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 10/01 **, 2010, and ending** 09/30, 20 11

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: THE CHARLOTTE R SCHMIDLAPP FUND FIFTH THIRD BANK, TRUSTEE

A Employer identification number: 31-0532641

Number and street (or P O box number if mail is not delivered to street address): P O BOX 630858

Room/suite:

B Telephone number (see page 10 of the instructions): (513) 579-5310

City or town, state, and ZIP code: CINCINNATI, OH 45263-0858

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 ▶ [ ]

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

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

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

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 20,214,709.

J Accounting method: [X] Cash [ ] Accrual
[ ] Other (specify) ____________
(Part I, column (d) must be on cash basis.)

Part I Analysis of Revenue and Expenses *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions).)*

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ▶ [ ] if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments	134,595.	134,595.		STMT 1
	4 Dividends and interest from securities	305,368.	305,368.		STMT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	655,436.			
	b Gross sales price for all assets on line 6a 18,506,394.				
	7 Capital gain net income (from Part IV, line 2)		655,436.		
	8 Net short-term capital gain				
	9 Income modifications				
	10 a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 **Total.** Add lines 1 through 11	1,095,399.	1,095,399.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc				
	14 Other employee salaries and wages		NONE	NONE	
	15 Pension plans, employee benefits		NONE	NONE	
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) STMT 3	550.	275.	NONE	275.
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) STMT 4	19,090.	5,090.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings		NONE	NONE	
	22 Printing and publications		NONE	NONE	
	23 Other expenses (attach schedule) STMT 5	180,297.	109,961.		70,336.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	199,937.	115,326.	NONE	70,611.
	25 Contributions, gifts, grants paid	1,415,000.			1,415,000.
	26 **Total expenses and disbursements** Add lines 24 and 25	1,614,937.	115,326.	NONE	1,485,611.
	27 Subtract line 26 from line 12:				
	a **Excess of revenue over expenses and disbursements**	-519,538.			
	b **Net investment income** (if negative, enter -0-)		980,073.		
	c **Adjusted net income** (if negative, enter -0-)				

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Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash - non-interest-bearing	6,275.	5.	5.
	2 Savings and temporary cash investments	975,094.	604,286.	604,286.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less: allowance for doubtful accounts ▶ NONE			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U S and state government obligations (attach schedule)			
	b Investments - corporate stock (attach schedule)	17,186,700.	16,873,358.	15,306,035.
	c Investments - corporate bonds (attach schedule)	4,042,088.	4,214,096.	4,304,383.
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule)			
	14 Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)	22,210,157.	21,691,745.	20,214,709.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)			
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ X			
	27 Capital stock, trust principal, or current funds	22,210,157.	21,691,745.	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see page 17 of the instructions)	22,210,157.	21,691,745.	
	31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	22,210,157.	21,691,745.	

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	22,210,157.
2 Enter amount from Part I, line 27a	2	-519,538.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 6	3	1,222.
4 Add lines 1, 2, and 3	4	21,691,841.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 7	5	96.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	21,691,745.

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 PART IV DETAIL			
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				
b				
c				
d				
e				

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col (h))
a				
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 | 655,436.

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):
If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions).
If (loss), enter -0- in Part I, line 8 . . . . | 3 |

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 page 18 of the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	1,481,947.	20,945,007.	0.07075418977
2008	1,408,252.	18,363,711.	0.07668667842
2007	2,818,154.	27,430,260.	0.10273887305
2006	2,272,453.	30,010,755.	0.07572128725
2005	2,093,966.	28,732,198.	0.07287872651

2	**Total** of line 1, column (d)	2	0.39877975500
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.07975595100
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	22,731,038.
5	Multiply line 4 by line 3	5	1,812,936.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	9,801.
7	Add lines 5 and 6	7	1,822,737.
8	Enter qualifying distributions from Part XII, line 4	8	1,485,611.

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 on page 18.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the 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 ruling 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	19,601.
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	
3	Add lines 1 and 2	3	19,601.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	NONE
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-	5	19,601.
6	Credits/Payments:		
a	2010 estimated tax payments and 2009 overpayment credited to 2010 — 6a: 15,443.		
b	Exempt foreign organizations-tax withheld at source — 6b: NONE		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: NONE		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments. Add lines 6a through 6d	7	15,443.
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	4,158.
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	
11	Enter the amount of line 10 to be: **Credited to 2011 estimated tax** ▶ **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ▶$ ______ (2) On foundation managers ▶$ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶$ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
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?	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 page 19 of the instructions) ▶ STMT 8			
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 on page 27)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the 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 ▶ N/A

14 The books are in care of ▶ FIFTH THIRD BANK Telephone no ▶ (513)579-5310

Located at ▶ 38 FOUNTAIN SQUARE PLAZA, CINCINNATI, OH ZIP + 4 ▶ 45202

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

			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.

			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		
	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 page 22 of the instructions.)	2b		X
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.)*	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)? (see page 22 of the instructions)	☐ Yes	☒ No	
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes	☒ No	
b If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?			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?	☐ 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 No: X
If "Yes" to 6b, file Form 8870.			
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes	☒ No	
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?			7b

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

1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 9		-0-	-0-	-0-

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 10		NONE	NONE	NONE

Total number of other employees paid over $50,000 ▶ NONE

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

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		NONE
Total number of others receiving over $50,000 for professional services ▶		NONE

Part IX-A Summary of Direct Charitable Activities

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

Part IX-B Summary of Program-Related Investments (see page 24 of the instructions)

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 page 24 of the instructions 3 NONE	
Total. Add lines 1 through 3 ▶	

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the 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	22,050,977.
b	Average of monthly cash balances	1b	1,026,219.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	NONE
d	**Total** (add lines 1a, b, and c)	1d	23,077,196.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	23,077,196.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	346,158.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	22,731,038.
6	**Minimum investment return.** Enter 5% of line 5	6	1,136,552.

Part XI Distributable Amount (see page 25 of the 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	1,136,552.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	19,601.		
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	19,601.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	1,116,951.
4	Recoveries of amounts treated as qualifying distributions			4	NONE
5	Add lines 3 and 4			5	1,116,951.
6	Deduction from distributable amount (see page 25 of the instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	1,116,951.

Part XII Qualifying Distributions (see page 25 of the 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	1,485,611.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,485,611.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,485,611.

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 page 26 of the instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				1,116,951.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			NONE	
b Total for prior years 20 08 ,20 ,20		NONE		
3 Excess distributions carryover, if any, to 2010:				
a From 2005 ... NONE				
b From 2006 ... 581,032.				
c From 2007 ... 1,473,841.				
d From 2008 ... 498,800.				
e From 2009 ... 438,794.				
f Total of lines 3a through e	2,992,467.			
4 Qualifying distributions for 2010 from Part XII, line 4: ▶ $ 1,485,611.				
a Applied to 2009, but not more than line 2a			NONE	
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)	NONE			
d Applied to 2010 distributable amount				1,116,951.
e Remaining amount distributed out of corpus	368,660.			
5 Excess distributions carryover applied to 2010 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	NONE			NONE
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5	3,361,127.			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
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		NONE		
d Subtract line 6c from line 6b. Taxable amount - see page 27 of the instructions		NONE		
e Undistributed income for 2009 Subtract line 4a from line 2a. Taxable amount - see page 27 of the instructions			NONE	
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				NONE
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)	NONE			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	NONE			
9 **Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a	3,361,127.			
10 Analysis of line 9:				
a Excess from 2006 ... 581,032.				
b Excess from 2007 ... 1,473,841.				
c Excess from 2008 ... 498,800.				
d Excess from 2009 ... 438,794.				
e Excess from 2010 ... 368,660.				

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) NOT APPLICABLE

1a 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
2a 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 page 28 of 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 page 28 of the 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:

SEE STATEMENT 11

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

SEE ATTACHED STATEMENT FOR LINE 2

c Any submission deadlines:

SEE ATTACHED STATEMENT FOR LINE 2

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

SEE ATTACHED STATEMENT FOR LINE 2

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 STATEMENT 12				
Total . . . . . ▶ **3a**				1,415,000.
b *Approved for future payment*				
SEE STATEMENT 12				
Total . . . . . ▶ **3b**				290,000.

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 (See page 28 of the instructions.)
	(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				NONE	134,595.
4 Dividends and interest from securities				NONE	305,368.
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				NONE	655,436.
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)				NONE	1,095,399.

13 Total. Add line 12, columns (b), (d), and (e) . . . . . 13 1,095,399.

(See worksheet in line 13 instructions on page 29 to verify calculations.)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes). (See page 29 of the instructions.)
4	INVESTMENT INCOME EARNED BY THIS TRUST IS USED TO MAKE
4	CHARITABLE CONTRIBUTIONS TO ORGANIZATIONS AS SPECIFIED IN
4	THE GOVERNING AGREEMENT
8	INVESTMENT INCOME EARNED BY THIS TRUST IS USED TO MAKE
8	CHARITABLE CONTRIBUTIONS TO ORGANIZATIONS AS SPECIFIED IN
8	THE GOVERNING AGREEMENT
3	INVESTMENT INCOME EARNED BY THIS TRUST IS USED TO MAKE
3	CHARITABLE CONTRIBUTIONS TO ORGANIZATIONS AS SPECIFIED IN
3	THE GOVERNING AGREEMENT

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

▶ [signature] 11/18/2011 ▶ Trustee

Signature of officer or trustee | Date | Title

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	Firm's name ▶			Firm's EIN ▶	
	Firm's address ▶			Phone no.	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description	P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis / FMV as of 12/31/69 / Adj basis as of 12/31/69 / Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS		1,074.	
		95. AAR CORP COM PROPERTY TYPE: SECURITIES		11/26/2010	01/28/2011
2,575.00		2,322.00		253.00	
		204. AAR CORP COM PROPERTY TYPE: SECURITIES		11/26/2010	03/15/2011
5,323.00		4,987.00		336.00	
		52. AT&T INC PROPERTY TYPE: SECURITIES		11/26/2010	01/28/2011
1,424.00		1,460.00		-36.00	
		516. AT&T INC PROPERTY TYPE: SECURITIES		11/26/2010	04/20/2011
15,543.00		14,492.00		1,051.00	
		36. AT&T INC PROPERTY TYPE: SECURITIES		11/29/2010	04/20/2011
1,084.00		993.00		91.00	
		10000. AT&T INC. 12/06/07 6.300 01/15/38 PROPERTY TYPE: SECURITIES		12/03/2007	01/27/2011
10,287.00		9,956.00		331.00	
		34. ACME PACKET INC PROPERTY TYPE: SECURITIES		05/03/2010	12/01/2010
1,725.00		928.00		797.00	
		42. ACME PACKET INC PROPERTY TYPE: SECURITIES		04/29/2010	12/01/2010
2,131.00		883.00		1,248.00	
		115. ACME PACKET INC PROPERTY TYPE: SECURITIES		12/22/2009	12/01/2010
5,834.00		1,253.00		4,581.00	
		1. ACME PACKET INC PROPERTY TYPE: SECURITIES		12/18/2009	12/01/2010
51.00		11.00		40.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		88. ACME PACKET INC PROPERTY TYPE: SECURITIES					12/18/2009	12/09/2010
4,717.00		934.00					3,783.00	
		50. ACME PACKET INC PROPERTY TYPE: SECURITIES					10/29/2010	12/15/2010
2,658.00		1,969.00					689.00	
		62. ACME PACKET INC PROPERTY TYPE: SECURITIES					12/18/2009	12/22/2010
3,397.00		658.00					2,739.00	
		35. ACME PACKET INC PROPERTY TYPE: SECURITIES					12/16/2009	12/22/2010
1,918.00		371.00					1,547.00	
		25. ACME PACKET INC PROPERTY TYPE: SECURITIES					10/29/2010	12/28/2010
1,365.00		984.00					381.00	
		37. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/28/2010	12/28/2010
2,020.00		1,087.00					933.00	
		13. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/28/2010	12/28/2010
710.00		382.00					328.00	
		75. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/28/2010	01/11/2011
4,552.00		2,201.00					2,351.00	
		12. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/28/2010	01/28/2011
673.00		352.00					321.00	
		38. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/28/2010	01/28/2011
2,132.00		1,115.00					1,017.00	
		22. ACME PACKET INC PROPERTY TYPE: SECURITIES					12/16/2009	01/28/2011
1,180.00		233.00					947.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		25. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/24/2010	01/31/2011
1,309.00		720.00					589.00	
		50. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/24/2010	03/18/2011
3,294.00		1,440.00					1,854.00	
		50. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/24/2010	05/24/2011
3,617.00		1,440.00					2,177.00	
		102. ACME PACKET INC PROPERTY TYPE: SECURITIES					12/16/2009	06/22/2011
6,427.00		1,082.00					5,345.00	
		143. ACME PACKET INC PROPERTY TYPE: SECURITIES					12/16/2009	06/28/2011
9,951.00		1,517.00					8,434.00	
		202.22 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES					02/28/2007	10/15/2010
202.00		182.00					20.00	
		216.44 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES					02/28/2007	11/15/2010
216.00		195.00					21.00	
		193.18 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES					02/28/2007	12/15/2010
193.00		175.00					18.00	
		836.67 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES					02/28/2007	01/15/2011
837.00		757.00					80.00	
		15197.64 AERCO 2A A3 7/17/2000 VAR 7/15/ PROPERTY TYPE: SECURITIES					02/28/2007	01/25/2011
12,310.00		13,750.00					-1,440.00	
		50. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES					04/01/2010	12/28/2010
4,983.00		4,025.00					958.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES					04/01/2010	01/31/2011
2,550.00		2,013.00					537.00	
		25. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES					04/01/2010	06/08/2011
2,372.00		2,013.00					359.00	
		94. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/24/2010	01/28/2011
3,849.00		3,419.00					430.00	
		17. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/18/2010	01/28/2011
696.00		613.00					83.00	
		156. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/18/2010	02/14/2011
6,994.00		5,623.00					1,371.00	
		14. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/17/2010	02/14/2011
628.00		494.00					134.00	
		125. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/09/2010	02/14/2011
5,604.00		4,158.00					1,446.00	
		25. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/07/2011	03/30/2011
1,125.00		1,145.00					-20.00	
		100. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					07/05/2011	08/01/2011
4,106.00		5,163.00					-1,057.00	
		25. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/07/2011	08/01/2011
1,027.00		1,145.00					-118.00	
		143. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/27/2010	01/28/2011
1,024.00		1,145.00					-121.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		191. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/27/2010	07/25/2011
1,018.00		1,530.00					-512.00	
		251. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					02/11/2011	07/25/2011
1,337.00		2,010.00					-673.00	
		11. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					02/11/2011	07/25/2011
58.00		88.00					-30.00	
		75. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					02/11/2011	07/25/2011
398.00		601.00					-203.00	
		203. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					02/11/2011	07/26/2011
1,051.00		1,625.00					-574.00	
		228. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/28/2010	07/26/2011
1,180.00		1,824.00					-644.00	
		58. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/28/2010	07/26/2011
300.00		464.00					-164.00	
		231. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/28/2010	07/27/2011
1,178.00		1,847.00					-669.00	
		90. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/27/2010	07/27/2011
459.00		719.00					-260.00	
		82. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/27/2010	07/28/2011
410.00		655.00					-245.00	
		370. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES					12/23/2010	07/28/2011
1,850.00		2,951.00					-1,101.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		330. AIR TRANSPORT SERVICES GRP INC					12/23/2010	07/28/2011
		PROPERTY TYPE: SECURITIES						
1,650.00		2,629.00					-979.00	
		55. AKORN INC COM					07/15/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
272.00		187.00					85.00	
		122. AKORN INC COM					07/15/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
604.00		415.00					189.00	
		6. AKORN INC COM					07/15/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
48.00		20.00					28.00	
		17. AKORN INC COM					07/15/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
135.00		58.00					77.00	
		98. AKORN INC COM					07/16/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
780.00		333.00					447.00	
		122. AKORN INC COM					07/16/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
971.00		415.00					556.00	
		321. AKORN INC COM					08/12/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
2,555.00		1,020.00					1,535.00	
		191. AKORN INC COM					07/08/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
1,521.00		607.00					914.00	
		76. AKORN INC COM					07/08/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
605.00		241.00					364.00	
		122. AKORN INC COM					07/08/2010	09/06/2011
		PROPERTY TYPE: SECURITIES						
971.00		387.00					584.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		625. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					08/26/2010	10/04/2010
23,519.00		19,270.00					4,249.00	
		63. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/25/2009	10/29/2010
2,346.00		1,783.00					563.00	
		53. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/25/2009	10/29/2010
1,973.00		1,499.00					474.00	
		6. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/27/2009	10/29/2010
223.00		170.00					53.00	
		138. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/27/2009	10/29/2010
5,138.00		3,890.00					1,248.00	
		30. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/27/2009	10/29/2010
1,117.00		845.00					272.00	
		41. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/30/2009	10/29/2010
1,526.00		1,155.00					371.00	
		263. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/30/2009	10/29/2010
9,792.00		7,407.00					2,385.00	
		87. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/27/2009	10/29/2010
3,239.00		2,449.00					790.00	
		177. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/30/2009	10/29/2010
6,590.00		4,975.00					1,615.00	
		36. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES					11/30/2009	10/29/2010
1,340.00		1,012.00					328.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		137. ALCOA INC PROPERTY TYPE: SECURITIES					04/01/2009	01/28/2011
2,194.00		1,041.00					1,153.00	
		117. ALCOA INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,874.00		1,541.00					333.00	
		55. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/15/2010	10/13/2010
3,729.00		2,972.00					757.00	
		54. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/15/2010	10/14/2010
3,628.00		2,918.00					710.00	
		51. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	10/14/2010
3,427.00		2,725.00					702.00	
		50. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					08/09/2010	10/19/2010
3,387.00		2,841.00					546.00	
		36. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	10/20/2010
2,449.00		1,923.00					526.00	
		167. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	10/20/2010
11,362.00		8,913.00					2,449.00	
		50. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/20/2010	12/28/2010
4,054.00		2,811.00					1,243.00	
		51. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/04/2010	01/28/2011
4,162.00		3,706.00					456.00	
		25. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/20/2010	01/31/2011
2,093.00		1,406.00					687.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		58. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/04/2010	02/09/2011
4,991.00		4,215.00					776.00	
		9. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	02/09/2011
774.00		480.00					294.00	
		72. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	02/09/2011
6,195.00		3,843.00					2,352.00	
		37. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	03/08/2011
3,682.00		1,975.00					1,707.00	
		50. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/20/2010	03/23/2011
4,677.00		2,811.00					1,866.00	
		25. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/20/2010	03/30/2011
2,485.00		1,406.00					1,079.00	
		36. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/01/2011	08/26/2011
1,964.00		1,792.00					172.00	
		72. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/31/2011	08/26/2011
3,928.00		3,551.00					377.00	
		1. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	08/26/2011
55.00		27.00					28.00	
		80. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	09/13/2011
4,776.00		2,135.00					2,641.00	
		62. ALIGN TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/30/2010	01/28/2011
1,285.00		939.00					346.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4. ALIGN TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/30/2010	01/28/2011
83.00		61.00					22.00	
		29. ALIGN TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/30/2010	02/07/2011
611.00		439.00					172.00	
		809. ALIGN TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/11/2010	02/07/2011
17,040.00		11,717.00					5,323.00	
		95. ALLSTATE CORP PROPERTY TYPE: SECURITIES					06/25/2010	01/28/2011
2,964.00		2,909.00					55.00	
		99. ALLSTATE CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
3,089.00		2,915.00					174.00	
		298. ALLSTATE CORP PROPERTY TYPE: SECURITIES					09/02/2010	02/15/2011
9,118.00		8,535.00					583.00	
		392. ALLSTATE CORP PROPERTY TYPE: SECURITIES					06/25/2010	05/27/2011
12,224.00		12,002.00					222.00	
		68. ALLSTATE CORP PROPERTY TYPE: SECURITIES					09/02/2010	05/27/2011
2,120.00		1,948.00					172.00	
		5. ALLSTATE CORP PROPERTY TYPE: SECURITIES					08/18/2006	05/27/2011
156.00		289.00					-133.00	
		606. ALLSTATE CORP PROPERTY TYPE: SECURITIES					07/06/2006	05/27/2011
18,897.00		33,240.00					-14,343.00	
		270. ALLSTATE CORP PROPERTY TYPE: SECURITIES					08/30/2007	05/27/2011
8,420.00		14,658.00					-6,238.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		34. ALLSTATE CORP PROPERTY TYPE: SECURITIES					01/15/2008	05/27/2011
1,060.00		1,746.00					-686.00	
		22. ALLSTATE CORP PROPERTY TYPE: SECURITIES					01/12/2011	05/27/2011
686.00		687.00					-1.00	
		311. ALLSTATE CORP PROPERTY TYPE: SECURITIES					11/26/2010	08/03/2011
8,461.00		9,159.00					-698.00	
		501. ALTERA CORP COM PROPERTY TYPE: SECURITIES					07/23/2010	10/19/2010
14,902.00		14,351.00					551.00	
		100. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/19/2010	12/28/2010
3,597.00		3,335.00					262.00	
		25. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	12/28/2010
899.00		825.00					74.00	
		124. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	01/28/2011
4,650.00		4,091.00					559.00	
		75. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	01/31/2011
2,796.00		2,475.00					321.00	
		25. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	03/30/2011
1,093.00		825.00					268.00	
		114. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	04/29/2011
5,584.00		3,761.00					1,823.00	
		10. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	04/29/2011
491.00		330.00					161.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		33. ALTERA CORP COM					11/04/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
1,600.00		1,089.00					511.00	
		126. ALTERA CORP COM					10/29/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
6,109.00		3,958.00					2,151.00	
		38. ALTERA CORP COM					10/27/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
1,842.00		1,177.00					665.00	
		93. ALTERA CORP COM					10/27/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
4,336.00		2,880.00					1,456.00	
		56. ALTERA CORP COM					10/27/2010	07/14/2011
		PROPERTY TYPE: SECURITIES						
2,382.00		1,734.00					648.00	
		105. ALTERA CORP COM					07/23/2010	07/14/2011
		PROPERTY TYPE: SECURITIES						
4,467.00		3,008.00					1,459.00	
		113. ALTERA CORP COM					07/23/2010	07/15/2011
		PROPERTY TYPE: SECURITIES						
4,787.00		3,237.00					1,550.00	
		6. ALTERA CORP COM					07/23/2010	07/15/2011
		PROPERTY TYPE: SECURITIES						
256.00		172.00					84.00	
		174. ALTERA CORP COM					07/23/2010	07/18/2011
		PROPERTY TYPE: SECURITIES						
7,420.00		4,984.00					2,436.00	
		387. ALTRIA GROUP INC					07/30/2008	12/03/2010
		PROPERTY TYPE: SECURITIES						
9,195.00		8,381.00					814.00	
		358. ALTRIA GROUP INC					07/10/2008	12/03/2010
		PROPERTY TYPE: SECURITIES						
8,506.00		7,591.00					915.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		130. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					07/10/2008	01/28/2011
3,114.00		2,756.00					358.00	
		101. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,419.00		2,471.00					-52.00	
		80. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					11/29/2010	01/28/2011
1,146.00		1,357.00					-211.00	
		36. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
516.00		610.00					-94.00	
		1245. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					11/26/2010	03/18/2011
18,351.00		21,094.00					-2,743.00	
		125. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES					07/08/2010	10/01/2010
5,236.00		5,209.00					27.00	
		627. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES					07/08/2010	12/30/2010
26,601.00		26,129.00					472.00	
		124. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES					07/13/2010	12/30/2010
5,261.00		5,463.00					-202.00	
		219. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES					07/22/2010	12/30/2010
9,291.00		9,401.00					-110.00	
		52. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					09/08/2010	01/28/2011
2,674.00		2,572.00					102.00	
		167. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					02/11/2011	03/24/2011
8,186.00		9,404.00					-1,218.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					02/11/2011	03/24/2011
736.00		845.00					-109.00	
		125. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					10/29/2010	03/24/2011
6,130.00		6,475.00					-345.00	
		162. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					09/08/2010	03/24/2011
7,945.00		8,014.00					-69.00	
		28. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					09/08/2010	03/24/2011
1,374.00		1,385.00					-11.00	
		198. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					09/08/2010	03/25/2011
9,733.00		9,795.00					-62.00	
		86. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					09/08/2010	03/25/2011
4,230.00		4,254.00					-24.00	
		131. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					09/08/2010	03/25/2011
6,436.00		6,481.00					-45.00	
		50. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					10/01/2010	12/28/2010
2,243.00		2,085.00					158.00	
		50. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					01/11/2011	01/31/2011
2,593.00		2,414.00					179.00	
		25. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					01/11/2011	03/30/2011
1,598.00		1,207.00					391.00	
		25. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					01/11/2011	08/01/2011
1,279.00		1,207.00					72.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
75. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES		10/01/2010	08/01/2011	3,838.00		3,128.00				710.00
450. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES		10/01/2010	09/16/2011	19,069.00		18,767.00				302.00
11. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		02/22/2010	11/24/2010	571.00		444.00				127.00
79. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		02/19/2010	11/24/2010	4,103.00		3,173.00				930.00
76. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		10/13/2009	11/24/2010	3,947.00		2,733.00				1,214.00
75. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		04/01/2010	12/28/2010	4,332.00		3,445.00				887.00
71. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		10/13/2009	01/28/2011	4,306.00		2,553.00				1,753.00
81. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		03/12/2010	01/28/2011	4,912.00		3,517.00				1,395.00
65. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		11/26/2010	01/28/2011	3,942.00		3,387.00				555.00
50. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		04/01/2010	01/31/2011	3,087.00		2,297.00				790.00
300. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES		04/01/2010	02/03/2011	17,342.00		13,780.00				3,562.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. AMERIPRISE FINANCIAL INC					05/21/2010	02/03/2011
		PROPERTY TYPE: SECURITIES						
11,561.00		8,001.00					3,560.00	
		6. AMERIPRISE FINANCIAL INC					03/12/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
362.00		261.00					101.00	
		123. AMERIPRISE FINANCIAL INC					08/03/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
7,430.00		5,341.00					2,089.00	
		40. AMERIPRISE FINANCIAL INC					03/08/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
2,416.00		1,720.00					696.00	
		213. AMERIPRISE FINANCIAL INC					03/08/2010	05/13/2011
		PROPERTY TYPE: SECURITIES						
13,231.00		9,161.00					4,070.00	
		182. AMERIPRISE FINANCIAL INC					03/08/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
10,940.00		7,828.00					3,112.00	
		38. AMERIPRISE FINANCIAL INC					03/08/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
2,286.00		1,634.00					652.00	
		162. AMERIPRISE FINANCIAL INC					03/05/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
9,745.00		6,924.00					2,821.00	
		345. AMERIPRISE FINANCIAL INC					03/05/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
20,731.00		14,746.00					5,985.00	
		76. AMETEK INC NEW COM					11/24/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,959.00		2,952.00					7.00	
		25. AMETEK INC NEW COM					03/11/2011	03/30/2011
		PROPERTY TYPE: SECURITIES						
1,079.00		1,050.00					29.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		109. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					11/01/2010	08/26/2011
4,016.00		3,982.00					34.00	
		77. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					11/01/2010	08/29/2011
2,879.00		2,813.00					66.00	
		210. AMGEN INC PROPERTY TYPE: SECURITIES					05/28/2010	12/03/2010
11,273.00		10,952.00					321.00	
		142. AMGEN INC PROPERTY TYPE: SECURITIES					01/17/2008	12/03/2010
7,623.00		6,776.00					847.00	
		207. AMGEN INC PROPERTY TYPE: SECURITIES					03/09/2009	12/03/2010
11,112.00		9,609.00					1,503.00	
		173. AMGEN INC PROPERTY TYPE: SECURITIES					03/09/2009	12/06/2010
9,222.00		8,031.00					1,191.00	
		210. AMGEN INC PROPERTY TYPE: SECURITIES					08/13/2009	12/06/2010
11,195.00		13,055.00					-1,860.00	
		451. AMGEN INC PROPERTY TYPE: SECURITIES					08/13/2010	12/06/2010
24,042.00		24,910.00					-868.00	
		56. AMGEN INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
3,126.00		3,008.00					118.00	
		156. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES					09/20/2010	12/29/2010
10,980.00		8,705.00					2,275.00	
		106. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES					09/03/2010	12/29/2010
7,461.00		5,431.00					2,030.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		24. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES					09/03/2010	01/28/2011
1,789.00		1,230.00					559.00	
		325. ANIXTER INTL INC PROPERTY TYPE: SECURITIES					02/17/2011	06/08/2011
20,618.00		23,616.00					-2,998.00	
		75. ANIXTER INTL INC PROPERTY TYPE: SECURITIES					02/28/2011	06/08/2011
4,758.00		5,385.00					-627.00	
		38. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
678.00		677.00					1.00	
		118. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					07/30/2009	01/28/2011
2,106.00		2,002.00					104.00	
		49. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
874.00		888.00					-14.00	
		94. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					07/30/2009	02/07/2011
1,669.00		1,595.00					74.00	
		745. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					06/04/2009	02/07/2011
13,227.00		11,083.00					2,144.00	
		12. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					06/04/2009	08/01/2011
210.00		179.00					31.00	
		739. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					06/04/2009	08/01/2011
12,907.00		10,994.00					1,913.00	
		973. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					12/03/2010	08/01/2011
16,993.00		17,759.00					-766.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		138. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					09/20/2010	08/01/2011
2,410.00		2,501.00					-91.00	
		86. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					09/20/2010	08/02/2011
1,514.00		1,559.00					-45.00	
		46. APACHE CORP COM PROPERTY TYPE: SECURITIES					05/07/2007	01/28/2011
5,160.00		3,449.00					1,711.00	
		26. APACHE CORP COM PROPERTY TYPE: SECURITIES					11/29/2010	01/28/2011
2,917.00		2,795.00					122.00	
		12. APACHE CORP COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,346.00		1,287.00					59.00	
		10. APACHE CORP COM PROPERTY TYPE: SECURITIES					01/12/2011	04/07/2011
1,288.00		1,261.00					27.00	
		139. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/15/2011	04/07/2011
17,903.00		16,615.00					1,288.00	
		29. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/15/2011	04/26/2011
3,645.00		3,466.00					179.00	
		278. APACHE CORP COM PROPERTY TYPE: SECURITIES					05/07/2007	04/26/2011
34,945.00		20,846.00					14,099.00	
		11. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/23/2009	04/26/2011
1,383.00		656.00					727.00	
		209. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/23/2009	06/03/2011
24,954.00		12,466.00					12,488.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		79. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	06/03/2011
9,432.00		4,223.00					5,209.00	
		231. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/09/2009	06/03/2011
27,580.00		11,868.00					15,712.00	
		401. APACHE CORP COM PROPERTY TYPE: SECURITIES					11/26/2010	06/27/2011
46,492.00		43,003.00					3,489.00	
		30. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					09/03/2010	01/28/2011
10,012.00		7,751.00					2,261.00	
		8. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					06/15/2010	01/28/2011
2,670.00		2,055.00					615.00	
		598. ARES CAP CORP PROPERTY TYPE: SECURITIES					06/15/2009	06/24/2011
9,472.00		4,668.00					4,804.00	
		101. ARES CAP CORP PROPERTY TYPE: SECURITIES					06/15/2009	06/24/2011
1,600.00		784.00					816.00	
		297. ARES CAP CORP PROPERTY TYPE: SECURITIES					04/29/2010	06/24/2011
4,704.00		4,865.00					-161.00	
		54. ARES CAP CORP PROPERTY TYPE: SECURITIES					05/03/2010	06/24/2011
855.00		870.00					-15.00	
		350. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					05/10/2010	10/05/2010
1,468.00		1,449.00					19.00	
		98. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					02/06/2009	10/05/2010
411.00		238.00					173.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description: Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		339. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					02/06/2009	10/05/2010
1,440.00		824.00					616.00	
		2. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					02/06/2009	10/05/2010
9.00		5.00					4.00	
		346. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					01/06/2010	10/05/2010
1,470.00		1,659.00					-189.00	
		55. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					01/07/2010	10/05/2010
234.00		263.00					-29.00	
		218. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					01/07/2010	10/05/2010
922.00		1,044.00					-122.00	
		327. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					04/29/2010	10/05/2010
1,383.00		1,458.00					-75.00	
		64. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES					05/03/2010	10/05/2010
271.00		280.00					-9.00	
		250. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/05/2010	10/29/2010
5,448.00		3,472.00					1,976.00	
		137. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/14/2010	11/16/2010
2,870.00		1,910.00					960.00	
		177. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	11/16/2010
3,707.00		2,299.00					1,408.00	
		34. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					05/03/2010	11/16/2010
712.00		436.00					276.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		28. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					12/18/2009	11/16/2010
586.00		272.00					314.00	
		150. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/05/2010	12/28/2010
3,159.00		2,083.00					1,076.00	
		75. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/05/2010	01/24/2011
1,579.00		1,042.00					537.00	
		50. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/12/2010	01/24/2011
1,052.00		691.00					361.00	
		66. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					12/18/2009	01/26/2011
1,453.00		641.00					812.00	
		341. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					12/15/2009	01/26/2011
7,509.00		3,231.00					4,278.00	
		75. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/12/2010	01/31/2011
1,605.00		1,037.00					568.00	
		75. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/12/2010	03/18/2011
2,283.00		1,037.00					1,246.00	
		25. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/12/2010	03/30/2011
847.00		346.00					501.00	
		125. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/12/2010	05/24/2011
3,261.00		1,728.00					1,533.00	
		463. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/01/2010	05/24/2011
12,078.00		6,320.00					5,758.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		337. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/01/2010	05/24/2011
8,791.00		4,591.00					4,200.00	
		67. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					08/25/2010	10/29/2010
3,510.00		2,847.00					663.00	
		26. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					01/13/2010	10/29/2010
1,362.00		1,055.00					307.00	
		63. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					04/29/2010	12/22/2010
3,610.00		3,578.00					32.00	
		10. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					05/03/2010	12/22/2010
573.00		558.00					15.00	
		22. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					05/10/2010	12/22/2010
1,261.00		1,170.00					91.00	
		80. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					01/13/2010	12/22/2010
4,585.00		3,246.00					1,339.00	
		23. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					01/13/2010	12/22/2010
1,318.00		922.00					396.00	
		13. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					01/12/2010	12/22/2010
745.00		511.00					234.00	
		15. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					01/12/2010	12/22/2010
860.00		589.00					271.00	
		8. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES					01/12/2010	12/22/2010
458.00		314.00					144.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3. ATLAS AIR WORLDWIDE HOLDINGS					01/12/2010	12/22/2010
		PROPERTY TYPE: SECURITIES						
172.00		118.00					54.00	
		57. AUTOLIV, INC.					02/18/2010	10/25/2010
		PROPERTY TYPE: SECURITIES						
4,045.00		2,543.00					1,502.00	
		50. AUTOLIV, INC.					02/18/2010	12/28/2010
		PROPERTY TYPE: SECURITIES						
3,885.00		2,230.00					1,655.00	
		25. AUTOLIV, INC.					02/18/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
1,939.00		1,115.00					824.00	
		100. AUTOLIV, INC.					02/18/2010	02/09/2011
		PROPERTY TYPE: SECURITIES						
7,686.00		4,461.00					3,225.00	
		220. AUTOLIV, INC.					02/18/2010	02/17/2011
		PROPERTY TYPE: SECURITIES						
16,848.00		9,814.00					7,034.00	
		180. AUTOLIV, INC.					02/18/2010	02/17/2011
		PROPERTY TYPE: SECURITIES						
13,784.00		8,026.00					5,758.00	
		63. AVNET INC COM					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,196.00		2,014.00					182.00	
		257. AVNET INC COM					11/26/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
9,316.00		8,215.00					1,101.00	
		10. BAIDU, INC SPONSORED ADR REPSTG ORD					08/02/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
994.00		846.00					148.00	
		43. BAIDU, INC SPONSORED ADR REPSTG ORD					08/03/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
4,274.00		3,620.00					654.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		20. BAIDU, INC SPONSORED ADR REPSTG ORD					09/02/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
1,988.00		1,662.00					326.00	
		10. BAIDU, INC SPONSORED ADR REPSTG ORD					08/27/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
994.00		795.00					199.00	
		52. BAIDU, INC SPONSORED ADR REPSTG ORD					08/27/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
5,308.00		4,136.00					1,172.00	
		42. BAIDU, INC SPONSORED ADR REPSTG ORD					08/31/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
4,287.00		3,290.00					997.00	
		21. BAIDU, INC SPONSORED ADR REPSTG ORD					08/31/2010	12/29/2010
		PROPERTY TYPE: SECURITIES						
2,080.00		1,645.00					435.00	
		113. BAIDU, INC SPONSORED ADR REPSTG ORD					07/23/2010	12/29/2010
		PROPERTY TYPE: SECURITIES						
11,193.00		8,812.00					2,381.00	
		17. BAIDU, INC SPONSORED ADR REPSTG ORD					07/23/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,784.00		1,326.00					458.00	
		49. BAIDU, INC SPONSORED ADR REPSTG ORD					02/11/2011	05/13/2011
		PROPERTY TYPE: SECURITIES						
6,537.00		6,339.00					198.00	
		59. BAIDU, INC SPONSORED ADR REPSTG ORD					11/24/2010	05/13/2011
		PROPERTY TYPE: SECURITIES						
7,871.00		6,444.00					1,427.00	
		4. BAIDU, INC SPONSORED ADR REPSTG ORD S					11/24/2010	09/22/2011
		PROPERTY TYPE: SECURITIES						
486.00		437.00					49.00	
		113. BAIDU, INC SPONSORED ADR REPSTG ORD					07/23/2010	09/22/2011
		PROPERTY TYPE: SECURITIES						
13,727.00		8,812.00					4,915.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					01/12/2011	01/26/2011
659.00		586.00					73.00	
		166. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/22/2010	01/26/2011
10,938.00		8,244.00					2,694.00	
		34. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/22/2010	01/28/2011
2,255.00		1,689.00					566.00	
		37. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,454.00		1,860.00					594.00	
		466. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/22/2010	05/06/2011
32,256.00		23,143.00					9,113.00	
		144. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/19/2010	05/06/2011
9,968.00		7,048.00					2,920.00	
		74. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					11/26/2010	05/19/2011
5,217.00		3,720.00					1,497.00	
		298. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					11/26/2010	06/28/2011
20,764.00		14,981.00					5,783.00	
		25. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					11/29/2010	06/28/2011
1,742.00		1,240.00					502.00	
		34. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/03/2009	01/28/2011
1,362.00		599.00					763.00	
		10. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					01/29/2008	01/28/2011
400.00		473.00					-73.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					01/29/2008	03/29/2011
73.00		95.00					-22.00	
		200. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					01/28/2008	03/29/2011
7,283.00		9,393.00					-2,110.00	
		15. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					05/03/2010	03/29/2011
546.00		703.00					-157.00	
		73. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					04/29/2010	03/29/2011
2,658.00		3,369.00					-711.00	
		74. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES					10/08/2004	10/20/2010
868.00		3,349.00					-2,481.00	
		500. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES					07/06/2005	10/20/2010
5,868.00		22,474.00					-16,606.00	
		310. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES					07/06/2005	10/20/2010
3,638.00		13,934.00					-10,296.00	
		889. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES					09/09/2004	10/20/2010
10,434.00		39,407.00					-28,973.00	
		255. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES					09/09/2004	10/20/2010
2,989.00		11,303.00					-8,314.00	
		238. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES					10/20/2004	10/20/2010
2,790.00		10,315.00					-7,525.00	
		104. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES					01/15/2008	10/20/2010
1,219.00		3,960.00					-2,741.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		45000. BANK N S HALIFAX SR NT PROPERTY TYPE: SECURITIES					02/10/2011	02/23/2011
43,862.00		43,539.00					323.00	
		125. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES					07/29/2008	12/28/2010
4,595.00		3,354.00					1,241.00	
		75. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES					07/29/2008	01/31/2011
2,899.00		2,012.00					887.00	
		100. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES					07/29/2008	02/09/2011
3,807.00		2,683.00					1,124.00	
		170. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES					07/29/2008	02/28/2011
5,771.00		4,561.00					1,210.00	
		60. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES					07/29/2008	02/28/2011
2,031.00		1,610.00					421.00	
		35. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES					04/30/2008	02/28/2011
1,185.00		1,397.00					-212.00	
		535. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES					04/29/2008	02/28/2011
18,107.00		21,030.00					-2,923.00	
		68. BEST BUY INC COM PROPERTY TYPE: SECURITIES					10/15/2009	01/28/2011
2,331.00		2,786.00					-455.00	
		48. BEST BUY INC COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,645.00		2,155.00					-510.00	
		236. BEST BUY INC COM PROPERTY TYPE: SECURITIES					10/15/2009	02/25/2011
7,581.00		9,668.00					-2,087.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		331. BEST BUY INC COM PROPERTY TYPE: SECURITIES					12/30/2009	02/25/2011
10,633.00		13,386.00					-2,753.00	
		475. BEST BUY INC COM PROPERTY TYPE: SECURITIES					11/26/2010	03/21/2011
15,002.00		21,322.00					-6,320.00	
		33. BEST BUY INC COM PROPERTY TYPE: SECURITIES					11/29/2010	03/21/2011
1,042.00		1,434.00					-392.00	
		469. BEST BUY INC COM PROPERTY TYPE: SECURITIES					12/30/2009	04/07/2011
14,255.00		18,967.00					-4,712.00	
		170. BEST BUY INC COM PROPERTY TYPE: SECURITIES					10/29/2009	04/07/2011
5,167.00		6,682.00					-1,515.00	
		15. BEST BUY INC COM PROPERTY TYPE: SECURITIES					01/12/2011	04/07/2011
456.00		536.00					-80.00	
		58. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/13/2011	05/26/2011
5,389.00		4,684.00					705.00	
		187. BOEING CO PROPERTY TYPE: SECURITIES					02/07/2011	07/01/2011
13,879.00		13,459.00					420.00	
		68. BOEING CO PROPERTY TYPE: SECURITIES					02/07/2011	07/01/2011
5,051.00		4,894.00					157.00	
		66. BOEING CO PROPERTY TYPE: SECURITIES					03/15/2011	07/01/2011
4,902.00		4,573.00					329.00	
		191. BOEING CO PROPERTY TYPE: SECURITIES					03/15/2011	07/01/2011
14,179.00		13,233.00					946.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
141. BOEING CO PROPERTY TYPE: SECURITIES		02/10/2011	07/05/2011	10,435.00		10,261.00				174.00
172. BOEING CO PROPERTY TYPE: SECURITIES		03/21/2011	07/05/2011	12,729.00		12,289.00				440.00
89. BOEING CO PROPERTY TYPE: SECURITIES		03/15/2011	07/05/2011	6,587.00		6,166.00				421.00
75. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		11/02/2010	12/28/2010	5,349.00		4,231.00				1,118.00
52. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		07/13/2010	01/28/2011	3,526.00		2,171.00				1,355.00
32. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		07/13/2010	01/28/2011	2,170.00		1,333.00				837.00
50. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		07/12/2010	01/31/2011	3,394.00		1,996.00				1,398.00
104. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		07/13/2010	02/03/2011	6,747.00		4,331.00				2,416.00
125. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		07/19/2010	02/03/2011	8,110.00		5,093.00				3,017.00
239. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		06/03/2010	02/03/2011	15,506.00		9,537.00				5,969.00
50. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES		07/12/2010	03/23/2011	3,741.00		1,996.00				1,745.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		99. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					06/03/2010	04/13/2011
7,111.00		3,951.00					3,160.00	
		75. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					07/12/2010	06/08/2011
4,987.00		2,994.00					1,993.00	
		125. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/01/2010	12/28/2010
3,351.00		3,309.00					42.00	
		75. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/13/2010	01/31/2011
2,209.00		2,057.00					152.00	
		25. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/13/2010	03/30/2011
935.00		686.00					249.00	
		50. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/13/2010	05/04/2011
1,428.00		1,372.00					56.00	
		25. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/13/2010	05/10/2011
736.00		686.00					50.00	
		50. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/02/2010	05/10/2011
1,472.00		1,346.00					126.00	
		673. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/01/2010	05/13/2011
18,074.00		17,817.00					257.00	
		152. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/02/2010	05/13/2011
4,082.00		4,093.00					-11.00	
		106. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES					09/21/2010	01/28/2011
2,749.00		2,954.00					-205.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1024. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES					09/21/2010	02/11/2011
25,815.00		28,536.00					-2,721.00	
		240. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES					10/20/2010	02/11/2011
6,050.00		6,485.00					-435.00	
		195. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES					10/29/2010	02/11/2011
4,916.00		5,246.00					-330.00	
		281. CBIZ INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,954.00		1,764.00					190.00	
		50. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES					03/23/2011	03/30/2011
1,294.00		1,227.00					67.00	
		200. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/15/2010	01/28/2011
4,345.00		4,065.00					280.00	
		25. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					03/11/2011	03/30/2011
687.00		676.00					11.00	
		206. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/15/2010	03/31/2011
5,489.00		4,187.00					1,302.00	
		76. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/04/2010	03/31/2011
2,025.00		1,490.00					535.00	
		202. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/04/2010	04/20/2011
5,932.00		3,960.00					1,972.00	
		34. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/04/2010	05/13/2011
879.00		666.00					213.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		365. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					09/08/2010	05/13/2011
9,431.00		6,735.00					2,696.00	
		10. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					09/08/2010	07/13/2011
236.00		185.00					51.00	
		73. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	07/13/2011
1,726.00		1,202.00					524.00	
		178. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	07/13/2011
4,208.00		2,928.00					1,280.00	
		34. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	07/13/2011
804.00		557.00					247.00	
		925. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					03/11/2011	08/01/2011
20,067.00		24,995.00					-4,928.00	
		150. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					05/24/2011	08/01/2011
3,254.00		3,886.00					-632.00	
		963. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	08/02/2011
20,283.00		15,762.00					4,521.00	
		230. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	08/02/2011
4,844.00		3,764.00					1,080.00	
		401. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	08/03/2011
8,185.00		6,562.00					1,623.00	
		50. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					02/29/2008	12/28/2010
6,608.00		6,312.00					296.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					02/29/2008	01/31/2011
3,350.00		3,156.00					194.00	
		25. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					10/01/2010	12/28/2010
1,991.00		1,734.00					257.00	
		25. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					09/08/2010	12/28/2010
1,991.00		1,708.00					283.00	
		75. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					09/08/2010	01/24/2011
5,808.00		5,123.00					685.00	
		25. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					09/08/2010	01/31/2011
1,921.00		1,708.00					213.00	
		25. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					09/08/2010	03/30/2011
1,836.00		1,708.00					128.00	
		100. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					09/08/2010	08/01/2011
7,156.00		6,831.00					325.00	
		589.07 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES					02/10/2010	10/25/2010
589.00		560.00					29.00	
		405.63 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES					02/10/2010	11/25/2010
406.00		386.00					20.00	
		407.05 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES					02/10/2010	12/25/2010
407.00		387.00					20.00	
		384.27 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES					02/10/2010	01/25/2011
384.00		366.00					18.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		295.52 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	02/25/2011
		PROPERTY TYPE: SECURITIES						
296.00		282.00					14.00	
		616.56 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	03/25/2011
		PROPERTY TYPE: SECURITIES						
617.00		588.00					29.00	
		579.35 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	04/25/2011
		PROPERTY TYPE: SECURITIES						
579.00		552.00					27.00	
		525.6 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	05/25/2011
		PROPERTY TYPE: SECURITIES						
526.00		501.00					25.00	
		399.32 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	06/25/2011
		PROPERTY TYPE: SECURITIES						
399.00		381.00					18.00	
		342.01 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	07/25/2011
		PROPERTY TYPE: SECURITIES						
342.00		327.00					15.00	
		249.3 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	08/25/2011
		PROPERTY TYPE: SECURITIES						
249.00		238.00					11.00	
		618.63 CWALT INC 12/01/04 5.00 02/25/20					02/10/2010	09/25/2011
		PROPERTY TYPE: SECURITIES						
619.00		591.00					28.00	
		143.02 CWALT 2005-J3 3A1 DTD 03/01/05 6.					04/22/2005	10/25/2010
		PROPERTY TYPE: SECURITIES						
143.00		147.00					-4.00	
		135.68 CWALT 2005-J3 3A1 DTD 03/01/05 6.					04/22/2005	11/25/2010
		PROPERTY TYPE: SECURITIES						
136.00		140.00					-4.00	
		202.78 CWALT 2005-J3 3A1 DTD 03/01/05 6.					04/22/2005	12/25/2010
		PROPERTY TYPE: SECURITIES						
203.00		209.00					-6.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		132.77 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES					04/22/2005	01/25/2011
133.00		137.00					-4.00	
		434.7 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES					04/22/2005	02/25/2011
435.00		448.00					-13.00	
		125.19 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES					04/22/2005	03/25/2011
125.00		129.00					-4.00	
		14.34 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES					04/22/2005	04/25/2011
14.00		15.00					-1.00	
		15.23 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES					04/22/2005	05/25/2011
15.00		16.00					-1.00	
		172.24 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES					04/22/2005	06/25/2011
172.00		177.00					-5.00	
		14.59 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES					04/22/2005	07/25/2011
15.00		15.00						
		317.12 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES					04/22/2005	08/25/2011
317.00		327.00					-10.00	
		14.07 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES					04/22/2005	09/25/2011
14.00		15.00					-1.00	
		621.1 CWALT 2005-28CB DTD 06/01/05 5.500 PROPERTY TYPE: SECURITIES					05/24/2006	10/25/2010
621.00		585.00					36.00	
		429.31 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES					05/24/2006	11/25/2010
429.00		404.00					25.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
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		1122.5 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES					05/24/2006	12/25/2010
1,123.00		1,058.00					65.00	
		601.33 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES					05/24/2006	01/25/2011
601.00		567.00					34.00	
		245038.582 CWALT 2005-28CB DTD 06/01/05 PROPERTY TYPE: SECURITIES					05/24/2006	02/23/2011
198,481.00		230,872.00					-32,391.00	
		593.67 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES					05/24/2006	02/25/2011
594.00		559.00					35.00	
		4357.35 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES					09/27/2000	10/25/2010
4,357.00		4,357.00						
		6087.79 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES					09/27/2000	11/25/2010
6,088.00		6,088.00						
		2316.69 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES					09/27/2000	12/25/2010
2,317.00		2,317.00						
		4236.65 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES					09/27/2000	01/25/2011
4,237.00		4,237.00						
		182.16 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES					09/27/2000	02/25/2011
182.00		182.00						
		181.6 CWHL 2004-J6 1A2 7/1/2004 5.250 8/ PROPERTY TYPE: SECURITIES					09/27/2000	03/25/2011
182.00		182.00						
		1082.77 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES					09/27/2000	04/25/2011
1,083.00		1,083.00						

