,674,601.63**						
Additional Short Term Proceeds from Zero G/L Transactions			**0.00**						
Additional Long Term Proceeds from Zero G/L Transactions			**0.00**						
Short Term Proceeds due to REIT Re-Allocation			**0.00**						
Long Term Proceeds due to REIT Re-Allocation			**0.00**						
	Total Short Term Proceeds		**0.00**						
	Total Long Term Proceeds		**0.00**						
Total S/T translation gain/loss							**0.00**		
Total L/T translation gain/loss							**0.00**		
Total realized gains					**2,697,360.77**	**29,083.64**	**0.00**	**2,697,360.77**	**29,083.64**
Total realized losses					**-381,953.66**	**0.00**	**0.00**	**-381,953.66**	**0.00**
Total realized gain/loss			**17,674,601.63**	**-15,330,110.88**	**2,315,407.11**	**29,083.64**	**0.00**	**2,315,407.11**	**29,083.6[illegible]**

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20 N Wacker Dr Suite 3118 Chicago IL 60606

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Guidelines for Grant Applications

The grantmaking goal of the VNA Foundation is to support home - and community-based health care and health services for the medically underserved in Cook and the collar counties of Lake, McHenry, DuPage, Kane and Will, with a focus on Chicago To meet this goal, program, operating, and capital grants will be considered which are in support of but not limited to the following areas

- Home health care services
- Community and school-based services
- Primary care and chronic disease management
- Health promotion

Priority will be given to programs in which care is provided by nurses

All grants must

- Have measurable goals and objectives Visit our Outcome Measures page for examples
- Benefit the medically underserved
- Be submitted by an organization exempt from income tax under sec 501 (c)(3) *and designated as a public charity under section 509(a)(1) or 509(a)(2)*, of the Internal Revenue Code *VNA Foundation does not provide grants to section 509(a)(3) "supporting organizations " Please attach to each letter of intent (or other initial communication with the foundation) your most recent IRS Determination Letter stating your status as a 501(c)(3) organization with a 509(a)(1) or 509(a)(2) designation*

Application Procedures

1 Review carefully the Guidelines for Grant Applicants listed above to determine your eligibility for consideration

2 If you wish to apply, see Application Deadlines to learn current submission deadlines

3 Submit a letter of intent through our online grants management system

4 Based upon review of this letter, you will either be asked to submit a full proposal or be advised to look elsewhere for funding

Submission Information

All letters of intent and invited full proposals should be submitted through our online grants management system If you need assistance, please see the tutorial for the online grants management system

Questions:

Feel free to contact us if you have any questions about our guidelines or application procedures

VNA Foundation
20 North Wacker Drive, Suite 3118
Chicago IL 60606
info@vnafoundation net
Phone (312) 214-1521

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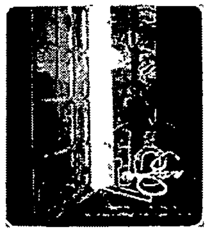

Enter your email address in the field below

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Chicago, IL 60606
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Line 2 b, c & d

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LOI and proposal deadlines

Please Note: Our grants management system is now online. See Guidelines and Procedures for more information.

Letters of intent and proposals must be submitted online and are due by 5 00 p m on the days listed below **Hard copies or emailed letters of intent and proposals will not be accepted**

Based upon review of the Letter of Intent, you will either be asked to submit online a complete copy of a full proposal or be advised to look elsewhere for funding

Grantees interested in renewal funding and those with multiyear awards, should contact their Program Officer to discuss acceptability and timing of a request Also see Renewal Funding

Note that our deadlines are not the same every year

Quarterly Deadlines

Letters of Intent Due	Proposals Due
September 15 2011	October 20, 2011
December 15 2011	January 19, 2012
March 15, 2012	April 19, 2012

Learn everything you need to know right on our site

Apply Here

VNA Facts

VNA awards grants quarterly

Recipient of the 2010 Wilmer Shields Rich Silver Award for excellence in communications sponsored by the Council on Foundations
Recipient of the 2009 Wilmer Shields Rich Silver Award for excellence in communications sponsored by the Council on Foundations
Recipient of the 2005 Wilmer Shields Rich Silver Award for excellence in communications sponsored by the Council on Foundations
Recipient of the 2002 Wilmer Shields Rich Bronze Award for excellence incommunications sponsored by the Council on Foundations