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		188.53 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES					09/27/2000	05/25/2011
189.00		189.00						
		177.92 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES					09/27/2000	06/25/2011
178.00		178.00						
		177.3 CWHL 2004-J6 1A2 7/1/2004 5.250 8/ PROPERTY TYPE: SECURITIES					09/27/2000	07/25/2011
177.00		177.00						
		179.32 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES					09/27/2000	08/25/2011
179.00		179.00						
		177.41 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES					09/27/2000	09/25/2011
177.00		177.00						
		147. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/27/2011
6,570.00		5,929.00					641.00	
		18. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
813.00		726.00					87.00	
		105. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES					11/26/2010	03/02/2011
5,074.00		4,235.00					839.00	
		73. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES					11/26/2010	03/15/2011
3,315.00		2,944.00					371.00	
		21. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES					11/29/2010	03/15/2011
954.00		822.00					132.00	
		137. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,164.00		1,121.00					43.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
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		477. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					11/26/2010	03/02/2011
4,682.00		3,903.00					779.00	
		898. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					11/26/2010	03/30/2011
8,732.00		7,348.00					1,384.00	
		94. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					11/29/2010	03/30/2011
914.00		757.00					157.00	
		30000. CANADIAN NATL RESOURCES 3/19/2007 PROPERTY TYPE: SECURITIES					03/16/2007	01/27/2011
31,951.00		29,870.00					2,081.00	
		39. CARDTRONICS INC PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
639.00		551.00					88.00	
		25. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					05/10/2010	01/28/2011
1,031.00		1,017.00					14.00	
		43. CASH AMER INVTS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
1,725.00		1,692.00					33.00	
		51. CELGENE CORP COM PROPERTY TYPE: SECURITIES					03/16/2010	01/28/2011
2,667.00		3,209.00					-542.00	
		6. CELGENE CORP COM PROPERTY TYPE: SECURITIES					03/16/2010	01/28/2011
308.00		378.00					-70.00	
		165. CELGENE CORP COM PROPERTY TYPE: SECURITIES					03/16/2010	01/28/2011
8,482.00		10,383.00					-1,901.00	
		8. CELGENE CORP COM PROPERTY TYPE: SECURITIES					03/16/2010	01/28/2011
411.00		503.00					-92.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
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		179. CELGENE CORP COM					03/16/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
9,202.00		11,255.00					-2,053.00	
		187. CELGENE CORP COM					04/30/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
9,613.00		11,612.00					-1,999.00	
		78. CELGENE CORP COM					10/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,010.00		4,838.00					-828.00	
		15. CELGENE CORP COM					10/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
781.00		930.00					-149.00	
		62. CELGENE CORP COM					11/24/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,226.00		3,826.00					-600.00	
		96. CENTURYTEL INC					09/09/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,148.00		3,509.00					639.00	
		69. CENTURYTEL INC					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,981.00		2,944.00					37.00	
		30. CENTURYTEL INC					09/09/2010	02/25/2011
		PROPERTY TYPE: SECURITIES						
1,206.00		1,097.00					109.00	
		29. CENTURYTEL INC					09/08/2010	02/25/2011
		PROPERTY TYPE: SECURITIES						
1,166.00		1,054.00					112.00	
		304. CENTURYTEL INC					09/08/2010	02/25/2011
		PROPERTY TYPE: SECURITIES						
12,222.00		11,053.00					1,169.00	
		89. CENTURYTEL INC					09/08/2010	02/25/2011
		PROPERTY TYPE: SECURITIES						
3,576.00		3,236.00					340.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
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		24. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
2,236.00		2,220.00					16.00	
		78. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/30/2007	01/28/2011
7,267.00		6,831.00					436.00	
		45. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
4,193.00		3,701.00					492.00	
		158. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/30/2007	03/29/2011
16,917.00		13,838.00					3,079.00	
		42. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/30/2007	09/02/2011
4,056.00		3,678.00					378.00	
		101. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/13/2010	09/02/2011
9,754.00		7,842.00					1,912.00	
		58. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/13/2010	09/02/2011
5,605.00		4,503.00					1,102.00	
		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES					09/01/2010	12/01/2010
6,404.00		3,959.00					2,445.00	
		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES					09/01/2010	12/28/2010
5,513.00		3,959.00					1,554.00	
		15. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES					09/01/2010	01/11/2011
3,326.00		2,375.00					951.00	
		10. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES					09/01/2010	01/31/2011
2,214.00		1,584.00					630.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES					09/01/2010	04/19/2011
7,097.00		3,959.00					3,138.00	
		155. CISCO SYS INC PROPERTY TYPE: SECURITIES					01/25/2006	01/28/2011
3,243.00		2,875.00					368.00	
		484. CISCO SYS INC PROPERTY TYPE: SECURITIES					01/25/2006	02/09/2011
10,622.00		8,977.00					1,645.00	
		780. CISCO SYS INC PROPERTY TYPE: SECURITIES					01/06/2009	02/09/2011
17,118.00		14,001.00					3,117.00	
		530. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/30/2007	02/09/2011
11,632.00		16,875.00					-5,243.00	
		336. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/27/2008	02/09/2011
7,374.00		8,212.00					-838.00	
		1565. CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	01/28/2011
7,410.00		6,765.00					645.00	
		686. CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	01/28/2011
3,248.00		2,966.00					282.00	
		371. CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	01/28/2011
1,757.00		1,603.00					154.00	
		.9 CITIGROUP INC PROPERTY TYPE: SECURITIES					10/15/2010	05/31/2011
37.00		36.00					1.00	
		.4 CITIGROUP INC PROPERTY TYPE: SECURITIES					01/27/2011	05/31/2011
16.00		20.00					-4.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		141. CITIGROUP INC PROPERTY TYPE: SECURITIES					08/08/2011	08/12/2011
4,205.00		4,112.00					93.00	
		24. CITIGROUP INC PROPERTY TYPE: SECURITIES					01/27/2011	08/12/2011
716.00		1,172.00					-456.00	
		37.2 CITIGROUP INC PROPERTY TYPE: SECURITIES					01/12/2011	08/12/2011
1,138.00		1,880.00					-742.00	
		199.6 CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	08/12/2011
6,105.00		8,629.00					-2,524.00	
		368.2 CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	08/12/2011
11,262.00		15,910.00					-4,648.00	
		100. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					08/11/2008	10/19/2010
5,683.00		3,167.00					2,516.00	
		25. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					09/10/2010	12/28/2010
1,709.00		1,583.00					126.00	
		25. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					08/09/2010	12/28/2010
1,709.00		1,466.00					243.00	
		62. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					11/24/2010	01/25/2011
3,848.00		4,304.00					-456.00	
		94. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					09/14/2010	01/25/2011
5,835.00		6,333.00					-498.00	
		2. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					11/18/2010	01/25/2011
124.00		131.00					-7.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		40. CITRIX SYSTEMS INC COMMON					11/18/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,520.00		2,616.00					-96.00	
		20. CITRIX SYSTEMS INC COMMON					08/09/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
1,264.00		1,173.00					91.00	
		125. CITRIX SYSTEMS INC COMMON					08/24/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
7,902.00		7,330.00					572.00	
		140. CITRIX SYSTEMS INC COMMON					08/11/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
8,850.00		4,434.00					4,416.00	
		120. CITRIX SYSTEMS INC COMMON					12/03/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
7,585.00		3,055.00					4,530.00	
		120. CITRIX SYSTEMS INC COMMON					10/29/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
7,586.00		2,969.00					4,617.00	
		83. CITRIX SYSTEMS INC COMMON					11/18/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
5,243.00		5,429.00					-186.00	
		319. CITRIX SYSTEMS INC COMMON					09/08/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
20,151.00		20,322.00					-171.00	
		182. CITRIX SYSTEMS INC COMMON					09/08/2010	02/01/2011
		PROPERTY TYPE: SECURITIES						
11,578.00		11,594.00					-16.00	
		75. CITRIX SYSTEMS INC COMMON					04/20/2011	08/01/2011
		PROPERTY TYPE: SECURITIES						
5,302.00		5,678.00					-376.00	
		50. CITRIX SYSTEMS INC COMMON					04/01/2011	08/01/2011
		PROPERTY TYPE: SECURITIES						
3,534.00		3,785.00					-251.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		160. CLARIENT INC PROPERTY TYPE: SECURITIES					08/27/2009	10/22/2010
791.00		649.00					142.00	
		81. CLARIENT INC PROPERTY TYPE: SECURITIES					09/02/2009	10/22/2010
401.00		325.00					76.00	
		400. CLARIENT INC PROPERTY TYPE: SECURITIES					08/27/2009	10/22/2010
1,978.00		1,603.00					375.00	
		15. CLARIENT INC PROPERTY TYPE: SECURITIES					08/28/2009	10/22/2010
74.00		60.00					14.00	
		98. CLARIENT INC PROPERTY TYPE: SECURITIES					09/01/2009	10/22/2010
485.00		391.00					94.00	
		114. CLARIENT INC PROPERTY TYPE: SECURITIES					08/31/2009	10/22/2010
564.00		450.00					114.00	
		858. CLARIENT INC PROPERTY TYPE: SECURITIES					08/27/2009	10/22/2010
4,243.00		3,003.00					1,240.00	
		557. CLARIENT INC PROPERTY TYPE: SECURITIES					06/11/2010	10/22/2010
2,754.00		1,779.00					975.00	
		178. CLARIENT INC PROPERTY TYPE: SECURITIES					05/03/2010	10/22/2010
880.00		568.00					312.00	
		4. CLARIENT INC PROPERTY TYPE: SECURITIES					04/29/2010	10/22/2010
20.00		11.00					9.00	
		853. CLARIENT INC PROPERTY TYPE: SECURITIES					04/29/2010	10/29/2010
4,200.00		2,396.00					1,804.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29. CLARIENT INC PROPERTY TYPE: SECURITIES					04/29/2010	11/02/2010
143.00		81.00					62.00	
		228. CLARIENT INC PROPERTY TYPE: SECURITIES					11/09/2009	11/02/2010
1,124.00		616.00					508.00	
		168. CLARIENT INC PROPERTY TYPE: SECURITIES					11/09/2009	11/02/2010
828.00		452.00					376.00	
		178. CLARIENT INC PROPERTY TYPE: SECURITIES					11/09/2009	11/02/2010
878.00		479.00					399.00	
		669. CLARIENT INC PROPERTY TYPE: SECURITIES					11/06/2009	11/02/2010
3,298.00		1,720.00					1,578.00	
		50. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					08/31/2010	12/28/2010
3,894.00		3,062.00					832.00	
		50. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					08/31/2010	01/24/2011
4,160.00		3,062.00					1,098.00	
		28. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					01/26/2011	01/28/2011
2,314.00		2,427.00					-113.00	
		25. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					08/31/2010	01/31/2011
2,116.00		1,531.00					585.00	
		375. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					08/31/2010	05/04/2011
32,465.00		22,965.00					9,500.00	
		84. COCA COLA CO PROPERTY TYPE: SECURITIES					10/29/2010	01/28/2011
5,268.00		5,157.00					111.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		92. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,209.00		2,169.00					40.00	
		210. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES					11/26/2010	03/02/2011
6,891.00		4,952.00					1,939.00	
		458. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES					11/26/2010	04/14/2011
14,301.00		10,800.00					3,501.00	
		52. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES					12/01/2010	01/28/2011
691.00		643.00					48.00	
		3. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES					11/30/2010	01/28/2011
40.00		36.00					4.00	
		79. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					03/11/2010	10/19/2010
5,143.00		4,025.00					1,118.00	
		81. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					03/01/2010	10/19/2010
5,273.00		4,077.00					1,196.00	
		130. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					11/13/2008	11/01/2010
8,375.00		2,268.00					6,107.00	
		220. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					10/28/2008	11/01/2010
14,173.00		3,611.00					10,562.00	
		52. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					03/01/2010	01/28/2011
3,679.00		2,617.00					1,062.00	
		25. COMMVAULT SYSTEMS PROPERTY TYPE: SECURITIES					03/23/2011	03/30/2011
1,019.00		943.00					76.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		101. COMVERGE INC PROPERTY TYPE: SECURITIES					11/09/2009	11/09/2010
618.00		1,285.00					-667.00	
		179. COMVERGE INC PROPERTY TYPE: SECURITIES					04/29/2010	11/09/2010
1,096.00		2,193.00					-1,097.00	
		36. COMVERGE INC PROPERTY TYPE: SECURITIES					05/03/2010	11/09/2010
220.00		433.00					-213.00	
		364. COMVERGE INC PROPERTY TYPE: SECURITIES					10/29/2009	11/09/2010
2,228.00		4,286.00					-2,058.00	
		136. COMVERGE INC PROPERTY TYPE: SECURITIES					10/30/2009	11/09/2010
832.00		1,584.00					-752.00	
		162. COMVERGE INC PROPERTY TYPE: SECURITIES					09/01/2010	11/09/2010
992.00		1,142.00					-150.00	
		104. COMVERGE INC PROPERTY TYPE: SECURITIES					09/01/2010	11/09/2010
637.00		713.00					-76.00	
		47. COMVERGE INC PROPERTY TYPE: SECURITIES					08/31/2010	11/09/2010
288.00		314.00					-26.00	
		187. COMVERGE INC PROPERTY TYPE: SECURITIES					08/31/2010	11/09/2010
1,145.00		1,244.00					-99.00	
		75. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					09/20/2010	12/28/2010
4,007.00		3,894.00					113.00	
		475. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					09/20/2010	01/24/2011
24,096.00		24,664.00					-568.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		103. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/09/2010	01/25/2011
5,248.00		5,062.00					186.00	
		286. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/09/2010	01/26/2011
14,654.00		14,057.00					597.00	
		269. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/05/2010	01/26/2011
13,783.00		13,198.00					585.00	
		126. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/27/2010	01/26/2011
6,456.00		5,924.00					532.00	
		86. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/18/2010	01/26/2011
4,406.00		4,005.00					401.00	
		39. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/18/2010	01/26/2011
1,998.00		1,816.00					182.00	
		23. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/13/2010	01/26/2011
1,178.00		1,038.00					140.00	
		133. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/13/2010	01/27/2011
6,802.00		6,000.00					802.00	
		22. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
1,564.00		1,512.00					52.00	
		77. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					06/24/2009	01/28/2011
5,475.00		3,211.00					2,264.00	
		73. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
5,191.00		4,452.00					739.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		33. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					06/24/2009	03/29/2011
2,600.00		1,376.00					1,224.00	
		200. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					07/25/2003	03/29/2011
15,758.00		5,310.00					10,448.00	
		388. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					07/25/2003	05/26/2011
28,098.00		10,301.00					17,797.00	
		222. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					07/25/2003	09/02/2011
14,761.00		5,894.00					8,867.00	
		183. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					07/25/2003	09/02/2011
12,118.00		4,859.00					7,259.00	
		144. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					04/29/2010	12/22/2010
4,557.00		3,748.00					809.00	
		14. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					05/03/2010	12/22/2010
443.00		358.00					85.00	
		22. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
607.00		563.00					44.00	
		8. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					05/27/2010	01/28/2011
221.00		173.00					48.00	
		114. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					08/13/2010	08/01/2011
2,112.00		2,023.00					89.00	
		190. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					01/07/2010	08/01/2011
3,519.00		3,191.00					328.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		52. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					01/07/2010	08/01/2011
963.00		870.00					93.00	
		7. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					01/07/2010	08/01/2011
130.00		117.00					13.00	
		140. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					04/15/2011	08/01/2011
2,593.00		4,547.00					-1,954.00	
		4. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					04/15/2011	08/01/2011
74.00		129.00					-55.00	
		64. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES					05/27/2010	08/01/2011
1,185.00		1,387.00					-202.00	
		88. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					12/16/2010	01/28/2011
1,674.00		1,965.00					-291.00	
		341. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					12/16/2010	09/02/2011
6,506.00		7,614.00					-1,108.00	
		77. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					12/16/2010	09/15/2011
1,473.00		1,719.00					-246.00	
		1141. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					12/06/2010	09/15/2011
21,828.00		24,904.00					-3,076.00	
		417. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					04/07/2011	09/15/2011
7,978.00		8,914.00					-936.00	
		22. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					01/12/2011	09/15/2011
421.00		423.00					-2.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired	Date sold	Gain or (loss)
350. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES	6,600.00		7,094.00					03/31/2011	09/20/2011	-494.00
569. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES	10,729.00		11,241.00					03/30/2011	09/20/2011	-512.00
50. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES	2,827.00		2,515.00					10/19/2010	12/28/2010	312.00
67. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES	3,810.00		3,556.00					11/24/2010	01/28/2011	254.00
25. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES	1,437.00		1,258.00					10/19/2010	01/31/2011	179.00
27. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES	1,895.00		1,433.00					11/24/2010	03/08/2011	462.00
63. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES	4,422.00		3,211.00					10/14/2010	03/08/2011	1,211.00
25. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES	1,718.00		1,447.00					01/28/2011	03/30/2011	271.00
62. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES	5,181.00		3,160.00					10/14/2010	09/20/2011	2,021.00
28. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES	651.00		624.00					05/03/2010	01/26/2011	27.00
139. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES	3,234.00		3,087.00					04/29/2010	01/26/2011	147.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		77. COOPER TIRE & RUBR CO COM					04/27/2010	01/26/2011
		PROPERTY TYPE: SECURITIES						
1,792.00		1,672.00					120.00	
		95. COOPER TIRE & RUBR CO COM					04/27/2010	01/26/2011
		PROPERTY TYPE: SECURITIES						
2,215.00		2,062.00					153.00	
		48. COOPER TIRE & RUBR CO COM					04/27/2010	01/26/2011
		PROPERTY TYPE: SECURITIES						
1,119.00		1,041.00					78.00	
		231. COOPER TIRE & RUBR CO COM					03/12/2010	01/26/2011
		PROPERTY TYPE: SECURITIES						
5,386.00		4,454.00					932.00	
		115. CORNING INC					01/26/2011	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,476.00		2,518.00					-42.00	
		279. CORNING INC					02/11/2011	05/05/2011
		PROPERTY TYPE: SECURITIES						
5,665.00		6,217.00					-552.00	
		40. CORNING INC					01/31/2011	05/05/2011
		PROPERTY TYPE: SECURITIES						
812.00		888.00					-76.00	
		344. CORNING INC					01/31/2011	06/09/2011
		PROPERTY TYPE: SECURITIES						
6,439.00		7,639.00					-1,200.00	
		1392. CORNING INC					01/26/2011	06/09/2011
		PROPERTY TYPE: SECURITIES						
26,057.00		30,480.00					-4,423.00	
		242. CORNING INC					01/26/2011	06/10/2011
		PROPERTY TYPE: SECURITIES						
4,452.00		5,299.00					-847.00	
		61. COSTCO WHOLESALE CORP					11/18/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,408.00		4,101.00					307.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		39. COSTAR GROUP INC					04/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,203.00		1,759.00					444.00	
		27. COSTAR GROUP INC					04/29/2010	02/17/2011
		PROPERTY TYPE: SECURITIES						
1,645.00		1,217.00					428.00	
		13. COSTAR GROUP INC					05/03/2010	02/17/2011
		PROPERTY TYPE: SECURITIES						
792.00		578.00					214.00	
		27. COSTAR GROUP INC					06/30/2008	02/17/2011
		PROPERTY TYPE: SECURITIES						
1,645.00		1,199.00					446.00	
		52. COSTAR GROUP INC					06/30/2008	03/29/2011
		PROPERTY TYPE: SECURITIES						
3,223.00		2,309.00					914.00	
		139. COSTAR GROUP INC					06/30/2008	03/30/2011
		PROPERTY TYPE: SECURITIES						
8,576.00		6,173.00					2,403.00	
		60. CUMMINS ENGINE INC					08/27/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
5,438.00		4,570.00					868.00	
		3. CUMMINS ENGINE INC					08/31/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
272.00		224.00					48.00	
		50. CUMMINS ENGINE INC					08/03/2010	12/28/2010
		PROPERTY TYPE: SECURITIES						
5,505.00		3,989.00					1,516.00	
		44. CUMMINS ENGINE INC					08/31/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,661.00		3,281.00					1,380.00	
		25. CUMMINS ENGINE INC					06/15/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
2,720.00		1,845.00					875.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					08/31/2010	01/31/2011
1,624.00		1,118.00					506.00	
		90. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/15/2010	01/31/2011
9,746.00		6,643.00					3,103.00	
		81. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/15/2010	02/10/2011
9,011.00		5,978.00					3,033.00	
		300. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/15/2010	03/11/2011
29,309.00		22,142.00					7,167.00	
		100. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/28/2010	03/11/2011
9,770.00		7,145.00					2,625.00	
		20. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/15/2010	04/13/2011
2,117.00		1,476.00					641.00	
		93. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/14/2010	04/13/2011
9,842.00		6,733.00					3,109.00	
		200. CYPRESS SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					11/19/2010	12/28/2010
3,610.00		3,162.00					448.00	
		100. CYPRESS SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					11/19/2010	01/31/2011
2,133.00		1,581.00					552.00	
		175. CYPRESS SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					11/19/2010	02/09/2011
4,051.00		2,767.00					1,284.00	
		1275. CYPRESS SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					11/19/2010	03/09/2011
24,976.00		20,161.00					4,815.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		91. DANAHER CORPORATION PROPERTY TYPE: SECURITIES					09/14/2010	01/28/2011
4,172.00		3,676.00					496.00	
		43. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
3,183.00		2,138.00					1,045.00	
		29. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					04/29/2010	06/24/2011
2,443.00		1,442.00					1,001.00	
		15. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					05/03/2010	06/24/2011
1,264.00		717.00					547.00	
		74. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					07/18/2008	06/24/2011
6,233.00		2,899.00					3,334.00	
		62. DEERE & CO PROPERTY TYPE: SECURITIES					10/29/2010	01/28/2011
5,516.00		4,776.00					740.00	
		44. DEERE & CO PROPERTY TYPE: SECURITIES					10/29/2010	04/13/2011
4,101.00		3,389.00					712.00	
		17. DEERE & CO PROPERTY TYPE: SECURITIES					07/22/2010	04/13/2011
1,584.00		1,070.00					514.00	
		100. DEERE & CO PROPERTY TYPE: SECURITIES					07/22/2010	05/05/2011
9,235.00		6,296.00					2,939.00	
		34. DEERE & CO PROPERTY TYPE: SECURITIES					07/22/2010	05/13/2011
2,990.00		2,141.00					849.00	
		70. DEERE & CO PROPERTY TYPE: SECURITIES					07/20/2010	05/13/2011
6,156.00		4,242.00					1,914.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		17. DEERE & CO PROPERTY TYPE: SECURITIES					07/20/2010	05/26/2011
1,436.00		1,030.00					406.00	
		128. DEERE & CO PROPERTY TYPE: SECURITIES					05/21/2010	05/26/2011
10,810.00		7,463.00					3,347.00	
		275. DEXCOM INC PROPERTY TYPE: SECURITIES					09/23/2010	11/05/2010
3,044.00		3,800.00					-756.00	
		635. DEXCOM INC PROPERTY TYPE: SECURITIES					08/10/2010	11/05/2010
7,029.00		7,871.00					-842.00	
		475. DEXCOM INC PROPERTY TYPE: SECURITIES					08/24/2010	11/05/2010
5,258.00		5,885.00					-627.00	
		471. DEXCOM INC PROPERTY TYPE: SECURITIES					08/11/2010	11/05/2010
5,214.00		5,769.00					-555.00	
		194. DEXCOM INC PROPERTY TYPE: SECURITIES					08/10/2010	11/05/2010
2,148.00		2,363.00					-215.00	
		7. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
356.00		307.00					49.00	
		20. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
1,017.00		870.00					147.00	
		19. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES					04/29/2010	08/30/2011
1,484.00		826.00					658.00	
		57. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES					06/24/2010	08/30/2011
4,451.00		2,224.00					2,227.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		34. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES					03/05/2010	08/30/2011
2,655.00		1,305.00					1,350.00	
		98. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					11/25/2009	10/20/2010
3,390.00		3,011.00					379.00	
		124. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					09/15/2009	10/20/2010
4,289.00		3,509.00					780.00	
		56. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					09/15/2009	01/28/2011
2,162.00		1,585.00					577.00	
		424. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					09/15/2009	08/26/2011
13,707.00		11,999.00					1,708.00	
		773. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					09/15/2009	09/20/2011
25,204.00		21,876.00					3,328.00	
		113. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					03/08/2011	09/20/2011
3,684.00		4,887.00					-1,203.00	
		115. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					04/20/2011	09/20/2011
3,750.00		4,839.00					-1,089.00	
		200. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					09/23/2010	12/28/2010
3,696.00		3,352.00					344.00	
		250. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					09/23/2010	01/11/2011
4,772.00		4,190.00					582.00	
		63. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
1,285.00		1,239.00					46.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		109. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					06/14/2006	01/28/2011
2,224.00		2,006.00					218.00	
		4. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					10/13/2009	01/28/2011
82.00		65.00					17.00	
		138. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,815.00		2,555.00					260.00	
		75. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					09/23/2010	01/31/2011
1,531.00		1,257.00					274.00	
		25. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					09/23/2010	03/30/2011
618.00		419.00					199.00	
		286. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					04/05/2006	04/26/2011
7,064.00		6,117.00					947.00	
		303. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					08/10/2007	04/26/2011
7,484.00		6,342.00					1,142.00	
		525. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					11/26/2010	05/27/2011
12,495.00		9,718.00					2,777.00	
		309. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					11/26/2010	08/04/2011
7,258.00		5,720.00					1,538.00	
		35. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
475.00		431.00					44.00	
		46. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					06/25/2010	01/28/2011
624.00		553.00					71.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		98. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					02/26/2009	03/18/2011
1,111.00		664.00					447.00	
		90. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					01/18/2008	03/18/2011
1,020.00		2,598.00					-1,578.00	
		108. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					02/05/2008	03/18/2011
1,224.00		2,406.00					-1,182.00	
		107. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					08/02/2007	03/18/2011
1,213.00		1,760.00					-547.00	
		175. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					08/01/2007	03/18/2011
1,984.00		2,538.00					-554.00	
		150. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					06/25/2010	03/18/2011
1,701.00		1,803.00					-102.00	
		172. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES					04/29/2010	03/18/2011
1,950.00		2,028.00					-78.00	
		100. DOLLAR TREE INC PROPERTY TYPE: SECURITIES					05/24/2010	12/28/2010
5,641.00		4,163.00					1,478.00	
		8. DOLLAR TREE INC PROPERTY TYPE: SECURITIES					05/24/2010	01/31/2011
407.00		333.00					74.00	
		42. DOLLAR TREE INC PROPERTY TYPE: SECURITIES					10/15/2008	01/31/2011
2,139.00		991.00					1,148.00	
		675. DOLLAR TREE INC PROPERTY TYPE: SECURITIES					10/15/2008	02/10/2011
33,292.00		15,922.00					17,370.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		122. DOW CHEM CO PROPERTY TYPE: SECURITIES					07/25/2003	01/28/2011
4,262.00		4,147.00					115.00	
		140. DOW CHEM CO PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
4,891.00		4,407.00					484.00	
		950. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES					06/01/2010	10/29/2010
31,847.00		30,107.00					1,740.00	
		100. DUNKIN BRANDS GROUP INC PROPERTY TYPE: SECURITIES					07/27/2011	08/03/2011
2,705.00		1,900.00					805.00	
		183. EMC CORP/MASS PROPERTY TYPE: SECURITIES					01/25/2011	01/28/2011
4,500.00		4,425.00					75.00	
		30. EOG RES INC PROPERTY TYPE: SECURITIES					07/08/2010	11/15/2010
2,792.00		3,140.00					-348.00	
		32. EOG RES INC PROPERTY TYPE: SECURITIES					06/30/2010	11/15/2010
2,978.00		3,199.00					-221.00	
		38. EOG RES INC PROPERTY TYPE: SECURITIES					06/30/2010	11/17/2010
3,422.00		3,799.00					-377.00	
		167. EOG RES INC PROPERTY TYPE: SECURITIES					06/30/2010	11/18/2010
15,205.00		16,695.00					-1,490.00	
		139. EOG RES INC PROPERTY TYPE: SECURITIES					06/30/2010	11/18/2010
12,655.00		13,892.00					-1,237.00	
		75. ECOLAB INC COM PROPERTY TYPE: SECURITIES					07/05/2011	08/01/2011
3,747.00		4,255.00					-508.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		100. ECOLAB INC COM PROPERTY TYPE: SECURITIES					06/06/2011	08/01/2011
4,996.00		5,403.00					-407.00	
		98. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					12/06/2010	01/28/2011
3,586.00		3,763.00					-177.00	
		35. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,281.00		1,309.00					-28.00	
		1173. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					12/06/2010	09/02/2011
42,583.00		45,037.00					-2,454.00	
		442. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					12/06/2010	09/02/2011
16,046.00		16,967.00					-921.00	
		24. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					01/12/2011	09/02/2011
871.00		912.00					-41.00	
		134. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					12/03/2010	09/02/2011
4,865.00		5,089.00					-224.00	
		25. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					08/24/2010	10/01/2010
1,657.00		1,436.00					221.00	
		25. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	10/01/2010
1,657.00		1,287.00					370.00	
		75. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	10/19/2010
4,948.00		3,860.00					1,088.00	
		50. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	12/28/2010
4,050.00		2,573.00					1,477.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/03/2010	01/28/2011
331.00		243.00					88.00	
		17. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	01/28/2011
1,409.00		1,022.00					387.00	
		25. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	01/31/2011
2,111.00		1,287.00					824.00	
		25. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	03/30/2011
2,204.00		1,287.00					917.00	
		100. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	04/27/2011
8,341.00		5,147.00					3,194.00	
		100. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/23/2010	04/27/2011
8,341.00		5,122.00					3,219.00	
		150. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/12/2010	04/27/2011
12,511.00		7,643.00					4,868.00	
		60. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	05/26/2011
5,256.00		3,606.00					1,650.00	
		279. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	07/25/2011
20,871.00		16,769.00					4,102.00	
		157. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	07/25/2011
11,744.00		9,416.00					2,328.00	
		14. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
914.00		739.00					175.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		26. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
1,698.00		1,370.00					328.00	
		51. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					04/29/2010	03/03/2011
3,227.00		2,688.00					539.00	
		21. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					10/16/2008	03/03/2011
1,329.00		607.00					722.00	
		100. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					09/27/2007	03/03/2011
6,328.00		2,887.00					3,441.00	
		96. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					06/27/2008	03/03/2011
6,075.00		2,229.00					3,846.00	
		16. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
1,175.00		1,159.00					16.00	
		33. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					09/23/2009	01/28/2011
2,424.00		2,206.00					218.00	
		38. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,791.00		2,648.00					143.00	
		274. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					09/23/2009	02/25/2011
18,389.00		18,313.00					76.00	
		63. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					11/26/2010	08/12/2011
4,786.00		4,389.00					397.00	
		21. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					09/23/2009	09/02/2011
1,536.00		1,404.00					132.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		36. ENERGIZER HOLDINGS INC -W/I					12/30/2009	09/02/2011
		PROPERTY TYPE: SECURITIES						
2,634.00		2,249.00					385.00	
		121. ENERGIZER HOLDINGS INC -W/I					12/30/2009	09/02/2011
		PROPERTY TYPE: SECURITIES						
8,844.00		7,560.00					1,284.00	
		33. ENERGIZER HOLDINGS INC -W/I					12/30/2009	09/08/2011
		PROPERTY TYPE: SECURITIES						
2,378.00		2,062.00					316.00	
		95. ENERGIZER HOLDINGS INC -W/I					11/12/2009	09/08/2011
		PROPERTY TYPE: SECURITIES						
6,847.00		5,506.00					1,341.00	
		94. ENERGIZER HOLDINGS INC -W/I					11/12/2009	09/09/2011
		PROPERTY TYPE: SECURITIES						
6,598.00		5,448.00					1,150.00	
		25. ENERGIZER HOLDINGS INC -W/I					11/12/2009	09/15/2011
		PROPERTY TYPE: SECURITIES						
1,773.00		1,449.00					324.00	
		110. ENERGIZER HOLDINGS INC -W/I					06/21/2010	09/15/2011
		PROPERTY TYPE: SECURITIES						
7,800.00		6,026.00					1,774.00	
		28. ENERGIZER HOLDINGS INC -W/I					06/21/2010	09/15/2011
		PROPERTY TYPE: SECURITIES						
1,985.00		1,534.00					451.00	
		47. ENERGIZER HOLDINGS INC -W/I					06/21/2010	09/15/2011
		PROPERTY TYPE: SECURITIES						
3,333.00		2,575.00					758.00	
		17. ENERGIZER HOLDINGS INC -W/I					09/20/2011	09/26/2011
		PROPERTY TYPE: SECURITIES						
1,148.00		1,216.00					-68.00	
		322. ENERGIZER HOLDINGS INC -W/I					11/26/2010	09/26/2011
		PROPERTY TYPE: SECURITIES						
21,743.00		22,435.00					-692.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		26. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					11/29/2010	09/26/2011
1,756.00		1,776.00					-20.00	
		159. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					10/09/2009	01/28/2011
871.00		849.00					22.00	
		85. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
466.00		409.00					57.00	
		8. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
44.00		38.00					6.00	
		618. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					02/23/2011	06/24/2011
5,570.00		4,001.00					1,569.00	
		603. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					02/23/2011	09/14/2011
5,996.00		3,904.00					2,092.00	
		32. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					10/02/2009	09/14/2011
318.00		194.00					124.00	
		53. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					10/02/2009	09/14/2011
527.00		322.00					205.00	
		27. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					10/01/2009	09/14/2011
268.00		164.00					104.00	
		5. ENDOLOGIX INC PROPERTY TYPE: SECURITIES					09/30/2009	09/14/2011
50.00		30.00					20.00	
		18. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
970.00		939.00					31.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		52. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					12/16/2010	01/28/2011
2,803.00		2,700.00					103.00	
		19. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					12/27/2010	01/28/2011
1,024.00		992.00					32.00	
		109. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
786.00		737.00					49.00	
		107. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					04/27/2010	01/28/2011
771.00		683.00					88.00	
		226. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					04/27/2010	02/17/2011
2,085.00		1,443.00					642.00	
		19. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	02/17/2011
175.00		119.00					56.00	
		145. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	02/17/2011
1,339.00		906.00					433.00	
		394. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	04/07/2011
3,290.00		2,462.00					828.00	
		345. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					08/19/2010	04/07/2011
2,881.00		1,497.00					1,384.00	
		499. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					08/19/2010	04/08/2011
4,119.00		2,165.00					1,954.00	
		560. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					08/19/2010	04/11/2011
4,500.00		2,430.00					2,070.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		212. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES					02/04/2010	04/11/2011
1,703.00		883.00					820.00	
		30. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/30/2010	12/22/2010
356.00		310.00					46.00	
		384. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/30/2010	12/22/2010
4,522.00		3,966.00					556.00	
		27. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/30/2010	12/22/2010
318.00		279.00					39.00	
		17. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/30/2010	12/22/2010
200.00		168.00					32.00	
		128. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/30/2010	01/28/2011
1,414.00		1,265.00					149.00	
		164. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/30/2010	08/04/2011
772.00		1,621.00					-849.00	
		132. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/29/2010	08/04/2011
621.00		1,280.00					-659.00	
		88. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					09/29/2010	08/11/2011
343.00		854.00					-511.00	
		131. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					10/06/2010	08/11/2011
510.00		1,170.00					-660.00	
		392. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					10/06/2010	08/11/2011
1,537.00		3,501.00					-1,964.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		242. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					10/27/2010	08/11/2011
949.00		2,159.00					-1,210.00	
		272. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					03/29/2011	08/11/2011
1,066.00		2,260.00					-1,194.00	
		327. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					10/20/2010	08/11/2011
1,282.00		2,604.00					-1,322.00	
		209. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					10/20/2010	08/11/2011
817.00		1,664.00					-847.00	
		339. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					03/18/2011	08/11/2011
1,324.00		2,649.00					-1,325.00	
		53. ENVESTNET INC PROPERTY TYPE: SECURITIES					07/30/2010	01/28/2011
746.00		535.00					211.00	
		48. EVERCORE PARTNERS INC-CL A PROPERTY TYPE: SECURITIES					12/16/2009	01/28/2011
1,537.00		1,516.00					21.00	
		15. EXAMWORKS GROUP INC PROPERTY TYPE: SECURITIES					10/28/2010	01/28/2011
335.00		253.00					82.00	
		42. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					06/30/2010	01/28/2011
817.00		749.00					68.00	
		24. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					11/04/2010	04/07/2011
496.00		487.00					9.00	
		20. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					11/04/2010	04/07/2011
413.00		406.00					7.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		40. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					11/04/2010	04/07/2011
826.00		812.00					14.00	
		43. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					06/30/2010	04/08/2011
872.00		767.00					105.00	
		38. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					11/04/2010	04/08/2011
771.00		771.00						
		10. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					06/30/2010	04/08/2011
203.00		178.00					25.00	
		30. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					06/30/2010	04/08/2011
608.00		535.00					73.00	
		30. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					05/10/2010	04/08/2011
608.00		509.00					99.00	
		21. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					05/03/2010	04/08/2011
426.00		348.00					78.00	
		55. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					04/29/2010	04/08/2011
1,115.00		902.00					213.00	
		17. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					04/29/2010	04/11/2011
337.00		279.00					58.00	
		3. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					04/29/2010	04/11/2011
60.00		49.00					11.00	
		26. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					04/29/2010	04/12/2011
499.00		426.00					73.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		16. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/23/2009	04/12/2011
307.00		193.00					114.00	
		6. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/23/2009	04/12/2011
115.00		72.00					43.00	
		8. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/23/2009	04/12/2011
154.00		96.00					58.00	
		39. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/23/2009	04/13/2011
755.00		470.00					285.00	
		57. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/01/2009	04/13/2011
1,103.00		653.00					450.00	
		35. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/13/2009	04/13/2011
677.00		395.00					282.00	
		35. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/13/2009	04/13/2011
678.00		395.00					283.00	
		61. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					06/30/2009	04/13/2011
1,182.00		687.00					495.00	
		24. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					06/30/2009	04/13/2011
466.00		270.00					196.00	
		14. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/14/2009	04/13/2011
272.00		156.00					116.00	
		26. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/14/2009	04/14/2011
500.00		291.00					209.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		5. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/02/2009	04/14/2011
96.00		52.00					44.00	
		6. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/02/2009	04/14/2011
116.00		63.00					53.00	
		7. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES					07/02/2009	04/14/2011
135.00		73.00					62.00	
		144. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					11/26/2010	12/01/2010
10,212.00		9,975.00					237.00	
		27. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,138.00		1,870.00					268.00	
		155. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					11/26/2010	03/31/2011
13,085.00		10,736.00					2,349.00	
		107. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					11/26/2010	04/08/2011
9,173.00		7,412.00					1,761.00	
		27. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					11/29/2010	04/08/2011
2,315.00		1,857.00					458.00	
		50. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					04/12/2010	12/14/2010
3,994.00		3,211.00					783.00	
		28. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					04/12/2010	12/28/2010
2,225.00		1,798.00					427.00	
		5. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					10/26/2007	12/28/2010
397.00		267.00					130.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		17. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					10/25/2007	12/28/2010
1,351.00		901.00					450.00	
		50. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					10/25/2007	01/24/2011
3,835.00		2,650.00					1,185.00	
		49. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					11/24/2010	01/28/2011
3,698.00		3,857.00					-159.00	
		25. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					10/25/2007	01/31/2011
1,912.00		1,325.00					587.00	
		14. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					11/24/2010	02/25/2011
1,064.00		1,102.00					-38.00	
		33. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					11/05/2010	02/25/2011
2,507.00		2,530.00					-23.00	
		13. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					11/05/2010	02/25/2011
988.00		997.00					-9.00	
		116. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					11/05/2010	02/25/2011
8,819.00		8,894.00					-75.00	
		25. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					02/09/2011	03/30/2011
2,115.00		2,042.00					73.00	
		50. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					07/08/2010	12/28/2010
4,330.00		3,063.00					1,267.00	
		25. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					12/13/2010	01/31/2011
2,335.00		2,234.00					101.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		25. FMC TECHNOLOGIES INC					12/13/2010	03/30/2011
		PROPERTY TYPE: SECURITIES						
2,389.00		1,117.00					1,272.00	
		100. FASTENAL CO					05/24/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
5,185.00		5,040.00					145.00	
		575. FASTENAL CO					04/01/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
29,816.00		27,811.00					2,005.00	
		192. FASTENAL CO					02/09/2009	10/27/2010
		PROPERTY TYPE: SECURITIES						
9,788.00		7,106.00					2,682.00	
		187. FASTENAL CO					02/09/2009	11/04/2010
		PROPERTY TYPE: SECURITIES						
10,030.00		6,921.00					3,109.00	
		48. FASTENAL CO					02/09/2009	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,798.00		1,777.00					1,021.00	
		25. FASTENAL CO					02/09/2011	03/30/2011
		PROPERTY TYPE: SECURITIES						
1,611.00		1,566.00					45.00	
		217. FASTENAL CO					02/10/2011	09/13/2011
		PROPERTY TYPE: SECURITIES						
7,430.00		6,869.00					561.00	
		612.2 FG G01659 2/1/2004 5.000 12/1/2033					07/12/2005	10/15/2010
		PROPERTY TYPE: SECURITIES						
612.00		608.00					4.00	
		666.5 FG G01659 2/1/2004 5.000 12/1/2033					07/12/2005	11/15/2010
		PROPERTY TYPE: SECURITIES						
667.00		662.00					5.00	
		793.55 FG G01659 2/1/2004 5.000 12/1/203					07/12/2005	12/15/2010
		PROPERTY TYPE: SECURITIES						
794.00		788.00					6.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
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		658.67 FG G01659 2/1/2004 5.000 12/1/203					07/12/2005	01/15/2011
		PROPERTY TYPE: SECURITIES						
659.00		654.00					5.00	
		11898.869 FG G01659 2/1/2004 5.000 12/1/					07/12/2005	01/28/2011
		PROPERTY TYPE: SECURITIES						
12,470.00		11,813.00					657.00	
		506.534 FG G01659 2/1/2004 5.000 12/1/20					07/12/2005	02/15/2011
		PROPERTY TYPE: SECURITIES						
507.00		503.00					4.00	
		.87 FG C71972 10/1/2002 6.500 9/1/2032					03/20/2003	10/15/2010
		PROPERTY TYPE: SECURITIES						
1.00		1.00						
		.88 FG C71972 10/1/2002 6.500 9/1/2032					03/20/2003	11/15/2010
		PROPERTY TYPE: SECURITIES						
1.00		1.00						
		.88 FG C71972 10/1/2002 6.500 9/1/2032					03/20/2003	12/15/2010
		PROPERTY TYPE: SECURITIES						
1.00		1.00						
		.89 FG C71972 10/1/2002 6.500 9/1/2032					03/20/2003	01/15/2011
		PROPERTY TYPE: SECURITIES						
1.00		1.00						
		487.47 FG C71972 10/1/2002 6.500 9/1/203					03/20/2003	01/28/2011
		PROPERTY TYPE: SECURITIES						
542.00		508.00					34.00	
		36.02 FG C72254 10/1/2002 6.500 7/1/2032					03/25/2003	10/15/2010
		PROPERTY TYPE: SECURITIES						
36.00		38.00					-2.00	
		2.44 FG C72254 10/1/2002 6.500 7/1/2032					03/25/2003	11/15/2010
		PROPERTY TYPE: SECURITIES						
2.00		3.00					-1.00	
		4.12 FG C72254 10/1/2002 6.500 7/1/2032					03/25/2003	12/15/2010
		PROPERTY TYPE: SECURITIES						
4.00		4.00						

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		39.01 FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES					03/25/2003	01/15/2011
39.00		41.00					-2.00	
		1026.46 FG C72254 10/1/2002 6.500 7/1/20 PROPERTY TYPE: SECURITIES					03/25/2003	01/28/2011
1,140.00		1,069.00					71.00	
		87.94 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES					01/30/2003	10/15/2010
88.00		91.00					-3.00	
		91.74 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES					01/30/2003	11/15/2010
92.00		95.00					-3.00	
		407.34 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES					01/30/2003	12/15/2010
407.00		422.00					-15.00	
		175.89 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES					01/30/2003	01/15/2011
176.00		182.00					-6.00	
		5253.18 FG E94171 1/1/2003 5.500 2/1/201 PROPERTY TYPE: SECURITIES					01/30/2003	01/28/2011
5,657.00		5,439.00					218.00	
		1721.09 FG E98361 8/1/2003 5.000 8/1/201 PROPERTY TYPE: SECURITIES					08/24/2005	10/15/2010
1,721.00		1,728.00					-7.00	
		505.23 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES					08/24/2005	11/15/2010
505.00		507.00					-2.00	
		912.73 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES					08/24/2005	12/15/2010
913.00		916.00					-3.00	
		425.25 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES					08/24/2005	01/15/2011
425.00		427.00					-2.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		37301.05 FG E98361 8/1/2003 5.000 8/1/20 PROPERTY TYPE: SECURITIES					08/24/2005	01/28/2011
39,627.00		37,453.00					2,174.00	
		102.02 FG A60185 05/01/07 6.500 05/01/37 PROPERTY TYPE: SECURITIES					05/30/2007	10/15/2010
102.00		104.00					-2.00	
		15613.39 FG A60185 05/01/07 6.500 05/01/ PROPERTY TYPE: SECURITIES					05/30/2007	11/15/2010
15,613.00		15,894.00					-281.00	
		85.5 FG A60185 05/01/07 6.500 05/01/37 PROPERTY TYPE: SECURITIES					05/30/2007	12/15/2010
86.00		87.00					-1.00	
		85.99 FG A60185 05/01/07 6.500 05/01/37 PROPERTY TYPE: SECURITIES					05/30/2007	01/15/2011
86.00		88.00					-2.00	
		66881.54 FG A60185 05/01/07 6.500 05/01/ PROPERTY TYPE: SECURITIES					05/30/2007	01/28/2011
74,301.00		68,083.00					6,218.00	
		1949.48 FG A72610 02/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES					07/31/2009	10/15/2010
1,949.00		2,065.00					-116.00	
		743.89 FG A72610 02/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES					07/31/2009	11/15/2010
744.00		788.00					-44.00	
		817.18 FG A72610 02/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES					07/31/2009	12/15/2010
817.00		865.00					-48.00	
		763.32 FG A72610 02/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES					07/31/2009	01/15/2011
763.00		808.00					-45.00	
		78798.47 FG A72610 02/01/08 6.000 02/01/ PROPERTY TYPE: SECURITIES					07/31/2009	01/28/2011
85,792.00		83,453.00					2,339.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1459.81 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES					12/15/2009	10/15/2010
1,460.00		1,552.00					-92.00	
		3106.25 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES					12/15/2009	11/15/2010
3,106.00		3,303.00					-197.00	
		2297.15 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES					12/15/2009	12/15/2010
2,297.00		2,443.00					-146.00	
		1522.44 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES					12/15/2009	01/15/2011
1,522.00		1,619.00					-97.00	
		1960.32 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES					12/15/2009	02/15/2011
1,960.00		2,085.00					-125.00	
		1180.31 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES					12/15/2009	03/15/2011
1,180.00		1,255.00					-75.00	
		1377.08 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES					12/15/2009	04/15/2011
1,377.00		1,464.00					-87.00	
		812.97 FG G03053 06/01/07 5.500 07/01/37 PROPERTY TYPE: SECURITIES					12/15/2009	05/15/2011
813.00		865.00					-52.00	
		70413.524 FG G03053 06/01/07 5.500 07/01 PROPERTY TYPE: SECURITIES					12/15/2009	05/16/2011
76,234.00		74,880.00					1,354.00	
		479.61 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES					06/14/2010	10/15/2010
480.00		507.00					-27.00	
		486.29 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES					06/14/2010	11/15/2010
486.00		514.00					-28.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		644.09 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	12/15/2010
		PROPERTY TYPE: SECURITIES						
644.00		681.00					-37.00	
		557.45 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	01/15/2011
		PROPERTY TYPE: SECURITIES						
557.00		589.00					-32.00	
		411.5 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	02/15/2011
		PROPERTY TYPE: SECURITIES						
412.00		435.00					-23.00	
		415.29 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	03/15/2011
		PROPERTY TYPE: SECURITIES						
415.00		439.00					-24.00	
		247.81 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	04/15/2011
		PROPERTY TYPE: SECURITIES						
248.00		262.00					-14.00	
		298.7 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	05/15/2011
		PROPERTY TYPE: SECURITIES						
299.00		316.00					-17.00	
		197.01 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	06/15/2011
		PROPERTY TYPE: SECURITIES						
197.00		208.00					-11.00	
		457.24 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	07/15/2011
		PROPERTY TYPE: SECURITIES						
457.00		483.00					-26.00	
		232.91 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	08/15/2011
		PROPERTY TYPE: SECURITIES						
233.00		246.00					-13.00	
		354.41 FG G0-5733 11/01/09 5.00 11/01/39					06/14/2010	09/15/2011
		PROPERTY TYPE: SECURITIES						
354.00		374.00					-20.00	
		1386.65 FG C90986 6/1/2006 7.000 6/1/202					10/05/2006	10/15/2010
		PROPERTY TYPE: SECURITIES						
1,387.00		1,428.00					-41.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1307.51 FG C90986 6/1/2006 7.000 6/1/202 PROPERTY TYPE: SECURITIES					10/05/2006	11/15/2010
1,308.00		1,346.00					-38.00	
		83.09 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES					10/05/2006	12/15/2010
83.00		86.00					-3.00	
		87.67 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES					10/05/2006	01/15/2011
88.00		90.00					-2.00	
		24569.74 FG C90986 6/1/2006 7.000 6/1/20 PROPERTY TYPE: SECURITIES					10/05/2006	01/28/2011
27,395.00		25,295.00					2,100.00	
		220.51 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES					01/30/2003	10/15/2010
221.00		230.00					-9.00	
		138.02 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES					01/30/2003	11/15/2010
138.00		144.00					-6.00	
		100.81 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES					01/30/2003	12/15/2010
101.00		105.00					-4.00	
		211.41 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES					01/30/2003	01/15/2011
211.00		220.00					-9.00	
		6994.35 FG C00701 1/1/1999 6.500 1/1/202 PROPERTY TYPE: SECURITIES					01/30/2003	01/28/2011
7,770.00		7,295.00					475.00	
		2701.83 FG A15862 11/01/03 5.500 12/01/3 PROPERTY TYPE: SECURITIES					01/21/2010	10/15/2010
2,702.00		2,877.00					-175.00	
		2030.87 FG A15862 11/01/03 5.500 12/01/3 PROPERTY TYPE: SECURITIES					01/21/2010	11/15/2010
2,031.00		2,163.00					-132.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		1109.43 FG A15862 11/01/03 5.500 12/01/3 PROPERTY TYPE: SECURITIES					01/21/2010	12/15/2010
1,109.00		1,181.00					-72.00	
		2350.85 FG A15862 11/01/03 5.500 12/01/3 PROPERTY TYPE: SECURITIES					01/21/2010	01/15/2011
2,351.00		2,503.00					-152.00	
		627.94 FG A15862 11/01/03 5.500 12/01/33 PROPERTY TYPE: SECURITIES					01/21/2010	02/15/2011
628.00		669.00					-41.00	
		1534.9 FG A15862 11/01/03 5.500 12/01/33 PROPERTY TYPE: SECURITIES					01/21/2010	03/15/2011
1,535.00		1,634.00					-99.00	
		1393.22 FG A15862 11/01/03 5.500 12/01/3 PROPERTY TYPE: SECURITIES					01/21/2010	04/15/2011
1,393.00		1,484.00					-91.00	
		3236.23 FG A15862 11/01/03 5.500 12/01/3 PROPERTY TYPE: SECURITIES					01/21/2010	05/15/2011
3,236.00		3,446.00					-210.00	
		80500.079 FG A15862 11/01/03 5.500 12/01 PROPERTY TYPE: SECURITIES					01/21/2010	05/16/2011
87,179.00		85,720.00					1,459.00	
		77.51 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES					09/21/2004	10/15/2010
78.00		75.00					3.00	
		77.76 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES					09/21/2004	11/15/2010
78.00		75.00					3.00	
		78.09 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES					09/21/2004	12/15/2010
78.00		76.00					2.00	
		78.5 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES					09/21/2004	01/15/2011
79.00		76.00					3.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		23366.73 FG A26659 9/1/2004 4.500 9/1/20 PROPERTY TYPE: SECURITIES					09/21/2004	01/28/2011
23,874.00		22,651.00					1,223.00	
		3747.53 FG A28466 11/01/04 5.000 12/01/3 PROPERTY TYPE: SECURITIES					05/25/2007	10/15/2010
3,748.00		3,582.00					166.00	
		2941.44 FG A28466 11/01/04 5.000 12/01/3 PROPERTY TYPE: SECURITIES					05/25/2007	11/15/2010
2,941.00		2,812.00					129.00	
		1305.6 FG A28466 11/01/04 5.000 12/01/34 PROPERTY TYPE: SECURITIES					05/25/2007	12/15/2010
1,306.00		1,248.00					58.00	
		1138.76 FG A28466 11/01/04 5.000 12/01/3 PROPERTY TYPE: SECURITIES					05/25/2007	01/15/2011
1,139.00		1,089.00					50.00	
		68424.18 FG A28466 11/01/04 5.000 12/01/ PROPERTY TYPE: SECURITIES					05/25/2007	01/28/2011
71,706.00		65,409.00					6,297.00	
		2445.15 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES					05/25/2010	10/25/2010
2,445.00		2,605.00					-160.00	
		2685.77 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES					05/25/2010	11/25/2010
2,686.00		2,861.00					-175.00	
		2993.25 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES					05/25/2010	12/25/2010
2,993.00		3,189.00					-196.00	
		2073.75 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES					05/25/2010	01/25/2011
2,074.00		2,209.00					-135.00	
		1848.55 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES					05/25/2010	02/25/2011
1,849.00		1,969.00					-120.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1887.14 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES					05/25/2010	03/25/2011
1,887.00		2,010.00					-123.00	
		1961.52 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES					05/25/2010	04/25/2011
1,962.00		2,090.00					-128.00	
		56464.646 FN 255892 8/1/2005 5.000 9/1/2 PROPERTY TYPE: SECURITIES					05/25/2010	05/16/2011
59,824.00		60,153.00					-329.00	
		1520.917 FN 255892 8/1/2005 5.000 9/1/20 PROPERTY TYPE: SECURITIES					05/25/2010	05/25/2011
1,521.00		1,620.00					-99.00	
		1341.34 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES					04/07/2004	10/25/2010
1,341.00		1,346.00					-5.00	
		2061.47 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES					04/07/2004	11/25/2010
2,061.00		2,069.00					-8.00	
		1782.55 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES					04/07/2004	12/25/2010
1,783.00		1,789.00					-6.00	
		2442.06 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES					04/07/2004	01/25/2011
2,442.00		2,451.00					-9.00	
		58784.54 FN 357529 3/1/2004 4.500 3/1/20 PROPERTY TYPE: SECURITIES					04/07/2004	01/28/2011
61,659.00		59,005.00					2,654.00	
		2.53 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES					03/20/2003	10/25/2010
3.00		3.00						
		2.68 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES					03/20/2003	11/25/2010
3.00		3.00						

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2.69 FN 732269 8/1/1998 6.500 8/1/2028					03/20/2003	12/25/2010
		PROPERTY TYPE: SECURITIES						
3.00		3.00						
		2.71 FN 732269 8/1/1998 6.500 8/1/2028					03/20/2003	01/25/2011
		PROPERTY TYPE: SECURITIES						
3.00		3.00						
		855.89 FN 732269 8/1/1998 6.500 8/1/2028					03/20/2003	01/28/2011
		PROPERTY TYPE: SECURITIES						
952.00		893.00					59.00	
		1.49 FN 496848 6/1/1999 6.500 6/1/2029					03/20/2003	10/25/2010
		PROPERTY TYPE: SECURITIES						
1.00		2.00					-1.00	
		1.5 FN 496848 6/1/1999 6.500 6/1/2029					03/20/2003	11/25/2010
		PROPERTY TYPE: SECURITIES						
2.00		2.00						
		1.51 FN 496848 6/1/1999 6.500 6/1/2029					03/20/2003	12/25/2010
		PROPERTY TYPE: SECURITIES						
2.00		2.00						
		1.51 FN 496848 6/1/1999 6.500 6/1/2029					03/20/2003	01/25/2011
		PROPERTY TYPE: SECURITIES						
2.00		2.00						
		649.27 FN 496848 6/1/1999 6.500 6/1/2029					03/20/2003	01/28/2011
		PROPERTY TYPE: SECURITIES						
722.00		678.00					44.00	
		210. FEDERAL SIGNAL CORP COM					11/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,469.00		1,373.00					96.00	
		763. FEDERAL SIGNAL CORP COM					11/30/2010	03/31/2011
		PROPERTY TYPE: SECURITIES						
4,936.00		4,907.00					29.00	
		58. FEDERAL SIGNAL CORP COM					11/29/2010	04/01/2011
		PROPERTY TYPE: SECURITIES						
380.00		379.00					1.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3.01 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES					01/24/2003	10/25/2010
3.00		3.00						
		3.02 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES					01/24/2003	11/25/2010
3.00		3.00						
		291.61 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES					01/24/2003	12/25/2010
292.00		311.00					-19.00	
		1.65 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES					01/24/2003	01/25/2011
2.00		2.00						
		591.77 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES					01/24/2003	01/28/2011
663.00		631.00					32.00	
		7.05 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	10/25/2010
7.00		7.00						
		7.08 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	11/25/2010
7.00		7.00						
		7.12 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	12/25/2010
7.00		7.00						
		7.16 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	01/25/2011
7.00		7.00						
		62.47 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	02/25/2011
62.00		65.00					-3.00	
		6.92 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	03/25/2011
7.00		7.00						

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		8.98 FN 575515 6/1/2002 6.000 6/1/2017					04/15/2003	04/25/2011
		PROPERTY TYPE: SECURITIES						
9.00		9.00						
		7.04 FN 575515 6/1/2002 6.000 6/1/2017					04/15/2003	05/25/2011
		PROPERTY TYPE: SECURITIES						
7.00		7.00						
		8.66 FN 575515 6/1/2002 6.000 6/1/2017					04/15/2003	06/25/2011
		PROPERTY TYPE: SECURITIES						
9.00		9.00						
		7.18 FN 575515 6/1/2002 6.000 6/1/2017					04/15/2003	07/25/2011
		PROPERTY TYPE: SECURITIES						
7.00		8.00					-1.00	
		6.67 FN 575515 6/1/2002 6.000 6/1/2017					04/15/2003	08/25/2011
		PROPERTY TYPE: SECURITIES						
7.00		7.00						
		99.92 FN 575515 6/1/2002 6.000 6/1/2017					04/15/2003	09/25/2011
		PROPERTY TYPE: SECURITIES						
100.00		104.00					-4.00	
		9.79 FN 575501 5/1/2002 6.000 5/1/2017					04/15/2003	10/25/2010
		PROPERTY TYPE: SECURITIES						
10.00		10.00						
		62.7 FN 575501 5/1/2002 6.000 5/1/2017					04/15/2003	11/25/2010
		PROPERTY TYPE: SECURITIES						
63.00		66.00					-3.00	
		9.14 FN 575501 5/1/2002 6.000 5/1/2017					04/15/2003	12/25/2010
		PROPERTY TYPE: SECURITIES						
9.00		10.00					-1.00	
		9.19 FN 575501 5/1/2002 6.000 5/1/2017					04/15/2003	01/25/2011
		PROPERTY TYPE: SECURITIES						
9.00		10.00					-1.00	
		9.24 FN 575501 5/1/2002 6.000 5/1/2017					04/15/2003	02/25/2011
		PROPERTY TYPE: SECURITIES						
9.00		10.00					-1.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		9.29 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	03/25/2011
9.00		10.00					-1.00	
		9.34 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	04/25/2011
9.00		10.00					-1.00	
		9.39 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	05/25/2011
9.00		10.00					-1.00	
		116.57 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	06/25/2011
117.00		122.00					-5.00	
		8.23 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	07/25/2011
8.00		9.00					-1.00	
		8.27 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	08/25/2011
8.00		9.00					-1.00	
		8.32 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	09/25/2011
8.00		9.00					-1.00	
		5.41 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	10/25/2010
5.00		6.00					-1.00	
		5.61 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	11/25/2010
6.00		6.00						
		5.43 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	12/25/2010
5.00		6.00					-1.00	
		5.52 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	01/25/2011
6.00		6.00						

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5.47 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	02/25/2011
5.00		6.00					-1.00	
		5.52 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	03/25/2011
6.00		6.00						
		5.57 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	04/25/2011
6.00		6.00						
		28.15 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	05/25/2011
28.00		29.00					-1.00	
		5.3 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	06/25/2011
5.00		6.00					-1.00	
		5.36 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	07/25/2011
5.00		6.00					-1.00	
		15.1 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	08/25/2011
15.00		16.00					-1.00	
		5.26 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES					04/15/2003	09/25/2011
5.00		6.00					-1.00	
		51.16 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	10/25/2010
51.00		54.00					-3.00	
		10.45 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	11/25/2010
10.00		11.00					-1.00	
		10.37 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	12/25/2010
10.00		11.00					-1.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired Gain or (loss)	Date sold
		10.35 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	01/25/2011
10.00		11.00					-1.00	
		10.41 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	02/25/2011
10.00		11.00					-1.00	
		10.46 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	03/25/2011
10.00		11.00					-1.00	
		19.76 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	04/25/2011
20.00		21.00					-1.00	
		47.52 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	05/25/2011
48.00		50.00					-2.00	
		10.11 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	06/25/2011
10.00		11.00					-1.00	
		26.03 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	07/25/2011
26.00		28.00					-2.00	
		8.33 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	08/25/2011
8.00		9.00					-1.00	
		8.39 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES					01/22/2003	09/25/2011
8.00		9.00					-1.00	
		17.36 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	10/25/2010
17.00		18.00					-1.00	
		17.47 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	11/25/2010
17.00		18.00					-1.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		827.71 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	12/25/2010
828.00		872.00					-44.00	
		15.46 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	01/25/2011
15.00		16.00					-1.00	
		18.84 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	02/25/2011
19.00		20.00					-1.00	
		16.53 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	03/25/2011
17.00		17.00						
		16.64 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	04/25/2011
17.00		18.00					-1.00	
		15.88 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	05/25/2011
16.00		17.00					-1.00	
		1525.3 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	06/25/2011
1,525.00		1,607.00					-82.00	
		13.46 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	07/25/2011
13.00		14.00					-1.00	
		17.89 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	08/25/2011
18.00		19.00					-1.00	
		13.65 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES					04/08/2003	09/25/2011
14.00		14.00						
		10.61 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES					03/20/2003	10/25/2010
11.00		11.00						

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
10.1 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES		03/20/2003	11/25/2010	10.00		11.00				-1.00
12.42 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES		03/20/2003	12/25/2010	12.00		13.00				-1.00
547.07 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES		03/20/2003	01/25/2011	547.00		572.00				-25.00
1679.97 FN 636749 4/1/2002 6.500 4/1/203 PROPERTY TYPE: SECURITIES		03/20/2003	01/28/2011	1,869.00		1,755.00				114.00
5.06 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	10/25/2010	5.00		5.00				
5.07 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	11/25/2010	5.00		5.00				
5.1 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	12/25/2010	5.00		5.00				
5.13 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	01/25/2011	5.00		5.00				
5.16 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	02/25/2011	5.00		5.00				
5.18 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	03/25/2011	5.00		5.00				
5.21 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	04/25/2011	5.00		5.00				

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
5.24 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	05/25/2011	5.00		5.00				
5.27 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	06/25/2011	5.00		6.00				-1.00
5.3 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	07/25/2011	5.00		6.00				-1.00
5.33 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	08/25/2011	5.00		6.00				-1.00
5.36 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES		04/15/2003	09/25/2011	5.00		6.00				-1.00
4.41 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES		03/25/2003	10/25/2010	4.00		5.00				-1.00
4.55 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES		03/25/2003	11/25/2010	5.00		5.00				
5.8 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES		03/25/2003	12/25/2010	6.00		6.00				
443.83 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES		03/25/2003	01/25/2011	444.00		463.00				-19.00
1814.8 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES		03/25/2003	01/28/2011	2,019.00		1,895.00				124.00
6.7 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES		03/25/2003	10/25/2010	7.00		7.00				

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		7.65 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES					03/25/2003	11/25/2010
8.00		8.00						
		7.69 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES					03/25/2003	12/25/2010
8.00		8.00						
		571.08 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES					03/25/2003	01/25/2011
571.00		598.00					-27.00	
		2205.06 FN 653502 7/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES					03/25/2003	01/28/2011
2,453.00		2,308.00					145.00	
		93.23 FN 670402 10/1/2002 6.500 6/1/2032 PROPERTY TYPE: SECURITIES					03/25/2003	10/25/2010
93.00		97.00					-4.00	
		85. FN 670402 10/1/2002 6.500 6/1/2032 PROPERTY TYPE: SECURITIES					03/25/2003	11/25/2010
85.00		89.00					-4.00	
		145.89 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES					03/25/2003	12/25/2010
146.00		152.00					-6.00	
		85.95 FN 670402 10/1/2002 6.500 6/1/2032 PROPERTY TYPE: SECURITIES					03/25/2003	01/25/2011
86.00		90.00					-4.00	
		2922.26 FN 670402 10/1/2002 6.500 6/1/20 PROPERTY TYPE: SECURITIES					03/25/2003	01/28/2011
3,251.00		3,044.00					207.00	
		110000. FNW 2004-W3 A7 3/1/2004 5.500 5/ PROPERTY TYPE: SECURITIES					03/09/2005	02/15/2011
111,100.00		107,869.00					3,231.00	
		608.33 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	10/25/2010
608.00		601.00					7.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		605.1 FNR 2005-56 SP DTD 06/25/05 VAR% D PROPERTY TYPE: SECURITIES					02/27/2006	11/25/2010
605.00		598.00					7.00	
		601.9 FNR 2005-56 SP DTD 06/25/05 VAR% D PROPERTY TYPE: SECURITIES					02/27/2006	12/25/2010
602.00		594.00					8.00	
		598.71 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	01/25/2011
599.00		591.00					8.00	
		595.54 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	02/25/2011
596.00		588.00					8.00	
		592.38 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	03/25/2011
592.00		585.00					7.00	
		589.24 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	04/25/2011
589.00		582.00					7.00	
		586.12 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	05/25/2011
586.00		579.00					7.00	
		126.98 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	06/25/2011
127.00		125.00					2.00	
		454.16 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	07/25/2011
454.00		448.00					6.00	
		903.45 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	08/25/2011
903.00		892.00					11.00	
		828.97 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES					02/27/2006	09/25/2011
829.00		819.00					10.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4074.85 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	10/25/2010
4,075.00		4,172.00					-97.00	
		3365.46 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	11/25/2010
3,365.00		3,446.00					-81.00	
		3163.6 FANNIE MAE 06/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES					08/07/2009	12/25/2010
3,164.00		3,239.00					-75.00	
		3311.01 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	01/25/2011
3,311.00		3,390.00					-79.00	
		1947.98 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	02/25/2011
1,948.00		1,995.00					-47.00	
		1656.95 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	03/25/2011
1,657.00		1,697.00					-40.00	
		1112.96 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	04/25/2011
1,113.00		1,140.00					-27.00	
		1030.44 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	05/25/2011
1,030.00		1,055.00					-25.00	
		946.18 FANNIE MAE 06/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES					08/07/2009	06/25/2011
946.00		969.00					-23.00	
		1195.27 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	07/25/2011
1,195.00		1,224.00					-29.00	
		1213.44 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	08/25/2011
1,213.00		1,242.00					-29.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1401.47 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES					08/07/2009	09/25/2011
1,401.00		1,435.00					-34.00	
		464.2 FNBR 2007-B1 ZA 03/01/07 5.500 04/ PROPERTY TYPE: SECURITIES					06/25/2008	12/09/2010
500.00		464.00					36.00	
		466.33 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					07/25/2008	12/09/2010
503.00		466.00					37.00	
		468.47 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					08/25/2008	12/09/2010
505.00		468.00					37.00	
		470.62 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					09/25/2008	12/09/2010
507.00		471.00					36.00	
		472.77 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					10/25/2008	12/09/2010
510.00		473.00					37.00	
		474.94 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					11/25/2008	12/09/2010
512.00		475.00					37.00	
		477.12 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					12/25/2008	12/09/2010
514.00		477.00					37.00	
		479.3 FNBR 2007-B1 ZA 03/01/07 5.500 04/ PROPERTY TYPE: SECURITIES					01/25/2009	12/09/2010
517.00		479.00					38.00	
		481.5 FNBR 2007-B1 ZA 03/01/07 5.500 04/ PROPERTY TYPE: SECURITIES					02/25/2009	12/09/2010
519.00		482.00					37.00	
		483.71 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					03/25/2009	12/09/2010
521.00		484.00					37.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		485.92 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					04/25/2009	12/09/2010
524.00		486.00					38.00	
		488.15 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					05/25/2009	12/09/2010
526.00		488.00					38.00	
		490.39 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					06/25/2009	12/09/2010
529.00		490.00					39.00	
		492.64 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					07/25/2009	12/09/2010
531.00		493.00					38.00	
		494.89 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					08/25/2009	12/09/2010
533.00		495.00					38.00	
		497.16 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					09/25/2009	12/09/2010
536.00		497.00					39.00	
		499.44 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					10/25/2009	12/09/2010
538.00		499.00					39.00	
		501.73 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					11/25/2009	12/09/2010
541.00		502.00					39.00	
		504.03 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					12/25/2009	12/09/2010
543.00		504.00					39.00	
		506.34 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					01/25/2010	12/09/2010
546.00		506.00					40.00	
		508.66 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES					02/25/2010	12/09/2010
548.00		509.00					39.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		510.99 FNBR 2007-B1 ZA 03/01/07 5.500 04					03/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
551.00		511.00					40.00	
		513.33 FNBR 2007-B1 ZA 03/01/07 5.500 04					04/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
553.00		513.00					40.00	
		515.69 FNBR 2007-B1 ZA 03/01/07 5.500 04					05/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
556.00		516.00					40.00	
		518.05 FNBR 2007-B1 ZA 03/01/07 5.500 04					06/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
558.00		518.00					40.00	
		520.42 FNBR 2007-B1 ZA 03/01/07 5.500 04					07/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
561.00		520.00					41.00	
		522.81 FNBR 2007-B1 ZA 03/01/07 5.500 04					08/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
564.00		523.00					41.00	
		525.21 FNBR 2007-B1 ZA 03/01/07 5.500 04					09/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
566.00		525.00					41.00	
		527.61 FNBR 2007-B1 ZA 03/01/07 5.500 04					10/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
569.00		528.00					41.00	
		530.03 FNBR 2007-B1 ZA 03/01/07 5.500 04					11/25/2010	12/09/2010
		PROPERTY TYPE: SECURITIES						
571.00		530.00					41.00	
		101280.82 FNBR 2007-B1 ZA 03/01/07 5.500					06/06/2007	12/09/2010
		PROPERTY TYPE: SECURITIES						
109,177.00		91,964.00					17,213.00	
		1458.61 FN 685315 2/1/2003 5.500 2/1/203					03/19/2003	10/25/2010
		PROPERTY TYPE: SECURITIES						
1,459.00		1,480.00					-21.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1240.12 FN 685315 2/1/2003 5.500 2/1/203					03/19/2003	11/25/2010
		PROPERTY TYPE: SECURITIES						
1,240.00		1,258.00					-18.00	
		1034.36 FN 685315 2/1/2003 5.500 2/1/203					03/19/2003	12/25/2010
		PROPERTY TYPE: SECURITIES						
1,034.00		1,049.00					-15.00	
		1356.29 FN 685315 2/1/2003 5.500 2/1/203					03/19/2003	01/25/2011
		PROPERTY TYPE: SECURITIES						
1,356.00		1,376.00					-20.00	
		21183.87 FN 685315 2/1/2003 5.500 2/1/20					03/19/2003	01/28/2011
		PROPERTY TYPE: SECURITIES						
22,654.00		21,492.00					1,162.00	
		1.59 FN 690208 2/1/2003 6.500 3/1/2033					03/20/2003	10/25/2010
		PROPERTY TYPE: SECURITIES						
2.00		2.00						
		1.6 FN 690208 2/1/2003 6.500 3/1/2033					03/20/2003	11/25/2010
		PROPERTY TYPE: SECURITIES						
2.00		2.00						
		1.61 FN 690208 2/1/2003 6.500 3/1/2033					03/20/2003	12/25/2010
		PROPERTY TYPE: SECURITIES						
2.00		2.00						
		1.62 FN 690208 2/1/2003 6.500 3/1/2033					03/20/2003	01/25/2011
		PROPERTY TYPE: SECURITIES						
2.00		2.00						
		1029.15 FN 690208 2/1/2003 6.500 3/1/203					03/20/2003	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,145.00		1,075.00					70.00	
		79.33 FN 696617 5/1/2003 4.500 5/1/2018					06/03/2003	10/25/2010
		PROPERTY TYPE: SECURITIES						
79.00		81.00					-2.00	
		136.03 FN 696617 5/1/2003 4.500 5/1/2018					06/03/2003	11/25/2010
		PROPERTY TYPE: SECURITIES						
136.00		140.00					-4.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
26.14 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES		06/03/2003	12/25/2010	26.00		27.00				-1.00
26.59 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES		06/03/2003	01/25/2011	27.00		27.00				
1814.77 FN 696617 5/1/2003 4.500 5/1/201 PROPERTY TYPE: SECURITIES		06/03/2003	01/28/2011	1,904.00		1,862.00				42.00
94.92 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES		07/08/2003	10/25/2010	95.00		96.00				-1.00
382.57 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES		07/08/2003	11/25/2010	383.00		388.00				-5.00
91.91 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES		07/08/2003	12/25/2010	92.00		93.00				-1.00
284.88 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES		07/08/2003	01/25/2011	285.00		289.00				-4.00
7639.11 FN 703607 5/1/2003 4.500 6/1/201 PROPERTY TYPE: SECURITIES		07/08/2003	01/28/2011	8,013.00		7,749.00				264.00
32.32 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES		04/17/2003	10/25/2010	32.00		34.00				-2.00
34.78 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES		04/17/2003	11/25/2010	35.00		36.00				-1.00
37.28 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES		04/17/2003	12/25/2010	37.00		39.00				-2.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		33.44 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	01/25/2011
33.00		35.00					-2.00	
		32.53 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	02/25/2011
33.00		34.00					-1.00	
		181.97 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	03/25/2011
182.00		191.00					-9.00	
		31.77 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	04/25/2011
32.00		33.00					-1.00	
		275.16 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	05/25/2011
275.00		288.00					-13.00	
		34.34 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	06/25/2011
34.00		36.00					-2.00	
		31.78 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	07/25/2011
32.00		33.00					-1.00	
		30.15 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	08/25/2011
30.00		32.00					-2.00	
		30.31 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES					04/17/2003	09/25/2011
30.00		32.00					-2.00	
		627.66 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES					09/10/2003	10/25/2010
628.00		656.00					-28.00	
		154.4 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES					09/10/2003	11/25/2010
154.00		161.00					-7.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		155.29 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	12/25/2010
		PROPERTY TYPE: SECURITIES						
155.00		162.00					-7.00	
		156.1 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	01/25/2011
		PROPERTY TYPE: SECURITIES						
156.00		163.00					-7.00	
		156.95 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	02/25/2011
		PROPERTY TYPE: SECURITIES						
157.00		164.00					-7.00	
		157.81 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	03/25/2011
		PROPERTY TYPE: SECURITIES						
158.00		165.00					-7.00	
		158.88 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	04/25/2011
		PROPERTY TYPE: SECURITIES						
159.00		166.00					-7.00	
		159.94 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	05/25/2011
		PROPERTY TYPE: SECURITIES						
160.00		167.00					-7.00	
		2447.51 FN 737375 8/1/2003 6.000 9/1/201					09/10/2003	06/25/2011
		PROPERTY TYPE: SECURITIES						
2,448.00		2,558.00					-110.00	
		140.97 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	07/25/2011
		PROPERTY TYPE: SECURITIES						
141.00		147.00					-6.00	
		141.75 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	08/25/2011
		PROPERTY TYPE: SECURITIES						
142.00		148.00					-6.00	
		237.45 FN 737375 8/1/2003 6.000 9/1/2018					09/10/2003	09/25/2011
		PROPERTY TYPE: SECURITIES						
237.00		248.00					-11.00	
		2072.01 FN 747562 11/01/03 5.500 11/01/3					07/16/2010	10/25/2010
		PROPERTY TYPE: SECURITIES						
2,072.00		2,246.00					-174.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1880.39 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES					07/16/2010	11/25/2010
1,880.00		2,038.00					-158.00	
		1100.02 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES					07/16/2010	12/25/2010
1,100.00		1,192.00					-92.00	
		2374.99 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES					07/16/2010	01/25/2011
2,375.00		2,575.00					-200.00	
		590.08 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES					07/16/2010	02/25/2011
590.00		640.00					-50.00	
		593.57 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES					07/16/2010	03/25/2011
594.00		643.00					-49.00	
		109.49 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES					07/16/2010	04/25/2011
109.00		119.00					-10.00	
		165.04 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES					07/16/2010	05/25/2011
165.00		179.00					-14.00	
		66.88 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES					07/16/2010	06/25/2011
67.00		73.00					-6.00	
		1110.58 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES					07/16/2010	07/25/2011
1,111.00		1,204.00					-93.00	
		620.5 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES					07/16/2010	08/25/2011
621.00		673.00					-52.00	
		919.69 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES					07/16/2010	09/25/2011
920.00		997.00					-77.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		11. FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES					03/04/2004	10/25/2010
11.00		11.00						
		11.05 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES					03/04/2004	11/25/2010
11.00		11.00						
		11.11 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES					03/04/2004	12/25/2010
11.00		11.00						
		11.57 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES					03/04/2004	01/25/2011
12.00		12.00						
		6654.49 FN 761933 2/1/2004 5.500 2/1/203 PROPERTY TYPE: SECURITIES					03/04/2004	01/28/2011
7,116.00		6,795.00					321.00	
		384.55 FN 796295 12/1/2004 4.500 12/1/20 PROPERTY TYPE: SECURITIES					03/01/2005	10/25/2010
385.00		369.00					16.00	
		573.42 FN 796295 12/1/2004 4.500 12/1/20 PROPERTY TYPE: SECURITIES					03/01/2005	11/25/2010
573.00		551.00					22.00	
		308.96 FN 796295 12/1/2004 4.500 12/1/20 PROPERTY TYPE: SECURITIES					03/01/2005	12/25/2010
309.00		297.00					12.00	
		577.17 FN 796295 12/1/2004 4.500 12/1/20 PROPERTY TYPE: SECURITIES					03/01/2005	01/25/2011
577.00		555.00					22.00	
		9604.78 FN 796295 12/1/2004 4.500 12/1/2 PROPERTY TYPE: SECURITIES					03/01/2005	01/28/2011
9,827.00		9,228.00					599.00	
		51.07 FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES					05/05/2006	10/25/2010
51.00		48.00					3.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		54.85 FN 799623 DTD 10/01/04 5.00% DUE 1					05/05/2006	11/25/2010
		PROPERTY TYPE: SECURITIES						
55.00		52.00					3.00	
		54.1 FN 799623 DTD 10/01/04 5.00% DUE 11					05/05/2006	12/25/2010
		PROPERTY TYPE: SECURITIES						
54.00		51.00					3.00	
		1274.19 FN 799623 DTD 10/01/04 5.00% DUE					05/05/2006	01/25/2011
		PROPERTY TYPE: SECURITIES						
1,274.00		1,204.00					70.00	
		26715.42 FN 799623 DTD 10/01/04 5.00% DU					05/05/2006	01/28/2011
		PROPERTY TYPE: SECURITIES						
28,043.00		25,243.00					2,800.00	
		1538.28 FN 844415 11/01/05 5.500 10/01/3					08/06/2009	10/25/2010
		PROPERTY TYPE: SECURITIES						
1,538.00		1,592.00					-54.00	
		537.96 FN 844415 11/01/05 5.500 10/01/35					08/06/2009	11/25/2010
		PROPERTY TYPE: SECURITIES						
538.00		557.00					-19.00	
		1401.96 FN 844415 11/01/05 5.500 10/01/3					08/06/2009	12/25/2010
		PROPERTY TYPE: SECURITIES						
1,402.00		1,451.00					-49.00	
		481.79 FN 844415 11/01/05 5.500 10/01/35					08/06/2009	01/25/2011
		PROPERTY TYPE: SECURITIES						
482.00		499.00					-17.00	
		58091.3 FN 844415 11/01/05 5.500 10/01/3					08/06/2009	01/28/2011
		PROPERTY TYPE: SECURITIES						
62,121.00		60,106.00					2,015.00	
		853.92 FN 889987 10/01/08 5.500 08/01/38					08/04/2009	10/25/2010
		PROPERTY TYPE: SECURITIES						
854.00		890.00					-36.00	
		1242.18 FN 889987 10/01/08 5.500 08/01/3					08/04/2009	11/25/2010
		PROPERTY TYPE: SECURITIES						
1,242.00		1,294.00					-52.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1329.91 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES					08/04/2009	12/25/2010
1,330.00		1,386.00					-56.00	
		1097.78 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES					08/04/2009	01/25/2011
1,098.00		1,144.00					-46.00	
		67797.13 FN 889987 10/01/08 5.500 08/01/ PROPERTY TYPE: SECURITIES					08/04/2009	01/28/2011
72,501.00		70,647.00					1,854.00	
		49.59 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES					10/04/2006	10/25/2010
50.00		51.00					-1.00	
		49.9 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES					10/04/2006	11/25/2010
50.00		51.00					-1.00	
		51.19 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES					10/04/2006	12/25/2010
51.00		53.00					-2.00	
		3415.12 FN 893003 9/1/2006 7.000 9/1/203 PROPERTY TYPE: SECURITIES					10/04/2006	01/25/2011
3,415.00		3,519.00					-104.00	
		47.94 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES					10/04/2006	02/25/2011
48.00		49.00					-1.00	
		3897.05 FN 893003 9/1/2006 7.000 9/1/203 PROPERTY TYPE: SECURITIES					10/04/2006	03/25/2011
3,897.00		4,015.00					-118.00	
		4026.43 FN 893003 9/1/2006 7.000 9/1/203 PROPERTY TYPE: SECURITIES					10/04/2006	04/25/2011
4,026.00		4,148.00					-122.00	
		48.31 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES					10/04/2006	05/25/2011
48.00		50.00					-2.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		39.79 FN 893003 9/1/2006 7.000 9/1/2036					10/04/2006	06/25/2011
		PROPERTY TYPE: SECURITIES						
40.00		41.00					-1.00	
		41.48 FN 893003 9/1/2006 7.000 9/1/2036					10/04/2006	07/25/2011
		PROPERTY TYPE: SECURITIES						
41.00		43.00					-2.00	
		44.42 FN 893003 9/1/2006 7.000 9/1/2036					10/04/2006	08/25/2011
		PROPERTY TYPE: SECURITIES						
44.00		46.00					-2.00	
		3772.57 FN 893003 9/1/2006 7.000 9/1/203					10/04/2006	09/25/2011
		PROPERTY TYPE: SECURITIES						
3,773.00		3,887.00					-114.00	
		867.61 FN 895657 8/1/2006 6.500 8/1/2036					10/04/2006	10/25/2010
		PROPERTY TYPE: SECURITIES						
868.00		881.00					-13.00	
		427.86 FN 895657 8/1/2006 6.500 8/1/2036					10/04/2006	11/25/2010
		PROPERTY TYPE: SECURITIES						
428.00		434.00					-6.00	
		336.09 FN 895657 8/1/2006 6.500 8/1/2036					10/04/2006	12/25/2010
		PROPERTY TYPE: SECURITIES						
336.00		341.00					-5.00	
		518.99 FN 895657 8/1/2006 6.500 8/1/2036					10/04/2006	01/25/2011
		PROPERTY TYPE: SECURITIES						
519.00		527.00					-8.00	
		15623.82 FN 895657 8/1/2006 6.500 8/1/20					10/04/2006	01/28/2011
		PROPERTY TYPE: SECURITIES						
17,030.00		15,863.00					1,167.00	
		3912.47 FN 916933 05/01/07 5.500 05/01/3					05/24/2010	10/25/2010
		PROPERTY TYPE: SECURITIES						
3,912.00		4,202.00					-290.00	
		1353.45 FN 916933 05/01/07 5.500 05/01/3					05/24/2010	11/25/2010
		PROPERTY TYPE: SECURITIES						
1,353.00		1,454.00					-101.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1342.77 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES					05/24/2010	12/25/2010
1,343.00		1,442.00					-99.00	
		1397.76 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES					05/24/2010	01/25/2011
1,398.00		1,501.00					-103.00	
		1377.14 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES					05/24/2010	02/25/2011
1,377.00		1,479.00					-102.00	
		2051.8 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES					05/24/2010	03/25/2011
2,052.00		2,204.00					-152.00	
		1287.04 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES					05/24/2010	04/25/2011
1,287.00		1,382.00					-95.00	
		62147.818 FN 916933 05/01/07 5.500 05/01 PROPERTY TYPE: SECURITIES					05/24/2010	05/16/2011
67,304.00		66,751.00					553.00	
		1087.48 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES					05/24/2010	05/25/2011
1,087.00		1,168.00					-81.00	
		2477.61 FN AA8729 06/01/09 6.000 06/01/3 PROPERTY TYPE: SECURITIES					08/06/2009	10/25/2010
2,478.00		2,616.00					-138.00	
		229.99 FN AA8729 06/01/09 6.000 06/01/39 PROPERTY TYPE: SECURITIES					08/06/2009	11/25/2010
230.00		243.00					-13.00	
		1207.75 FN AA8729 06/01/09 6.000 06/01/3 PROPERTY TYPE: SECURITIES					08/06/2009	12/25/2010
1,208.00		1,275.00					-67.00	
		227.02 FN AA8729 06/01/09 6.000 06/01/39 PROPERTY TYPE: SECURITIES					08/06/2009	01/25/2011
227.00		240.00					-13.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		91362.04 FN AA8729 06/01/09 6.000 06/01/ PROPERTY TYPE: SECURITIES					08/06/2009	01/28/2011
99,585.00		96,473.00					3,112.00	
		31.55 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	10/25/2010
32.00		33.00					-1.00	
		32.28 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	11/25/2010
32.00		34.00					-2.00	
		32.88 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	12/25/2010
33.00		34.00					-1.00	
		31.64 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	01/25/2011
32.00		33.00					-1.00	
		33.61 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	02/25/2011
34.00		35.00					-1.00	
		33.21 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	03/25/2011
33.00		35.00					-2.00	
		376.97 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	04/25/2011
377.00		394.00					-17.00	
		31.94 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	05/25/2011
32.00		33.00					-1.00	
		31.32 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	06/25/2011
31.00		33.00					-2.00	
		31.27 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES					07/27/2010	07/25/2011
31.00		33.00					-2.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		111.98 FN AA9176 08/01/09 4.500 08/01/39					07/27/2010	08/25/2011
		PROPERTY TYPE: SECURITIES						
112.00		117.00					-5.00	
		240.94 FN AA9176 08/01/09 4.500 08/01/39					07/27/2010	09/25/2011
		PROPERTY TYPE: SECURITIES						
241.00		252.00					-11.00	
		115.63 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	10/25/2010
		PROPERTY TYPE: SECURITIES						
116.00		121.00					-5.00	
		116.37 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	11/25/2010
		PROPERTY TYPE: SECURITIES						
116.00		122.00					-6.00	
		906.57 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	12/25/2010
		PROPERTY TYPE: SECURITIES						
907.00		948.00					-41.00	
		1161.88 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	01/25/2011
		PROPERTY TYPE: SECURITIES						
1,162.00		1,215.00					-53.00	
		114.34 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	02/25/2011
		PROPERTY TYPE: SECURITIES						
114.00		120.00					-6.00	
		1242.27 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	03/25/2011
		PROPERTY TYPE: SECURITIES						
1,242.00		1,300.00					-58.00	
		335.28 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	04/25/2011
		PROPERTY TYPE: SECURITIES						
335.00		351.00					-16.00	
		77247.68 FN AC3278 09/01/09 5.00 09/01/3					12/10/2009	05/16/2011
		PROPERTY TYPE: SECURITIES						
81,810.00		80,808.00					1,002.00	
		949.066 FN AC3278 09/01/09 5.00 09/01/39					12/10/2009	05/25/2011
		PROPERTY TYPE: SECURITIES						
949.00		993.00					-44.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1569.34 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES					07/01/2010	10/25/2010
1,569.00		1,663.00					-94.00	
		468.98 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	11/25/2010
469.00		497.00					-28.00	
		1035.71 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES					07/01/2010	12/25/2010
1,036.00		1,097.00					-61.00	
		48.74 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	01/25/2011
49.00		52.00					-3.00	
		51.34 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	02/25/2011
51.00		54.00					-3.00	
		673.38 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	03/25/2011
673.00		713.00					-40.00	
		48.42 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	04/25/2011
48.00		51.00					-3.00	
		741.63 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	05/25/2011
742.00		786.00					-44.00	
		48.12 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	06/25/2011
48.00		51.00					-3.00	
		46.58 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	07/25/2011
47.00		49.00					-2.00	
		138.87 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	08/25/2011
139.00		147.00					-8.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		495.17 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES					07/01/2010	09/25/2011
495.00		525.00					-30.00	
		87.42 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	10/25/2010
87.00		91.00					-4.00	
		69.01 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	11/25/2010
69.00		72.00					-3.00	
		79.87 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	12/25/2010
80.00		83.00					-3.00	
		275.39 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	01/25/2011
275.00		287.00					-12.00	
		161.37 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	02/25/2011
161.00		168.00					-7.00	
		45.04 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	03/25/2011
45.00		47.00					-2.00	
		260.7 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	04/25/2011
261.00		272.00					-11.00	
		246.56 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	05/25/2011
247.00		257.00					-10.00	
		45.04 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	06/25/2011
45.00		47.00					-2.00	
		47.23 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	07/25/2011
47.00		49.00					-2.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		152.21 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	08/25/2011
152.00		159.00					-7.00	
		220.45 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES					07/21/2010	09/25/2011
220.00		230.00					-10.00	
		50. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	10/19/2010
4,576.00		3,539.00					1,037.00	
		50. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	12/28/2010
6,660.00		3,539.00					3,121.00	
		75. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	01/21/2011
8,424.00		5,309.00					3,115.00	
		156. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	01/24/2011
16,508.00		11,043.00					5,465.00	
		36. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	01/24/2011
3,809.00		2,530.00					1,279.00	
		32. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	01/24/2011
3,386.00		2,249.00					1,137.00	
		4. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					04/29/2010	01/24/2011
423.00		280.00					143.00	
		47. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					05/24/2010	01/24/2011
4,973.00		3,208.00					1,765.00	
		.163 FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/07/2011
2.00		2.00						