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Organization	Address	Tax Status	Project Name & Description	Amount
Advocate Charitable Foundation	205 W. Touhy Ave., Suite 225 Park Ridge, IL 60068	509(a)(1)	The Mobile Dental Program at Advocate Illinois Masonic Medical Center With the use of a fully equipped, handicapped-accessible mobile dental van, program staff and residents in the Advocate General Practice Residency Program in Dentistry reach at-risk populations who have limited access and/or education regarding oral health. The program provides direct care, outreach, and preventative education.	$30,000.00
AIDS Foundation of Chicago	200 W. Jackson Blvd., Suite 2200 Chicago, IL 60606	509(a)(1)	Chief Clinical Officer Partial salary support to create a Chief Clinical Officer position, to be held by highly qualified nursing professionals, to establish stronger clinical metrics and quality improvement plans for all AFC programs, and foster stronger partnerships in the HIV service sector between and among medical providers.	$75,000.00
American Cancer Society, Illinois Division, Inc.	225 N. Michigan Ave., Suite 1200 Chicago, IL 60601	509(a)(1)	Patient Navigation Services at the John H. Stroger Jr Hospital of Cook County To address obstacles to care and improve treatment compliance of cancer patients.	$50,000.00

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Asian Health Coalition	180 W. Washington St., Suite 1000 Chicago, IL 60602	509(a)(1)	Hepatitis Education and Prevention Program: Outreach to Home Healthcare Workers Through partnerships with three community-based organizations that employ home care workers and a local community health center, AHC provides the training and tools necessary for bilingual nurses to conduct hepatitis B education to the workers and facilitate any necessary follow-up care through nurse-coordinated patient navigation.	$30,000.00
Between Friends	P.O. Box 608548 Chicago, IL 60660	509(a)(1)	Counseling and Support Services and Health Care Education Project For direct care services to survivors of domestic violence, as well as our education to nurses and other health care providers through these two initiatives.	$15,000.00
Catholic Charities of the Archdiocese of Chicago	721 N. LaSalle Chicago, IL 60654	509(a)(1)	Community Family Service Center Mental and behavioral health services for economically disadvantaged children. Services include assessment; treatment planning; individual, family, and group treatment; school consultation; case management and community support services.	$25,000.00

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Centro Comunitario Juan Diego	8812 Commercial Chicago, IL 60617	509(a)(1)	Una Visita Cuenta To provide community- and home-based health education on asthma, diabetes, HIV and sexually transmitted infections, domestic violence and healthy lifestyles. It also bridges the gap between families and health care agencies via referrals, advocacy and translation services.	$25,000.00
Centro de Salud Esperanza	2001 S. California Ave., Suite 100 Chicago, IL 60608	509(a)(1)	Nursing Services Program Support for a full-time community nurse who provides patient education and clinical case management, oversees the work performed by the medical assistants, and assists with quality improvement.	$45,000.00
Chicago Child Care Society	5467 S. University Chicago, IL 60615	509(a)(1)	Young Mother's program Support of its nurse practitioner (NP) who provides school- and home-based services to teen mothers in conjunction with Chicago Child Care Society to serve pregnant girls in 6th-8th grade who attend the Simpson Academy for Young Mothers (the only remaining Chicago public school for pregnant girls).	$53,045.00

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Organization	Address	Tax Status	Project Name & Description	Amount
Chicago Children's Advocacy Center	1240 S. Damen Ave. Chicago, IL 60608	509(a)(1)	Network of Treatment Providers (NTP) Collaborative Project To address the issue of long waiting lists for mental health services for child victims of sexual abuse and their families in Chicago.	$50,000.00
Chicago Youth Programs	5350 S. Prairie Chicago, IL 60615	509(a)(1)	WP Free Clinic & Prevention Interventions To help sustain and further develop CYP's relatively new second volunteer clinic, as well as support a number of prevention initiatives, many of which will be nurse-led.	$20,000.00
Circle Family HealthCare Network	5002 W. Madison St. Chicago, IL 60644	509(a)(1)	MHT Program Initiative - Respite Care To provide holistic medical care to clients of 22 homeless shelters, soup kitchens and transitional living facilities on Chicago's west side.	$60,000.00
Community Nurse Health Association	23 Calendar Ave. La Grange, IL 60525	509(a)(1)	Nurse Practitioner Salaries for Pediatric Clinic and Adult Clinic For salary support for nurses who staff the pediatric and adult clinics at this agency serving low income families in the western suburbs.	$65,000.00
CommunityHealth	2611 W. Chicago Ave. Chicago, IL 60622	509(a)(1)	CommunityHealth Nursing Program In support of an expanding staff and volunteer based Nursing Program focused on direct patient care and case management services.	$71,500.00