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		158. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,793.00		1,504.00					289.00	
		1596. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					11/26/2010	08/15/2011
11,174.00		15,192.00					-4,018.00	
		109. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					11/29/2010	08/15/2011
763.00		1,033.00					-270.00	
		4894.07 FUNBC 2001-C2 A2 DTD 06/01/01 6. PROPERTY TYPE: SECURITIES					11/09/2009	10/14/2010
4,894.00		5,078.00					-184.00	
		10731.05 FUNBC 2001-C2 A2 DTD 06/01/01 6 PROPERTY TYPE: SECURITIES					11/09/2009	11/14/2010
10,731.00		11,133.00					-402.00	
		3998.35 FUNBC 2001-C2 A2 DTD 06/01/01 6. PROPERTY TYPE: SECURITIES					11/09/2009	12/14/2010
3,998.00		4,148.00					-150.00	
		7753.52 FUNBC 2001-C2 A2 DTD 06/01/01 6. PROPERTY TYPE: SECURITIES					11/09/2009	01/14/2011
7,754.00		8,044.00					-290.00	
		106. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					10/13/2009	12/06/2010
3,767.00		4,909.00					-1,142.00	
		126. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					06/25/2009	12/06/2010
4,478.00		4,878.00					-400.00	
		634. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					06/24/2009	12/06/2010
22,534.00		24,335.00					-1,801.00	
		74. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					09/10/2010	12/06/2010
2,630.00		2,768.00					-138.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		18. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					09/10/2010	12/06/2010
640.00		673.00					-33.00	
		583. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					09/10/2010	12/06/2010
20,721.00		21,804.00					-1,083.00	
		191. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					06/25/2010	12/06/2010
6,789.00		6,904.00					-115.00	
		236. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					06/25/2010	12/06/2010
8,388.00		8,523.00					-135.00	
		73. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,859.00		2,577.00					282.00	
		58. FLEETCOR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					12/14/2010	12/15/2010
1,566.00		1,334.00					232.00	
		25. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					01/13/2011	01/31/2011
1,722.00		1,773.00					-51.00	
		25. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					01/13/2011	03/30/2011
1,857.00		1,773.00					84.00	
		134. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/17/2011	05/05/2011
8,911.00		10,123.00					-1,212.00	
		311. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/17/2011	06/09/2011
19,668.00		23,494.00					-3,826.00	
		34. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/17/2011	06/09/2011
2,150.00		2,558.00					-408.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		16. FLUOR CORP NEW COM					02/17/2011	06/09/2011
		PROPERTY TYPE: SECURITIES						
1,012.00		1,204.00					-192.00	
		87. FLUOR CORP NEW COM					03/24/2011	06/09/2011
		PROPERTY TYPE: SECURITIES						
5,502.00		6,356.00					-854.00	
		116. FLUOR CORP NEW COM					03/18/2011	06/09/2011
		PROPERTY TYPE: SECURITIES						
7,336.00		8,124.00					-788.00	
		300. FLUOR CORP NEW COM					01/13/2011	06/17/2011
		PROPERTY TYPE: SECURITIES						
18,269.00		21,280.00					-3,011.00	
		50. FLUOR CORP NEW COM					02/09/2011	06/17/2011
		PROPERTY TYPE: SECURITIES						
3,045.00		3,522.00					-477.00	
		1072. FLOWERS FOODS INC COMMON					07/18/2011	08/17/2011
		PROPERTY TYPE: SECURITIES						
20,807.00		24,346.00					-3,539.00	
		28. FLOWERS FOODS INC COMMON					07/18/2011	08/17/2011
		PROPERTY TYPE: SECURITIES						
543.00		633.00					-90.00	
		250. FLOWSERVE CORP COM					04/01/2010	10/28/2010
		PROPERTY TYPE: SECURITIES						
25,187.00		28,454.00					-3,267.00	
		60. FOREST LABS INC COM					11/25/2009	11/24/2010
		PROPERTY TYPE: SECURITIES						
1,925.00		1,869.00					56.00	
		452. FOREST LABS INC COM					11/25/2009	11/24/2010
		PROPERTY TYPE: SECURITIES						
14,514.00		14,079.00					435.00	
		4. FOREST LABS INC COM					11/25/2009	11/24/2010
		PROPERTY TYPE: SECURITIES						
128.00		125.00					3.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		22. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/28/2010	11/24/2010
705.00		659.00					46.00	
		40. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/12/2011	01/18/2011
1,291.00		1,264.00					27.00	
		551. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/28/2010	01/18/2011
17,789.00		16,516.00					1,273.00	
		2. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	01/18/2011
65.00		52.00					13.00	
		135. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	01/28/2011
4,315.00		3,514.00					801.00	
		90. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					11/29/2010	01/28/2011
2,877.00		2,883.00					-6.00	
		40. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,279.00		1,279.00						
		276. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	02/28/2011
8,924.00		7,184.00					1,740.00	
		71. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					06/10/2010	02/28/2011
2,296.00		1,820.00					476.00	
		176. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					06/10/2010	02/28/2011
5,691.00		4,513.00					1,178.00	
		154. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					06/10/2010	02/28/2011
4,978.00		3,949.00					1,029.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		87. FOREST LABS INC COM					06/10/2010	03/29/2011
		PROPERTY TYPE: SECURITIES						
2,706.00		2,231.00					475.00	
		359. FOREST LABS INC COM					11/15/2007	03/29/2011
		PROPERTY TYPE: SECURITIES						
11,166.00		13,606.00					-2,440.00	
		323. FOREST LABS INC COM					11/15/2007	03/30/2011
		PROPERTY TYPE: SECURITIES						
10,486.00		12,242.00					-1,756.00	
		30. FOREST LABS INC COM					01/15/2008	03/30/2011
		PROPERTY TYPE: SECURITIES						
974.00		1,129.00					-155.00	
		234. FOREST LABS INC COM					12/18/2007	03/30/2011
		PROPERTY TYPE: SECURITIES						
7,597.00		8,538.00					-941.00	
		2. FOREST LABS INC COM					04/17/2008	03/30/2011
		PROPERTY TYPE: SECURITIES						
65.00		72.00					-7.00	
		708. FOREST LABS INC COM					04/17/2008	04/07/2011
		PROPERTY TYPE: SECURITIES						
23,314.00		25,487.00					-2,173.00	
		896. FOREST LABS INC COM					11/26/2010	04/20/2011
		PROPERTY TYPE: SECURITIES						
30,083.00		28,649.00					1,434.00	
		498. FOREST LABS INC COM					11/26/2010	04/21/2011
		PROPERTY TYPE: SECURITIES						
16,523.00		15,923.00					600.00	
		36. FORRESTER RESEARCH INC COM					04/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,283.00		1,175.00					108.00	
		26. FORRESTER RESEARCH INC COM					04/29/2010	03/30/2011
		PROPERTY TYPE: SECURITIES						
996.00		849.00					147.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
12. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES		05/03/2010	03/30/2011	460.00		389.00				71.00
36. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES		10/13/2008	03/30/2011	1,379.00		952.00				427.00
47. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES		11/11/2008	03/30/2011	1,800.00		1,214.00				586.00
7. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES		11/11/2008	03/30/2011	268.00		181.00				87.00
1. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES		10/09/2008	03/30/2011	38.00		24.00				14.00
41. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES		10/09/2008	03/31/2011	1,562.00		965.00				597.00
70. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES		02/13/2009	03/31/2011	2,667.00		1,233.00				1,434.00
25. FOSSIL INC PROPERTY TYPE: SECURITIES		03/23/2011	03/30/2011	2,262.00		2,076.00				186.00
25. FOSSIL INC PROPERTY TYPE: SECURITIES		03/07/2011	05/24/2011	2,533.00		2,061.00				472.00
25. FOSSIL INC PROPERTY TYPE: SECURITIES		02/09/2011	05/24/2011	2,533.00		1,999.00				534.00
76. FOSSIL INC PROPERTY TYPE: SECURITIES		02/11/2011	06/09/2011	8,008.00		6,286.00				1,722.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		13. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	06/27/2011
1,488.00		1,075.00					413.00	
		58. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	07/13/2011
7,502.00		4,797.00					2,705.00	
		25. FOSSIL INC PROPERTY TYPE: SECURITIES					02/09/2011	08/02/2011
3,107.00		1,999.00					1,108.00	
		54. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	08/26/2011
5,146.00		4,466.00					680.00	
		32. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	08/26/2011
3,049.00		2,625.00					424.00	
		16. FOSSIL INC PROPERTY TYPE: SECURITIES					02/17/2011	08/26/2011
1,525.00		1,259.00					266.00	
		10119.047 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES					12/10/2008	01/28/2011
85,000.00		60,917.00					24,083.00	
		13. FRANCESCAS HLDGS CORP COM PROPERTY TYPE: SECURITIES					07/22/2011	07/22/2011
308.00		221.00					87.00	
		6837.053 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES					12/10/2008	11/23/2010
101,530.00		74,045.00					27,485.00	
		17435.367 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES					07/13/2006	11/23/2010
258,915.00		435,710.00					-176795.00	
		249.945 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES					06/20/2006	11/23/2010
3,712.00		6,169.00					-2,457.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		16241.814 FIFTH THIRD ALL CAP VALUE FUND					12/08/2006	11/23/2010
		PROPERTY TYPE: SECURITIES						
241,191.00		394,189.00					-152998.00	
		2826.866 FIFTH THIRD ALL CAP VALUE FUND					12/09/2005	11/23/2010
		PROPERTY TYPE: SECURITIES						
41,979.00		68,580.00					-26,601.00	
		102.641 FIFTH THIRD ALL CAP VALUE FUND					12/20/2005	11/23/2010
		PROPERTY TYPE: SECURITIES						
1,524.00		2,475.00					-951.00	
		16845.307 FIFTH THIRD ALL CAP VALUE FUND					12/10/2007	11/23/2010
		PROPERTY TYPE: SECURITIES						
250,153.00		370,260.00					-120107.00	
		75757.019 FIFTH THIRD ALL CAP VALUE FUND					07/25/2003	11/23/2010
		PROPERTY TYPE: SECURITIES						
1124992.00		1438626.00					-313634.00	
		422.922 FIFTH THIRD ALL CAP VALUE FUND					09/28/2010	11/26/2010
		PROPERTY TYPE: SECURITIES						
6,323.00		6,014.00					309.00	
		543.436 FIFTH THIRD ALL CAP VALUE FUND					12/29/2009	11/26/2010
		PROPERTY TYPE: SECURITIES						
8,124.00		7,711.00					413.00	
		374.639 FIFTH THIRD ALL CAP VALUE FUND					06/29/2010	11/26/2010
		PROPERTY TYPE: SECURITIES						
5,601.00		5,039.00					562.00	
		310.026 FIFTH THIRD ALL CAP VALUE FUND					09/28/2009	11/26/2010
		PROPERTY TYPE: SECURITIES						
4,635.00		4,167.00					468.00	
		454.768 FIFTH THIRD ALL CAP VALUE FUND					06/26/2009	11/26/2010
		PROPERTY TYPE: SECURITIES						
6,799.00		5,230.00					1,569.00	
		1111.859 FIFTH THIRD ALL CAP VALUE FUND					12/29/2008	11/26/2010
		PROPERTY TYPE: SECURITIES						
16,622.00		11,986.00					4,636.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		877.153 FIFTH THIRD ALL CAP VALUE FUND					03/27/2009	11/26/2010
		PROPERTY TYPE: SECURITIES						
13,113.00		8,956.00					4,157.00	
		316.142 FIFTH THIRD ALL CAP VALUE FUND					06/20/2007	11/26/2010
		PROPERTY TYPE: SECURITIES						
4,726.00		8,647.00					-3,921.00	
		384.758 FIFTH THIRD ALL CAP VALUE FUND					09/20/2007	11/26/2010
		PROPERTY TYPE: SECURITIES						
5,752.00		10,158.00					-4,406.00	
		816.065 FIFTH THIRD ALL CAP VALUE FUND					03/20/2007	11/26/2010
		PROPERTY TYPE: SECURITIES						
12,200.00		20,132.00					-7,932.00	
		340.018 FIFTH THIRD ALL CAP VALUE FUND					12/20/2006	11/26/2010
		PROPERTY TYPE: SECURITIES						
5,083.00		8,337.00					-3,254.00	
		593.915 FIFTH THIRD ALL CAP VALUE FUND					12/20/2007	11/26/2010
		PROPERTY TYPE: SECURITIES						
8,879.00		12,502.00					-3,623.00	
		171.585 FIFTH THIRD ALL CAP VALUE FUND					03/27/2008	11/26/2010
		PROPERTY TYPE: SECURITIES						
2,565.00		3,310.00					-745.00	
		498.693 FIFTH THIRD ALL CAP VALUE FUND					06/26/2008	11/26/2010
		PROPERTY TYPE: SECURITIES						
7,455.00		9,341.00					-1,886.00	
		712.981 FIFTH THIRD ALL CAP VALUE FUND					09/26/2008	11/26/2010
		PROPERTY TYPE: SECURITIES						
10,659.00		12,042.00					-1,383.00	
		307.156 FIFTH THIRD ALL CAP VALUE FUND					03/25/2010	11/26/2010
		PROPERTY TYPE: SECURITIES						
4,592.00		4,598.00					-6.00	
		62. FREEPORT COPPER & GOLD INC CLASS B					09/08/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
5,827.00		4,944.00					883.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES					08/31/2010	10/19/2010
94.00		72.00					22.00	
		31. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES					08/31/2010	01/28/2011
3,286.00		1,153.00					2,133.00	
		148. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES					08/31/2010	03/08/2011
7,440.00		5,503.00					1,937.00	
		502. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES					08/31/2010	03/10/2011
23,764.00		18,664.00					5,100.00	
		226. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES					08/31/2010	03/10/2011
10,697.00		8,403.00					2,294.00	
		390. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					05/06/2009	01/28/2011
3,529.00		3,088.00					441.00	
		331. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,995.00		3,035.00					-40.00	
		189.113 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/04/2011
1,550.00		1,497.00					53.00	
		1219.886 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/04/2011
9,999.00		9,577.00					422.00	
		439. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/04/2011
3,600.00		3,447.00					153.00	
		242. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/05/2011
2,017.00		1,900.00					117.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		126. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/05/2011
1,057.00		989.00					68.00	
		8.113 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/05/2011
68.00		64.00					4.00	
		26.886 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/11/2010	05/05/2011
224.00		209.00					15.00	
		2140.113 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/11/2010	06/24/2011
16,781.00		15,172.00					1,609.00	
		124.82 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					05/18/2009	06/24/2011
979.00		969.00					10.00	
		22.083 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					06/04/2009	06/24/2011
173.00		169.00					4.00	
		2238. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					09/08/2010	06/24/2011
17,549.00		17,065.00					484.00	
		132.982 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					06/21/2010	06/24/2011
1,043.00		999.00					44.00	
		90. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					01/12/2011	06/24/2011
706.00		850.00					-144.00	
		2489. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					11/26/2010	06/27/2011
19,507.00		22,824.00					-3,317.00	
		833. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					11/26/2010	06/27/2011
6,524.00		7,639.00					-1,115.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		228. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					11/29/2010	06/27/2011
1,786.00		2,080.00					-294.00	
		10. FUSION-IO INC PROPERTY TYPE: SECURITIES					06/08/2011	06/29/2011
320.00		190.00					130.00	
		380.71 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	10/20/2010
381.00		391.00					-10.00	
		262.05 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	11/20/2010
262.00		269.00					-7.00	
		372.06 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	12/20/2010
372.00		382.00					-10.00	
		459.85 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	01/20/2011
460.00		472.00					-12.00	
		326.35 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	02/20/2011
326.00		335.00					-9.00	
		90.97 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	03/20/2011
91.00		93.00					-2.00	
		324.44 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	04/20/2011
324.00		333.00					-9.00	
		416.47 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	05/20/2011
416.00		427.00					-11.00	
		333.61 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	06/20/2011
334.00		342.00					-8.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		277.16 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	07/20/2011
277.00		284.00					-7.00	
		247.75 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	08/20/2011
248.00		254.00					-6.00	
		145.4 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES					09/10/2003	09/20/2011
145.00		149.00					-4.00	
		2223.36 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	10/12/2010
2,223.00		2,234.00					-11.00	
		2012.39 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	11/12/2010
2,012.00		2,022.00					-10.00	
		2244.43 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	12/10/2010
2,244.00		2,256.00					-12.00	
		2044.5 GSMS 2004-GG2 A3 8/1/2004 4.602 8 PROPERTY TYPE: SECURITIES					07/30/2004	01/12/2011
2,045.00		2,055.00					-10.00	
		1661.97 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	02/11/2011
1,662.00		1,670.00					-8.00	
		2675.91 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	03/11/2011
2,676.00		2,689.00					-13.00	
		2060.3 GSMS 2004-GG2 A3 8/1/2004 4.602 8 PROPERTY TYPE: SECURITIES					07/30/2004	04/12/2011
2,060.00		2,071.00					-11.00	
		2273.71 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	05/12/2011
2,274.00		2,285.00					-11.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2059.96 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	06/10/2011
2,060.00		2,070.00					-10.00	
		2298.05 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	07/12/2011
2,298.00		2,309.00					-11.00	
		18763.51 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES					07/30/2004	08/12/2011
18,764.00		18,857.00					-93.00	
		64.1 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES					10/20/2003	10/20/2010
64.00		65.00					-1.00	
		64.54 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES					10/20/2003	11/20/2010
65.00		65.00						
		2223.84 G2 618834 7/1/2003 5.500 7/20/20 PROPERTY TYPE: SECURITIES					10/20/2003	12/20/2010
2,224.00		2,239.00					-15.00	
		61.39 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES					10/20/2003	01/20/2011
61.00		62.00					-1.00	
		61.32 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES					10/20/2003	02/20/2011
61.00		62.00					-1.00	
		61.59 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES					10/20/2003	03/20/2011
62.00		62.00						
		62.54 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES					10/20/2003	04/20/2011
63.00		63.00						
		62.23 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES					10/20/2003	05/20/2011
62.00		63.00					-1.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
2868.65 G2 618834 7/1/2003 5.500 7/20/20 PROPERTY TYPE: SECURITIES		10/20/2003	06/20/2011	2,869.00		2,888.00				-19.00
57.67 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES		10/20/2003	07/20/2011	58.00		58.00				
57.97 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES		10/20/2003	08/20/2011	58.00		58.00				
61.16 G2 618834 7/1/2003 5.500 7/20/2033 PROPERTY TYPE: SECURITIES		10/20/2003	09/20/2011	61.00		62.00				-1.00
50. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES		10/25/2010	12/28/2010	3,462.00		3,003.00				459.00
25. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES		10/19/2010	01/31/2011	1,815.00		1,361.00				454.00
25. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES		10/19/2010	03/30/2011	1,917.00		1,361.00				556.00
1554.67 GAZPROM INTL DTD 7/29/04 7.201% PROPERTY TYPE: SECURITIES		08/23/2004	02/01/2011	1,555.00		1,555.00				
1576.82 GAZPROM INTL DTD 7/29/04 7.201% PROPERTY TYPE: SECURITIES		08/23/2004	08/01/2011	1,577.00		1,577.00				
18. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES		01/12/2011	01/28/2011	1,338.00		1,288.00				50.00
35. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES		09/21/2010	01/28/2011	2,602.00		2,227.00				375.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		34. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,528.00		2,289.00					239.00	
		104. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
2,092.00		1,934.00					158.00	
		62. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					03/17/2010	01/28/2011
1,247.00		1,125.00					122.00	
		258. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					12/03/2010	01/28/2011
5,190.00		4,306.00					884.00	
		409. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
8,227.00		6,498.00					1,729.00	
		1069. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					10/27/2006	09/01/2011
17,303.00		37,777.00					-20,474.00	
		701. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					10/27/2006	09/01/2011
11,345.00		24,772.00					-13,427.00	
		866. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					10/27/2006	09/02/2011
13,574.00		30,603.00					-17,029.00	
		102. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					01/15/2008	09/02/2011
1,599.00		3,528.00					-1,929.00	
		1550. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					09/22/2008	09/02/2011
24,295.00		41,593.00					-17,298.00	
		764. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					12/03/2010	09/02/2011
11,975.00		12,751.00					-776.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description: Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		1140. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					10/15/2009	09/02/2011
17,869.00		19,000.00					-1,131.00	
		120. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					03/05/2010	09/02/2011
1,881.00		1,957.00					-76.00	
		1276. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					03/05/2010	09/02/2011
20,062.00		20,814.00					-752.00	
		206. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					09/20/2011	09/23/2011
3,113.00		3,366.00					-253.00	
		600. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					11/26/2010	09/23/2011
9,067.00		9,532.00					-465.00	
		40000. GENERAL ELEC CAP CORP MEDIUM 01/0 PROPERTY TYPE: SECURITIES					02/10/2011	02/17/2011
42,475.00		42,303.00					172.00	
		59. GENERAL MILLS INC PROPERTY TYPE: SECURITIES					11/07/2008	11/18/2010
2,077.00		1,924.00					153.00	
		244. GENERAL MILLS INC PROPERTY TYPE: SECURITIES					10/15/2008	11/18/2010
8,589.00		7,939.00					650.00	
		16. GENERAL MILLS INC PROPERTY TYPE: SECURITIES					10/15/2008	11/18/2010
563.00		521.00					42.00	
		440. GENERAL MILLS INC PROPERTY TYPE: SECURITIES					10/15/2009	11/18/2010
15,488.00		14,311.00					1,177.00	
		157. GENERAL MILLS INC PROPERTY TYPE: SECURITIES					08/31/2010	11/18/2010
5,526.00		5,676.00					-150.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		196. GENERAL MILLS INC PROPERTY TYPE: SECURITIES					08/27/2010	11/18/2010
6,899.00		7,054.00					-155.00	
		84. GEOEYE INC PROPERTY TYPE: SECURITIES					04/29/2010	10/06/2010
3,441.00		2,457.00					984.00	
		74. GEOEYE INC PROPERTY TYPE: SECURITIES					04/30/2010	10/06/2010
3,031.00		2,160.00					871.00	
		2. GEOEYE INC PROPERTY TYPE: SECURITIES					04/30/2010	01/28/2011
80.00		58.00					22.00	
		16. GEOEYE INC PROPERTY TYPE: SECURITIES					04/30/2010	01/28/2011
643.00		466.00					177.00	
		28. GEOEYE INC PROPERTY TYPE: SECURITIES					04/30/2010	06/10/2011
938.00		816.00					122.00	
		54. GEOEYE INC PROPERTY TYPE: SECURITIES					09/30/2009	06/10/2011
1,810.00		1,444.00					366.00	
		164. GEOEYE INC PROPERTY TYPE: SECURITIES					10/01/2009	06/10/2011
5,496.00		4,339.00					1,157.00	
		62. GEOEYE INC PROPERTY TYPE: SECURITIES					10/29/2009	06/10/2011
2,078.00		1,634.00					444.00	
		85. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES					06/24/2010	01/28/2011
932.00		753.00					179.00	
		23. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					11/24/2010	01/28/2011
3,713.00		3,680.00					33.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
4,036.00		3,974.00					62.00	
		23. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					12/27/2010	08/12/2011
2,666.00		3,906.00					-1,240.00	
		62. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					04/30/2010	10/20/2010
4,839.00		4,659.00					180.00	
		46. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/11/2010	10/20/2010
3,590.00		3,327.00					263.00	
		50. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					10/28/2010	12/28/2010
4,379.00		4,063.00					316.00	
		49. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					10/29/2010	01/28/2011
4,406.00		4,043.00					363.00	
		25. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					10/25/2010	01/31/2011
2,266.00		2,027.00					239.00	
		27. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					10/29/2010	02/10/2011
2,504.00		2,228.00					276.00	
		102. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/11/2010	02/10/2011
9,461.00		7,378.00					2,083.00	
		4. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/11/2010	02/17/2011
364.00		289.00					75.00	
		130. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/12/2010	02/17/2011
11,814.00		9,361.00					2,453.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		151. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/12/2010	03/10/2011
12,666.00		10,873.00					1,793.00	
		53. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/30/2010	03/10/2011
4,446.00		3,796.00					650.00	
		39. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/30/2010	03/10/2011
3,271.00		2,791.00					480.00	
		20. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/30/2010	03/10/2011
1,694.00		1,431.00					263.00	
		4. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/30/2010	03/10/2011
339.00		286.00					53.00	
		32. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/30/2010	03/10/2011
2,701.00		2,289.00					412.00	
		25. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					10/25/2010	03/11/2011
2,090.00		2,027.00					63.00	
		306. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					06/30/2010	03/11/2011
25,580.00		20,610.00					4,970.00	
		19. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					06/30/2010	03/11/2011
1,592.00		1,280.00					312.00	
		47. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					03/30/2010	03/11/2011
3,928.00		3,361.00					567.00	
		62. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES					07/08/2010	03/11/2011
5,181.00		4,253.00					928.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		24. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					04/30/2008	11/24/2010
14,279.00		13,951.00					328.00	
		7. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					12/29/2010	01/28/2011
4,217.00		4,208.00					9.00	
		29. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					12/12/2006	04/15/2011
15,618.00		13,988.00					1,630.00	
		18. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					12/12/2006	04/28/2011
9,673.00		8,682.00					991.00	
		25. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					02/04/2009	04/28/2011
13,435.00		8,748.00					4,687.00	
		17. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					01/25/2011	04/28/2011
9,136.00		10,436.00					-1,300.00	
		7. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					12/29/2010	04/28/2011
3,762.00		4,208.00					-446.00	
		6. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					04/30/2008	04/28/2011
3,224.00		3,488.00					-264.00	
		50. GRACO INC COM PROPERTY TYPE: SECURITIES					07/05/2011	08/01/2011
2,161.00		2,607.00					-446.00	
		25. GRACO INC COM PROPERTY TYPE: SECURITIES					05/13/2011	08/01/2011
1,080.00		1,245.00					-165.00	
		500. GRACO INC COM PROPERTY TYPE: SECURITIES					05/13/2011	09/20/2011
18,454.00		24,909.00					-6,455.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75. GRACO INC COM PROPERTY TYPE: SECURITIES					06/08/2011	09/20/2011
2,768.00		3,670.00					-902.00	
		825. GREEN MTN COFFEE ROASTERS INC PROPERTY TYPE: SECURITIES					09/13/2010	10/05/2010
26,570.00		29,401.00					-2,831.00	
		390.81 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	10/15/2010
391.00		433.00					-42.00	
		413.39 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	11/15/2010
413.00		458.00					-45.00	
		418. GT 1995-4 M1 6/22/1995 7.600 6/15/2 PROPERTY TYPE: SECURITIES					03/29/2004	12/15/2010
418.00		463.00					-45.00	
		514.57 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	01/15/2011
515.00		570.00					-55.00	
		437.01 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	02/15/2011
437.00		484.00					-47.00	
		472.31 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	03/15/2011
472.00		523.00					-51.00	
		546.11 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	04/15/2011
546.00		605.00					-59.00	
		409.53 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	05/15/2011
410.00		454.00					-44.00	
		529.95 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES					03/29/2004	06/15/2011
530.00		587.00					-57.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		596.6 GT 1995-4 M1 6/22/1995 7.600 6/15/					03/29/2004	07/15/2011
		PROPERTY TYPE: SECURITIES						
597.00		661.00					-64.00	
		460.5 GT 1995-4 M1 6/22/1995 7.600 6/15/					03/29/2004	08/15/2011
		PROPERTY TYPE: SECURITIES						
461.00		510.00					-49.00	
		535.27 GT 1995-4 M1 6/22/1995 7.600 6/15					03/29/2004	09/15/2011
		PROPERTY TYPE: SECURITIES						
535.00		593.00					-58.00	
		317.36 GT 1996-5 A6 6/27/1996 7.750 7/15					06/07/2005	10/15/2010
		PROPERTY TYPE: SECURITIES						
317.00		349.00					-32.00	
		290.39 GT 1996-5 A6 6/27/1996 7.750 7/15					06/07/2005	11/15/2010
		PROPERTY TYPE: SECURITIES						
290.00		319.00					-29.00	
		246.87 GT 1996-5 A6 6/27/1996 7.750 7/15					06/07/2005	12/15/2010
		PROPERTY TYPE: SECURITIES						
247.00		272.00					-25.00	
		258.1 GT 1996-5 A6 6/27/1996 7.750 7/15/					06/07/2005	01/15/2011
		PROPERTY TYPE: SECURITIES						
258.00		284.00					-26.00	
		252.03 GT 1996-5 A6 6/27/1996 7.750 7/15					06/07/2005	02/15/2011
		PROPERTY TYPE: SECURITIES						
252.00		277.00					-25.00	
		236.97 GT 1996-5 A6 6/27/1996 7.750 7/15					06/07/2005	03/15/2011
		PROPERTY TYPE: SECURITIES						
237.00		261.00					-24.00	
		307.98 GT 1996-5 A6 6/27/1996 7.750 7/15					06/07/2005	04/15/2011
		PROPERTY TYPE: SECURITIES						
308.00		339.00					-31.00	
		197.74 GT 1996-5 A6 6/27/1996 7.750 7/15					06/07/2005	05/15/2011
		PROPERTY TYPE: SECURITIES						
198.00		218.00					-20.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		289.74 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES					06/07/2005	06/15/2011
290.00		319.00					-29.00	
		282.61 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES					06/07/2005	07/15/2011
283.00		311.00					-28.00	
		235.7 GT 1996-5 A6 6/27/1996 7.750 7/15/ PROPERTY TYPE: SECURITIES					06/07/2005	08/15/2011
236.00		259.00					-23.00	
		238.19 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES					06/07/2005	09/15/2011
238.00		262.00					-24.00	
		28518.41 GCCFC 2004-GG1 A5 5/1/2004 4.88 PROPERTY TYPE: SECURITIES					04/30/2004	12/10/2010
28,518.00		28,661.00					-143.00	
		4623.06 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES					04/30/2004	01/12/2011
4,623.00		4,646.00					-23.00	
		4609.56 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES					04/30/2004	02/11/2011
4,610.00		4,633.00					-23.00	
		24781.19 GCCFC 2004-GG1 A5 5/1/2004 4.88 PROPERTY TYPE: SECURITIES					04/30/2004	03/11/2011
24,781.00		24,905.00					-124.00	
		14857.77 GCCFC 2004-GG1 A5 5/1/2004 4.88 PROPERTY TYPE: SECURITIES					04/30/2004	04/12/2011
14,858.00		14,932.00					-74.00	
		541.88 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES					04/30/2004	05/12/2011
542.00		545.00					-3.00	
		495.47 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES					04/30/2004	06/10/2011
495.00		498.00					-3.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1442.41 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES					04/30/2004	07/12/2011
1,442.00		1,450.00					-8.00	
		130.25 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES					04/30/2004	08/12/2011
130.00		131.00					-1.00	
		50. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					09/29/2010	12/28/2010
3,257.00		2,958.00					299.00	
		36. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
2,345.00		1,981.00					364.00	
		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					09/29/2010	01/31/2011
1,607.00		1,479.00					128.00	
		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					09/29/2010	03/30/2011
2,061.00		1,479.00					582.00	
		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					09/29/2010	05/24/2011
1,924.00		1,479.00					445.00	
		50. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					06/04/2010	05/24/2011
3,847.00		2,741.00					1,106.00	
		471. HALLIBURTON CO PROPERTY TYPE: SECURITIES					07/20/2010	10/28/2010
14,703.00		14,228.00					475.00	
		823. HALLIBURTON CO PROPERTY TYPE: SECURITIES					07/20/2010	10/29/2010
25,738.00		24,861.00					877.00	
		179. HALLIBURTON CO PROPERTY TYPE: SECURITIES					08/27/2010	10/29/2010
5,598.00		5,235.00					363.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		93. HALLIBURTON CO PROPERTY TYPE: SECURITIES					08/24/2010	10/29/2010
2,908.00		2,629.00					279.00	
		75. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					08/27/2010	12/14/2010
3,736.00		3,431.00					305.00	
		50. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					08/27/2010	12/28/2010
2,627.00		2,287.00					340.00	
		25. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					08/10/2010	12/28/2010
1,314.00		1,133.00					181.00	
		46. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,553.00		2,505.00					48.00	
		50. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					08/10/2010	01/31/2011
2,794.00		2,266.00					528.00	
		48. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					11/26/2010	02/25/2011
2,766.00		2,614.00					152.00	
		160. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					11/26/2010	02/25/2011
9,260.00		8,713.00					547.00	
		265. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					11/24/2010	02/25/2011
15,337.00		14,315.00					1,022.00	
		108. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					11/29/2010	02/25/2011
6,251.00		5,792.00					459.00	
		7. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					11/29/2010	02/25/2011
409.00		375.00					34.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		54. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					11/29/2010	02/25/2011
3,125.00		2,896.00					229.00	
		301. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					08/10/2010	03/02/2011
16,650.00		13,644.00					3,006.00	
		205. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					08/10/2010	03/02/2011
11,376.00		9,292.00					2,084.00	
		19. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES					08/10/2010	03/02/2011
1,060.00		861.00					199.00	
		25. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/10/2011	03/30/2011
1,055.00		1,050.00					5.00	
		100. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/17/2011	04/19/2011
3,785.00		4,256.00					-471.00	
		13. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/10/2011	04/19/2011
492.00		546.00					-54.00	
		581. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/10/2011	04/19/2011
21,994.00		24,341.00					-2,347.00	
		181. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/10/2011	04/19/2011
6,852.00		7,583.00					-731.00	
		45. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,251.00		1,028.00					223.00	
		459. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES					11/26/2010	04/28/2011
13,242.00		10,483.00					2,759.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		31. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES					11/29/2010	04/28/2011
894.00		698.00					196.00	
		15. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
729.00		711.00					18.00	
		48. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					09/21/2010	01/28/2011
2,333.00		2,250.00					83.00	
		44. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,138.00		2,032.00					106.00	
		103. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					09/21/2010	08/01/2011
4,970.00		4,829.00					141.00	
		212. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/06/2010	08/01/2011
10,230.00		9,708.00					522.00	
		98. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/06/2010	08/01/2011
4,729.00		4,486.00					243.00	
		300. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/07/2010	08/01/2011
14,476.00		13,714.00					762.00	
		301. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
14,524.00		13,400.00					1,124.00	
		115. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
5,549.00		5,247.00					302.00	
		159. HEINZ H J CO PROPERTY TYPE: SECURITIES					05/12/2010	11/19/2010
7,592.00		7,449.00					143.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		101. HEINZ H J CO PROPERTY TYPE: SECURITIES					11/07/2008	11/19/2010
4,822.00		4,257.00					565.00	
		440. HEINZ H J CO PROPERTY TYPE: SECURITIES					09/25/2008	11/19/2010
21,008.00		22,726.00					-1,718.00	
		158. HEINZ H J CO PROPERTY TYPE: SECURITIES					04/04/2008	11/24/2010
7,653.00		7,595.00					58.00	
		160. HEINZ H J CO PROPERTY TYPE: SECURITIES					04/04/2008	12/30/2010
7,907.00		7,692.00					215.00	
		29. HEINZ H J CO PROPERTY TYPE: SECURITIES					04/07/2008	12/30/2010
1,433.00		1,394.00					39.00	
		375. HEINZ H J CO PROPERTY TYPE: SECURITIES					04/07/2008	01/26/2011
18,246.00		18,024.00					222.00	
		30. HEINZ H J CO PROPERTY TYPE: SECURITIES					08/31/2010	01/26/2011
1,460.00		1,393.00					67.00	
		94. HEINZ H J CO PROPERTY TYPE: SECURITIES					08/31/2010	01/27/2011
4,524.00		4,366.00					158.00	
		94. HEINZ H J CO PROPERTY TYPE: SECURITIES					06/14/2010	01/27/2011
4,524.00		4,280.00					244.00	
		156. HEINZ H J CO PROPERTY TYPE: SECURITIES					06/08/2010	01/27/2011
7,509.00		6,960.00					549.00	
		68. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES					12/01/2010	01/28/2011
792.00		974.00					-182.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description: Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		185. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES					12/01/2010	03/02/2011
2,757.00		2,649.00					108.00	
		199. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES					11/26/2010	03/02/2011
2,966.00		2,764.00					202.00	
		303. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES					11/26/2010	07/26/2011
6,248.00		4,208.00					2,040.00	
		32. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES					11/29/2010	07/26/2011
660.00		440.00					220.00	
		25. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					01/28/2011	01/31/2011
1,451.00		1,437.00					14.00	
		25. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					01/28/2011	03/30/2011
1,688.00		1,437.00					251.00	
		41. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					03/26/2009	01/28/2011
1,863.00		1,354.00					509.00	
		44. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,999.00		1,906.00					93.00	
		156. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					03/26/2009	04/07/2011
6,455.00		5,153.00					1,302.00	
		111. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					03/26/2009	04/07/2011
4,593.00		3,667.00					926.00	
		460. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					04/01/2009	04/07/2011
19,035.00		14,774.00					4,261.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. HEWLETT PACKARD CO					01/12/2011	04/07/2011
		PROPERTY TYPE: SECURITIES						
414.00		455.00					-41.00	
		148. HEWLETT PACKARD CO					03/02/2011	04/13/2011
		PROPERTY TYPE: SECURITIES						
6,131.00		6,428.00					-297.00	
		448. HEWLETT PACKARD CO					11/26/2010	04/13/2011
		PROPERTY TYPE: SECURITIES						
18,559.00		19,404.00					-845.00	
		31. HEWLETT PACKARD CO					11/29/2010	04/13/2011
		PROPERTY TYPE: SECURITIES						
1,284.00		1,312.00					-28.00	
		277. HOLLY CORP COM PAR $0.01 - (QDI)					11/26/2010	12/27/2010
		PROPERTY TYPE: SECURITIES						
10,798.00		9,719.00					1,079.00	
		11. HOLLY CORP COM PAR $0.01 - (QDI)					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
508.00		386.00					122.00	
		105. HOLLY CORP COM PAR $0.01 - (QDI)					11/26/2010	03/02/2011
		PROPERTY TYPE: SECURITIES						
5,838.00		3,684.00					2,154.00	
		111. HOLLY CORP COM PAR $0.01 - (QDI)					11/26/2010	03/16/2011
		PROPERTY TYPE: SECURITIES						
6,007.00		3,895.00					2,112.00	
		32. HOLLY CORP COM PAR $0.01 - (QDI)					11/29/2010	03/16/2011
		PROPERTY TYPE: SECURITIES						
1,732.00		1,113.00					619.00	
		195. HOLOGIC INC COM					12/01/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,851.00		3,396.00					455.00	
		296. HOLOGIC INC COM					12/01/2010	03/30/2011
		PROPERTY TYPE: SECURITIES						
6,583.00		5,155.00					1,428.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		55. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					11/26/2010	03/30/2011
1,223.00		918.00					305.00	
		320. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					11/26/2010	04/13/2011
6,971.00		5,343.00					1,628.00	
		972. HOME DEPOT INC PROPERTY TYPE: SECURITIES					04/30/2010	10/13/2010
30,257.00		34,518.00					-4,261.00	
		219. HOME DEPOT INC PROPERTY TYPE: SECURITIES					05/21/2010	10/13/2010
6,817.00		7,237.00					-420.00	
		94. HOSPIRA INC PROPERTY TYPE: SECURITIES					06/15/2010	12/29/2010
5,212.00		5,197.00					15.00	
		76. HOSPIRA INC PROPERTY TYPE: SECURITIES					03/02/2010	12/29/2010
4,214.00		4,103.00					111.00	
		159. HOSPIRA INC PROPERTY TYPE: SECURITIES					03/03/2010	12/29/2010
8,816.00		8,574.00					242.00	
		31. HOSPIRA INC PROPERTY TYPE: SECURITIES					03/03/2010	01/28/2011
1,681.00		1,672.00					9.00	
		65. HOSPIRA INC PROPERTY TYPE: SECURITIES					06/08/2010	02/02/2011
3,322.00		3,262.00					60.00	
		28. HOSPIRA INC PROPERTY TYPE: SECURITIES					06/08/2010	02/02/2011
1,431.00		1,405.00					26.00	
		87. HOSPIRA INC PROPERTY TYPE: SECURITIES					03/03/2010	02/02/2011
4,446.00		4,691.00					-245.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		65. HOSPIRA INC					03/02/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
3,322.00		3,504.00					-182.00	
		23. HOSPIRA INC					03/03/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
1,175.00		1,238.00					-63.00	
		59. HOSPIRA INC					03/04/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
3,015.00		3,171.00					-156.00	
		77. HOSPIRA INC					03/01/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
3,935.00		4,117.00					-182.00	
		39. HOSPIRA INC					03/01/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
1,993.00		2,085.00					-92.00	
		12. HOSPIRA INC					03/05/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
613.00		640.00					-27.00	
		62. HOSPIRA INC					08/13/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
3,169.00		3,290.00					-121.00	
		125. HOSPIRA INC					08/31/2010	02/02/2011
		PROPERTY TYPE: SECURITIES						
6,389.00		6,445.00					-56.00	
		75. HUNT J B TRANS SVCS INC COM					07/26/2010	12/28/2010
		PROPERTY TYPE: SECURITIES						
3,037.00		2,692.00					345.00	
		92. HUNT J B TRANS SVCS INC COM					08/04/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,795.00		3,350.00					445.00	
		50. HUNT J B TRANS SVCS INC COM					07/26/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
2,059.00		1,795.00					264.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		650. HUNT J B TRANS SVCS INC COM					07/26/2010	02/09/2011
		PROPERTY TYPE: SECURITIES						
26,741.00		23,333.00					3,408.00	
		99. HUNT J B TRANS SVCS INC COM					08/04/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
4,455.00		3,605.00					850.00	
		52. HUNT J B TRANS SVCS INC COM					06/15/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
2,340.00		1,847.00					493.00	
		275. HUNT J B TRANS SVCS INC COM					06/15/2010	06/09/2011
		PROPERTY TYPE: SECURITIES						
11,890.00		9,770.00					2,120.00	
		157. HUNT J B TRANS SVCS INC COM					06/15/2010	09/20/2011
		PROPERTY TYPE: SECURITIES						
6,072.00		5,578.00					494.00	
		59. HUNT J B TRANS SVCS INC COM					07/20/2010	09/20/2011
		PROPERTY TYPE: SECURITIES						
2,282.00		2,064.00					218.00	
		259. HUNT J B TRANS SVCS INC COM					06/14/2010	09/20/2011
		PROPERTY TYPE: SECURITIES						
10,017.00		9,051.00					966.00	
		43. HUNT J B TRANS SVCS INC COM					06/14/2010	09/20/2011
		PROPERTY TYPE: SECURITIES						
1,675.00		1,503.00					172.00	
		123. HUNT J B TRANS SVCS INC COM					06/14/2010	09/21/2011
		PROPERTY TYPE: SECURITIES						
4,534.00		4,298.00					236.00	
		188. HUNT J B TRANS SVCS INC COM					07/08/2010	09/21/2011
		PROPERTY TYPE: SECURITIES						
6,930.00		6,342.00					588.00	
		185. HUNT J B TRANS SVCS INC COM					06/22/2011	09/21/2011
		PROPERTY TYPE: SECURITIES						
6,819.00		8,561.00					-1,742.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired Gain or (loss)	Date sold
2,238.00		112. ICON PLC ADR PROPERTY TYPE: SECURITIES 2,030.00					06/01/2009 208.00	02/24/2011
1,079.00		54. ICON PLC ADR PROPERTY TYPE: SECURITIES 2,035.00					09/30/2008 -956.00	02/24/2011
1,538.00		77. ICON PLC ADR PROPERTY TYPE: SECURITIES 2,595.00					01/18/2008 -1,057.00	02/24/2011
860.00		43. ICON PLC ADR PROPERTY TYPE: SECURITIES 1,449.00					01/18/2008 -589.00	02/24/2011
2,619.00		131. ICON PLC ADR PROPERTY TYPE: SECURITIES 3,855.00					04/29/2010 -1,236.00	02/24/2011
100.00		5. ICON PLC ADR PROPERTY TYPE: SECURITIES 146.00					05/03/2010 -46.00	02/24/2011
439.00		22. ICON PLC ADR PROPERTY TYPE: SECURITIES 643.00					05/03/2010 -204.00	02/24/2011
1,277.00		64. ICON PLC ADR PROPERTY TYPE: SECURITIES 1,504.00					07/30/2007 -227.00	02/24/2011
1,929.00		76. IMAX CORP PROPERTY TYPE: SECURITIES 1,467.00					04/29/2010 462.00	01/28/2011
7,387.00		427. IMAX CORP PROPERTY TYPE: SECURITIES 3,630.00					08/12/2009 3,757.00	08/11/2011
900.00		52. IMAX CORP PROPERTY TYPE: SECURITIES 1,004.00					04/29/2010 -104.00	08/11/2011

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		26. IMAX CORP PROPERTY TYPE: SECURITIES					05/03/2010	08/11/2011
450.00		501.00					-51.00	
		100. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					04/05/2010	12/28/2010
4,478.00		2,693.00					1,785.00	
		74. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					04/05/2010	01/31/2011
3,417.00		1,992.00					1,425.00	
		1. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					12/18/2009	01/31/2011
46.00		24.00					22.00	
		100. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					12/18/2009	02/09/2011
4,823.00		2,404.00					2,419.00	
		25. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					12/18/2009	03/30/2011
1,282.00		601.00					681.00	
		29. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					01/20/2011	01/28/2011
4,628.00		4,487.00					141.00	
		21. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					10/29/2010	01/28/2011
3,351.00		3,015.00					336.00	
		125. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	12/15/2010
5,957.00		3,755.00					2,202.00	
		125. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	12/28/2010
6,214.00		3,755.00					2,459.00	
		75. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	01/11/2011
3,572.00		2,253.00					1,319.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	01/31/2011
3,481.00		2,253.00					1,228.00	
		100. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	03/23/2011
5,028.00		3,004.00					2,024.00	
		25. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	03/30/2011
1,301.00		751.00					550.00	
		75. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	05/25/2011
3,952.00		2,253.00					1,699.00	
		1. INTUIT COM PROPERTY TYPE: SECURITIES					02/27/2007	06/08/2011
51.00		30.00					21.00	
		149. INTUIT COM PROPERTY TYPE: SECURITIES					11/09/2009	06/08/2011
7,609.00		4,473.00					3,136.00	
		21. INTUIT COM PROPERTY TYPE: SECURITIES					11/09/2009	06/17/2011
1,039.00		630.00					409.00	
		122. INTUIT COM PROPERTY TYPE: SECURITIES					08/21/2009	06/17/2011
6,038.00		3,484.00					2,554.00	
		210. INTUIT COM PROPERTY TYPE: SECURITIES					06/30/2009	06/17/2011
10,394.00		5,968.00					4,426.00	
		97. INTUIT COM PROPERTY TYPE: SECURITIES					03/31/2008	06/17/2011
4,801.00		2,632.00					2,169.00	
		125. INTUIT COM PROPERTY TYPE: SECURITIES					08/09/2007	06/17/2011
6,187.00		3,314.00					2,873.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		19830. ISHARES TR MSCI EMERGING MKTS IND PROPERTY TYPE: SECURITIES					07/13/2006	03/18/2011
902,109.00		598,580.00					303,529.00	
		4398. ISHARES TR MSCI EMERGING MKTS INDE PROPERTY TYPE: SECURITIES					01/17/2008	03/18/2011
200,074.00		202,807.00					-2,733.00	
		. ISHARES S&P GSCI COMMODITY-INDEXED TRU PROPERTY TYPE: SECURITIES						12/31/2010
91.00							91.00	
		125. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES					01/24/2011	01/31/2011
2,119.00		2,075.00					44.00	
		200. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES					01/24/2011	03/18/2011
3,828.00		3,320.00					508.00	
		50. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES					01/24/2011	03/30/2011
991.00		830.00					161.00	
		1450. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES					01/24/2011	06/08/2011
25,513.00		24,073.00					1,440.00	
		23. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
689.00		676.00					13.00	
		15. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					05/18/2009	01/28/2011
449.00		225.00					224.00	
		30. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					05/04/2009	01/28/2011
899.00		448.00					451.00	
		282. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					05/04/2009	07/27/2011
8,022.00		4,209.00					3,813.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		55. JDA SOFTWARE GROUP INC COM					05/15/2009	07/27/2011
		PROPERTY TYPE: SECURITIES						
1,565.00		803.00					762.00	
		114. JDA SOFTWARE GROUP INC COM					04/29/2010	07/27/2011
		PROPERTY TYPE: SECURITIES						
3,243.00		3,447.00					-204.00	
		330.04 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/					12/03/2004	10/25/2010
		PROPERTY TYPE: SECURITIES						
330.00		332.00					-2.00	
		189.16 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/					12/03/2004	11/25/2010
		PROPERTY TYPE: SECURITIES						
189.00		190.00					-1.00	
		142.83 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/					12/03/2004	12/25/2010
		PROPERTY TYPE: SECURITIES						
143.00		144.00					-1.00	
		295.65 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/					12/03/2004	01/25/2011
		PROPERTY TYPE: SECURITIES						
296.00		297.00					-1.00	
		98.36 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/2					12/03/2004	02/25/2011
		PROPERTY TYPE: SECURITIES						
98.00		99.00					-1.00	
		41.66 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/2					12/03/2004	03/25/2011
		PROPERTY TYPE: SECURITIES						
42.00		42.00						
		268.16 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/					12/03/2004	04/25/2011
		PROPERTY TYPE: SECURITIES						
268.00		269.00					-1.00	
		229.89 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/					12/03/2004	05/25/2011
		PROPERTY TYPE: SECURITIES						
230.00		231.00					-1.00	
		181.85 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/					12/03/2004	06/25/2011
		PROPERTY TYPE: SECURITIES						
182.00		183.00					-1.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		67.12 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/2					12/03/2004	07/25/2011
		PROPERTY TYPE: SECURITIES						
67.00		67.00						
		62.64 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/2					12/03/2004	08/25/2011
		PROPERTY TYPE: SECURITIES						
63.00		63.00						
		73.76 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/2					12/03/2004	09/25/2011
		PROPERTY TYPE: SECURITIES						
74.00		74.00						
		47. J P MORGAN CHASE & CO					01/12/2011	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,099.00		2,086.00					13.00	
		148. J P MORGAN CHASE & CO					09/22/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
6,609.00		6,009.00					600.00	
		152. J P MORGAN CHASE & CO					12/27/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
6,788.00		6,471.00					317.00	
		3. J P MORGAN CHASE & CO					08/12/2009	01/28/2011
		PROPERTY TYPE: SECURITIES						
134.00		127.00					7.00	
		76. J P MORGAN CHASE & CO					08/03/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,394.00		3,159.00					235.00	
		80. J P MORGAN CHASE & CO					08/03/2010	04/20/2011
		PROPERTY TYPE: SECURITIES						
3,522.00		3,326.00					196.00	
		92. J P MORGAN CHASE & CO					05/01/2008	04/20/2011
		PROPERTY TYPE: SECURITIES						
4,050.00		4,521.00					-471.00	
		150. J P MORGAN CHASE & CO					05/01/2008	05/26/2011
		PROPERTY TYPE: SECURITIES						
6,320.00		7,371.00					-1,051.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		430. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					09/22/2010	07/25/2011
17,931.00		17,458.00					473.00	
		366. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					05/26/2010	07/25/2011
15,262.00		14,165.00					1,097.00	
		479. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					06/23/2010	07/25/2011
19,974.00		18,458.00					1,516.00	
		257. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					10/15/2010	07/25/2011
10,717.00		9,597.00					1,120.00	
		1581. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					07/25/2003	07/25/2011
65,928.00		54,962.00					10,966.00	
		376. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					11/16/2006	07/25/2011
15,679.00		18,037.00					-2,358.00	
		102. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					02/15/2011	07/25/2011
4,253.00		4,799.00					-546.00	
		47. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					02/15/2011	07/26/2011
1,951.00		2,211.00					-260.00	
		158. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/18/2011	08/12/2011
5,665.00		7,254.00					-1,589.00	
		27. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					12/27/2010	08/12/2011
968.00		1,149.00					-181.00	
		264. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					12/27/2010	08/29/2011
9,821.00		11,239.00					-1,418.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					11/29/2010	08/29/2011
558.00		567.00					-9.00	
		12.82 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/2 PROPERTY TYPE: SECURITIES					11/07/2006	10/25/2010
13.00		13.00						
		562.35 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES					11/07/2006	11/25/2010
562.00		563.00					-1.00	
		93.45 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/2 PROPERTY TYPE: SECURITIES					11/07/2006	12/25/2010
93.00		94.00					-1.00	
		1116.71 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES					11/07/2006	01/25/2011
1,117.00		1,118.00					-1.00	
		1290.06 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES					11/07/2006	02/25/2011
1,290.00		1,292.00					-2.00	
		976.66 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES					11/07/2006	03/25/2011
977.00		978.00					-1.00	
		1392.83 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES					11/07/2006	04/25/2011
1,393.00		1,395.00					-2.00	
		360.01 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES					11/07/2006	05/25/2011
360.00		361.00					-1.00	
		923.62 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES					11/07/2006	06/25/2011
924.00		925.00					-1.00	
		340.37 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES					11/07/2006	07/25/2011
340.00		341.00					-1.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		725.65 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES					11/07/2006	08/25/2011
726.00		727.00					-1.00	
		645.64 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES					11/07/2006	09/25/2011
646.00		647.00					-1.00	
		48. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,885.00		2,998.00					-113.00	
		138. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					11/26/2010	03/21/2011
8,117.00		8,618.00					-501.00	
		129. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/24/2007	01/28/2011
4,906.00		4,444.00					462.00	
		101. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/24/2007	03/08/2011
4,149.00		3,480.00					669.00	
		20. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/23/2007	03/08/2011
822.00		687.00					135.00	
		83. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/23/2007	03/10/2011
3,462.00		2,853.00					609.00	
		31. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/23/2007	03/10/2011
1,293.00		1,065.00					228.00	
		61. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/23/2007	03/10/2011
2,543.00		2,097.00					446.00	
		175. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/23/2007	04/13/2011
6,877.00		6,015.00					862.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		111. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					06/22/2011	09/13/2011
3,180.00		4,350.00					-1,170.00	
		122. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					04/23/2007	09/13/2011
3,496.00		4,193.00					-697.00	
		25. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					09/23/2010	12/28/2010
2,105.00		2,072.00					33.00	
		25. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	12/28/2010
2,105.00		1,988.00					117.00	
		25. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	01/31/2011
2,207.00		1,988.00					219.00	
		75. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	05/24/2011
6,865.00		5,965.00					900.00	
		25. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	06/08/2011
2,330.00		1,988.00					342.00	
		200. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	08/01/2011
16,603.00		15,907.00					696.00	
		50. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					08/03/2010	08/01/2011
4,151.00		3,951.00					200.00	
		50. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					09/02/2010	12/14/2010
4,054.00		3,136.00					918.00	
		50. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					09/02/2010	12/28/2010
4,347.00		3,136.00					1,211.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					09/02/2010	01/31/2011
2,186.00		1,568.00					618.00	
		25. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					09/02/2010	03/30/2011
2,382.00		1,568.00					814.00	
		375. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					09/02/2010	05/13/2011
32,657.00		23,517.00					9,140.00	
		44. KAMAN CORP PROPERTY TYPE: SECURITIES					12/29/2010	01/28/2011
1,294.00		1,307.00					-13.00	
		91. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES					04/28/2010	12/14/2010
4,391.00		3,549.00					842.00	
		100. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES					04/05/2010	12/28/2010
4,746.00		3,704.00					1,042.00	
		50. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES					04/05/2010	01/31/2011
2,496.00		1,852.00					644.00	
		25. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES					04/05/2010	03/30/2011
1,356.00		926.00					430.00	
		67. KELLY SVCS INC CL A PROPERTY TYPE: SECURITIES					12/23/2010	01/28/2011
1,278.00		1,315.00					-37.00	
		187. KEYCORP COMMON PROPERTY TYPE: SECURITIES					12/01/2010	01/28/2011
1,653.00		1,451.00					202.00	
		52. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/24/2010	01/28/2011
905.00		806.00					99.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		144. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					02/17/2011	08/11/2011
1,269.00		2,567.00					-1,298.00	
		150. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					04/20/2011	08/11/2011
1,321.00		2,403.00					-1,082.00	
		64. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/24/2010	08/11/2011
564.00		992.00					-428.00	
		10. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/26/2010	08/11/2011
88.00		154.00					-66.00	
		38. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/24/2010	08/11/2011
335.00		587.00					-252.00	
		125. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/26/2010	08/11/2011
1,101.00		1,929.00					-828.00	
		62. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/29/2010	08/11/2011
546.00		950.00					-404.00	
		114. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/29/2010	08/11/2011
1,004.00		1,745.00					-741.00	
		113. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/29/2010	08/11/2011
996.00		1,728.00					-732.00	
		76. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/29/2010	08/11/2011
670.00		1,161.00					-491.00	
		144. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					02/17/2011	08/11/2011
1,269.00		2,567.00					-1,298.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		150. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					04/20/2011	08/11/2011
1,321.00		2,403.00					-1,082.00	
		49. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/30/2010	08/11/2011
432.00		745.00					-313.00	
		24. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					04/30/2010	01/28/2011
456.00		528.00					-72.00	
		69. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					04/30/2010	01/28/2011
1,310.00		1,519.00					-209.00	
		103. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					04/30/2010	05/23/2011
1,770.00		2,267.00					-497.00	
		39. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					05/03/2010	05/23/2011
670.00		851.00					-181.00	
		291. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					04/15/2010	05/23/2011
5,002.00		6,314.00					-1,312.00	
		52. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					04/15/2010	05/24/2011
883.00		1,128.00					-245.00	
		23. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					04/15/2010	05/24/2011
391.00		499.00					-108.00	
		113. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					04/29/2010	05/24/2011
1,919.00		2,442.00					-523.00	
		71. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					02/17/2011	05/24/2011
1,206.00		1,372.00					-166.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		52. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					02/17/2011	05/24/2011
886.00		1,005.00					-119.00	
		123. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES					02/17/2011	05/24/2011
2,099.00		2,376.00					-277.00	
		141. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/21/2010	01/28/2011
4,303.00		4,228.00					75.00	
		88. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,685.00		2,681.00					4.00	
		30. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					01/12/2011	07/25/2011
1,051.00		947.00					104.00	
		525. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					05/10/2010	07/25/2011
18,399.00		16,058.00					2,341.00	
		292. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/21/2010	07/25/2011
10,233.00		8,756.00					1,477.00	
		488. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/10/2010	07/25/2011
17,102.00		14,362.00					2,740.00	
		646. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/14/2010	07/25/2011
22,640.00		19,007.00					3,633.00	
		137. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					05/26/2010	07/25/2011
4,801.00		3,908.00					893.00	
		412. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					05/26/2010	07/26/2011
14,414.00		11,754.00					2,660.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					05/03/2010	10/22/2010
2.00		4.00					-2.00	
		121.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					08/20/2010	12/22/2010
939.00		844.00					95.00	
		230.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					08/20/2010	12/22/2010
1,778.00		1,588.00					190.00	
		11. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					08/19/2010	12/22/2010
85.00		76.00					9.00	
		121.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					08/19/2010	12/22/2010
939.00		832.00					107.00	
		10.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					05/03/2010	12/22/2010
82.00		118.00					-36.00	
		56.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					04/29/2010	12/22/2010
437.00		622.00					-185.00	
		183.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					04/29/2010	12/22/2010
1,418.00		2,004.00					-586.00	
		32. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					05/04/2010	12/22/2010
247.00		342.00					-95.00	
		61.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					05/04/2010	12/22/2010
476.00		657.00					-181.00	
		18. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					05/04/2010	12/22/2010
139.00		191.00					-52.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					05/04/2010	12/22/2010
8.00		11.00					-3.00	
		225.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					05/10/2010	12/22/2010
1,739.00		2,163.00					-424.00	
		533.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES					06/29/2010	12/22/2010
4,117.00		4,857.00					-740.00	
		50. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	12/28/2010
3,978.00		3,379.00					599.00	
		97. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					09/24/2008	01/20/2011
8,089.00		4,903.00					3,186.00	
		50. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					09/24/2008	01/28/2011
4,006.00		2,527.00					1,479.00	
		25. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	01/31/2011
2,021.00		1,689.00					332.00	
		119. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					09/24/2008	03/17/2011
10,513.00		6,014.00					4,499.00	
		25. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	03/30/2011
2,389.00		1,689.00					700.00	
		21. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					09/24/2008	08/12/2011
2,100.00		1,061.00					1,039.00	
		69. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					06/11/2009	08/12/2011
6,901.00		2,384.00					4,517.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	08/12/2011
5,018.00		3,379.00					1,639.00	
		24.64 LBUBS 2005-C3 A2 6/11/2005 4.553 7 PROPERTY TYPE: SECURITIES					06/21/2005	10/15/2010
25.00		25.00						
		48.3 LBUBS 2005-C3 A2 6/11/2005 4.553 7/ PROPERTY TYPE: SECURITIES					06/21/2005	11/18/2010
48.00		49.00					-1.00	
		2668.73 LBUBS 2005-C3 A2 6/11/2005 4.553 PROPERTY TYPE: SECURITIES					06/21/2005	01/18/2011
2,669.00		2,682.00					-13.00	
		563.17 LBUBS 2005-C3 A2 6/11/2005 4.553 PROPERTY TYPE: SECURITIES					06/21/2005	03/17/2011
563.00		566.00					-3.00	
		5.4 LBUBS 2005-C3 A2 6/11/2005 4.553 7/1 PROPERTY TYPE: SECURITIES					06/21/2005	04/15/2011
5.00		5.00						
		41944.87 LBUBS 2005-C3 A2 6/11/2005 4.55 PROPERTY TYPE: SECURITIES					06/21/2005	07/15/2011
41,945.00		42,154.00					-209.00	
		52. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					11/29/2010	01/28/2011
1,732.00		1,697.00					35.00	
		34. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					12/01/2010	01/28/2011
1,133.00		1,140.00					-7.00	
		90. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES					04/29/2010	10/06/2010
3,672.00		3,394.00					278.00	
		18. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES					05/03/2010	10/06/2010
734.00		678.00					56.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		64. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES					01/07/2010	10/06/2010
2,611.00		1,643.00					968.00	
		80. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES					01/07/2010	10/14/2010
3,300.00		2,053.00					1,247.00	
		46. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES					01/07/2010	10/14/2010
1,914.00		1,181.00					733.00	
		110. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES					01/07/2010	10/15/2010
4,504.00		2,823.00					1,681.00	
		150. LIMITED INC COM PROPERTY TYPE: SECURITIES					04/08/2010	12/28/2010
4,594.00		3,885.00					709.00	
		392. LIMITED INC COM PROPERTY TYPE: SECURITIES					04/08/2010	01/26/2011
11,183.00		10,154.00					1,029.00	
		733. LIMITED INC COM PROPERTY TYPE: SECURITIES					04/08/2010	01/26/2011
20,919.00		18,986.00					1,933.00	
		100. LIMITED INC COM PROPERTY TYPE: SECURITIES					04/26/2011	06/08/2011
3,596.00		4,091.00					-495.00	
		50. LOGMEIN INC PROPERTY TYPE: SECURITIES					10/29/2010	12/28/2010
2,266.00		1,999.00					267.00	
		50. LOGMEIN INC PROPERTY TYPE: SECURITIES					10/29/2010	01/31/2011
1,947.00		1,999.00					-52.00	
		208. LOGMEIN INC PROPERTY TYPE: SECURITIES					10/29/2010	02/16/2011
8,122.00		8,314.00					-192.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired	Date sold	Gain or (loss)
11,402.00		292. LOGMEIN INC PROPERTY TYPE: SECURITIES	11,610.00					10/29/2010	02/16/2011	-208.00
2,504.00		25. LORILLARD INC PROPERTY TYPE: SECURITIES	2,659.00					05/04/2011	06/06/2011	-155.00
25,035.00		250. LORILLARD INC PROPERTY TYPE: SECURITIES	26,451.00					04/29/2011	06/06/2011	-1,416.00
2,700.00		25. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES	2,787.00					10/11/2010	12/28/2010	-87.00
2,692.00		25. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES	2,787.00					10/11/2010	01/31/2011	-95.00
17,300.00		165. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES	18,396.00					10/11/2010	03/11/2011	-1,096.00
1,048.00		10. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES	1,115.00					10/11/2010	03/11/2011	-67.00
739.00		44. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES	731.00					04/29/2010	01/28/2011	8.00
1,914.00		83. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES	1,613.00					02/08/2011	09/07/2011	301.00
3,712.00		161. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES	3,126.00					02/08/2011	09/07/2011	586.00
23.00		1. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES	19.00					02/08/2011	09/07/2011	4.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		18. LUMINEX CORPORATION COM					06/29/2009	09/07/2011
		PROPERTY TYPE: SECURITIES						
415.00		328.00					87.00	
		84. MDC PARTNERS INC CL A SUBORADINATE V					01/26/2011	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,390.00		1,435.00					-45.00	
		229. MANPOWER INC WIS COM					11/26/2010	12/27/2010
		PROPERTY TYPE: SECURITIES						
14,632.00		13,101.00					1,531.00	
		179. MANPOWER INC WIS COM					11/26/2010	01/27/2011
		PROPERTY TYPE: SECURITIES						
11,600.00		10,241.00					1,359.00	
		16. MANPOWER INC WIS COM					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,026.00		915.00					111.00	
		134. MANPOWER INC WIS COM					11/26/2010	02/10/2011
		PROPERTY TYPE: SECURITIES						
8,995.00		7,666.00					1,329.00	
		35. MANPOWER INC WIS COM					11/29/2010	02/10/2011
		PROPERTY TYPE: SECURITIES						
2,350.00		1,981.00					369.00	
		306. MASIMO CORP					02/17/2011	08/16/2011
		PROPERTY TYPE: SECURITIES						
7,032.00		9,425.00					-2,393.00	
		230. MASIMO CORP					02/17/2011	08/16/2011
		PROPERTY TYPE: SECURITIES						
5,285.00		7,073.00					-1,788.00	
		40. MASIMO CORP					06/30/2011	08/16/2011
		PROPERTY TYPE: SECURITIES						
919.00		1,191.00					-272.00	
		53. MASIMO CORP					06/30/2011	08/16/2011
		PROPERTY TYPE: SECURITIES						
1,220.00		1,578.00					-358.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		140. MATTEL INC PROPERTY TYPE: SECURITIES					09/22/2010	01/28/2011
3,306.00		3,216.00					90.00	
		50. MATTEL INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,181.00		1,287.00					-106.00	
		369. MATTEL INC PROPERTY TYPE: SECURITIES					12/03/2010	09/15/2011
9,814.00		9,620.00					194.00	
		131. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/24/2010	01/28/2011
3,365.00		3,144.00					221.00	
		88. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/24/2010	06/22/2011
2,126.00		2,112.00					14.00	
		87. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/15/2010	06/22/2011
2,101.00		1,981.00					120.00	
		157. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/15/2010	06/22/2011
3,801.00		3,575.00					226.00	
		26. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/15/2010	06/22/2011
628.00		592.00					36.00	
		174. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/15/2010	06/27/2011
4,281.00		3,962.00					319.00	
		175. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					10/28/2010	12/28/2010
3,514.00		2,703.00					811.00	
		50. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					08/03/2010	12/28/2010
1,004.00		618.00					386.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		125. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					08/03/2010	01/31/2011
2,532.00		1,544.00					988.00	
		50. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					01/30/2008	03/30/2011
1,270.00		1,203.00					67.00	
		250. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					08/03/2010	05/04/2011
5,294.00		3,088.00					2,206.00	
		125. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					11/25/2008	05/04/2011
2,647.00		544.00					2,103.00	
		175. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					11/25/2008	05/13/2011
3,657.00		761.00					2,896.00	
		230. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					11/25/2008	08/04/2011
3,469.00		1,000.00					2,469.00	
		15. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					12/21/2007	08/04/2011
226.00		441.00					-215.00	
		584. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					11/30/2007	08/04/2011
8,808.00		15,598.00					-6,790.00	
		201. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					02/28/2008	08/04/2011
3,032.00		5,182.00					-2,150.00	
		120. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					01/30/2008	08/04/2011
1,810.00		2,887.00					-1,077.00	
		61. MCDONALDS CORP PROPERTY TYPE: SECURITIES					05/24/2010	01/28/2011
4,477.00		4,172.00					305.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		7. MCDONALDS CORP PROPERTY TYPE: SECURITIES					12/21/2006	01/28/2011
514.00		307.00					207.00	
		147. MCDONALDS CORP PROPERTY TYPE: SECURITIES					12/21/2006	02/11/2011
11,123.00		6,451.00					4,672.00	
		75. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/12/2010	12/28/2010
4,628.00		3,911.00					717.00	
		100. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					04/16/2010	01/28/2011
5,918.00		5,150.00					768.00	
		25. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					04/16/2010	01/31/2011
1,449.00		1,288.00					161.00	
		25. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					04/16/2010	03/30/2011
1,455.00		1,288.00					167.00	
		150. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					11/29/2010	01/28/2011
1,437.00		1,404.00					33.00	
		67. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
642.00		627.00					15.00	
		1117. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES					05/08/2008	10/15/2010
41,109.00		20,876.00					20,233.00	
		118. MET LIFE COM PROPERTY TYPE: SECURITIES					11/29/2010	12/01/2010
4,576.00		4,440.00					136.00	
		25. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					10/28/2010	12/28/2010
3,830.00		3,263.00					567.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					10/01/2010	01/31/2011
3,734.00		3,106.00					628.00	
		25. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					02/08/2008	03/23/2011
4,293.00		2,634.00					1,659.00	
		25. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					02/08/2008	03/30/2011
4,298.00		2,634.00					1,664.00	
		6. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					02/08/2008	07/26/2011
952.00		632.00					320.00	
		17. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					02/08/2008	07/26/2011
2,692.00		1,791.00					901.00	
		2. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					02/21/2008	07/26/2011
317.00		207.00					110.00	
		75. MICROS SYS INC COM PROPERTY TYPE: SECURITIES					08/10/2010	12/28/2010
3,325.00		2,780.00					545.00	
		50. MICROS SYS INC COM PROPERTY TYPE: SECURITIES					08/10/2010	01/24/2011
2,238.00		1,853.00					385.00	
		50. MICROS SYS INC COM PROPERTY TYPE: SECURITIES					08/10/2010	01/31/2011
2,273.00		1,853.00					420.00	
		25. MICROS SYS INC COM PROPERTY TYPE: SECURITIES					08/10/2010	03/30/2011
1,231.00		927.00					304.00	
		434. MICROS SYS INC COM PROPERTY TYPE: SECURITIES					08/10/2010	06/08/2011
20,571.00		16,088.00					4,483.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		91. MICROS SYS INC COM					08/11/2010	06/08/2011
		PROPERTY TYPE: SECURITIES						
4,313.00		3,297.00					1,016.00	
		251. MICROSOFT CORP					07/28/2006	10/01/2010
		PROPERTY TYPE: SECURITIES						
6,130.00		6,081.00					49.00	
		376. MICROSOFT CORP					01/10/2007	10/01/2010
		PROPERTY TYPE: SECURITIES						
9,182.00		11,175.00					-1,993.00	
		157. MICROSOFT CORP					01/10/2007	11/24/2010
		PROPERTY TYPE: SECURITIES						
3,985.00		4,666.00					-681.00	
		151. MICROSOFT CORP					08/09/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,175.00		3,873.00					302.00	
		150. MICROSOFT CORP					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,148.00		3,805.00					343.00	
		147. MICROSOFT CORP					10/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,065.00		3,945.00					120.00	
		541. MICROSOFT CORP					10/29/2010	02/11/2011
		PROPERTY TYPE: SECURITIES						
14,717.00		14,519.00					198.00	
		182. MICROSOFT CORP					11/02/2005	02/11/2011
		PROPERTY TYPE: SECURITIES						
4,951.00		4,816.00					135.00	
		423. MICROSOFT CORP					01/10/2007	02/11/2011
		PROPERTY TYPE: SECURITIES						
11,507.00		12,572.00					-1,065.00	
		520. MICROSOFT CORP					05/01/2008	02/11/2011
		PROPERTY TYPE: SECURITIES						
14,146.00		15,147.00					-1,001.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		377. MICROSOFT CORP					08/30/2007	02/11/2011
		PROPERTY TYPE: SECURITIES						
10,256.00		10,820.00					-564.00	
		423. MICROSOFT CORP					08/09/2010	05/04/2011
		PROPERTY TYPE: SECURITIES						
11,055.00		10,849.00					206.00	
		76. MONRO MUFFLER BRAKE INC COM					04/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,506.00		1,901.00					605.00	
		62. MONSANTO CO NEW					08/27/2010	11/15/2010
		PROPERTY TYPE: SECURITIES						
3,805.00		3,508.00					297.00	
		596. MONSANTO CO NEW					12/12/2006	11/15/2010
		PROPERTY TYPE: SECURITIES						
36,573.00		28,630.00					7,943.00	
		139284.46 MSM 2004-4 3A 8/1/2004 5.000 8					11/02/2004	10/05/2010
		PROPERTY TYPE: SECURITIES						
144,508.00		140,732.00					3,776.00	
		59. MOSAIC CO					10/29/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
4,605.00		4,306.00					299.00	
		67. MOSAIC CO					10/29/2010	03/08/2011
		PROPERTY TYPE: SECURITIES						
5,425.00		4,889.00					536.00	
		26. MOSAIC CO					11/18/2010	03/08/2011
		PROPERTY TYPE: SECURITIES						
2,105.00		1,797.00					308.00	
		25. MOSAIC CO					11/17/2010	03/08/2011
		PROPERTY TYPE: SECURITIES						
2,024.00		1,685.00					339.00	
		11. MOSAIC CO					11/17/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
780.00		741.00					39.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		123. MOSAIC CO PROPERTY TYPE: SECURITIES					09/20/2010	05/05/2011
8,721.00		7,551.00					1,170.00	
		2. MOSAIC CO PROPERTY TYPE: SECURITIES					09/20/2010	05/13/2011
134.00		123.00					11.00	
		563. MOSAIC CO PROPERTY TYPE: SECURITIES					09/16/2010	05/13/2011
37,833.00		33,976.00					3,857.00	
		23. NYSE EURONEXT PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
738.00		722.00					16.00	
		71. NYSE EURONEXT PROPERTY TYPE: SECURITIES					08/13/2010	01/28/2011
2,277.00		2,095.00					182.00	
		70. NYSE EURONEXT PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,245.00		1,980.00					265.00	
		221. NYSE EURONEXT PROPERTY TYPE: SECURITIES					08/13/2010	02/15/2011
8,434.00		6,520.00					1,914.00	
		325. NYSE EURONEXT PROPERTY TYPE: SECURITIES					08/13/2010	03/15/2011
11,622.00		9,589.00					2,033.00	
		134. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/03/2010	03/15/2011
4,792.00		3,902.00					890.00	
		22. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/06/2010	03/15/2011
787.00		639.00					148.00	
		239. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/06/2010	04/07/2011
9,508.00		6,939.00					2,569.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		156. NYSE EURONEXT PROPERTY TYPE: SECURITIES					11/26/2010	04/08/2011
6,009.00		4,412.00					1,597.00	
		22. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/06/2010	04/26/2011
862.00		639.00					223.00	
		181. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/06/2010	04/26/2011
7,090.00		5,255.00					1,835.00	
		72. NYSE EURONEXT PROPERTY TYPE: SECURITIES					06/25/2010	04/26/2011
2,820.00		2,075.00					745.00	
		158. NYSE EURONEXT PROPERTY TYPE: SECURITIES					11/26/2010	05/05/2011
6,236.00		4,469.00					1,767.00	
		477. NYSE EURONEXT PROPERTY TYPE: SECURITIES					06/25/2010	07/25/2011
16,759.00		13,745.00					3,014.00	
		233. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					12/30/2009	11/09/2010
13,728.00		10,361.00					3,367.00	
		244. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					12/30/2009	12/03/2010
15,323.00		10,850.00					4,473.00	
		268. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					12/30/2009	12/15/2010
16,684.00		11,918.00					4,766.00	
		56. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					12/30/2009	12/15/2010
3,486.00		2,484.00					1,002.00	
		1. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					12/30/2009	12/16/2010
62.00		44.00					18.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		68. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					03/05/2010	12/16/2010
4,190.00		2,946.00					1,244.00	
		31. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	12/16/2010
1,910.00		1,325.00					585.00	
		10. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
705.00		664.00					41.00	
		28. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	01/28/2011
1,974.00		1,197.00					777.00	
		40. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,820.00		2,478.00					342.00	
		115. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	03/15/2011
8,598.00		4,915.00					3,683.00	
		93. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	03/29/2011
7,641.00		3,975.00					3,666.00	
		449. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	04/07/2011
34,988.00		19,192.00					15,796.00	
		208. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					11/26/2010	04/28/2011
15,934.00		12,888.00					3,046.00	
		187. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					11/26/2010	06/28/2011
13,684.00		11,587.00					2,097.00	
		28. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					11/29/2010	06/28/2011
2,049.00		1,708.00					341.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		24. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					05/03/2010	12/31/2010
1,005.00		643.00					362.00	
		17. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					04/29/2010	12/31/2010
712.00		452.00					260.00	
		51. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					04/29/2010	12/31/2010
2,136.00		1,355.00					781.00	
		48. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					04/29/2010	12/31/2010
2,011.00		1,275.00					736.00	
		25. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					07/30/2009	12/31/2010
1,047.00		501.00					546.00	
		13. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					07/30/2009	12/31/2010
545.00		260.00					285.00	
		6. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					07/30/2009	01/28/2011
216.00		120.00					96.00	
		23. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/09/2009	01/28/2011
829.00		395.00					434.00	
		2. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/09/2009	03/09/2011
81.00		34.00					47.00	
		91. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/09/2009	03/09/2011
3,704.00		1,562.00					2,142.00	
		6. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/09/2009	03/09/2011
245.00		103.00					142.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		13. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/09/2009	03/10/2011
511.00		223.00					288.00	
		59. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/15/2009	03/10/2011
2,320.00		996.00					1,324.00	
		36. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/10/2009	03/10/2011
1,415.00		599.00					816.00	
		51. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/10/2009	03/10/2011
2,008.00		848.00					1,160.00	
		12. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/05/2009	03/10/2011
472.00		199.00					273.00	
		18. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/05/2009	03/11/2011
703.00		298.00					405.00	
		34. NEOGEN CORP COM PROPERTY TYPE: SECURITIES					06/05/2009	03/11/2011
1,327.00		563.00					764.00	
		75. NETAPP INC COM PROPERTY TYPE: SECURITIES					04/23/2010	12/28/2010
4,101.00		2,711.00					1,390.00	
		25. NETAPP INC COM PROPERTY TYPE: SECURITIES					04/05/2010	12/28/2010
1,367.00		863.00					504.00	
		50. NETAPP INC COM PROPERTY TYPE: SECURITIES					04/05/2010	01/31/2011
2,720.00		1,726.00					994.00	
		85. NETAPP INC COM PROPERTY TYPE: SECURITIES					04/05/2010	02/23/2011
4,307.00		2,935.00					1,372.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		350. NETAPP INC COM PROPERTY TYPE: SECURITIES					02/26/2008	02/23/2011
17,734.00		8,083.00					9,651.00	
		290. NETAPP INC COM PROPERTY TYPE: SECURITIES					03/18/2009	02/23/2011
14,694.00		4,536.00					10,158.00	
		150. NETEZZA CORP PROPERTY TYPE: SECURITIES					05/12/2010	10/04/2010
4,021.00		2,138.00					1,883.00	
		175. NETEZZA CORP PROPERTY TYPE: SECURITIES					06/24/2010	10/04/2010
4,692.00		2,462.00					2,230.00	
		500. NETEZZA CORP PROPERTY TYPE: SECURITIES					05/28/2010	10/04/2010
13,405.00		6,533.00					6,872.00	
		73. NETGEAR INC PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
2,503.00		2,059.00					444.00	
		94. NEUTRAL TANDEM INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,429.00		1,407.00					22.00	
		600. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/18/2009	11/24/2010
10,150.00		6,261.00					3,889.00	
		345. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/18/2009	11/24/2010
5,841.00		3,600.00					2,241.00	
		4. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/10/2009	11/24/2010
68.00		35.00					33.00	
		129. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/10/2009	01/28/2011
2,358.00		1,128.00					1,230.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
112. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES		11/26/2010	01/28/2011	2,047.00		1,911.00				136.00
1125. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES		11/26/2010	07/27/2011	15,589.00		19,199.00				-3,610.00
77. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES		11/29/2010	07/27/2011	1,067.00		1,302.00				-235.00
1253. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES		03/10/2009	08/12/2011	15,859.00		10,959.00				4,900.00
209. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES		03/10/2009	09/02/2011	2,569.00		1,828.00				741.00
815. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES		03/09/2009	09/02/2011	10,016.00		6,693.00				3,323.00
31. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES		01/12/2011	09/02/2011	381.00		578.00				-197.00
50. NEWELL RUBBERMAID INC PROPERTY TYPE: SECURITIES		03/11/2011	03/30/2011	963.00		975.00				-12.00
1150. NEWELL RUBBERMAID INC PROPERTY TYPE: SECURITIES		03/11/2011	04/29/2011	21,792.00		22,427.00				-635.00
1054. NEWPARK RES INC COM PAR $0.01 NEW PROPERTY TYPE: SECURITIES		09/28/2010	11/05/2010	5,937.00		8,456.00				-2,519.00
177. NEWPARK RES INC COM PAR $0.01 NEW PROPERTY TYPE: SECURITIES		09/28/2010	11/05/2010	997.00		1,412.00				-415.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		20. NEXTERA ENERGY INC					01/12/2011	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,087.00		1,073.00					14.00	
		64. NEXTERA ENERGY INC					04/16/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,478.00		3,132.00					346.00	
		23. NEXTERA ENERGY INC					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,250.00		1,176.00					74.00	
		59. NEXTERA ENERGY INC					09/10/2010	09/02/2011
		PROPERTY TYPE: SECURITIES						
3,297.00		3,253.00					44.00	
		89. NEXTERA ENERGY INC					09/10/2010	09/02/2011
		PROPERTY TYPE: SECURITIES						
4,972.00		4,907.00					65.00	
		49. NIKE INC CL B					10/25/2007	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,989.00		3,112.00					877.00	
		176. NIKE INC CL B					10/25/2007	03/18/2011
		PROPERTY TYPE: SECURITIES						
13,627.00		11,177.00					2,450.00	
		256. NIKE INC CL B					10/25/2007	03/31/2011
		PROPERTY TYPE: SECURITIES						
19,422.00		16,258.00					3,164.00	
		54. NIKE INC CL B					10/25/2007	04/01/2011
		PROPERTY TYPE: SECURITIES						
4,101.00		3,429.00					672.00	
		146. NIKE INC CL B					02/29/2008	04/01/2011
		PROPERTY TYPE: SECURITIES						
11,088.00		8,894.00					2,194.00	
		10. NIKE INC CL B					04/21/2009	04/01/2011
		PROPERTY TYPE: SECURITIES						
759.00		529.00					230.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. NORDSON CORP COM PROPERTY TYPE: SECURITIES					03/11/2011	03/30/2011
2,857.00		2,651.00					206.00	
		450. NORDSON CORP COM PROPERTY TYPE: SECURITIES					03/11/2011	05/25/2011
22,364.00		23,859.00					-1,495.00	
		64. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES					12/02/2010	01/28/2011
727.00		635.00					92.00	
		39. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES					12/02/2010	01/28/2011
443.00		387.00					56.00	
		28. NUVASIVE INC PROPERTY TYPE: SECURITIES					01/31/2006	01/28/2011
764.00		511.00					253.00	
		35. NUVASIVE INC PROPERTY TYPE: SECURITIES					01/31/2006	02/17/2011
1,050.00		639.00					411.00	
		92. NUVASIVE INC PROPERTY TYPE: SECURITIES					06/08/2006	02/17/2011
2,759.00		1,501.00					1,258.00	
		13. NUVASIVE INC PROPERTY TYPE: SECURITIES					05/03/2010	02/17/2011
390.00		551.00					-161.00	
		73. NUVASIVE INC PROPERTY TYPE: SECURITIES					04/29/2010	02/17/2011
2,189.00		3,029.00					-840.00	
		47. NUVASIVE INC PROPERTY TYPE: SECURITIES					01/18/2008	02/17/2011
1,410.00		1,935.00					-525.00	
		81. NUVASIVE INC PROPERTY TYPE: SECURITIES					06/11/2010	02/17/2011
2,429.00		3,053.00					-624.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		107. NUVASIVE INC PROPERTY TYPE: SECURITIES					10/14/2010	02/17/2011
3,209.00		3,620.00					-411.00	
		62. NXSTAGE MED INC PROPERTY TYPE: SECURITIES					10/15/2010	01/28/2011
1,460.00		1,302.00					158.00	
		66. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					05/19/2009	01/28/2011
3,726.00		2,475.00					1,251.00	
		50. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					04/22/2010	01/31/2011
2,850.00		2,269.00					581.00	
		161. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					05/19/2009	02/11/2011
9,262.00		6,037.00					3,225.00	
		93. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					10/15/2009	02/11/2011
5,350.00		3,446.00					1,904.00	
		58. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					04/22/2010	02/17/2011
3,245.00		2,632.00					613.00	
		642. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					04/22/2010	02/17/2011
35,746.00		29,130.00					6,616.00	
		51. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					10/15/2009	02/17/2011
2,853.00		1,890.00					963.00	
		166. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					10/15/2009	02/17/2011
9,243.00		6,151.00					3,092.00	
		405. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					05/18/2009	02/17/2011
22,550.00		14,904.00					7,646.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired	Gain or (loss)	Date sold
4,002.00		42. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES	3,675.00					06/16/2010	327.00	01/28/2011
2,062.00		183. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES	1,896.00					11/26/2010	166.00	01/28/2011
1,740.00		67. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES	1,551.00					11/26/2010	189.00	01/28/2011
2,942.00		95. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES	2,199.00					11/26/2010	743.00	05/18/2011
8,776.00		320. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES	7,408.00					11/26/2010	1,368.00	08/03/2011
1,254.00		48. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES	1,185.00					10/12/2010	69.00	01/28/2011
6,104.00		191. ORACLE CORP PROPERTY TYPE: SECURITIES	2,860.00					08/08/2006	3,244.00	01/28/2011
7,279.00		274. ORACLE CORP PROPERTY TYPE: SECURITIES	4,104.00					08/08/2006	3,175.00	08/26/2011
6,059.00		100. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES	4,798.00					05/24/2010	1,261.00	12/28/2010
346.00		30. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES	683.00					09/08/2009	-337.00	12/21/2010
2,780.00		241. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES	5,245.00					08/14/2009	-2,465.00	12/21/2010