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Organization	Address	Tax Status	Project Name & Description	Amount
Connections for the Homeless	2010 Dewey Ave., 3rd Floor Evanston, IL 60201	509(a)(1)	Health Services To address the physical and mental health needs of homeless adults through integrated, on-site services that include comprehensive medical treatment, prevention, and education. Mental health and substance abuse assessment, case management and linkages to additional care are also provided.	$40,000.00
Council For Jewish Elderly dba CJE SeniorLife	3003 W. Touhy Ave. Chicago, IL 60645	509(a)(1)	Healthy Aging in the Subsidized Buildings Nurses will provide two monthly interactive health presentations at each building. For buildings with Russian immigrant populations, presentations will be by a Russian speaking nurse. A nurse will visit the apartments of the frailest residents.	$25,000.00
Council on Foundations	2121 Crystal Drive Suite 700 Arlington, VA 22202	509(a)(1)	Responsible and Effective Philanthropy Program support	$5,300.00
Deborah's Place	2822 W. Jackson Blvd. Chicago, IL 60612	509(a)(1)	West Side Collaborative The West Side Collaborative (WSC) was established by five nonprofit providers to promote the health of vulnerable populations on Chicago's West Side. Through strategic service coordination and integration, the WSC will improve the efficiency and effectiveness of health services, leading to improved access to healthcare and improved health outcomes.	$35,000.00

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Organization	Address	Tax Status	Project Name & Description	Amount
Donors Forum	208 S. LaSalle Chicago, IL 60604	509(a)(1)	Philanthropy resources for Chicago foundations Program support	$4,276.00
DuPage Community Clinic	1506 E. Roosevelt Rd. Wheaton, IL 60187	509(a)(1)	General Operating Support General operating support for a clinic that provides primary medical care, specialty care, dental care and mental health services to low income uninsured residents of DuPage County.	$75,000.00
DuPage Health Coalition dba Access DuPage	511 Thornhill Dr., Suite E Carol Stream, IL 60188	509(a)(2)	Specialty Care Coordination for Uninsured DuPage County Residents To support a new nurse manager to direct our specialty care recruitment and care coordination efforts.	$50,000.00
Erie Family Health Center	1701 W. Superior St., 3rd Floor Chicago, IL 60622	509(a)(2)	Support for Operations at Erie Clemente Wildcats School Based Health Center For access to care for the low-income African American and Latino teens at Roberto Clemente Community Academy, providing primary medical services such as sports physicals, acute and chronic care, and reproductive health.	$34,375.00

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Facing Forward to End Homelessness	642 N. Kedzie Ave. Chicago, IL 60612	509(a)(1)	Housing First Nursing Services For a nursing case management model to address the healthcare needs of formerly homeless women and families in permanent, supportive housing to ensures their healthcare needs are properly addressed.	$25,000.00
Family Health Partnership Clinic	13707 W. Jackson Woodstock, IL 60098	509(a)(1)	Diabetes Project To provide increased monitoring, follow up and culturally appropriate education to diabetic patients.	$45,500.00
Goldie's Place	5705 N. Lincoln Ave. Chicago, IL 60659	509(a)(1)	Dental Care To support an increase in staff hours for the dental clinic to sustain program quality and growth.	$50,000.00
Health & Medicine Policy Research Group	29 E. Madison St., Suite 602 Chicago, IL 60602	509(a)(1)	Chicago Area Schweitzer Fellows Program & Fellows for Life To support 31 Fellows as they direct innovative health improvement projects for underserved communities and develop themselves as leaders in service, and to provide ongoing support for Schweitzer alumni.	$46,000.00

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HealthReach Incorporated	1800 Grand Ave. Waukegan, IL 60085	509(a)(2)	IFCA Planning Project To gather key information, establish consensus of need among as many state free clinics as possible and develop a comprehensive strategic plan to re-instate the Illinois Free Clinic Association in 2011.	$13,865.00
Hektoen Institute, LLC	2240 W Ogden Ave., 2nd Floor Chicago, IL 60612	509(a)(1)	LIVE Diabetic Outreach Program The current project is designed to enhance the quality of healthcare delivered to diabetic patients in the General Medicine Clinic. This will be done by expanding enrollment into its LIVE Program and adding an RN care coordination component. This funding request is to support a 0.5 FTE RN Coordinator who will facilitate this quality initiative.	$39,270.00
Housing Options for the Mentally Ill	1132 Florence Ave. Evanston, IL 60602	509(a)(1)	Mental Health Case Management To provide mental health services, wellness support and independent living skills support to adults with severe mental illnesses.	$20,000.00