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		46. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					09/03/2009	12/21/2010
531.00		999.00					-468.00	
		62. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					08/17/2009	12/21/2010
715.00		1,315.00					-600.00	
		27. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					08/12/2009	12/21/2010
311.00		532.00					-221.00	
		138. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					04/29/2010	12/21/2010
1,592.00		2,709.00					-1,117.00	
		27. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					05/03/2010	12/21/2010
311.00		508.00					-197.00	
		1. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					01/25/2010	12/21/2010
12.00		19.00					-7.00	
		25. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					01/25/2010	12/21/2010
288.00		467.00					-179.00	
		14. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					01/25/2010	12/21/2010
161.00		261.00					-100.00	
		14. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					01/25/2010	12/21/2010
161.00		260.00					-99.00	
		90. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES					06/30/2010	12/21/2010
1,038.00		1,301.00					-263.00	
		36. P G & E CORPORATION PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,667.00		1,694.00					-27.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		11. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					04/07/2010	10/27/2010
989.00		905.00					84.00	
		121. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					04/07/2010	10/27/2010
10,858.00		9,954.00					904.00	
		119. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					04/07/2010	10/27/2010
10,679.00		9,783.00					896.00	
		49. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					04/06/2010	10/27/2010
4,397.00		3,982.00					415.00	
		50. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					10/19/2010	12/28/2010
4,291.00		3,831.00					460.00	
		84. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					04/23/2010	01/20/2011
7,219.00		5,952.00					1,267.00	
		12. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					08/18/2010	01/20/2011
1,031.00		795.00					236.00	
		47. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					08/18/2010	01/28/2011
4,070.00		3,112.00					958.00	
		25. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					04/01/2010	01/31/2011
2,251.00		1,629.00					622.00	
		35. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					08/18/2010	02/25/2011
3,103.00		2,317.00					786.00	
		40. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					08/13/2010	02/25/2011
3,546.00		2,545.00					1,001.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		12. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	02/25/2011
1,064.00		723.00					341.00	
		1. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	02/25/2011
89.00		60.00					29.00	
		1. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	02/25/2011
89.00		60.00					29.00	
		87. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	03/03/2011
7,785.00		5,245.00					2,540.00	
		58. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	03/08/2011
5,021.00		3,497.00					1,524.00	
		301. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					04/01/2010	03/11/2011
25,516.00		19,608.00					5,908.00	
		24. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					04/01/2010	03/11/2011
2,036.00		1,563.00					473.00	
		75. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					05/24/2010	03/11/2011
6,364.00		4,536.00					1,828.00	
		123. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	05/26/2011
10,760.00		7,416.00					3,344.00	
		255. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	05/26/2011
22,307.00		15,371.00					6,936.00	
		59. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	05/26/2011
5,161.00		3,554.00					1,607.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					10/19/2010	12/28/2010
3,157.00		2,572.00					585.00	
		94. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					11/04/2010	01/20/2011
5,495.00		5,318.00					177.00	
		2. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					09/20/2010	01/20/2011
117.00		97.00					20.00	
		63. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					09/20/2010	01/28/2011
3,786.00		3,043.00					743.00	
		25. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					10/19/2010	01/31/2011
1,570.00		1,286.00					284.00	
		21. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					09/20/2010	03/08/2011
1,421.00		1,014.00					407.00	
		69. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/22/2010	03/08/2011
4,669.00		3,126.00					1,543.00	
		25. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/13/2010	03/30/2011
1,808.00		1,086.00					722.00	
		176. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/22/2010	05/13/2011
10,318.00		7,973.00					2,345.00	
		450. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/13/2010	06/08/2011
25,065.00		19,551.00					5,514.00	
		639. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/22/2010	08/04/2011
32,226.00		28,946.00					3,280.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		64. PEPCO HLDGS INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,192.00		1,182.00					10.00	
		29. PERFICIENT INC PROPERTY TYPE: SECURITIES					05/20/2009	10/01/2010
256.00		198.00					58.00	
		119. PERFICIENT INC PROPERTY TYPE: SECURITIES					05/21/2009	10/01/2010
1,050.00		811.00					239.00	
		50. PERFICIENT INC PROPERTY TYPE: SECURITIES					06/03/2009	10/01/2010
441.00		328.00					113.00	
		115. PERFICIENT INC PROPERTY TYPE: SECURITIES					04/22/2009	10/01/2010
1,015.00		719.00					296.00	
		65. PERFICIENT INC PROPERTY TYPE: SECURITIES					04/22/2009	10/01/2010
574.00		406.00					168.00	
		200. PERFICIENT INC PROPERTY TYPE: SECURITIES					04/16/2009	10/01/2010
1,765.00		1,229.00					536.00	
		57. PERFICIENT INC PROPERTY TYPE: SECURITIES					05/13/2009	10/01/2010
503.00		345.00					158.00	
		17. PERFICIENT INC PROPERTY TYPE: SECURITIES					05/13/2009	10/01/2010
150.00		103.00					47.00	
		39. PERFICIENT INC PROPERTY TYPE: SECURITIES					05/03/2010	10/01/2010
344.00		497.00					-153.00	
		195. PERFICIENT INC PROPERTY TYPE: SECURITIES					04/29/2010	10/01/2010
1,722.00		2,461.00					-739.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		37. PERFICIENT INC PROPERTY TYPE: SECURITIES					05/27/2010	10/01/2010
327.00		395.00					-68.00	
		36. PERFICIENT INC PROPERTY TYPE: SECURITIES					05/27/2010	10/01/2010
318.00		384.00					-66.00	
		44. PERRIGO CO COM PROPERTY TYPE: SECURITIES					04/01/2011	08/12/2011
3,870.00		3,502.00					368.00	
		17. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/31/2011	08/12/2011
1,495.00		1,351.00					144.00	
		27. PFIZER INC PROPERTY TYPE: SECURITIES					11/29/2010	12/01/2010
447.00		443.00					4.00	
		439. PFIZER INC PROPERTY TYPE: SECURITIES					11/26/2010	12/01/2010
7,261.00		7,287.00					-26.00	
		234. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES					04/08/2011	05/19/2011
2,151.00		2,130.00					21.00	
		189. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES					04/08/2011	05/20/2011
1,723.00		1,720.00					3.00	
		50. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					12/01/2010	12/28/2010
4,297.00		4,193.00					104.00	
		25. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/15/2010	01/31/2011
2,326.00		1,765.00					561.00	
		25. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/15/2010	03/30/2011
2,571.00		1,765.00					806.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/04/2010	05/04/2011
2,268.00		1,632.00					636.00	
		25. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/04/2010	05/10/2011
2,359.00		1,632.00					727.00	
		250. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/04/2010	08/10/2011
18,579.00		16,323.00					2,256.00	
		17. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES					06/24/2010	01/28/2011
1,269.00		979.00					290.00	
		82. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES					06/24/2010	06/28/2011
9,004.00		4,724.00					4,280.00	
		100. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES					05/25/2010	06/28/2011
10,981.00		5,703.00					5,278.00	
		25. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/28/2011	03/30/2011
1,283.00		1,198.00					85.00	
		58. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES					11/04/2010	12/09/2010
2,580.00		1,900.00					680.00	
		35. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES					08/31/2010	12/09/2010
1,557.00		953.00					604.00	
		8. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES					08/31/2010	01/28/2011
374.00		218.00					156.00	
		21. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES					06/27/2007	01/28/2011
981.00		399.00					582.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		63. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES					06/27/2007	05/05/2011
4,177.00		1,197.00					2,980.00	
		10. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					11/02/2010	12/28/2010
4,053.00		3,811.00					242.00	
		5. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					10/27/2010	01/31/2011
2,126.00		1,866.00					260.00	
		5. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/07/2011	03/30/2011
2,510.00		2,323.00					187.00	
		10. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/07/2011	06/27/2011
4,879.00		4,645.00					234.00	
		10. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					01/11/2011	06/27/2011
4,879.00		4,355.00					524.00	
		75. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					10/27/2010	06/27/2011
36,591.00		27,987.00					8,604.00	
		54. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					11/05/2010	01/28/2011
644.00		746.00					-102.00	
		493. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					11/05/2010	08/16/2011
2,223.00		6,810.00					-4,587.00	
		1. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					02/18/2011	08/16/2011
5.00		13.00					-8.00	
		372. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					02/18/2011	08/16/2011
1,677.00		4,754.00					-3,077.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					02/17/2011	08/16/2011
27.00		76.00					-49.00	
		237. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					06/08/2011	08/16/2011
1,069.00		3,000.00					-1,931.00	
		2. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					02/17/2011	08/16/2011
9.00		25.00					-16.00	
		1. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					02/17/2011	08/16/2011
5.00		12.00					-7.00	
		10. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					02/17/2011	08/16/2011
45.00		124.00					-79.00	
		266. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					11/05/2010	08/16/2011
1,199.00		3,192.00					-1,993.00	
		187. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					11/05/2010	08/16/2011
842.00		2,244.00					-1,402.00	
		71. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					06/17/2011	08/16/2011
320.00		799.00					-479.00	
		142. PRIMO WTR CORP PROPERTY TYPE: SECURITIES					06/17/2011	08/16/2011
641.00		1,599.00					-958.00	
		46. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					07/19/2005	11/24/2010
2,879.00		2,526.00					353.00	
		142. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					07/18/2005	11/24/2010
8,886.00		7,768.00					1,118.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		51. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					11/25/2009	01/28/2011
3,269.00		3,213.00					56.00	
		18. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
1,109.00		1,096.00					13.00	
		60. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					09/08/2010	01/28/2011
3,698.00		3,236.00					462.00	
		37. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,280.00		1,914.00					366.00	
		125. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES					09/10/2010	12/14/2010
3,993.00		2,693.00					1,300.00	
		100. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES					09/10/2010	12/28/2010
3,104.00		2,154.00					950.00	
		50. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES					09/10/2010	01/31/2011
1,683.00		1,077.00					606.00	
		25. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES					09/10/2010	03/30/2011
1,065.00		539.00					526.00	
		34. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/13/2011
3,055.00		2,604.00					451.00	
		12. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/13/2011
1,078.00		912.00					166.00	
		124. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/26/2011
10,819.00		9,420.00					1,399.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/26/2011
4,362.00		3,747.00					615.00	
		52. REACHLOCAL INC PROPERTY TYPE: SECURITIES					01/26/2011	01/28/2011
1,146.00		1,217.00					-71.00	
		142. REACHLOCAL INC PROPERTY TYPE: SECURITIES					01/26/2011	04/27/2011
3,484.00		3,322.00					162.00	
		78. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/02/2010	01/28/2011
4,508.00		4,025.00					483.00	
		30. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,734.00		1,516.00					218.00	
		42. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					02/15/2011	05/26/2011
2,601.00		2,579.00					22.00	
		99. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					02/15/2011	05/26/2011
6,130.00		6,078.00					52.00	
		19. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					01/12/2011	05/26/2011
1,176.00		1,104.00					72.00	
		25. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/02/2010	05/26/2011
1,548.00		1,290.00					258.00	
		95. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
5,401.00		4,805.00					596.00	
		38. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
2,161.00		1,922.00					239.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		45. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/03/2010	08/01/2011
2,559.00		2,086.00					473.00	
		138. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/03/2010	08/02/2011
7,745.00		6,398.00					1,347.00	
		80. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/08/2010	08/02/2011
4,490.00		3,705.00					785.00	
		222. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/08/2010	08/03/2011
12,220.00		10,281.00					1,939.00	
		30. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/16/2008	08/03/2011
1,651.00		975.00					676.00	
		100. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/29/2010	12/28/2010
3,406.00		2,880.00					526.00	
		25. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	12/28/2010
851.00		593.00					258.00	
		100. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	01/28/2011
3,646.00		2,373.00					1,273.00	
		50. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	01/31/2011
1,803.00		1,186.00					617.00	
		100. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	03/18/2011
3,744.00		2,373.00					1,371.00	
		25. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	03/30/2011
945.00		593.00					352.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		43. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	04/04/2011
1,454.00		1,020.00					434.00	
		158. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	04/04/2011
5,341.00		3,749.00					1,592.00	
		449. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	04/05/2011
15,263.00		10,653.00					4,610.00	
		38. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
2,512.00		2,005.00					507.00	
		11. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES					04/29/2010	06/24/2011
703.00		580.00					123.00	
		14. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES					05/03/2010	06/24/2011
895.00		738.00					157.00	
		61. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES					04/30/2010	06/24/2011
3,897.00		3,210.00					687.00	
		38. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES					08/20/2008	06/24/2011
2,428.00		1,338.00					1,090.00	
		126. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES					08/21/2008	06/24/2011
8,050.00		4,422.00					3,628.00	
		29. ROVI CORP PROPERTY TYPE: SECURITIES					02/18/2010	10/01/2010
1,458.00		938.00					520.00	
		21. ROVI CORP PROPERTY TYPE: SECURITIES					02/18/2010	10/01/2010
1,056.00		678.00					378.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		91. ROVI CORP PROPERTY TYPE: SECURITIES					02/18/2010	10/19/2010
4,476.00		2,938.00					1,538.00	
		144. ROVI CORP PROPERTY TYPE: SECURITIES					11/17/2009	10/19/2010
7,083.00		4,438.00					2,645.00	
		340. ROVI CORP PROPERTY TYPE: SECURITIES					11/09/2009	10/19/2010
16,724.00		10,225.00					6,499.00	
		147. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/27/2011	09/02/2011
9,734.00		11,325.00					-1,591.00	
		55. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/26/2011	09/02/2011
3,642.00		4,183.00					-541.00	
		54. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/26/2011	09/02/2011
3,576.00		4,107.00					-531.00	
		115. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/26/2011	09/02/2011
7,615.00		8,745.00					-1,130.00	
		118. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/26/2011	09/02/2011
7,814.00		8,958.00					-1,144.00	
		238. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/26/2011	09/15/2011
16,048.00		18,067.00					-2,019.00	
		33. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/31/2010	01/28/2011
611.00		849.00					-238.00	
		64. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/31/2010	08/05/2011
786.00		1,647.00					-861.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		55. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					09/14/2010	08/05/2011
676.00		1,368.00					-692.00	
		15. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					09/14/2010	08/05/2011
185.00		373.00					-188.00	
		157. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/26/2010	08/05/2011
1,932.00		3,891.00					-1,959.00	
		79. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/26/2010	08/05/2011
972.00		1,958.00					-986.00	
		89. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/26/2010	08/05/2011
1,095.00		2,203.00					-1,108.00	
		46. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES					12/30/2010	01/28/2011
880.00		954.00					-74.00	
		19. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES					12/30/2010	01/28/2011
363.00		394.00					-31.00	
		102. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	01/28/2011
1,581.00		1,345.00					236.00	
		28. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	09/08/2011
499.00		369.00					130.00	
		30. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	09/08/2011
538.00		396.00					142.00	
		41. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	09/09/2011
705.00		541.00					164.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		70. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	09/12/2011
1,167.00		923.00					244.00	
		1. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	09/12/2011
17.00		13.00					4.00	
		8. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	09/13/2011
135.00		105.00					30.00	
		52. SPS COMM INC PROPERTY TYPE: SECURITIES					12/03/2010	09/13/2011
883.00		686.00					197.00	
		50. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					06/28/2010	12/28/2010
2,129.00		1,862.00					267.00	
		25. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					04/30/2010	12/28/2010
1,065.00		876.00					189.00	
		50. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					12/13/2010	01/31/2011
2,365.00		2,207.00					158.00	
		25. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					12/13/2010	03/30/2011
1,365.00		1,104.00					261.00	
		25. ST JUDE MED INC PROPERTY TYPE: SECURITIES					03/23/2011	03/30/2011
1,291.00		1,279.00					12.00	
		50. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					04/23/2010	10/19/2010
5,189.00		4,445.00					744.00	
		31. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					10/13/2010	11/24/2010
4,463.00		3,368.00					1,095.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					05/24/2010	12/28/2010
3,324.00		2,096.00					1,228.00	
		25. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					04/12/2010	12/28/2010
3,324.00		2,006.00					1,318.00	
		95. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					06/11/2010	01/25/2011
11,753.00		9,051.00					2,702.00	
		20. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					06/11/2010	01/28/2011
2,588.00		1,905.00					683.00	
		25. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					04/12/2010	01/31/2011
3,210.00		2,006.00					1,204.00	
		230. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					06/11/2010	02/28/2011
29,833.00		21,913.00					7,920.00	
		62. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					07/08/2010	02/28/2011
8,042.00		5,653.00					2,389.00	
		350. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES					04/12/2010	03/07/2011
44,077.00		28,078.00					15,999.00	
		57. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES					12/29/2010	01/28/2011
4,892.00		4,783.00					109.00	
		25. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,511.00		1,413.00					98.00	
		25. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					01/05/2011	01/31/2011
1,520.00		1,699.00					-179.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
25. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES		02/28/2011	03/30/2011	1,659.00		1,605.00				54.00
100. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES		01/05/2011	04/08/2011	6,356.00		6,795.00				-439.00
225. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES		12/31/2010	04/08/2011	14,302.00		14,973.00				-671.00
50. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES		02/28/2011	04/08/2011	3,178.00		3,210.00				-32.00
110. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES		11/26/2010	08/03/2011	5,430.00		6,217.00				-787.00
143. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES		11/26/2010	08/08/2011	5,984.00		8,082.00				-2,098.00
18. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES		11/29/2010	08/08/2011	753.00		1,005.00				-252.00
41. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES		01/03/2011	01/28/2011	539.00		536.00				3.00
6. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES		12/31/2010	01/28/2011	79.00		78.00				1.00
2. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES		12/28/2010	01/28/2011	26.00		26.00				
8. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES		12/29/2010	01/28/2011	105.00		104.00				1.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		12. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES					12/30/2010	01/28/2011
158.00		151.00					7.00	
		75. SCRIPPS NETWORKS INTERACT INC PROPERTY TYPE: SECURITIES					05/20/2010	12/28/2010
3,896.00		3,305.00					591.00	
		50. SCRIPPS NETWORKS INTERACT INC PROPERTY TYPE: SECURITIES					05/20/2010	01/31/2011
2,310.00		2,204.00					106.00	
		228. SCRIPPS NETWORKS INTERACT INC PROPERTY TYPE: SECURITIES					05/20/2010	02/10/2011
11,108.00		10,048.00					1,060.00	
		247. SCRIPPS NETWORKS INTERACT INC PROPERTY TYPE: SECURITIES					05/20/2010	02/10/2011
12,034.00		10,880.00					1,154.00	
		1125. SEATTLE GENETICS INC PROPERTY TYPE: SECURITIES					06/27/2011	07/18/2011
20,376.00		23,216.00					-2,840.00	
		18. SEMILEDS CORP PROPERTY TYPE: SECURITIES					12/08/2010	12/09/2010
454.00		306.00					148.00	
		25. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES					01/26/2011	01/31/2011
2,116.00		2,145.00					-29.00	
		325. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES					01/26/2011	04/26/2011
27,082.00		27,891.00					-809.00	
		25. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES					02/17/2011	04/26/2011
2,083.00		2,121.00					-38.00	
		132. SKULLCANDY INC PROPERTY TYPE: SECURITIES					07/19/2011	07/20/2011
2,660.00		2,640.00					20.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		125. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/19/2010	12/28/2010
3,581.00		2,989.00					592.00	
		75. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/04/2010	01/31/2011
2,359.00		1,766.00					593.00	
		175. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/04/2010	02/09/2011
6,199.00		4,120.00					2,079.00	
		25. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/04/2010	03/30/2011
816.00		589.00					227.00	
		800. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/04/2010	04/27/2011
21,849.00		18,833.00					3,016.00	
		50. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					06/25/2008	12/28/2010
2,856.00		2,687.00					169.00	
		113. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					11/26/2010	01/27/2011
6,492.00		5,992.00					500.00	
		11. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
618.00		583.00					35.00	
		25. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					06/25/2008	01/31/2011
1,416.00		1,343.00					73.00	
		25. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					06/25/2008	03/30/2011
1,503.00		1,343.00					160.00	
		103. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					11/26/2010	03/31/2011
6,195.00		5,462.00					733.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired	Date sold	Gain or (loss)
14. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES	842.00		739.00					11/29/2010	03/31/2011	103.00
119. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES	6,678.00		6,395.00					06/25/2008	08/01/2011	283.00
171. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES	9,596.00		8,994.00					06/26/2008	08/01/2011	602.00
110. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES	6,173.00		5,742.00					06/30/2008	08/01/2011	431.00
59. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES	4,246.00		3,968.00					12/30/2010	01/28/2011	278.00
64. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES	4,631.00		4,305.00					12/30/2010	04/29/2011	326.00
201. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES	14,543.00		12,867.00					10/13/2010	04/29/2011	1,676.00
59. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES	4,094.00		3,777.00					10/13/2010	06/27/2011	317.00
141. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES	8,991.00		8,710.00					10/29/2010	08/02/2011	281.00
109. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES	6,951.00		6,702.00					10/20/2010	08/02/2011	249.00
73. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES	4,655.00		4,673.00					10/13/2010	08/02/2011	-18.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		199. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/13/2010	08/03/2011
12,534.00		12,739.00					-205.00	
		25. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					09/23/2010	11/02/2010
1,361.00		1,294.00					67.00	
		15. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					04/01/2010	11/02/2010
817.00		711.00					106.00	
		60. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					04/01/2010	11/02/2010
3,269.00		2,844.00					425.00	
		75. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					04/01/2010	12/28/2010
4,589.00		3,555.00					1,034.00	
		50. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					04/01/2010	01/31/2011
2,963.00		2,370.00					593.00	
		250. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					04/01/2010	03/07/2011
14,457.00		11,850.00					2,607.00	
		127. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					06/28/2010	03/07/2011
7,344.00		5,717.00					1,627.00	
		123. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					06/28/2010	03/07/2011
7,113.00		5,537.00					1,576.00	
		75. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					12/13/2010	03/07/2011
4,337.00		4,596.00					-259.00	
		42. STERICYCLE INC PROPERTY TYPE: SECURITIES					12/17/2003	12/28/2010
3,378.00		968.00					2,410.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		55. STERICYCLE INC PROPERTY TYPE: SECURITIES					08/31/2010	01/28/2011
4,305.00		3,601.00					704.00	
		25. STERICYCLE INC PROPERTY TYPE: SECURITIES					12/17/2003	01/31/2011
1,949.00		576.00					1,373.00	
		25. STERICYCLE INC PROPERTY TYPE: SECURITIES					12/17/2003	03/30/2011
2,213.00		576.00					1,637.00	
		100. STERICYCLE INC PROPERTY TYPE: SECURITIES					12/17/2003	08/01/2011
8,250.00		2,304.00					5,946.00	
		11. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					05/03/2010	01/28/2011
706.00		652.00					54.00	
		22. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					04/30/2010	01/28/2011
1,412.00		1,254.00					158.00	
		.5 STIFEL FINL CORP PROPERTY TYPE: SECURITIES					04/30/2010	04/13/2011
23.00		19.00					4.00	
		97.5 STIFEL FINL CORP PROPERTY TYPE: SECURITIES					05/28/2009	08/16/2011
2,875.00		2,805.00					70.00	
		80. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					05/29/2009	08/16/2011
2,359.00		2,283.00					76.00	
		45.5 STIFEL FINL CORP PROPERTY TYPE: SECURITIES					04/30/2010	08/16/2011
1,341.00		1,748.00					-407.00	
		65. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					04/29/2010	08/16/2011
1,916.00		2,432.00					-516.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		125. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					06/10/2011	08/16/2011
3,685.00		4,631.00					-946.00	
		40. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					06/30/2009	08/16/2011
1,179.00		1,291.00					-112.00	
		38. SUCCESSFACTORS INC PROPERTY TYPE: SECURITIES					05/27/2010	01/28/2011
1,098.00		839.00					259.00	
		1294. SUPERVALU INC COM PROPERTY TYPE: SECURITIES					03/26/2009	12/03/2010
10,816.00		19,778.00					-8,962.00	
		489. SUPERVALU INC COM PROPERTY TYPE: SECURITIES					06/24/2009	12/03/2010
4,087.00		6,759.00					-2,672.00	
		242. SUPERVALU INC COM PROPERTY TYPE: SECURITIES					06/24/2009	12/06/2010
2,011.00		3,345.00					-1,334.00	
		210. SUPPORT COM INC PROPERTY TYPE: SECURITIES					10/29/2010	01/28/2011
1,222.00		1,208.00					14.00	
		284. SUPPORT COM INC PROPERTY TYPE: SECURITIES					10/29/2010	08/01/2011
924.00		1,633.00					-709.00	
		175. SUPPORT COM INC PROPERTY TYPE: SECURITIES					10/27/2010	08/01/2011
569.00		906.00					-337.00	
		122. SUPPORT COM INC PROPERTY TYPE: SECURITIES					10/27/2010	08/01/2011
393.00		632.00					-239.00	
		680. SUPPORT COM INC PROPERTY TYPE: SECURITIES					10/26/2010	08/01/2011
2,190.00		3,474.00					-1,284.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		88. SUPPORT COM INC					10/26/2010	08/01/2011
		PROPERTY TYPE: SECURITIES						
283.00		447.00					-164.00	
		72. SUPPORT COM INC					10/26/2010	08/01/2011
		PROPERTY TYPE: SECURITIES						
232.00		365.00					-133.00	
		247. SUPPORT COM INC					10/25/2010	08/01/2011
		PROPERTY TYPE: SECURITIES						
795.00		1,242.00					-447.00	
		3. SUPPORT COM INC					10/25/2010	08/02/2011
		PROPERTY TYPE: SECURITIES						
10.00		15.00					-5.00	
		270. SUPPORT COM INC					10/25/2010	08/02/2011
		PROPERTY TYPE: SECURITIES						
894.00		1,358.00					-464.00	
		122. SUPPORT COM INC					10/25/2010	08/03/2011
		PROPERTY TYPE: SECURITIES						
393.00		614.00					-221.00	
		107. SUPPORT COM INC					10/25/2010	08/10/2011
		PROPERTY TYPE: SECURITIES						
280.00		538.00					-258.00	
		84. SUPPORT COM INC					10/25/2010	08/10/2011
		PROPERTY TYPE: SECURITIES						
220.00		420.00					-200.00	
		71. SUPPORT COM INC					10/25/2010	08/10/2011
		PROPERTY TYPE: SECURITIES						
186.00		355.00					-169.00	
		134. SYMMETRICOM DEL					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
805.00		896.00					-91.00	
		29. SYMMETRICOM DEL					11/26/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
169.00		194.00					-25.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		217. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/06/2011
1,290.00		1,450.00					-160.00	
		125. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/09/2011
724.00		835.00					-111.00	
		103. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/10/2011
601.00		688.00					-87.00	
		79. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/19/2011
450.00		528.00					-78.00	
		220. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/19/2011
1,234.00		1,470.00					-236.00	
		46. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/20/2011
267.00		307.00					-40.00	
		136. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/23/2011
758.00		909.00					-151.00	
		117. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	05/24/2011
636.00		782.00					-146.00	
		270. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/26/2010	07/28/2011
1,516.00		1,804.00					-288.00	
		92. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					11/29/2010	07/28/2011
516.00		611.00					-95.00	
		290. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,590.00		1,511.00					79.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		557. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	03/08/2011
3,099.00		2,902.00					197.00	
		399. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	03/30/2011
1,880.00		2,079.00					-199.00	
		559. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	03/30/2011
2,610.00		2,912.00					-302.00	
		108. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	04/08/2011
489.00		563.00					-74.00	
		242. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	04/08/2011
1,106.00		1,261.00					-155.00	
		321. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	04/20/2011
1,364.00		1,672.00					-308.00	
		733. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	04/21/2011
3,078.00		3,818.00					-740.00	
		200. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/29/2010	04/21/2011
840.00		1,030.00					-190.00	
		25. TRW AUTOMOTIVE HLDGS CORP PROPERTY TYPE: SECURITIES					02/17/2011	03/30/2011
1,358.00		1,510.00					-152.00	
		500. TRW AUTOMOTIVE HLDGS CORP PROPERTY TYPE: SECURITIES					02/17/2011	08/19/2011
18,178.00		30,209.00					-12,031.00	
		496. TW TELECOM INC PROPERTY TYPE: SECURITIES					08/11/2009	10/01/2010
9,124.00		5,309.00					3,815.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		717. TW TELECOM INC PROPERTY TYPE: SECURITIES					05/04/2009	10/01/2010
13,189.00		7,069.00					6,120.00	
		233. TW TELECOM INC PROPERTY TYPE: SECURITIES					05/04/2009	10/01/2010
4,289.00		2,297.00					1,992.00	
		130. TW TELECOM INC PROPERTY TYPE: SECURITIES					10/14/2008	11/24/2010
2,143.00		948.00					1,195.00	
		130. TW TELECOM INC PROPERTY TYPE: SECURITIES					09/12/2007	11/24/2010
2,143.00		2,715.00					-572.00	
		140. TW TELECOM INC PROPERTY TYPE: SECURITIES					01/18/2008	11/24/2010
2,308.00		2,591.00					-283.00	
		24. TW TELECOM INC PROPERTY TYPE: SECURITIES					05/03/2010	11/24/2010
396.00		433.00					-37.00	
		120. TW TELECOM INC PROPERTY TYPE: SECURITIES					04/29/2010	11/24/2010
1,978.00		2,141.00					-163.00	
		141. TANGOE INC PROPERTY TYPE: SECURITIES					08/02/2011	09/08/2011
1,927.00		1,662.00					265.00	
		55. TANGOE INC PROPERTY TYPE: SECURITIES					08/03/2011	09/08/2011
752.00		647.00					105.00	
		126. TARGET CORP PROPERTY TYPE: SECURITIES					09/14/2010	10/29/2010
6,549.00		6,813.00					-264.00	
		174. TARGET CORP PROPERTY TYPE: SECURITIES					09/08/2010	10/29/2010
9,043.00		9,181.00					-138.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		608. TARGET CORP PROPERTY TYPE: SECURITIES					09/02/2010	10/29/2010
31,599.00		32,067.00					-468.00	
		10000. TARGET CORP 5/01/2007 5.375 5/01/ PROPERTY TYPE: SECURITIES					11/20/2007	03/10/2011
11,293.00		9,800.00					1,493.00	
		87. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					08/25/2010	01/26/2011
3,788.00		2,066.00					1,722.00	
		97. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					05/10/2010	01/26/2011
4,224.00		2,283.00					1,941.00	
		37. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					05/10/2010	01/28/2011
1,543.00		871.00					672.00	
		75. TERADATA CORP DEL PROPERTY TYPE: SECURITIES					10/01/2010	12/28/2010
3,118.00		2,921.00					197.00	
		50. TERADATA CORP DEL PROPERTY TYPE: SECURITIES					09/20/2010	01/31/2011
2,143.00		1,896.00					247.00	
		27. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
1,466.00		1,461.00					5.00	
		78. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					11/24/2010	01/28/2011
4,236.00		3,937.00					299.00	
		66. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
3,584.00		3,363.00					221.00	
		616. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					09/21/2010	09/15/2011
23,554.00		33,992.00					-10,438.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		224. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					09/08/2010	09/15/2011
8,565.00		12,185.00					-3,620.00	
		412. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					09/08/2010	09/26/2011
14,531.00		22,412.00					-7,881.00	
		185. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					01/18/2011	09/26/2011
6,525.00		10,057.00					-3,532.00	
		216. TIDEWATER INC PROPERTY TYPE: SECURITIES					11/26/2010	12/27/2010
11,171.00		10,462.00					709.00	
		13. TIDEWATER INC PROPERTY TYPE: SECURITIES					11/29/2010	12/27/2010
672.00		623.00					49.00	
		218. TIME WARNER INC PROPERTY TYPE: SECURITIES					05/21/2010	10/01/2010
6,667.00		6,548.00					119.00	
		94. TIME WARNER INC PROPERTY TYPE: SECURITIES					06/08/2010	10/01/2010
2,875.00		2,823.00					52.00	
		1099. TIME WARNER INC PROPERTY TYPE: SECURITIES					10/15/2009	10/01/2010
33,609.00		31,302.00					2,307.00	
		188. TIME WARNER INC PROPERTY TYPE: SECURITIES					06/15/2010	10/01/2010
5,749.00		6,167.00					-418.00	
		217. TIME WARNER INC PROPERTY TYPE: SECURITIES					08/18/2010	10/01/2010
6,636.00		6,867.00					-231.00	
		115. TIME WARNER INC PROPERTY TYPE: SECURITIES					03/19/2008	01/28/2011
3,650.00		3,560.00					90.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		86. TIME WARNER INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,730.00		2,602.00					128.00	
		25. TIMKEN CO COM PROPERTY TYPE: SECURITIES					02/10/2011	03/30/2011
1,287.00		1,275.00					12.00	
		525. TIMKEN CO COM PROPERTY TYPE: SECURITIES					02/10/2011	08/01/2011
22,691.00		26,775.00					-4,084.00	
		94. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES					07/22/2010	10/27/2010
1,780.00		1,969.00					-189.00	
		219. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES					07/22/2010	10/27/2010
4,141.00		4,587.00					-446.00	
		1282. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES					07/22/2010	11/03/2010
23,839.00		26,853.00					-3,014.00	
		217. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES					10/13/2010	11/03/2010
4,035.00		4,533.00					-498.00	
		347. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES					08/18/2010	11/03/2010
6,453.00		7,096.00					-643.00	
		1150. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES					05/28/2010	12/14/2010
19,613.00		20,594.00					-981.00	
		15000. TOYOTA MTR CR CORP MTN 06/17/10 3 PROPERTY TYPE: SECURITIES					02/10/2011	09/09/2011
15,915.00		15,346.00					569.00	
		25. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES					03/09/2011	03/30/2011
1,480.00		1,378.00					102.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25000. TRANS-CANADA PL 3/25/2004 5.600 3					03/23/2004	10/27/2010
		PROPERTY TYPE: SECURITIES						
26,239.00		25,054.00					1,185.00	
		166. TRAVELERS COS INC/THE					03/17/2010	10/15/2010
		PROPERTY TYPE: SECURITIES						
8,910.00		8,811.00					99.00	
		19. TRAVELERS COS INC/THE					01/12/2011	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,062.00		1,030.00					32.00	
		60. TRAVELERS COS INC/THE					03/17/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,355.00		3,185.00					170.00	
		32. TRAVELERS COS INC/THE					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,789.00		1,754.00					35.00	
		109. TRAVELERS COS INC/THE					03/17/2010	05/04/2011
		PROPERTY TYPE: SECURITIES						
6,925.00		5,785.00					1,140.00	
		42. TRAVELERS COS INC/THE					04/15/2010	05/04/2011
		PROPERTY TYPE: SECURITIES						
2,668.00		2,224.00					444.00	
		166. TRAVELERS COS INC/THE					04/15/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
10,154.00		8,789.00					1,365.00	
		211. TRAVELERS COS INC/THE					06/23/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
12,907.00		10,800.00					2,107.00	
		29. TRAVELERS COS INC/THE					06/23/2010	05/26/2011
		PROPERTY TYPE: SECURITIES						
1,774.00		1,484.00					290.00	
		531. TRAVELERS COS INC/THE					01/17/2008	05/26/2011
		PROPERTY TYPE: SECURITIES						
32,482.00		25,795.00					6,687.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		283. TRAVELERS COS INC/THE					01/22/2008	05/26/2011
		PROPERTY TYPE: SECURITIES						
17,311.00		13,021.00					4,290.00	
		39. TRAVELERS COS INC/THE					01/22/2008	05/27/2011
		PROPERTY TYPE: SECURITIES						
2,386.00		1,794.00					592.00	
		321. TRAVELERS COS INC/THE					11/26/2010	08/24/2011
		PROPERTY TYPE: SECURITIES						
15,787.00		17,593.00					-1,806.00	
		22. TRAVELERS COS INC/THE					11/29/2010	08/24/2011
		PROPERTY TYPE: SECURITIES						
1,082.00		1,184.00					-102.00	
		23. TRUE RELIGION APPAREL INC					05/10/2010	11/03/2010
		PROPERTY TYPE: SECURITIES						
428.00		640.00					-212.00	
		362. TRUE RELIGION APPAREL INC					05/10/2010	11/04/2010
		PROPERTY TYPE: SECURITIES						
6,826.00		10,081.00					-3,255.00	
		45. US BANCORP DEL COM NEW					01/12/2011	01/28/2011
		PROPERTY TYPE: SECURITIES						
1,210.00		1,201.00					9.00	
		145. US BANCORP DEL COM NEW					03/17/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,898.00		3,790.00					108.00	
		116. US BANCORP DEL COM NEW					01/27/2011	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,119.00		3,106.00					13.00	
		203. US BANCORP DEL COM NEW					07/26/2011	08/12/2011
		PROPERTY TYPE: SECURITIES						
4,435.00		5,438.00					-1,003.00	
		18. US BANCORP DEL COM NEW					01/27/2011	08/12/2011
		PROPERTY TYPE: SECURITIES						
393.00		482.00					-89.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		795. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					05/18/2009	09/01/2011
18,024.00		15,032.00					2,992.00	
		460. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					06/04/2009	09/01/2011
10,429.00		8,511.00					1,918.00	
		470. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/08/2009	09/01/2011
10,656.00		7,665.00					2,991.00	
		366. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					04/15/2010	09/01/2011
8,298.00		10,341.00					-2,043.00	
		464. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/25/2011	09/01/2011
10,520.00		12,512.00					-1,992.00	
		199. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/25/2011	09/02/2011
4,306.00		5,366.00					-1,060.00	
		229. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					03/17/2010	09/02/2011
4,955.00		5,986.00					-1,031.00	
		1085. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					12/01/2010	09/02/2011
23,478.00		26,246.00					-2,768.00	
		975. USEC INC PROPERTY TYPE: SECURITIES					03/14/2011	06/27/2011
2,970.00		4,566.00					-1,596.00	
		227. USEC INC PROPERTY TYPE: SECURITIES					03/18/2011	06/27/2011
692.00		1,052.00					-360.00	
		574. USEC INC PROPERTY TYPE: SECURITIES					03/18/2011	07/05/2011
1,823.00		2,659.00					-836.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		654. USEC INC PROPERTY TYPE: SECURITIES					03/15/2011	07/05/2011
2,077.00		2,746.00					-669.00	
		100. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					09/14/2010	12/28/2010
3,394.00		2,903.00					491.00	
		39. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					08/11/2010	01/28/2011
1,409.00		903.00					506.00	
		50. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					09/14/2010	01/31/2011
1,848.00		1,451.00					397.00	
		50. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					09/14/2010	03/07/2011
2,055.00		1,451.00					604.00	
		25. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					09/14/2010	03/30/2011
1,220.00		726.00					494.00	
		50. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					09/14/2010	05/24/2011
2,612.00		1,451.00					1,161.00	
		53. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					08/11/2010	06/22/2011
3,269.00		1,227.00					2,042.00	
		30. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					07/07/2010	06/22/2011
1,850.00		681.00					1,169.00	
		185. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					07/07/2010	06/28/2011
11,813.00		4,202.00					7,611.00	
		131. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					08/13/2010	06/28/2011
8,365.00		2,934.00					5,431.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
43. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES		06/11/2010	06/28/2011	2,746.00		957.00				1,789.00
40. UNION PAC CORP PROPERTY TYPE: SECURITIES		09/21/2010	10/20/2010	3,425.00		3,255.00				170.00
76. UNION PAC CORP PROPERTY TYPE: SECURITIES		04/28/2008	10/20/2010	6,507.00		5,359.00				1,148.00
35. UNION PAC CORP PROPERTY TYPE: SECURITIES		04/28/2008	01/28/2011	3,285.00		2,468.00				817.00
60. UNION PAC CORP PROPERTY TYPE: SECURITIES		04/28/2008	04/20/2011	5,734.00		4,231.00				1,503.00
105. UNION PAC CORP PROPERTY TYPE: SECURITIES		04/28/2008	08/26/2011	9,394.00		7,403.00				1,991.00
208. UNITED ONLINE INC PROPERTY TYPE: SECURITIES		11/26/2010	01/28/2011	1,471.00		1,315.00				156.00
445. UNITED ONLINE INC PROPERTY TYPE: SECURITIES		11/26/2010	03/29/2011	2,826.00		2,813.00				13.00
394. UNITED ONLINE INC PROPERTY TYPE: SECURITIES		11/26/2010	03/30/2011	2,450.00		2,491.00				-41.00
288. UNITED ONLINE INC PROPERTY TYPE: SECURITIES		11/26/2010	04/08/2011	1,795.00		1,821.00				-26.00
295. UNITED ONLINE INC PROPERTY TYPE: SECURITIES		11/26/2010	04/29/2011	1,900.00		1,865.00				35.00

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		93. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					11/26/2010	04/29/2011
599.00		588.00					11.00	
		211. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					11/26/2010	05/05/2011
1,311.00		1,334.00					-23.00	
		147. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					11/26/2010	05/06/2011
940.00		929.00					11.00	
		217. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					11/26/2010	05/18/2011
1,285.00		1,372.00					-87.00	
		143. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					11/29/2010	05/18/2011
847.00		898.00					-51.00	
		75. UNITED RENTALS INC PROPERTY TYPE: SECURITIES					01/07/2011	01/31/2011
2,013.00		1,898.00					115.00	
		100. UNITED RENTALS INC PROPERTY TYPE: SECURITIES					01/07/2011	04/20/2011
2,820.00		2,531.00					289.00	
		825. UNITED RENTALS INC PROPERTY TYPE: SECURITIES					01/07/2011	05/04/2011
22,192.00		20,877.00					1,315.00	
		65000. U S TREASURY BOND 08/15/09 4.500 PROPERTY TYPE: SECURITIES					11/19/2009	10/25/2010
71,789.00		67,628.00					4,161.00	
		10000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES					01/03/2011	01/27/2011
9,696.00		9,977.00					-281.00	
		15000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES					12/21/2010	01/27/2011
14,545.00		14,905.00					-360.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15000. US TREASURY N/B 11/15/10 4.3750 1					01/05/2011	01/27/2011
		PROPERTY TYPE: SECURITIES						
14,545.00		14,627.00					-82.00	
		5000. US TREASURY N/B 11/15/10 4.3750 11					01/25/2011	01/27/2011
		PROPERTY TYPE: SECURITIES						
4,848.00		4,860.00					-12.00	
		55000. US TREASURY N/B 11/15/2005 4.500					09/13/2010	01/12/2011
		PROPERTY TYPE: SECURITIES						
61,630.00		63,207.00					-1,577.00	
		45000. U S TREASURY NOTE 02/15/09 1.375					02/16/2011	02/28/2011
		PROPERTY TYPE: SECURITIES						
45,466.00		45,461.00					5.00	
		30000. U S TREASURY NOTE 02/15/09 1.375					02/16/2011	05/16/2011
		PROPERTY TYPE: SECURITIES						
30,272.00		30,307.00					-35.00	
		40000. U S TREASURY NOTE 02/15/09 1.375					02/16/2011	05/31/2011
		PROPERTY TYPE: SECURITIES						
40,345.00		40,409.00					-64.00	
		50000. U S TREASURY NOTE 05/31/09 3.250					02/24/2011	09/14/2011
		PROPERTY TYPE: SECURITIES						
55,654.00		52,484.00					3,170.00	
		40000. UNITED STATES TREAS NTS 02/16/10					05/31/2011	08/26/2011
		PROPERTY TYPE: SECURITIES						
45,578.00		42,594.00					2,984.00	
		5000. UNITED STATES TREAS NTS 02/16/10 3					06/30/2011	08/26/2011
		PROPERTY TYPE: SECURITIES						
5,697.00		5,292.00					405.00	
		130000. UNITED STATES TREAS NTS 05/17/10					10/08/2010	02/11/2011
		PROPERTY TYPE: SECURITIES						
130,030.00		143,209.00					-13,179.00	
		50000. UNITED STATES TREAS NTS 05/17/10					06/29/2010	02/11/2011
		PROPERTY TYPE: SECURITIES						
50,012.00		52,166.00					-2,154.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300000. UNITED STATES TREAS NTS 05/17/10					06/22/2010	02/11/2011
		PROPERTY TYPE: SECURITIES						
300,070.00		308,708.00					-8,638.00	
		390000. US TREASURY NOTE 06/01/10 2.125					06/07/2010	01/12/2011
		PROPERTY TYPE: SECURITIES						
396,505.00		392,789.00					3,716.00	
		30000. TSY INFL IX N/B 07/15/10 1.250 07					07/13/2010	03/03/2011
		PROPERTY TYPE: SECURITIES						
30,961.00		29,991.00					970.00	
		10000. TSY INFL IX N/B 07/15/10 1.250 07					11/16/2010	03/03/2011
		PROPERTY TYPE: SECURITIES						
10,320.00		10,438.00					-118.00	
		40000. UNITED STATES TREAS NTS 08/02/10					02/16/2011	06/30/2011
		PROPERTY TYPE: SECURITIES						
40,164.00		40,030.00					134.00	
		75000. UNITED STATES TREAS NTS 08/02/10					02/16/2011	08/31/2011
		PROPERTY TYPE: SECURITIES						
75,352.00		75,056.00					296.00	
		50000. UNITED STATES TREAS NTS 07/31/10					08/02/2010	11/16/2010
		PROPERTY TYPE: SECURITIES						
51,051.00		50,156.00					895.00	
		85000. UNITED STATES TREAS NTS 07/31/10					08/02/2010	09/19/2011
		PROPERTY TYPE: SECURITIES						
91,113.00		85,266.00					5,847.00	
		30000. UNITED STATES TREAS NTS 07/31/10					01/03/2011	09/19/2011
		PROPERTY TYPE: SECURITIES						
32,157.00		29,576.00					2,581.00	
		85000. UNITED STATES TREAS NTS 07/31/10					01/05/2011	09/19/2011
		PROPERTY TYPE: SECURITIES						
91,113.00		83,340.00					7,773.00	
		150000. UNITED STATES TREAS NTS 11/15/10					12/09/2010	02/11/2011
		PROPERTY TYPE: SECURITIES						
137,842.00		142,564.00					-4,722.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5000. UNITED STATES TREAS NTS 11/15/10 2					01/25/2011	02/11/2011
		PROPERTY TYPE: SECURITIES						
4,595.00		4,691.00					-96.00	
		150000. US TREASURY NOTES 12/31/2010 2.1					01/12/2011	09/19/2011
		PROPERTY TYPE: SECURITIES						
159,486.00		150,920.00					8,566.00	
		300000. UNITED STATES TREAS NTS 11/15/10					12/01/2010	02/24/2011
		PROPERTY TYPE: SECURITIES						
295,383.00		297,388.00					-2,005.00	
		30000. UNITED STATES TREAS NTS 12/31/10					01/05/2011	02/24/2011
		PROPERTY TYPE: SECURITIES						
29,985.00		29,950.00					35.00	
		267. UNITED TECHNOLOGIES CORP					04/15/2010	12/01/2010
		PROPERTY TYPE: SECURITIES						
20,707.00		19,908.00					799.00	
		238. UNITED TECHNOLOGIES CORP					10/08/2004	12/01/2010
		PROPERTY TYPE: SECURITIES						
18,458.00		11,002.00					7,456.00	
		184. UNITED TECHNOLOGIES CORP					11/26/2010	12/01/2010
		PROPERTY TYPE: SECURITIES						
14,270.00		13,897.00					373.00	
		152. UNITED TECHNOLOGIES CORP					11/26/2010	12/27/2010
		PROPERTY TYPE: SECURITIES						
12,023.00		11,480.00					543.00	
		21. UNITED TECHNOLOGIES CORP					11/29/2010	12/27/2010
		PROPERTY TYPE: SECURITIES						
1,661.00		1,555.00					106.00	
		47. UNITEDHEALTH GROUP INC					09/21/2010	10/27/2010
		PROPERTY TYPE: SECURITIES						
1,689.00		1,655.00					34.00	
		187. UNITEDHEALTH GROUP INC					09/20/2010	10/27/2010
		PROPERTY TYPE: SECURITIES						
6,720.00		6,531.00					189.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		64. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/01/2010	10/27/2010
2,300.00		2,219.00					81.00	
		52. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
2,143.00		2,031.00					112.00	
		164. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					12/03/2010	01/28/2011
6,757.00		6,207.00					550.00	
		102. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					01/25/2011	01/28/2011
4,203.00		4,143.00					60.00	
		111. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
4,573.00		3,990.00					583.00	
		275. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					12/03/2010	02/15/2011
11,595.00		10,408.00					1,187.00	
		158. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					01/28/2010	02/15/2011
6,662.00		5,387.00					1,275.00	
		168. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					01/28/2010	08/12/2011
7,552.00		5,727.00					1,825.00	
		243. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/05/2010	08/12/2011
10,924.00		8,150.00					2,774.00	
		22. V F CORP PROPERTY TYPE: SECURITIES					01/23/2009	01/28/2011
1,789.00		1,205.00					584.00	
		23. V F CORP PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,870.00		1,932.00					-62.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		321. V F CORP PROPERTY TYPE: SECURITIES					01/23/2009	07/25/2011
38,364.00		17,575.00					20,789.00	
		189. V F CORP PROPERTY TYPE: SECURITIES					01/23/2009	07/26/2011
22,264.00		10,348.00					11,916.00	
		123. V F CORP PROPERTY TYPE: SECURITIES					11/26/2010	09/20/2011
15,686.00		10,334.00					5,352.00	
		159. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					04/29/2010	10/11/2010
5,080.00		5,032.00					48.00	
		641. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					04/29/2010	10/12/2010
20,193.00		20,288.00					-95.00	
		468.6 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES					06/20/2005	10/07/2010
469.00		497.00					-28.00	
		328.59 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES					06/20/2005	11/07/2010
329.00		348.00					-19.00	
		431. VALT 2002-1 A4 6/1/2002 6.570 5/7/2 PROPERTY TYPE: SECURITIES					06/20/2005	12/07/2010
431.00		457.00					-26.00	
		464.86 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES					06/20/2005	01/07/2011
465.00		493.00					-28.00	
		304.22 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES					06/20/2005	02/07/2011
304.00		322.00					-18.00	
		484.17 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES					06/20/2005	03/07/2011
484.00		513.00					-29.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired	Gain or (loss)	Date sold
491.6 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES	492.00		521.00					06/20/2005	-29.00	04/07/2011
558.6 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES	559.00		592.00					06/20/2005	-33.00	05/07/2011
543.33 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES	543.00		576.00					06/20/2005	-33.00	06/07/2011
437.41 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES	437.00		464.00					06/20/2005	-27.00	07/07/2011
468.78 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES	469.00		497.00					06/20/2005	-28.00	08/07/2011
524.2 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES	524.00		556.00					06/20/2005	-32.00	09/07/2011
90. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES	3,793.00		3,101.00					04/29/2010	692.00	01/26/2011
18. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES	759.00		608.00					05/03/2010	151.00	01/26/2011
14. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES	590.00		415.00					06/29/2010	175.00	01/26/2011
86. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES	3,624.00		2,550.00					06/29/2010	1,074.00	01/26/2011
5. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC PROPERTY TYPE: SECURITIES	211.00		105.00					11/03/2008	106.00	01/26/2011

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		52. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					03/13/2009	01/26/2011
2,191.00		1,032.00					1,159.00	
		50. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					01/30/2009	01/26/2011
2,107.00		967.00					1,140.00	
		54. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					11/24/2008	01/26/2011
2,276.00		917.00					1,359.00	
		25. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					01/31/2011	03/30/2011
1,222.00		1,119.00					103.00	
		487. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
23,391.00		21,797.00					1,594.00	
		163. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
7,839.00		7,296.00					543.00	
		19. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/18/2011	04/01/2011
914.00		946.00					-32.00	
		6. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC PROPERTY TYPE: SECURITIES					02/17/2011	04/01/2011
289.00		298.00					-9.00	
		202. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES					02/18/2011	04/07/2011
9,436.00		10,054.00					-618.00	
		6. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC PROPERTY TYPE: SECURITIES					02/18/2011	04/07/2011
281.00		299.00					-18.00	
		81. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/18/2011	04/07/2011
3,788.00		4,032.00					-244.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description: Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		134. VARIAN SEMICONDUCTOR EQUIPTMENT ASS					02/18/2011	04/08/2011
		PROPERTY TYPE: SECURITIES						
6,155.00		6,670.00					-515.00	
		6. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC					02/18/2011	04/08/2011
		PROPERTY TYPE: SECURITIES						
277.00		299.00					-22.00	
		16. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO					02/18/2011	04/08/2011
		PROPERTY TYPE: SECURITIES						
749.00		796.00					-47.00	
		122. VARIAN SEMICONDUCTOR EQUIPTMENT ASS					02/18/2011	04/08/2011
		PROPERTY TYPE: SECURITIES						
5,629.00		6,072.00					-443.00	
		102. VARIAN SEMICONDUCTOR EQUIPTMENT ASS					02/17/2011	04/08/2011
		PROPERTY TYPE: SECURITIES						
4,706.00		5,074.00					-368.00	
		88. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO					02/17/2011	04/11/2011
		PROPERTY TYPE: SECURITIES						
3,968.00		4,378.00					-410.00	
		104. VARIAN SEMICONDUCTOR EQUIPTMENT ASS					02/25/2011	04/11/2011
		PROPERTY TYPE: SECURITIES						
4,689.00		5,034.00					-345.00	
		100. VARIAN SEMICONDUCTOR EQUIPTMENT ASS					02/25/2011	04/11/2011
		PROPERTY TYPE: SECURITIES						
4,510.00		4,840.00					-330.00	
		29. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO					03/23/2011	04/11/2011
		PROPERTY TYPE: SECURITIES						
1,308.00		1,366.00					-58.00	
		87. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO					03/23/2011	04/11/2011
		PROPERTY TYPE: SECURITIES						
3,924.00		4,097.00					-173.00	
		91. VERA BRADLEY INC					10/20/2010	10/22/2010
		PROPERTY TYPE: SECURITIES						
2,444.00		1,456.00					988.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		25. VERA BRADLEY INC PROPERTY TYPE: SECURITIES					05/04/2011	06/08/2011
965.00		1,165.00					-200.00	
		189. VERA BRADLEY INC PROPERTY TYPE: SECURITIES					04/20/2011	06/08/2011
7,297.00		8,500.00					-1,203.00	
		361. VERA BRADLEY INC PROPERTY TYPE: SECURITIES					04/19/2011	06/08/2011
13,938.00		16,103.00					-2,165.00	
		373. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					09/08/2010	12/03/2010
12,181.00		11,331.00					850.00	
		363. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					05/06/2009	12/03/2010
11,854.00		10,435.00					1,419.00	
		42. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
1,504.00		1,493.00					11.00	
		130. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					05/06/2009	01/28/2011
4,655.00		3,737.00					918.00	
		113. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
4,046.00		3,648.00					398.00	
		916. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					05/06/2009	09/08/2011
32,551.00		26,331.00					6,220.00	
		109. VIACOM INC-B PROPERTY TYPE: SECURITIES					12/03/2010	01/28/2011
4,504.00		4,336.00					168.00	
		63. VIACOM INC-B PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
2,603.00		2,390.00					213.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		27. VIACOM INC-B PROPERTY TYPE: SECURITIES					01/12/2011	07/25/2011
1,369.00		1,119.00					250.00	
		323. VIACOM INC-B PROPERTY TYPE: SECURITIES					12/03/2010	07/25/2011
16,379.00		12,848.00					3,531.00	
		22. VIACOM INC-B PROPERTY TYPE: SECURITIES					06/19/2008	07/25/2011
1,116.00		713.00					403.00	
		48. VIACOM INC-B PROPERTY TYPE: SECURITIES					06/19/2008	09/08/2011
2,195.00		1,556.00					639.00	
		306. VIACOM INC-B PROPERTY TYPE: SECURITIES					07/30/2008	09/08/2011
13,996.00		8,750.00					5,246.00	
		15000. VIRGINIA ELECTRIC POWER 12/04/07 PROPERTY TYPE: SECURITIES					11/27/2007	01/27/2011
16,614.00		14,966.00					1,648.00	
		126. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES					07/22/2010	10/29/2010
9,629.00		9,550.00					79.00	
		416. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES					07/22/2010	11/04/2010
32,078.00		31,530.00					548.00	
		53. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES					08/09/2010	11/04/2010
4,087.00		4,349.00					-262.00	
		100. VOLCANO CORP PROPERTY TYPE: SECURITIES					09/29/2010	12/28/2010
2,721.00		2,599.00					122.00	
		50. VOLCANO CORP PROPERTY TYPE: SECURITIES					09/29/2010	01/31/2011
1,309.00		1,300.00					9.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		51. VOLCANO CORP					09/29/2010	02/09/2011
		PROPERTY TYPE: SECURITIES						
1,335.00		1,325.00					10.00	
		99. VOLCANO CORP					10/01/2010	02/09/2011
		PROPERTY TYPE: SECURITIES						
2,592.00		2,549.00					43.00	
		600. VOLCANO CORP					09/30/2010	02/09/2011
		PROPERTY TYPE: SECURITIES						
15,708.00		15,446.00					262.00	
		1067. VOYAGER OIL & GAS INC COM					03/09/2011	06/08/2011
		PROPERTY TYPE: SECURITIES						
2,646.00		5,740.00					-3,094.00	
		360. VOYAGER OIL & GAS INC COM					03/09/2011	06/09/2011
		PROPERTY TYPE: SECURITIES						
899.00		1,937.00					-1,038.00	
		1056. VOYAGER OIL & GAS INC COM					03/10/2011	06/09/2011
		PROPERTY TYPE: SECURITIES						
2,636.00		5,601.00					-2,965.00	
		122. WABCO HLDGS INC					08/04/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
5,117.00		4,816.00					301.00	
		41. WABCO HLDGS INC					07/26/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
1,720.00		1,592.00					128.00	
		50. WABCO HLDGS INC					11/02/2010	12/28/2010
		PROPERTY TYPE: SECURITIES						
2,983.00		2,420.00					563.00	
		25. WABCO HLDGS INC					08/09/2010	12/28/2010
		PROPERTY TYPE: SECURITIES						
1,492.00		973.00					519.00	
		65. WABCO HLDGS INC					11/04/2010	01/20/2011
		PROPERTY TYPE: SECURITIES						
3,815.00		3,235.00					580.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					11/04/2010	01/28/2011
4,298.00		3,733.00					565.00	
		50. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					08/09/2010	01/31/2011
2,909.00		1,947.00					962.00	
		16. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					11/04/2010	02/10/2011
915.00		796.00					119.00	
		248. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/26/2010	02/10/2011
14,188.00		9,628.00					4,560.00	
		16. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/26/2010	03/08/2011
938.00		621.00					317.00	
		100. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					09/02/2010	03/08/2011
5,864.00		3,855.00					2,009.00	
		187. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/23/2010	03/08/2011
10,965.00		7,136.00					3,829.00	
		259. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/23/2010	03/09/2011
15,023.00		9,883.00					5,140.00	
		129. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/22/2010	03/09/2011
7,483.00		4,835.00					2,648.00	
		125. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					08/27/2010	03/09/2011
7,251.00		4,465.00					2,786.00	
		25. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					08/09/2010	03/23/2011
1,454.00		973.00					481.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired Gain or (loss)	Date sold
		25. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/12/2010	03/23/2011
1,454.00		886.00					568.00	
		25. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/12/2010	03/30/2011
1,525.00		886.00					639.00	
		15000. WACHOVIA BANK NA 1/29/2007 5.850 PROPERTY TYPE: SECURITIES					03/29/2007	02/09/2011
15,053.00		14,749.00					304.00	
		27. WARNACO GROUP INC COM NEW PROPERTY TYPE: SECURITIES					04/29/2010	01/28/2011
1,359.00		1,353.00					6.00	
		50. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES					06/16/2010	12/28/2010
3,946.00		3,560.00					386.00	
		287. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES					06/16/2010	01/28/2011
21,766.00		20,433.00					1,333.00	
		138. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES					06/16/2010	01/28/2011
10,466.00		9,822.00					644.00	
		300. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES					06/17/2011	07/26/2011
26,754.00		27,783.00					-1,029.00	
		25. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/24/2011	01/31/2011
1,353.00		1,367.00					-14.00	
		25. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/03/2011	03/30/2011
1,395.00		1,383.00					12.00	
		50. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/03/2011	05/24/2011
3,103.00		2,765.00					338.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/24/2011	05/24/2011
1,552.00		1,367.00					185.00	
		400. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/24/2011	05/25/2011
24,699.00		21,869.00					2,830.00	
		97. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/11/2011	05/26/2011
6,175.00		5,569.00					606.00	
		21. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/25/2011	05/26/2011
1,337.00		1,174.00					163.00	
		603. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					09/08/2010	12/01/2010
16,497.00		15,211.00					1,286.00	
		263.161 WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					07/30/2008	12/01/2010
7,200.00		8,215.00					-1,015.00	
		93. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					07/31/2008	12/01/2010
2,544.00		2,834.00					-290.00	
		516.839 WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					10/16/2008	12/01/2010
14,140.00		15,583.00					-1,443.00	
		399. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					10/16/2008	12/01/2010
10,919.00		12,030.00					-1,111.00	
		600. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					07/24/2008	12/01/2010
16,420.00		17,638.00					-1,218.00	
		302. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					11/11/2008	12/01/2010
8,265.00		8,475.00					-210.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1132. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					06/23/2010	12/01/2010
30,979.00		31,134.00					-155.00	
		116. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					11/29/2010	01/27/2011
3,749.00		3,141.00					608.00	
		657. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					11/26/2010	01/27/2011
21,235.00		17,728.00					3,507.00	
		101. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
3,227.00		2,725.00					502.00	
		158. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					03/18/2011	08/08/2011
3,734.00		5,072.00					-1,338.00	
		15000. WELLS FARGO & CO NEW 09/15/10 STE PROPERTY TYPE: SECURITIES					02/10/2011	02/10/2011
15,156.00		15,101.00					55.00	
		100. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/02/2010	12/28/2010
3,587.00		3,389.00					198.00	
		775. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/30/2010	01/07/2011
26,251.00		25,705.00					546.00	
		25. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/02/2010	01/07/2011
847.00		847.00						
		282. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					10/01/2010	01/26/2011
9,246.00		8,971.00					275.00	
		17. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/21/2010	01/26/2011
557.00		532.00					25.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		17. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/20/2010	01/26/2011
557.00		531.00					26.00	
		92. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/20/2010	01/28/2011
2,983.00		2,873.00					110.00	
		150. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/04/2010	04/13/2011
6,187.00		5,382.00					805.00	
		6. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/04/2010	07/13/2011
228.00		215.00					13.00	
		143. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					10/20/2010	07/13/2011
5,436.00		4,726.00					710.00	
		196. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
1,258.00		1,335.00					-77.00	
		365. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES					03/02/2011	05/27/2011
3,393.00		2,534.00					859.00	
		375. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					08/23/2010	12/13/2010
22,160.00		21,096.00					1,064.00	
		16. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					09/14/2010	01/28/2011
961.00		926.00					35.00	
		49. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					09/14/2010	01/28/2011
2,943.00		2,836.00					107.00	
		28. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					09/14/2010	02/10/2011
1,637.00		1,620.00					17.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		94. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					08/27/2010	02/10/2011
5,496.00		5,313.00					183.00	
		121. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					08/18/2010	02/10/2011
7,075.00		6,767.00					308.00	
		4. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					08/18/2010	02/11/2011
234.00		224.00					10.00	
		62. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					08/13/2010	02/11/2011
3,628.00		3,440.00					188.00	
		549. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					07/19/2010	02/11/2011
32,123.00		29,500.00					2,623.00	
		47. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					07/19/2010	02/14/2011
2,735.00		2,526.00					209.00	
		50. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES					08/09/2010	11/02/2010
5,532.00		4,607.00					925.00	
		25. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES					09/23/2010	12/28/2010
2,540.00		2,262.00					278.00	
		25. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES					06/28/2010	12/28/2010
2,540.00		2,183.00					357.00	
		25. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES					06/28/2010	01/31/2011
2,912.00		2,183.00					729.00	
		419. XEROX CORP PROPERTY TYPE: SECURITIES					04/15/2010	01/28/2011
4,424.00		4,418.00					6.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		289. XEROX CORP					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
3,052.00		3,422.00					-370.00	
		864. XEROX CORP					03/08/2010	05/04/2011
		PROPERTY TYPE: SECURITIES						
8,702.00		8,651.00					51.00	
		78. XEROX CORP					03/08/2010	05/05/2011
		PROPERTY TYPE: SECURITIES						
788.00		781.00					7.00	
		100. ZUMIEZ INC					10/19/2010	12/28/2010
		PROPERTY TYPE: SECURITIES						
2,872.00		2,489.00					383.00	
		50. ZUMIEZ INC					10/19/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
1,120.00		1,244.00					-124.00	
		800. ZUMIEZ INC					10/19/2010	03/17/2011
		PROPERTY TYPE: SECURITIES						
18,921.00		19,909.00					-988.00	
		25. ZOLL MEDICAL CORP COMMON					02/28/2011	03/30/2011
		PROPERTY TYPE: SECURITIES						
1,101.00		1,170.00					-69.00	
		. AON CORP - SECURITIES LITIGATION PAYME						12/10/2010
		PROPERTY TYPE: SECURITIES						
312.00							312.00	
		. PROCEEDS FROM CLASS ACTION STTLEMENT						04/19/2011
		PROPERTY TYPE: SECURITIES						
1,408.00							1,408.00	
		. ENRON CORP - SECURITY LITIGATION PAYME						01/28/2011
		PROPERTY TYPE: SECURITIES						
11,678.00							11,678.00	
		101. NABORS INDUSTRIES LTD COMMON					11/26/2010	01/28/2011
		PROPERTY TYPE: SECURITIES						
2,419.00		2,214.00					205.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		403. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES					11/26/2010	04/28/2011
12,188.00		8,832.00					3,356.00	
		29. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES					10/09/2009	12/23/2010
462.00		372.00					90.00	
		72. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES					12/18/2009	12/23/2010
1,148.00		916.00					232.00	
		287. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES					08/31/2010	12/23/2010
4,576.00		3,498.00					1,078.00	
		13. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES					08/31/2010	12/27/2010
207.00		158.00					49.00	
		188. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES					09/29/2009	12/27/2010
2,999.00		1,772.00					1,227.00	
		86. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES					04/29/2010	12/27/2010
1,372.00		1,641.00					-269.00	
		17. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES					05/03/2010	12/27/2010
271.00		306.00					-35.00	
		17. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					01/12/2011	01/28/2011
758.00		750.00					8.00	
		59. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					12/11/2009	01/28/2011
2,629.00		2,146.00					483.00	
		76. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					11/26/2010	01/28/2011
3,386.00		2,890.00					496.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		118. SODASTREAM INTERNATIONAL LTD					11/03/2010	11/04/2010
		PROPERTY TYPE: SECURITIES						
3,440.00		2,360.00					1,080.00	
		150. CNH GLOBAL N.V. COMMON STOCK					04/06/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
6,077.00		4,931.00					1,146.00	
		75. CNH GLOBAL N.V. COMMON STOCK					04/06/2010	12/28/2010
		PROPERTY TYPE: SECURITIES						
3,575.00		2,466.00					1,109.00	
		50. CNH GLOBAL N.V. COMMON STOCK					04/06/2010	01/31/2011
		PROPERTY TYPE: SECURITIES						
2,429.00		1,644.00					785.00	
		25. CNH GLOBAL N.V. COMMON STOCK					04/06/2010	03/30/2011
		PROPERTY TYPE: SECURITIES						
1,180.00		822.00					358.00	
		17. CNH GLOBAL N.V. COMMON STOCK					04/06/2010	05/13/2011
		PROPERTY TYPE: SECURITIES						
716.00		559.00					157.00	
		383. CNH GLOBAL N.V. COMMON STOCK					04/05/2010	05/13/2011
		PROPERTY TYPE: SECURITIES						
16,127.00		12,554.00					3,573.00	
		53. CNH GLOBAL N.V. COMMON STOCK					05/24/2010	05/13/2011
		PROPERTY TYPE: SECURITIES						
2,232.00		1,351.00					881.00	
		122. CNH GLOBAL N.V. COMMON STOCK					05/24/2010	05/13/2011
		PROPERTY TYPE: SECURITIES						
5,182.00		3,110.00					2,072.00	
		50. CORE LABORATORIES N.V.					04/05/2010	10/19/2010
		PROPERTY TYPE: SECURITIES						
4,347.00		3,372.00					975.00	
		40. CORE LABORATORIES N.V.					04/05/2010	10/25/2010
		PROPERTY TYPE: SECURITIES						
3,162.00		2,698.00					464.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		12. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					04/05/2010	10/25/2010
949.00		808.00					141.00	
		48. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					04/30/2008	10/25/2010
3,795.00		2,988.00					807.00	
		50. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					04/30/2008	12/28/2010
4,454.00		3,112.00					1,342.00	
		25. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					04/30/2008	01/11/2011
2,200.00		1,556.00					644.00	
		25. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					04/30/2008	01/31/2011
2,260.00		1,556.00					704.00	
		138. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					04/30/2008	04/26/2011
13,353.00		8,589.00					4,764.00	
		112. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					05/01/2008	04/26/2011
10,837.00		6,939.00					3,898.00	
		58. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					12/02/2008	11/10/2010
722.00		677.00					45.00	
		17. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					12/02/2008	11/10/2010
187.00		199.00					-12.00	
		44. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					03/20/2008	11/12/2010
443.00		1,313.00					-870.00	
		98. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					04/29/2010	11/12/2010
987.00		2,624.00					-1,637.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		68. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					04/29/2010	11/12/2010
684.00		1,821.00					-1,137.00	
		26. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					05/03/2010	11/12/2010
261.00		683.00					-422.00	
		4. AEGEAN MARINE PETROLEUM NETW SEDOL B0 PROPERTY TYPE: SECURITIES					05/03/2010	11/12/2010
40.00		105.00					-65.00	
		56. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					01/30/2009	11/12/2010
565.00		964.00					-399.00	
		94. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					02/17/2009	11/12/2010
949.00		1,476.00					-527.00	
		37. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					12/08/2006	11/12/2010
374.00		550.00					-176.00	
		22. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					12/08/2006	11/12/2010
221.00		327.00					-106.00	
		149. AEGEAN MARINE PETROLEUM NETW SEDOL PROPERTY TYPE: SECURITIES					12/07/2006	11/12/2010
1,500.00		2,086.00					-586.00	
		13. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES					12/02/2008	11/12/2010
131.00		152.00					-21.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
TOTAL GAIN(LOSS)							655,436.	

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
MONEY MARKET INTEREST		134,595.	134,595.
	TOTAL	134,595.	134,595.

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN DIVIDENDS	76,179.	76,179.
NONDIVIDEND DISTRIBUTIONS	1,813.	
DOMESTIC DIVIDENDS	178,116.	178,116.
FOREIGN INTEREST	3,241.	3,241.
U.S. GOVERNMENT INTEREST(FEDERAL TAXABLE	36,670.	36,670.
NONDISTRIBUTIVE DIVIDENDS	-1,813.	
NONQUALIFIED FOREIGN DIVIDENDS	3,195.	3,195.
NONQUALIFIED DOMESTIC DIVIDENDS	7,967.	7,967.
TOTAL	305,368.	305,368.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
TAX PREPARATION FEE (NON-ALLOC	550.	275.		275.
TOTALS	550.	275.	NONE	275.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN TAXES	314.	314.
EXCISE TAX ESTIMATE	14,000.	
FOREIGN TAXES ON QUALIFIED FOR	4,548.	4,548.
FOREIGN TAXES ON NONQUALIFIED	228.	228.
TOTALS	19,090.	5,090.

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
BANK SERVICE FEES	154,922.	108,445.	46,477.
OAG FILING FEE	200.		200.
OTHER DEDUCTIONS FROM LP K-1	1,516.	1,516.	
MISC CHARITABLE EXPENSES	1,230.		1,230.
OTHER CHARITABLE EXPENSES	22,429.		22,429.
TOTALS	180,297.	109,961.	70,336.

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
ROUNDING ON SALES	48.
DIFFERENCE BETWEEN INC AND EXP ON K-1 (NO CASH RECD)	1,124.
RECOVERIES	50.
TOTAL	1,222.

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
TIMING ISSUE ON CASH RECD AND K-1 AMTS ON LP	93.
ROUNDING	3.
TOTAL	96.

STATE(S) WHERE THE FOUNDATION IS REGISTERED
OH

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

OFFICER NAME:
FIFTH THIRD BANK
ADDRESS:
38 FOUNTAIN SQUARE PLAZA
CINCINNATI, OH 45263
TITLE:
TRUSTEE
AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 1

THE CHARLOTTE R SCHMIDLAPP FUND FIFTH THIRD 31-0532641

990PF, PART VIII - COMPENSATION OF THE FIVE HIGHEST PAID EMPLOYEES
==

EMPLOYEE NAME:
NONE

STATEMENT 10

RECIPIENT NAME:
FIFTH THIRD BANK FOUNDATION OFFICE
ADDRESS:
38 FOUNTAIN SQUARE PLAZA MD1090CA
CINCINNATI, OH 45263
RECIPIENT'S PHONE NUMBER: 513-534-4397
FORM, INFORMATION AND MATERIALS:
AVAILABLE ON REQUEST
SUBMISSION DEADLINES:
AVAILABLE ON REQUEST
RESTRICTIONS OR LIMITATIONS ON AWARDS:
TO SUPPORT INITIATIVES THAT EMPOWER AND ASSIST
WOMEN AND GIRLS IN ACHIEVING SELF-SUFFICIENCY

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:
SEE SCHEDULE ATTACHED
C/O FIFTH THIRD BANK
ADDRESS:
P.O BOX 630858
CINCINNATI, OH 45263
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
PROGRAM SUPPORT
FOUNDATION STATUS OF RECIPIENT:
CHARITY
AMOUNT OF GRANT PAID .... 1,415,000.

TOTAL GRANTS PAID: 1,415,000.

RECIPIENT NAME:
SEE ATTACHED SCHEDULE
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
PROGRAM SUPPORT
FOUNDATION STATUS OF RECIPIENT:
CHARITY
AMOUNT APPROVED FOR FUTURE PAYMENT: .... 290,000.

TOTAL GRANTS APPROVED FOR FUTURE PAYMENT: 290,000.

Charlotte R. Schmidlapp Fund
Contributions
Fiscal Year Ending 9/30/2011

Organization	Address	City	St	Zip	Usage	Amt	Date Paid
Cincinnati Children's Hospital Medical Center	3333 Burnet Avenue, MLC 9002	Cincinnati	OH	45229-3039	Endowment	$1,000,000 00	2/28/2011
Kenyon College	Office of Financial Aid, Stephens Hall	Gambier	OH	43022-9623	Scholarship	($6,330 00)	8/18/2011
Kenyon College	Office of Financial Aid, Stephens Hall	Gambier	OH	43022-9623	Scholarship	$6,330 00	9/12/2011
Marvin Lewis Community Fund	Longworth Hall, 700 W Pete Rose Way, 3rd Fl, Unit 37	Cincinnati	OH	45203	Project/Program Support	$25,000 00	4/14/2011
Ohio Foundation of Independent Colleges, Inc	250 East Broad Street, Suite 1700	Columbus	OH	43215-3722	Project/Program Support	$75,000 00	4/14/2011
Spirit of Cincinnati	700 Walnut Street, Suite 450	Cincinnati	OH	45202	Project/Program Support	$100,000 00	6/29/2011
University of Cincinnati Foundation	51 Goodman Drive, Suite 100	Cincinnati	OH	45219-0970	Project/Program Support	$15,000 00	4/14/2011
YWCA of Greater Cincinnati	898 Walnut Street	Cincinnati	OH	45202	Project/Program Support	$100,000 00	10/1/2010
YWCA of Greater Cincinnati	898 Walnut Street	Cincinnati	OH	45202	Project/Program Support	$100,000 00	2/14/2011
						$1,415,000 00	

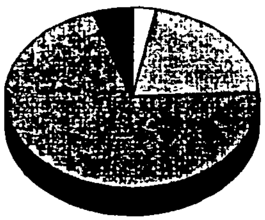
Charlotte R. Schmidlapp Fund

Grants Approved for Future Payment
FY Ending 9/30/2011

Grantee	Location		Commitment
Ohio Foundation of Independent Colleges	Columbus	OH	$ 75,000.00
University of Cincinnati Foundation	Cincinnati	OH	$ 15,000.00
YWCA of Cincinnati	Cincinnati	OH	$ 200,000.00
			$ 290,000.00

09/01/2011 - 09/30/2011

INVESTMENT ALLOCATION SUMMARY



Description	Last Statement	This Statement	Percent of Assets	Est. Annual Income	Estimated Yield
Cash and Equivalents	$871,648.86	$604,290.60	3%	$60.42	0.0%
Fixed Income	$4,495,105.00	$4,304,383.27	21%	$150,019.04	3.5%
Equities	$15,250,555.92	$14,184,963.25	70%	$265,951.14	1.9%
Real Estate Investments	$33,305.30	$32,021.25	0%	$2,724.82	8.5%
Alternative Strategies	$1,256,091.85	$1,089,050.40	5%	$6,415.03	0.6%
Total Account Value	**$21,906,706.93**	**$20,214,708.77**	**100%**	**$425,170.45**	**2.1%**

Net change in total account value (7.7) % Decrease

ACCOUNT SUMMARY

	Income Cash	Principal Cash	Investments*	Total
Beginning Balance	**0.00**	**$871,648.86**	**$21,035,058.07**	**$21,906,706.93**
Income	$35,265.45	$170.20		$35,435.65
Distributions	$(12,483.20)	$(6,330.00)		$(18,813.20)
Net Security Transactions		$(283,980.71)	$283,980.71	
Change in Market Value	$(22,782.25)	$22,782.25	$(1,708,620.61)	$(1,708,620.61)
Ending Balance	**0.00**	**$604,290.60**	**$19,610,418.17**	**$20,214,708.77**

* Investments represent the activity in your equity, bond & other security holdings

REALIZED GAIN/(LOSS) SUMMARY

	Current Period	YTD
Short-term gain/(loss)	$(17,347.07)	$403,393.04
Long-term gain/(loss)	$(7,593.92)	$844,679.73
Net realized gain/(loss)	**$(24,940.99)**	**$1,248,072.77**

ACCOUNT OVERVIEW

	Current Period	YTD
Income Earned		
Interest	$13,127.12	$123,455.72
Dividends	$22,308.53	$154,020.80
Total Income Earned	$35,435.65	$277,476.52
Contributions		
Cash	$0.00	$1,905,041.00
Total Contributions	$0.00	$1,905,041.00
Distributions		
Cash	$(12,483.20)	$(2,047,708.82)
Benefits Paid	$(6,330.00)	$(1,321,330.00)
Security Withdrawals	$0.00	$(147.05)
Total Distributions	$(18,813.20)	$(3,369,185.87)
Security Transactions		
Purchases	$(1,669,658.17)	$(12,868,965.26)
Sales	$1,385,677.46	$13,508,760.13
Net Security Transactions	$(283,980.71)	$639,794.87
Change in Market Value	$(1,708,620.61)	$(2,339,229.22)

FIFTH THIRD PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Cash & Equivalents									
4.6000		CASH	$1.000	$4.60	0.0%	$4.60			
604,286.0000		FIFTH THIRD PRIME MONEY MARKET FUND (N) CUSIP - 898330204	$1.000	$604,286.00	3.0%	$604,286.00		$60.42	
		Cash & Equivalents - Total		**$604,290.60**	**3.0%**	**$604,290.60**		**$60.42**	**0.0%**
Fixed Income									
25,000.0000		AMGEN INC 09/16/10 3.450 10/01/20 CUSIP - 031162BD1	$103.060	$25,765.00	0.1%	$23,349.03	$2,415.97	$862.50	3.3%
40,000.0000		BB&T CORPORATION SR NT 04/27/09 5.700 04/30/14 CUSIP - 05531FAA1	$109.147	$43,658.80	0.2%	$44,098.00	$(439.20)	$2,280.00	5.2%
40,000.0000		BNP PARIBAS / BNP PARIBAS US 01/18/11 5.00 01/15/21 CUSIP - 05567LT31	$97.902	$39,160.80	0.2%	$39,751.60	$(590.80)	$2,000.00	5.1%
40,000.0000		BANK OF AMERICA 05/02/08 5.650 05/01/18 CUSIP - 06051GDX4	$94.953	$37,981.20	0.2%	$41,860.00	$(3,878.80)	$2,260.00	6.0%
30,000.0000		BANK OF NEW YORK MELLON 09/23/11 3.550 09/23/21 CUSIP - 06406HBY4	$99.683	$29,904.90	0.1%	$29,979.90	$(75.00)	$1,065.00	3.6%
20,000.0000		CR BARD INC 12/20/10 4.400 01/15/21 CUSIP - 067383AC3	$111.449	$22,289.80	0.1%	$19,922.00	$2,367.80	$880.00	3.9%
80,000.0000		BSCMS 2004-T14 A4 5/1/2004 VAR 1/12/2041 CUSIP - 07383FA73	$106.137	$84,909.60	0.4%	$80,440.08	$4,469.52	$4,160.00	4.9%
35,000.0000		BERKSHIRE HATHAWAY INC DEL 02/11/10 3.200 02/11/15	$105.137	$36,797.95	0.2%	$35,912.45	$885.50	$1,120.00	3.0%

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
		SR NT CUSIP - 084670AV0							
55,000.0000		CD 2005-C1DA A4 11/01/05 VAR 07/15/44 CUSIP - 12513EAG9	$108.502	$59,676.10	0.3%	$56,882.03	$2,794.07	$2,969.14	5.0%
22,746.1160		CWALT INC 12/01/04 5.00 02/25/20 SERIES 2004-30CB CLASS 3-A-1 CUSIP - 12667FJ63	$99.809	$22,702.67	0.1%	$21,747.34	$955.33	$1,137.31	5.0%
6,109.7300		CWALT 2005-J3 3A1 DTD 03/01/05 6.500% DUE 09/25/34 CUSIP - 12667GEC3	$97.458	$5,954.42	0.0%	$6,202.06	$(247.64)	$397.13	6.7%
34,539.0300		CWHL 2004-J6 1A2 7/1/2004 5.250 8/25/2024 CUSIP - 12669FY98	$95.562	$33,006.19	0.2%	$34,328.41	$(1,322.22)	$1,813.30	5.5%
40,000.0000		CHEVRON CORP SR NT 03/03/09 3.950 03/03/14 CUSIP - 166751AH0	$107.711	$43,084.40	0.2%	$42,652.80	$431.60	$1,580.00	3.7%
40,000.0000		CISCO SYS INC 02/17/09 4.950 02/15/19 CUSIP - 17275RAE2	$113.796	$45,518.40	0.2%	$42,447.60	$3,070.80	$1,980.00	4.3%
40,000.0000		CITIGROUP INC 11/21/07 6.125 11/21/17 CUSIP - 172967EM9	$106.857	$42,742.80	0.2%	$44,299.20	$(1,556.40)	$2,450.00	5.7%
40,000.0000		CREDIT SUISSE USA INC 12/15/04 4.875 01/15/15 CUSIP - 22541LAR4	$105.302	$42,120.80	0.2%	$42,907.20	$(786.40)	$1,950.00	4.6%
40,000.0000		JOHN DEER CAP CORP 09/08/08 4.900 09/09/13 CUSIP - 24422EQU6	$107.439	$42,975.60	0.2%	$43,408.00	$(432.40)	$1,960.00	4.6%

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
40,000.0000		DEUTSCHE BK AG GLOBAL MEDIUM 01/11/11 3.250 01/11/16 CUSIP - 2515A14E8	$98.049	$39,219.60	0.2%	$39,721.20	$(501.60)	$1,300.00	3.3%
15,000.0000		WALT DISNEY COMPANY 12/04/07 4.700 12/01/12 CUSIP - 254687AV8	$104.534	$15,680.10	0.1%	$14,965.80	$714.30	$705.00	4.5%
20,000.0000		EBAY INC 10/28/10 3.250 10/15/20 CUSIP - 278642AC7	$99.395	$19,879.00	0.1%	$18,131.03	$1,747.97	$650.00	3.3%
27,824.4850		FG G0-5733 11/01/09 5.00 11/01/39 CUSIP - 3128M7V29	$108.470	$30,181.22	0.1%	$29,398.30	$782.92	$1,391.22	4.6%
150,000.0000		FEDERAL HOME LOAN BANK 03/16/10 4.125 03/13/20 CUSIP - 3133XXP50	$113.113	$169,669.50	0.8%	$169,048.45	$621.05	$6,187.50	3.6%
145,000.0000		FED FARM CREDIT 04/17/09 2.625 04/17/14 CUSIP - 31331GTJ8	$105.172	$152,499.40	0.8%	$151,787.45	$711.95	$3,806.25	2.5%
120,000.0000		FREDDIE MAC 7/16/2002 5.125 7/15/2012 CUSIP - 3134A4QD9	$103.873	$124,647.60	0.6%	$127,612.80	$(2,965.20)	$6,150.00	4.9%
50,000.0000		FANNIE MAE 1/12/2007 5.000 2/13/2017 CUSIP - 31359M4D2	$118.452	$59,226.00	0.3%	$57,881.50	$1,344.50	$2,500.00	4.2%
175,000.0000		FEDERAL HOME LN MTG CORP 03/27/09 3.750 03/27/19 CUSIP - 3137EACA5	$112.971	$197,699.25	1.0%	$181,374.80	$16,324.45	$6,562.50	3.3%
105,000.0000		FREDDIE MAC 01/07/10 2.875 02/09/15 CUSIP - 3137EACH0	$106.909	$112,254.45	0.6%	$110,495.70	$1,758.75	$3,018.75	2.7%

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
563.7100		FN 575501 5/1/2002 6.000 5/1/2017 CUSIP - 31386WKN7	$108.788	$613.25	0.0%	$589.33	$23.92	$33.82	5.5%
402.5900		FN 575515 6/1/2002 6.000 6/1/2017 CUSIP - 31386WK49	$108.788	$437.97	0.0%	$420.90	$17.07	$24.16	5.5%
350.2400		FN 623876 2/1/2002 6.000 2/1/2017 CUSIP - 31389FCM2	$108.663	$380.58	0.0%	$366.19	$14.39	$21.01	5.5%
557.4800		FN 626811 6/1/2002 6.500 6/1/2017 CUSIP - 31389JKY9	$109.849	$612.39	0.0%	$591.98	$20.41	$36.24	5.9%
7,343.3800		FN 637252 5/1/2002 7.000 5/1/2032 CUSIP - 31389V5M5	$115.117	$8,453.48	0.0%	$7,737.53	$715.95	$514.04	6.1%
331.6100		FN 649060 6/1/2002 6.000 6/1/2017 CUSIP - 31390LB54	$108.788	$360.75	0.0%	$346.69	$14.06	$19.90	5.5%
32,786.7800		FNR 2005-56 SP DTD 06/25/05 VAR% DUE 08/25/33 CUSIP - 31394D6V7	$102.407	$33,575.96	0.2%	$32,376.94	$1,199.02	$1,967.21	5.9%
25,491.4100		FANNIE MAE 06/01/09 4.500 11/25/23 SERIES 2009-52 CLASS DC CUSIP - 31396QLG2	$104.517	$26,642.86	0.1%	$26,100.83	$542.03	$1,147.11	4.3%
2,065.0200		FN 704460 5/1/2003 6.000 5/1/2018 CUSIP - 31401CTR4	$108.882	$2,248.44	0.0%	$2,164.40	$84.04	$123.90	5.5%
		FN 733368 7/1/2003 5.500 8/1/2018	$108.760		0.0%	$117.41	$(117.41)		

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
		CUSIP - 31402MW55							
11,076.4900		FN 737375 8/1/2003 6.000 9/1/2018 CUSIP - 31402TFQ3	$108.882	$12,060.30	0.1%	$11,576.65	$483.65	$664.59	5.5%
31,388.5210		FN 747562 11/01/03 5.500 11/01/33 CUSIP - 31403FQP2	$109.303	$34,308.60	0.2%	$34,027.13	$281.47	$1,726.37	5.0%
		FN 778899 5/1/2004 4.500 5/1/2034 CUSIP - 31404UKL3	$106.724		0.0%	$0.09	$(0.09)		
31,532.5000		FN 893003 9/1/2006 7.000 9/1/2036 CUSIP - 31410PDG5	$114.814	$36,203.72	0.2%	$32,488.34	$3,715.38	$2,207.28	6.1%
18,416.5480		FN AA9176 08/01/09 4.500 08/01/39 CUSIP - 31416TFS3	$107.365	$19,772.93	0.1%	$19,228.04	$544.89	$828.74	4.2%
34,484.5900		FN AD6193 06/01/10 5.000 06/01/40 CUSIP - 31418T3B1	$108.218	$37,318.53	0.2%	$36,532.10	$786.43	$1,724.23	4.6%
28,050.5780		FN AD6369 05/01/10 4.50 05/01/40 CUSIP - 31418UCF9	$106.974	$30,006.83	0.1%	$29,269.02	$737.81	$1,262.28	4.2%
45,000.0000		FORD CREDIT AUTO TRUST 03/25/09 6.070 05/15/14 SERIES 2009-A CLASS A-4 CUSIP - 34528RAF9	$104.505	$47,027.25	0.2%	$49,645.90	$(2,618.65)	$2,731.50	5.8%
22,388.5700		G2 3376 4/1/2003 6.000 4/20/2033 CUSIP - 36202DXD8	$112.046	$25,085.50	0.1%	$22,979.77	$2,105.73	$1,343.31	5.4%
30,978.0100		G2 618834	$111.448	$34,524.37	0.2%	$31,190.99	$3,333.38	$1,703.79	4.9%

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
		7/1/2003 5.500 7/20/2033 CUSIP - 36290VPT5							
11,362.3700		GAZPROM INTL DTD 7/29/04 7.201% DUE 2/1/20 CUSIP - 36828TAA8	$104.910	$11,920.26	0.1%	$11,362.37	$557.89	$818.20	6.9%
50,000.0000		GENERAL ELEC CAP CORP 02/11/11 5.300 02/11/21 CUSIP - 369622SM8	$103.740	$51,870.00	0.3%	$50,684.08	$1,185.92	$2,650.00	5.1%
40,000.0000		GOLDMAN SACHS GROUP INC MEDIUM 03/08/10 5.3750 03/15/20 CUSIP - 38141EA58	$99.307	$39,722.80	0.2%	$40,702.40	$(979.60)	$2,150.00	5.4%
35,000.0000		GOLDMAN SACHS GROUP INC (FDIC) 12/1/2008 3.250 6/15/2012 CUSIP - 38146FAA9	$102.120	$35,742.00	0.2%	$36,219.05	$(477.05)	$1,137.50	3.2%
30,000.0000		GOOGLE INC NT 05/19/11 2.125 05/19/16 CUSIP - 38259PAC6	$103.016	$30,904.80	0.2%	$29,836.20	$1,068.60	$637.50	2.1%
6,319.4500		GT 1995-4 M1 6/22/1995 7.600 6/15/2025 CUSIP - 393505GS5	$100.756	$6,367.23	0.0%	$7,000.76	$(633.53)	$480.28	7.5%
7,477.8640		GT 1996-5 A6 6/27/1996 7.750 7/15/2027 CUSIP - 393505NA6	$102.166	$7,639.83	0.0%	$8,225.65	$(585.82)	$579.53	7.6%
40,000.0000		HYUNDAI AUTO RECEIVABLES TR 09/11/09 3.150 03/15/16 SERIES 2009-A CLASS A4 CUSIP - 44921AAD3	$103.599	$41,439.60	0.2%	$41,212.50	$227.10	$1,260.00	3.0%
40,000.0000		IBM CORP DTD 11/27/02 4.75% DUE 11/29/12 CUSIP - 459200BA8	$104.637	$41,854.80	0.2%	$42,690.00	$(835.20)	$1,900.00	4.5%