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Howard Area Community Center	7648 N. Paulina St. Chicago, IL 60626	509(a)(1)	Family Health Promotion Program To promote the health and wellness of medically underserved children and adults.	$26,010.00
Howard Brown Health Center	4025 N. Sheridan Rd. Chicago, IL 60613	509(a)(2)	Broadway Youth Center To improve the health of homeless, lesbian, gay, bisexual, transgender and other medically underserved youth, through the delivery of acute medical & sexual health services at the Broadway Youth Center, as well as primary care services at its main facility.	$40,000.00
Infant Welfare Society of Chicago	3600 W. Fullerton Ave. Chicago, IL 60647	509(a)(1)	Primary Health Care for Low-Income Hispanic Women To support the salary of a nurse in the Women's Clinic. The care of adult women is a service that is subsidized by the agency as many of the patients are uncompensated.	$60,000.00
Jane Addams Hull House Association	1030 W. Van Buren Chicago, IL 60607	509(a)(1)	Emerge Homeless Program To provide medical focused case management services to homeless young adults and families receiving services through the Emerge Homeless Supportive Housing Program.	$28,000.00

Organization	Address	Tax Status	Project Name & Description	Amount
Juvenile Protective Association	1707 N. Halsted Chicago, IL 60614	509(a)(2)	Building Bridges to North Lawndale (BBNL) Demonstration Project To serve significant numbers of poor, distressed children who would not otherwise have access to mental health services and to improve mental health/behavioral functioning of these children at school.	$60,000.00
Korean American Community Services	4300 N. California Ave. Chicago, IL 60618	509(a)(2)	KACS Health Screening Center Expansion To hire a part-time board certified nurse practitioner to expand the operational hours and services of our Health Screening Center.	$48,660.00
Lawndale Christian Health Center	3860 W. Ogden Ave. Chicago, IL 60623	509(a)(1)	Defeat Diabetes: A Nurse-Directed Program to Improve Glycemic Control of Insulin-Dependent Diabetes For an intensive nurse-directed education and telephone follow-up program targeting uncontrolled diabetes patients who are starting insulin therapy.	$14,981.00
Little Company of Mary Hospital	2800 W. 95th St. Evergreen Park, IL 60805	509(a)(1)	Mobile Medical Care Program LCMH has two vehicles outfitted with a scale, EKG, Pulse OX and Doppler for the purpose of testing and diagnostics. Generally, patients are seen by the Mobile Medical Care team every one to three months - more frequently as necessary.	$15,000.00

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Organization	Address	Tax Status	Project Name & Description	Amount
Metropolitan Chicago Breast Cancer Task Force	1645 W. Jackson, Suite 450 Chicago, IL 60612	509(a)(1)	Learn, Live The Coordinator will educate community based groups and medically under-served women of color in Chicago on racial health disparities in breast cancer through presentations, workshops and a weekly cable show on Chicago Access Network Television.	$50,000.00
Metropolitan Family Services	I N. Dearborn, Suite 1000 Chicago, IL 60602	509(a)(1)	I Can Problem Solve (ICPS) For a violence prevention program that incorporates an evidence-based curriculum at an elementary school on the southeast side of Chicago.	$15,000.00
Mobile C.A.R.E. Foundation	3247 W. 26th St., Suite 2 Chicago, IL 60623	509(a)(1)	Comprehensive Asthma Management Program - CAMP For a free asthma care and health education program proven to lessen the cost of uncontrolled asthma and improve the quality of life of underserved children and families.	$35,000.00
North Side Housing and Supportive Services	3340 N. Clark St., Suite 203 Chicago, IL 60657	509(a)(1)	Health Care Case Management Program To provide primary health care, referrals, advocacy, disease prevention and health education.	$35,000.00

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Organization	Address	Tax Status	Project Name & Description	Amount
Old Irving Park Community Clinic	5425 W. Addison St. Chicago, IL 60641	509(a)(1)	Clinic Manager For a Clinic Manager who provides patient case management, scheduling and monitoring of volunteers, quality assurance and process improvement.	$50,000.00
Planned Parenthood of Illinois	18 S. Michigan Ave., 6th Floor Chicago, IL 60603	509(a)(1)	Part-Time Advanced Nurse at PPIL's Roseland Health Center To support the salary and benefits of a part-time Advanced Practice Nurse.	$47,500.00
Porchlight Counseling Services	P.O. Box 1080 Evanston, IL 60204	509(a)(1)	Counseling Program To support free, high-quality mental-health counseling to sexual assault survivors.	$35,000.00
Rape Victim Advocates	180 N. Michigan Ave., Suite 600 Chicago, IL 60601	509(a)(1)	General Operating Support For a continuum of support services ranging from crisis intervention in hospital emergency rooms to working with adolescents and adults through individual, group and couples counseling.	$25,000.00

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Renaissance Social Services, Inc.	2575 W. Lyndale St. Chicago, IL 60647	509(a)(1)	Psychiatric Nurse To help fund a full time Psychiatric Nurse for one year.	$26,998.00
Residents for Effective Shelter Transitions (REST)	P.O. Box 408307, 941 W. Lawrence Ave. Chicago, IL 60640	509(a)(1)	RESTCare Clinic To offer basic medical diagnosis, medications, and referrals by volunteer doctors and nurses to homeless adults.	$20,000.00
Roseland Community Hospital Association	45 W. 111th St. Chicago, IL 60628	509(a)(1)	Healthy and Informed Moms (HIM) Program To address the mood disorders and depression symptoms that may accompany pregnancy or postpartum pregnancy and to provide clinical mental health services to pregnant women utilizing the outpatient maternity, prenatal clinics and emergency department of the hospital.	$47,270.00
Rush University Medical Center	1725 W. Harrison St., Suite 364 Chicago, IL 60612	509(a)(1)	Prenatal Care Clinic at Crane and Orr School-Based Health Centers For prenatal clinics at the Rush school-based health centers (SBHCs) at Crane and Orr High Schools, located on Chicago's West Side.	$40,000.00

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St. Bernard Hospital and Health Care Center	326 W. 64th St. Chicago, IL 60621	509(a)(1)	Dental Center For dental care for children and their families.	$60,000.00
Suburban Primary Health Care Council	2225 Enterprise Dr., Suite 2507 Westchester, IL 60154	509(a)(1)	Access to Care For low-income, uninsured adults to join the Access to Care program for one year. Each would be linked to a local primary care physician for $5/office visits and be able to obtain lab tests, x-rays and prescription medication for low co-payments.	$46,743.00
Teen Parent Connection	739 Roosevelt Rd., Bldg 8, Suite 100 Glen Ellyn , IL 60137	509(a)(1)	Doula Program For home-based prenatal education and support services that promote a healthy pregnancy and prepare the young mother and her partner/support person for childbirth.	$25,000.00
The Children's Clinic	320 Lake St. Oak Park, IL 60302	509(a)(2)	General Operating Toward the costs associated with the provision of medical and dental services.	$25,000.00

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Organization	Address	Tax Status	Project Name & Description	Amount
The Night Ministry	4711 N. Ravenswood Ave. Chicago, IL 60640	509(a)(1)	Outreach and Health Ministry Program For a mobile Health Outreach Bus that travels at night with qualified Outreach Professionals and Nurse Practitioners to six different Chicago neighborhoods to provide services to homeless and precariously housed individuals.	$55,000.00
Thresholds	4101 N. Ravenswood Ave. Chicago, IL 60613	509(a)(1)	Thresholds Integrated Health Care Clinics For two clinics that provide physical health care and treatment for Chicago's population of impoverished men and women with severe mental illness as well as various primary care outreach activities embedded within Thresholds' programs.	$38,283.00
Turning Point Behavioral Health Care Center	8324 Skokie Blvd. Skokie, IL 60077	509(a)(1)	The Living Room Psychiatric Respite Project For salary support for a Nurse Practitioner position which, with peer counselor/leaders, will reduce health costs, while providing urgent psychiatric care in a safe setting.	$46,000.00
UCAN	3737 N. Mozart St. Chicago, IL 60618	509(a)(1)	UCAN's Clinical & Counseling Services To support the organization's Clinical & Counseling Services Program.	$25,000.00

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Organization	Address	Tax Status	Project Name & Description	Amount
Well Child Center	620 Wing St., Suite 2 Elgin, IL 60123	509(a)(1)	First Tooth Visit Program To integrate a baby's first dental visit with WIC nutrition services and to educate parents about early dental care.	$20,000.00
YWCA Evanston/ North Shore	1215 Church St. Evanston, IL 60201	509(a)(1)	Health & Wellness Program To provide domestic violence victims with health education programming to enable them to better identify and manage the basic health care needs of both themselves and their children.	$26,000.00
2010 Grant Totals				**$2,209,576.00**