FIFTH THIRD
PRIVATE BANK

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
5,158.7300		JPMMT 2005-A1 2A1 1/1/2005 VAR 2/25/2035 CUSIP - 466247LK7	$91.893	$4,740.51	0.0%	$5,182.90	$(442.39)	$246.91	5.2%
40,000.0000		JP MORGAN CHASE & CO 12/20/07 6.000 01/15/18 CUSIP - 46625HGY0	$111.363	$44,545.20	0.2%	$44,683.40	$(138.20)	$2,400.00	5.4%
9,630.6300		JPMMT 2006-A4 2A2 5/1/2006 VAR 6/25/2036 CUSIP - 46628LAG3	$86.640	$8,343.98	0.0%	$9,644.18	$(1,300.20)	$549.96	6.6%
35,000.0000		MEDTRONIC INC 03/16/10 3.000 03/15/15 CUSIP - 585055AR7	$105.873	$37,055.55	0.2%	$35,742.00	$1,313.55	$1,050.00	2.8%
40,000.0000		MORGAN STANLEY 2/26/2003 5.300 3/1/2013 CUSIP - 617446HR3	$100.835	$40,334.00	0.2%	$42,652.40	$(2,318.40)	$2,120.00	5.3%
		MSM 2004-4 3A 8/1/2004 5.000 8/25/2019 CUSIP - 61748HDV0	$101.501		0.0%	$0.11	$(0.11)		
50,000.0000		ONTARIO PROV CDA 09/21/11 1.600 09/21/16 CUSIP - 683234DP0	$99.772	$49,886.00	0.2%	$49,940.00	$(54.00)	$800.00	1.6%
15,000.0000		PNC FUNDING CORP 09/19/11 2.700 09/19/16 CUSIP - 693476BM4	$100.008	$15,001.20	0.1%	$14,981.85	$19.35	$405.00	2.7%
45,000.0000		PEPSICO INC SR NT 01/14/10 4.500 01/15/20 CUSIP - 713448BN7	$112.259	$50,516.55	0.2%	$46,426.50	$4,090.05	$2,025.00	4.0%
30,000.0000		PROCTER & GAMBLE CO NOTE 08/15/11 1.450 08/15/16 CUSIP - 742718DV8	$100.009	$30,002.70	0.1%	$29,758.80	$243.90	$435.00	1.4%

FIFTH THIRD
PRIVATE BANK

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
40,000.0000		SBC COMMUNICATIONS INC 8/19/2002 5.875 8/15/2012 CUSIP - 78387GAK9	$104.185	$41,674.00	0.2%	$42,918.40	$(1,244.40)	$2,350.00	5.6%
30,000.0000		SHELL INTL FIN 09/22/09 3.250 09/22/15 CUSIP - 822582AH5	$106.638	$31,991.40	0.2%	$30,671.10	$1,320.30	$975.00	3.0%
35,000.0000		SIMON PPTY GROUP LP 01/25/10 4.20 02/01/15 CUSIP - 828807CC9	$105.522	$36,932.70	0.2%	$36,726.55	$206.15	$1,470.00	4.0%
40,000.0000		SOVEREIGN BANK (FDIC) 12/22/08 2.750 01/17/12 CUSIP - 846042AA7	$100.708	$40,283.20	0.2%	$40,891.60	$(608.40)	$1,100.00	2.7%
45,000.0000		TOYOTA MTR CR CORP MEDIUM TERM 09/15/11 2.000 09/15/16 CUSIP - 89233P5E2	$99.542	$44,793.90	0.2%	$44,844.75	$(50.85)	$900.00	2.0%
95,000.0000		US TREASURY N/B 11/15/2004 4.250 11/15/2014 CUSIP - 912828DC1	$111.695	$106,110.25	0.5%	$104,514.84	$1,595.41	$4,037.50	3.8%
185,000.0000		US TREASURY N/B 11/15/2005 4.500 11/15/2015 CUSIP - 912828EN6	$115.336	$213,371.60	1.1%	$205,870.31	$7,501.29	$8,325.00	3.9%
70,000.0000		U S TREASURY NOTE 11/15/2008 3.750 11/15/2018 CUSIP - 912828JR2	$115.680	$80,976.00	0.4%	$81,325.78	$(349.78)	$2,625.00	3.2%
55,000.0000		U S TREASURY NOTE 02/15/09 1.375 02/15/12 CUSIP - 912828KC3	$100.480	$55,264.00	0.3%	$55,562.89	$(298.89)	$756.25	1.4%
30,000.0000		U S TREASURY NOTE 05/15/09 3.125 05/15/19 CUSIP - 912828KQ2	$111.406	$33,421.80	0.2%	$31,760.74	$1,661.06	$937.50	2.8%

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								(continued)	
95,000.0000		U S TREASURY NOTE 05/31/09 3.250 05/31/16 CUSIP - 912828KW9	$110.938	$105,391.10	0.5%	$99,720.31	$5,670.79	$3,087.50	2.9%
60,000.0000		UNITED STATES TREAS NTS 02/16/10 3.625 02/15/20 CUSIP - 912828MP2	$115.438	$69,262.80	0.3%	$62,988.87	$6,273.93	$2,175.00	3.1%
245,000.0000		UNITED STATES TREAS NTS 05/17/10 1.375 05/15/13 CUSIP - 912828NC0	$101.777	$249,353.65	1.2%	$247,755.08	$1,598.57	$3,368.75	1.4%
45,000.0000		TSY INFL IX N/B 07/15/10 1.250 07/15/20 CUSIP - 912828NM8	$114.556	$51,550.21	0.3%	$46,968.79	$4,581.42	$562.50	1.1%
90,000.0000		UNITED STATES TREAS NTS 08/02/10 0.625 07/31/12 CUSIP - 912828NQ9	$100.383	$90,344.70	0.4%	$90,066.80	$277.90	$562.50	0.6%
260,000.0000		US TREASURY NOTES 12/31/2010 2.1250 12/31/2015 CUSIP - 912828PM6	$105.727	$274,890.20	1.4%	$261,594.53	$13,295.67	$5,525.00	2.0%
135,000.0000		UNITED STATES TREAS NTS 12/31/10 0.625 12/31/12 CUSIP - 912828PW4	$100.527	$135,711.45	0.7%	$134,773.24	$938.21	$843.75	0.6%
26,610.4800		VALT 2002-1 A4 6/1/2002 6.570 5/7/2027 CUSIP - 92178PAD9	$108.113	$28,769.39	0.1%	$28,207.12	$562.27	$1,748.31	6.1%
20,000.0000		WBCMT 2006-C25 A4 5/1/2006 VAR 5/15/2043 WACHOVIA BANK COMMERCIAL MORTGAG CUSIP - 92976VAE8	$109.706	$21,941.20	0.1%	$19,988.28	$1,952.92	$1,184.52	5.4%
40,000.0000		WAL-MART STORES 04/05/07 5.375 04/05/17	$117.963	$47,185.20	0.2%	$44,581.20	$2,604.00	$2,150.00	4.6%

FIFTH THIRD PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income								**(continued)**	
		CUSIP - 931142CG6							
20,000.0000		WELLS FARGO & CO 12/10/07 5.625 12/11/17 CUSIP - 949746NX5	$113.094	$22,618.80	0.1%	$21,958.00	$660.80	$1,125.00	5.0%
45,000.0000		WESTPAC BKG CORP 08/03/10 3.000 08/04/15 CUSIP - 961214BN2	$101.821	$45,819.45	0.2%	$45,107.10	$712.35	$1,350.00	2.9%
		Fixed Income - Total		**$4,304,383.27**	**21.3%**	**$4,214,096.39**	**$90,286.88**	**$150,019.04**	**3.5%**
Equities									
1,251.0000	COV	COVIDIEN PLC COMMON SHS CUSIP - G2554F113	$44.100	$55,169.10	0.3%	$64,065.93	$(8,896.83)	$1,125.90	2.0%
2,254.0000	IVZ	INVESCO LTD ADR CUSIP - G491BT108	$15.510	$34,959.54	0.2%	$40,815.81	$(5,856.27)	$1,104.46	3.2%
716.0000	NBR	NABORS INDUSTRIES LTD COMMON CUSIP - G6359F103	$12.260	$8,778.16	0.0%	$15,501.80	$(6,723.64)		
1,607.0000	TNP	TSAKOS ENERGY NAVIGATION LTD ISIN BMG9108L1081 CUSIP - G9108L108	$5.580	$8,967.06	0.0%	$15,850.51	$(6,883.45)	$964.20	10.8%
2,432.0000	NE	NOBLE CORPORATION CUSIP - H5833N103	$29.350	$71,379.20	0.4%	$104,023.67	$(32,644.47)	$1,417.86	2.0%
2,429.0000	TYC	TYCO INTERNATIONAL LTD CUSIP - H89128104	$40.750	$98,981.75	0.5%	$89,549.57	$9,432.18	$2,429.00	2.5%
2,491.0000	AVGO	AVAGO TECHNOLOGIES LTD CUSIP - Y0486S104	$32.770	$81,630.07	0.4%	$85,313.51	$(3,683.44)	$1,096.04	1.3%
1,408.0000	AIR	AAR CORP COM CUSIP - 000361105	$16.670	$23,471.36	0.1%	$32,160.06	$(8,688.70)	$422.40	1.8%

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
2,809.0000	AFL	AFLAC INC CUSIP - 001055102	$34.950	$98,174.55	0.5%	$129,268.75	$(31,094.20)	$3,370.80	3.4%
2,406.0000	T	AT&T INC CUSIP - 00206R102	$28.520	$68,619.12	0.3%	$68,429.83	$189.29	$4,138.32	6.0%
400.0000	APKT	ACME PACKET INC CUSIP - 004764106	$42.590	$17,036.00	0.1%	$11,521.36	$5,514.64		
325.0000	AMG	AFFILIATED MANAGERS GROUP CUSIP - 008252108	$78.050	$25,366.25	0.1%	$24,816.17	$550.08		
2,290.0000	A	AGILENT TECHNOLOGIES INC CUSIP - 00846U101	$31.250	$71,562.50	0.4%	$88,341.70	$(16,779.20)		
2,328.0000	AKRX	AKORN INC COM CUSIP - 009728106	$7.800	$18,158.40	0.1%	$7,379.49	$10,778.91	$158.30	0.9%
525.0000	ALB	ALBEMARLE CORP CUSIP - 012653101	$40.400	$21,210.00	0.1%	$35,494.37	$(14,284.37)	$346.50	1.6%
4,141.0000	AA	ALCOA INC CUSIP - 013817101	$9.570	$39,629.37	0.2%	$73,187.97	$(33,558.60)	$496.92	1.3%
1,817.0000	ALXN	ALEXION PHARMACEUTICALS INC CUSIP - 015351109	$64.060	$116,397.02	0.6%	$49,386.57	$67,010.45		
808.0000	ALL	ALLSTATE CORP CUSIP - 020002101	$23.690	$19,141.52	0.1%	$23,473.46	$(4,331.94)	$678.72	3.5%
1,808.0000	ANR	ALPHA NATIONAL RESOURCES INC CUSIP - 02076X102	$17.690	$31,983.52	0.2%	$75,561.57	$(43,578.05)		
1,679.0000	ALTR	ALTERA CORP CUSIP - 021441100	$31.530	$52,938.87	0.3%	$50,647.05	$2,291.82	$537.28	1.0%
4,180.0000	MO	ALTRIA GROUP INC CUSIP - 02209S103	$26.810	$112,065.80	0.6%	$94,566.33	$17,499.47	$6,855.20	6.1%
232.0000	AMZN	AMAZON COMM INC	$216.230	$50,165.36	0.2%	$49,297.54	$867.82		

FIFTH THIRD
PRIVATE BANK

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 023135106							
954.0000	AEL	AMERICAN EQUITY INVT LIFE HLDG CUSIP - 025676206	$8.750	$8,347.50	0.0%	$11,923.48	$(3,575.98)	$95.40	1.1%
1,043.0000	AXP	AMERICAN EXPRESS CO CUSIP - 025816109	$44.900	$46,830.70	0.2%	$52,438.86	$(5,608.16)	$750.96	1.6%
2,464.0000	AMP	AMERIPRISE FINANCIAL INC CUSIP - 03076C106	$39.360	$96,983.04	0.5%	$107,305.09	$(10,322.05)	$2,266.88	2.3%
2,067.0000	AME	AMETEK INC NEW COM CUSIP - 031100100	$32.970	$68,148.99	0.3%	$81,345.61	$(13,196.62)	$496.08	0.7%
2,696.0000	AMGN	AMGEN INC CUSIP - 031162100	$54.960	$148,172.16	0.7%	$144,333.37	$3,838.79	$3,019.52	2.0%
666.0000	APC	ANADARKO PETE CORP CUSIP - 032511107	$63.050	$41,991.30	0.2%	$38,889.32	$3,101.98	$239.76	0.6%
1,791.0000	AON	AON CORP CUSIP - 037389103	$41.980	$75,186.18	0.4%	$88,772.82	$(13,586.64)	$1,074.60	1.4%
525.0000	AAPL	APPLE INC CUSIP - 037833100	$381.320	$200,193.00	1.0%	$48,140.23	$152,052.77		
2,543.0000	ADM	ARCHER DANIELS MIDLAND CO CUSIP - 039483102	$24.810	$63,091.83	0.3%	$71,519.77	$(8,427.94)	$1,627.52	2.6%
429.0000	AVT	AVNET INC CUSIP - 053807103	$26.080	$11,188.32	0.1%	$13,599.35	$(2,411.03)	$128.70	1.2%
2,486.0000	BP	BP P.L.C. SPONSORED ADR CUSIP - 055622104	$36.070	$89,670.02	0.4%	$94,089.88	$(4,419.86)	$4,176.48	4.7%
174.0000	BIDU	BAIDU, INC SPONSORED ADR REPSTG ORD SHS CUSIP - 056752108	$106.910	$18,602.34	0.1%	$13,569.37	$5,032.97		
407.0000	BIIB	BIOGEN IDEC INC	$93.150	$37,912.05	0.2%	$32,869.40	$5,042.65		

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 09062X103							
1,046.0000	BODY	BODY CENT CORP CUSIP - 09689U102	$18.160	$18,995.36	0.1%	$23,469.92	$(4,474.56)		
1,071.0000	BWA	BORG-WARNER AUTOMOTIVE INC CUSIP - 099724106	$60.530	$64,827.63	0.3%	$44,784.08	$20,043.55	$514.08	0.8%
450.0000	BWLD	BUFFALO WILD WINGS INC CUSIP - 119848109	$59.800	$26,910.00	0.1%	$26,700.49	$209.51		
3,155.0000	CBZ	CBIZ INC CUSIP - 124805102	$6.590	$20,791.45	0.1%	$19,835.60	$955.85		
1,525.0000	CBS	CBS CORP NEW CL B CUSIP - 124857202	$20.380	$31,079.50	0.2%	$36,680.75	$(5,601.25)	$610.00	2.0%
275.0000	CF	CF INDS HLDGS INC CUSIP - 125269100	$123.390	$33,932.25	0.2%	$33,237.94	$694.31	$440.00	1.3%
350.0000	CHRW	C.H. ROBINSON WORLDWIDE, INC. CUSIP - 12541W209	$68.470	$23,964.50	0.1%	$24,527.77	$(563.27)	$406.00	1.7%
2,753.0000	CI	CIGNA CORP CUSIP - 125509109	$41.940	$115,460.82	0.6%	$136,048.85	$(20,588.03)	$110.12	0.1%
475.0000	COG	CABOT OIL & GAS CUSIP - 127097103	$61.910	$29,407.25	0.1%	$34,700.72	$(5,293.47)	$57.00	0.2%
200.0000	CRR	CARBO CERAMICS INC CDT-COM CUSIP - 140781105	$102.530	$20,506.00	0.1%	$30,480.05	$(9,974.05)	$192.00	0.9%
1,080.0000	CATM	CARDTRONICS INC CUSIP - 14161H108	$22.920	$24,753.60	0.1%	$9,564.24	$15,189.36		
845.0000	CRS	CARPENTER TECHNOLOGY CORP COM CUSIP - 144285103	$44.890	$37,932.05	0.2%	$40,832.72	$(2,900.67)	$608.40	1.6%

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
311.0000	CSH	CASH AMER INVTS INC COM CUSIP - 14754D100	$51.160	$15,910.76	0.1%	$13,267.22	$2,643.54	$43.54	0.3%
405.0000	CAVM	CAVIUM INC CUSIP - 14964U108	$27.010	$10,939.05	0.1%	$17,174.31	$(6,235.26)		
2,840.0000	CTL	CENTURYTEL INC CUSIP - 156700106	$33.120	$94,060.80	0.5%	$106,207.27	$(12,146.47)	$8,236.00	8.8%
1,990.0000	CVX	CHEVRON CORPORATION CUSIP - 166764100	$92.590	$184,254.10	0.9%	$130,155.54	$54,098.56	$6,208.80	3.4%
1,580.0000	CAST	CHINACAST ED CORP CUSIP - 16946T109	$3.690	$5,830.20	0.0%	$10,647.45	$(4,817.25)		
100.0000	CMG	CHIPOTLE MEXICAN GRILL INC-CL A CUSIP - 169656105	$302.950	$30,295.00	0.1%	$15,835.02	$14,459.98		
5,028.0000	C	CITIGROUP INC CUSIP - 172967424	$25.615	$128,792.23	0.6%	$202,387.60	$(73,595.37)	$201.12	0.2%
1,043.0000	CTXS	CITRIX SYS INC CUSIP - 177376100	$54.530	$56,874.79	0.3%	$85,065.31	$(28,190.52)		
553.0000	CLF	CLIFFS NATURAL RESOURCES INC CUSIP - 18683K101	$51.170	$28,297.01	0.1%	$48,681.06	$(20,384.05)	$619.36	2.2%
1,507.0000	KO	COCA COLA CO CUSIP - 191216100	$67.560	$101,812.92	0.5%	$90,055.74	$11,757.18	$2,833.16	2.8%
576.0000	CDE	COEUR D ALENE MINES CORP IDAHO COM CUSIP - 192108504	$21.440	$12,349.44	0.1%	$14,275.27	$(1,925.83)		
1,371.0000	CCOI	COGENT COMMUNICATIONS GROUP CUSIP - 19239V302	$13.450	$18,439.95	0.1%	$17,259.34	$1,180.61		
730.0000	CTSH	COGNIZANT TECHNOLOGY SOLUTIONS CORP	$62.700	$45,771.00	0.2%	$36,740.46	$9,030.54		

FIFTH THIRD
PRIVATE BANK

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									**(continued)**
		CL A CUSIP - 192446102							
1,350.0000	CFX	COLFAX CORP CUSIP - 194014106	$20.260	$27,351.00	0.1%	$32,576.12	$(5,225.12)		
700.0000	CVLT	COMMVAULT SYSTEMS CUSIP - 204166102	$37.060	$25,942.00	0.1%	$25,084.55	$857.45		
728.0000	CPX	COMPLETED PRODUCTION SERVICES CUSIP - 20453E109	$18.850	$13,722.80	0.1%	$19,866.74	$(6,143.94)		
215.0000	CPSI	COMPUTER PROGRAMS & SYS INC CUSIP - 205306103	$66.150	$14,222.25	0.1%	$14,298.22	$(75.97)	$309.60	2.2%
1,557.0000	COP	CONOCOPHILLIPS CUSIP - 20825C104	$63.320	$98,589.24	0.5%	$86,813.99	$11,775.25	$4,110.48	4.2%
1,232.0000	COO	COOPER COS INC CUSIP - 216648402	$79.150	$97,512.80	0.5%	$62,597.62	$34,915.18	$73.92	0.1%
7,695.0000	GLW	CORNING INC COM CUSIP - 219350105	$12.360	$95,110.20	0.5%	$143,028.25	$(47,918.05)	$1,539.00	1.6%
1,018.0000	COST	COSTCO WHOLESALE CORP CUSIP - 22160K105	$82.130	$83,608.34	0.4%	$68,398.63	$15,209.71	$977.28	1.2%
349.0000	CMI	CUMMINS INC CUSIP - 231021106	$81.660	$28,499.34	0.1%	$26,013.77	$2,485.57	$558.40	2.0%
1,455.0000	DHR	DANAHER CORP CUSIP - 235851102	$41.940	$61,022.70	0.3%	$53,026.05	$7,996.65	$145.50	0.2%
839.0000	DECK	DECKERS OUTDOOR CORP CUSIP - 243537107	$93.160	$78,161.24	0.4%	$72,568.02	$5,593.22		
436.0000	DE	DEERE & CO CUSIP - 244199105	$64.570	$28,152.52	0.1%	$25,421.77	$2,730.75	$715.04	2.5%
180.0000	DMND	DIAMOND FOODS INC	$79.800	$14,364.00	0.1%	$6,724.66	$7,639.34	$32.40	0.2%

FIFTH THIRD
PRIVATE BANK

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 252603105							
2,299.0000	DISH	DISH NETWORK CORP CL A CUSIP - 25470M109	$25.050	$57,589.95	0.3%	$59,862.34	$(2,272.39)		
4,422.0000	DFS	DISCOVER FINANCIAL SERVICES CUSIP - 254709108	$22.940	$101,440.68	0.5%	$72,119.75	$29,320.93	$1,061.28	1.0%
425.0000	DLTR	DOLLAR TREE INC CUSIP - 256746108	$75.140	$31,934.50	0.2%	$31,359.51	$574.99		
3,901.0000	DOW	DOW CHEM CO CUSIP - 260543103	$22.460	$87,616.46	0.4%	$129,752.96	$(42,136.50)	$3,901.00	4.5%
550.0000	DRC	DRESSER-RAND GROUP INC CUSIP - 261608103	$40.530	$22,291.50	0.1%	$29,631.65	$(7,340.15)		
2,627.0000	EMC	E M C CORP/MASS CUSIP - 268648102	$20.990	$55,140.73	0.3%	$40,973.16	$14,167.57		
2,224.0000	ETN	EATON CORP CUSIP - 278058102	$35.500	$78,952.00	0.4%	$89,774.44	$(10,822.44)	$3,024.64	3.8%
550.0000	ECL	ECOLAB INC CUSIP - 278865100	$48.890	$26,889.50	0.1%	$29,704.17	$(2,814.67)	$385.00	1.4%
510.0000	EIX	EDISON INTL COM CUSIP - 281020107	$38.250	$19,507.50	0.1%	$19,083.60	$423.90	$652.80	3.3%
1,550.0000	ERTS	ELECTRONIC ARTS COM CUSIP - 285512109	$20.450	$31,697.50	0.2%	$35,134.86	$(3,437.36)		
1,560.0000	ELGX	ENDOLOGIX INC CUSIP - 29266S106	$10.040	$15,662.40	0.1%	$8,705.33	$6,957.07		
2,493.0000	ESV	ENSCO INTL LTD ADR CUSIP - 29358Q109	$40.430	$100,791.99	0.5%	$129,500.59	$(28,708.60)	$3,490.20	3.5%
1,241.0000	ENV	ENVESTNET INC	$10.000	$12,410.00	0.1%	$12,817.32	$(407.32)		

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 29404K106							
474.0000	EVR	EVERCORE PARTNERS INC-CL A CUSIP - 29977A105	$22.800	$10,807.20	0.1%	$15,897.08	$(5,089.88)	$341.28	3.2%
1,037.0000	EXAM	EXAMWORKS GROUP INC CUSIP - 30066A105	$10.180	$10,556.66	0.1%	$18,119.69	$(7,563.03)		
2,168.0000	EXC	EXELON CORP CUSIP - 30161N101	$42.610	$92,378.48	0.5%	$93,245.56	$(867.08)	$4,552.80	4.9%
1,217.0000	XOM	EXXON MOBIL CORP CUSIP - 30231G102	$72.630	$88,390.71	0.4%	$102,154.22	$(13,763.51)	$2,287.96	2.6%
850.0000	FTI	FMC TECHNOLOGIES INC CUSIP - 30249U101	$37.600	$31,960.00	0.2%	$28,430.43	$3,529.57		
925.0000	FMC	FMC CORP CUSIP - 302491303	$69.160	$63,973.00	0.3%	$61,961.87	$2,011.13	$555.00	0.9%
2,915.0000	FAST	FASTENAL CO CUSIP - 311900104	$33.280	$97,011.20	0.5%	$69,136.58	$27,874.62	$1,515.80	1.6%
1,473.0000	FSS	FEDERAL SIGNAL CORP CUSIP - 313855108	$4.420	$6,510.66	0.0%	$9,507.03	$(2,996.37)	$353.52	5.4%
1,076.0000	FISV	FISERV INC CUSIP - 337738108	$50.770	$54,628.52	0.3%	$67,054.39	$(12,425.87)		
814.0000	FE	FIRST ENERGY CUSIP - 337932107	$44.910	$36,556.74	0.2%	$29,122.76	$7,433.98	$1,790.80	4.9%
272.0000	FL	FOOT LOCKER INC CUSIP - 344849104	$20.090	$5,464.48	0.0%	$5,193.21	$271.27	$179.52	3.3%
1,275.0000	FTNT	FORTINET INC CUSIP - 34959E109	$16.800	$21,420.00	0.1%	$30,509.15	$(9,089.15)		
658.0000	FOSL	FOSSIL INC CUSIP - 349882100	$81.060	$53,337.48	0.3%	$51,753.65	$1,583.83		
32,091.9460	FIEIX	FIFTH THIRD INTL EQUITY FUND	$6.810	$218,546.15	1.1%	$285,015.93	$(66,469.78)	$6,001.19	2.7%

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									(continued)
		INSTL SHS (INCOME INVESTMENT) CUSIP - 35100DR65							
279,591.0510	FIEIX	FIFTH THIRD INTL EQUITY FUND INSTL SHS CUSIP - 35100DR65	$6.810	$1,904,015.06	9.4%	$2,912,452.72	$(1,008,437.66)	$52,283.53	2.7%
1,976.7040	FTVIX	FIFTH THIRD SMALL CAP VALUE FUND (INCOME INVESTMENT) CUSIP - 35188DR94	$16.150	$31,923.77	0.2%	$28,901.81	$3,021.96	$130.46	0.4%
44,373.7460	FTVIX	FIFTH THIRD SMALL CAP VALUE FUND CUSIP - 35188DR94	$16.150	$716,636.00	3.5%	$885,843.53	$(169,207.53)	$2,928.67	0.4%
2,296.0000	FRM	FURMANITE CORPORATION CUSIP - 361086101	$5.410	$12,421.36	0.1%	$17,639.49	$(5,218.13)		
475.0000	GDI	GARDNER DENVER INC CUSIP - 365558105	$63.550	$30,186.25	0.1%	$25,854.06	$4,332.19	$95.00	0.3%
1,828.0000	GD	GENERAL DYNAMICS CORP CUSIP - 369550108	$56.890	$103,994.92	0.5%	$107,501.29	$(3,506.37)	$3,436.64	3.3%
3,788.0000	GE	GENERAL ELECTRIC CO CUSIP - 369604103	$15.220	$57,653.36	0.3%	$60,167.77	$(2,514.41)	$2,272.80	3.9%
1,749.0000	GILD	GILEAD SCIENCES INC COM CUSIP - 375558103	$38.800	$67,861.20	0.3%	$73,165.03	$(5,303.83)		
2,261.0000	GGS	GLOBAL GEOPHYSICAL SVCS CUSIP - 37946S107	$7.970	$18,020.17	0.1%	$19,972.74	$(1,952.57)		
1,139.0000	GS	GOLDMAN SACHS GROUP CUSIP - 38141G104	$94.550	$107,692.45	0.5%	$175,505.32	$(67,812.87)	$1,594.60	1.5%
451.0000	GBX	GREENBRIER COS INC COM CUSIP - 393657101	$11.650	$5,254.15	0.0%	$8,233.79	$(2,979.64)	$72.16	1.4%

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Equities (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
1,686.0000	HMSY	HMS HLDGS CORP CUSIP - 40425J101	$24.390	$41,121.54	0.2%	$24,793.30	$16,328.24		
425.0000	HANS	HANSEN NATURAL CORPORATION COM CUSIP - 411310105	$87.290	$37,098.25	0.2%	$29,986.68	$7,111.57		
319.0000	HLX	HELIX ENERGY SOLUTIONS GROUP CUSIP - 42330P107	$13.100	$4,178.90	0.0%	$5,224.15	$(1,045.25)		
425.0000	HP	HELMERICH & PAYNE INC COM CUSIP - 423452101	$40.600	$17,255.00	0.1%	$24,437.33	$(7,182.33)	$119.00	0.7%
843.0000	HXL	HEXCEL CORP NEW COM CUSIP - 428291108	$22.160	$18,680.88	0.1%	$17,662.54	$1,018.34		
1,541.0000	HOLX	HOLOGIC INC COM CUSIP - 436440101	$15.210	$23,438.61	0.1%	$25,706.04	$(2,267.43)		
1,315.0000	IGTE	IGATE CAP CORP CUSIP - 45169U105	$11.540	$15,175.10	0.1%	$22,028.85	$(6,853.75)	$144.65	1.0%
725.0000	INFA	INFORMATICA CORP COM CUSIP - 45666Q102	$40.950	$29,688.75	0.1%	$17,431.54	$12,257.21		
6,394.0000	INTC	INTEL CORP CUSIP - 458140100	$21.335	$136,415.99	0.7%	$145,462.20	$(9,046.21)	$5,370.96	3.9%
869.0000	IBM	INTERNATIONAL BUSINESS MACHS CUSIP - 459200101	$174.870	$151,962.03	0.8%	$102,021.98	$49,940.05	$2,607.00	1.7%
930.0000	IFF	INTERNATIONAL FLAVORS & CUSIP - 459506101	$56.220	$52,284.60	0.3%	$55,985.44	$(3,700.84)	$1,153.20	2.2%
2,570.0000	JPM	JP MORGAN CHASE & CO CUSIP - 46625H100	$30.120	$77,408.40	0.4%	$107,514.97	$(30,106.57)	$2,570.00	3.3%

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
398.0000	JNJ	JOHNSON & JOHNSON CUSIP - 478160104	$63.690	$25,348.62	0.1%	$24,857.02	$491.60	$907.44	3.6%
1,187.0000	JCI	JOHNSON CTLS INC CUSIP - 478366107	$26.370	$31,301.19	0.2%	$39,490.82	$(8,189.63)	$759.68	2.4%
484.0000	KAMN	KAMAN CORP CUSIP - 483548103	$27.850	$13,479.40	0.1%	$14,310.45	$(831.05)	$309.76	2.3%
750.0000	KSU	KANSAS CITY SOUTHERN CUSIP - 485170302	$49.960	$37,470.00	0.2%	$27,351.87	$10,118.13	$240.00	0.6%
856.0000	KELYA	KELLY SVCS INC CL A CUSIP - 488152208	$11.400	$9,758.40	0.0%	$16,085.58	$(6,327.18)	$42.80	0.4%
13,065.0000	KEY	KEYCORP NEW CUSIP - 493267108	$5.930	$77,475.45	0.4%	$95,210.20	$(17,734.75)	$1,567.80	2.0%
983.0000	KFT	KRAFT FOODS INC CL A CUSIP - 50075N104	$33.580	$33,009.14	0.2%	$30,105.12	$2,904.02	$1,140.28	3.5%
796.0000	EL	LAUDER ESTEE COS INC CL A CUSIP - 518439104	$87.840	$69,920.64	0.3%	$36,120.36	$33,800.28	$597.00	0.9%
1,140.0000	LM	LEGG MASON INC CUSIP - 524901105	$25.710	$29,309.40	0.1%	$38,366.78	$(9,057.38)	$364.80	1.2%
800.0000	LTD	LIMITED BRANDS INC CUSIP - 532716107	$38.510	$30,808.00	0.2%	$32,729.36	$(1,921.36)	$640.00	2.1%
595.0000	LMNX	LUMINEX CORPORATION COM CUSIP - 55027E102	$22.170	$13,191.15	0.1%	$10,365.96	$2,825.19		
1,084.0000	MDCA	MDC PARTNERS INC CL A SUBORADINATE VOTING SHS CUSIP - 552697104	$14.420	$15,631.28	0.1%	$18,434.27	$(2,802.99)	$607.04	3.9%

FIFTH THIRD PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
710.0000	MYRG	MYR GROUP INC DEL CUSIP - 55405W104	$17.640	$12,524.40	0.1%	$13,616.09	$(1,091.69)		
284.0000	MRTN	MARTEN TRANS LTD CUSIP - 573075108	$17.240	$4,896.16	0.0%	$6,159.66	$(1,263.50)	$22.72	0.5%
101.0000	MA	MASTERCARD INC CL A CUSIP - 57636Q104	$317.160	$32,033.16	0.2%	$36,305.93	$(4,272.77)	$60.60	0.2%
2,707.0000	MAT	MATTEL INC COM CUSIP - 577081102	$25.890	$70,084.23	0.3%	$62,802.57	$7,281.66	$2,490.44	3.6%
1,507.0000	MXIM	MAXIM INTEGRATED PRODS INC COM CUSIP - 57772K101	$23.330	$35,158.31	0.2%	$35,110.70	$47.61	$1,326.16	3.8%
1,014.0000	MCD	MCDONALDS CORP CUSIP - 580135101	$87.820	$89,049.48	0.4%	$56,740.15	$32,309.33	$2,839.20	3.2%
1,168.0000	MJN	MEAD JOHNSON NUTRITION COMPANY CUSIP - 582839106	$68.830	$80,393.44	0.4%	$72,954.44	$7,439.00	$1,214.72	1.5%
2,439.0000	MIG	MEADOWBROOK INS GROUP INC COM CUSIP - 58319P108	$8.910	$21,731.49	0.1%	$22,835.83	$(1,104.34)	$390.24	1.8%
987.0000	MMSI	MERIT MED SYS INC COM CUSIP - 589889104	$13.140	$12,969.18	0.1%	$17,085.35	$(4,116.17)		
498.0000	MTD	METTLER-TOLEDO INTL INC CUSIP - 592688105	$139.960	$69,700.08	0.3%	$75,081.66	$(5,381.58)		
4,645.0000	MSFT	MICROSOFT CORP CUSIP - 594918104	$24.890	$115,614.05	0.6%	$114,436.04	$1,178.01	$3,716.00	3.2%
503.0000	MNRO	MONRO MUFFLER BRAKE INC COM	$32.970	$16,583.91	0.1%	$8,897.90	$7,686.01	$181.08	1.1%

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
		CUSIP - 610236101							
550.0000	MSI	MOTOROLA INC COM NEW CUSIP - 620076307	$41.900	$23,045.00	0.1%	$24,690.27	$(1,645.27)	$484.00	2.1%
457.0000	NYX	NYSE EURONEXT CUSIP - 629491101	$23.240	$10,620.68	0.1%	$12,865.26	$(2,244.58)	$548.40	5.2%
591.0000	NDAQ	NASDAQ OMX GROUP INC COM ACCREDITED INVS CUSIP - 631103108	$23.140	$13,675.74	0.1%	$15,086.78	$(1,411.04)		
812.0000	NOV	NATIONAL-OILWELL INC COM CUSIP - 637071101	$51.220	$41,590.64	0.2%	$61,198.15	$(19,607.51)	$357.28	0.9%
1,334.0000	NCI	NAVIGANT CONSULTING INC CUSIP - 63935N107	$9.270	$12,366.18	0.1%	$14,090.54	$(1,724.36)		
482.0000	NTGR	NETGEAR INC CUSIP - 64111Q104	$25.890	$12,478.98	0.1%	$10,843.98	$1,635.00		
1,062.0000	TNDM	NEUTRAL TANDEM INC CUSIP - 64128B108	$9.680	$10,280.16	0.1%	$15,649.55	$(5,369.39)		
1,735.0000	NEE	NEXTERA ENERGY INC CUSIP - 65339F101	$54.020	$93,724.70	0.5%	$91,427.35	$2,297.35	$3,817.00	4.1%
4,716.0000	NOA	NORTH AMERICAN ENERGY PARTNERS CUSIP - 656844107	$5.820	$27,447.12	0.1%	$38,519.91	$(11,072.79)		
776.0000	NOG	NORTHERN OIL & GAS INC NEV CUSIP - 665531109	$19.390	$15,046.64	0.1%	$17,347.14	$(2,300.50)		
886.0000	NXTM	NXSTAGE MED INC CUSIP - 67072V103	$20.860	$18,481.96	0.1%	$17,675.55	$806.41		
450.0000	ORLY	O REILLY AUTOMOTIVE INC NEW CUSIP - 67103H107	$66.630	$29,983.50	0.1%	$28,214.08	$1,769.42		

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
700.0000	OXY	OCCIDENTAL PETE CORP CUSIP - 674599105	$71.500	$50,050.00	0.2%	$44,072.16	$5,977.84	$1,288.00	2.6%
1,472.0000	OMX	OFFICEMAX INC DEL CUSIP - 67622P101	$4.850	$7,139.20	0.0%	$14,029.58	$(6,890.38)	$883.20	12.4%
2,060.0000	ONB	OLD NATL BANCORP IND CUSIP - 680033107	$9.320	$19,199.20	0.1%	$21,283.25	$(2,084.05)	$576.80	3.0%
325.0000	OCR	OMNICARE INC COM CUSIP - 681904108	$25.430	$8,264.75	0.0%	$7,711.25	$553.50	$52.00	0.6%
530.0000	OVTI	OMNIVISION TECHNOLOGIES INC CUSIP - 682128103	$14.040	$7,441.20	0.0%	$12,636.96	$(5,195.76)		
2,353.0000	ORCL	ORACLE CORPORATION CUSIP - 68389X105	$28.740	$67,625.22	0.3%	$35,239.24	$32,385.98	$564.72	0.8%
410.0000	PCG	PG & E CORP CUSIP - 69331C108	$42.300	$17,343.00	0.1%	$19,203.06	$(1,860.06)	$746.20	4.3%
718.0000	POM	PEPCO HLDGS INC CUSIP - 713291102	$18.920	$13,584.56	0.1%	$13,276.06	$308.50	$775.44	5.7%
1,066.0000	PRGO	PERRIGO CO COM CUSIP - 714290103	$97.110	$103,519.26	0.5%	$81,471.83	$22,047.43	$298.48	0.3%
1,806.0000	PQ	PETROQUEST ENERGY INC COM CUSIP - 716748108	$5.500	$9,933.00	0.0%	$13,935.34	$(4,002.34)		
600.0000	VRUS	PHARMASSET INC CUSIP - 71715N106	$82.370	$49,422.00	0.2%	$24,697.62	$24,724.38		
1,288.0000	PLAB	PHOTRONICS INC COM CUSIP - 719405102	$4.980	$6,414.24	0.0%	$11,135.21	$(4,720.97)		

FIFTH THIRD
PRIVATE BANK

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
3,372.0000	PLCM	POLYCOM INC CUSIP - 73172K104	$18.370	$61,943.64	0.3%	$81,342.80	$(19,399.16)		
302.0000	PPO	POLYPORE INTERNATIONAL INC CUSIP - 73179V103	$56.520	$17,069.04	0.1%	$6,569.01	$10,500.03		
230.0000	PRAA	PORTFOLIO RECOVERY ASSOCS INC CUSIP - 73640Q105	$62.220	$14,310.60	0.1%	$19,163.67	$(4,853.07)		
261.0000	PCP	PRECISION CASTPARTS CORP CUSIP - 740189105	$155.460	$40,575.06	0.2%	$42,381.96	$(1,806.90)	$31.32	0.1%
378.0000	PBH	PRESTIGE BRANDS HLDGS INC CUSIP - 74112D101	$9.050	$3,420.90	0.0%	$3,965.57	$(544.67)		
102.0000	PCLN	PRICELINE COM INC COM NEW CUSIP - 741503403	$449.460	$45,844.92	0.2%	$47,300.71	$(1,455.79)		
700.0000	PG	PROCTER & GAMBLE CO CUSIP - 742718109	$63.180	$44,226.00	0.2%	$39,463.44	$4,762.56	$1,470.00	3.3%
5,708.0000	PGR	PROGRESSIVE CORP OHIO COM CUSIP - 743315103	$17.760	$101,374.08	0.5%	$119,823.03	$(18,448.95)	$2,277.50	2.2%
2,440.0000	PRU	PRUDENTIAL FINL INC CUSIP - 744320102	$46.860	$114,338.40	0.6%	$124,738.56	$(10,400.16)	$2,806.00	2.5%
875.0000	QLIK	QLIK TECHNOLOGIES INC CUSIP - 74733T105	$21.630	$18,926.25	0.1%	$27,839.51	$(8,913.26)		
1,017.0000	QCOM	QUALCOMM INC COM CUSIP - 747525103	$48.630	$49,456.71	0.2%	$59,048.32	$(9,591.61)	$874.62	1.8%
700.0000	RAX	RACKSPACE HOSTING INC CUSIP - 750086100	$34.140	$23,898.00	0.1%	$15,067.21	$8,830.79		
262.0000	RAH	RALCORP HOLDINGS INC	$76.710	$20,098.02	0.1%	$19,152.17	$945.85		

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 751028101							
1,035.0000	RLOC	REACHLOCAL INC CUSIP - 75525F104	$10.870	$11,250.45	0.1%	$20,570.02	$(9,319.57)		
1,050.0000	RGA	REINSURANCE GROUP AMER INC COM NEW CUSIP - 759351604	$45.950	$48,247.50	0.2%	$38,353.63	$9,893.87	$756.00	1.6%
1,655.0000	RDS B	ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS CUSIP - 780259107	$62.050	$102,692.75	0.5%	$122,690.29	$(19,997.54)	$5,560.80	5.4%
849.0000	RUSHA	RUSH ENTERPRISES INC CL A CUSIP - 781846209	$14.160	$12,021.84	0.1%	$17,433.26	$(5,411.42)		
375.0000	SM	SM ENERGY CO CUSIP - 78454L100	$60.650	$22,743.75	0.1%	$27,856.82	$(5,113.07)	$37.50	0.2%
896.0000	SPSC	SPS COMM INC CUSIP - 78463M107	$16.290	$14,595.84	0.1%	$10,976.94	$3,618.90		
600.0000	SXCI	SXC HEALTH SOLUTIONS CORP SEDOL B16TL59 US ISIN CA78505P1009 CUSIP - 78505P100	$55.700	$33,420.00	0.2%	$22,003.82	$11,416.18		
575.0000	STJ	ST JUDE MED INC COM CUSIP - 790849103	$36.190	$20,809.25	0.1%	$28,123.89	$(7,314.64)	$483.00	2.3%
1,043.0000	SLB	SCHLUMBERGER LTD CUSIP - 806857108	$59.730	$62,298.39	0.3%	$83,082.91	$(20,784.52)	$1,043.00	1.7%
1,260.0000	SQI	SCIQUEST INC NEW CUSIP - 80908T101	$14.940	$18,824.40	0.1%	$14,566.60	$4,257.80		
856.0000	SREV	SERVICESOURCE INTL INC CUSIP - 81763U100	$13.210	$11,307.76	0.1%	$14,936.22	$(3,628.46)		

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities (continued)									
300.0000	SHPGY	SHIRE PLC CUSIP - 82481R106	$93.930	$28,179.00	0.1%	$26,642.36	$1,536.64	$120.00	0.4%
450.0000	SIRO	SIRONA DENTAL SYS INC CUSIP - 82966C103	$42.410	$19,084.50	0.1%	$25,722.19	$(6,637.69)		
450.0000	SPTN	SPARTAN STORES INC COM CUSIP - 846822104	$15.480	$6,966.00	0.0%	$8,206.95	$(1,240.95)	$117.00	1.7%
981.0000	SPR	SPIRIT AEROSYSTEMS HOLD-CL A CUSIP - 848574109	$15.950	$15,646.95	0.1%	$19,293.84	$(3,646.89)		
1,034.0000	SRCL	STERICYCLE INC CUSIP - 858912108	$80.720	$83,464.48	0.4%	$35,757.38	$47,707.10		
547.0000	SFSF	SUCCESSFACTORS INC CUSIP - 864596101	$22.990	$12,575.53	0.1%	$12,495.02	$80.51		
1,570.0000	SWFT	SWIFT TRANSN CO CL A CUSIP - 87074U101	$6.440	$10,110.80	0.1%	$18,918.03	$(8,807.23)		
1,156.0000	SMA	SYMMETRY MED INC CUSIP - 871546206	$7.720	$8,924.32	0.0%	$11,173.80	$(2,249.48)		
1,317.0000	TNGO	TANGOE INC CUSIP - 87582Y108	$11.310	$14,895.27	0.1%	$12,819.24	$2,076.03		
416.0000	TEN	TENNECO AUTOMOTIVE INC CUSIP - 880349105	$25.610	$10,653.76	0.1%	$9,425.29	$1,228.47	$83.20	0.8%
1,655.0000	TDC	TERADATA CORP DEL CUSIP - 88076W103	$53.530	$88,592.15	0.4%	$78,412.26	$10,179.89		
2,138.0000	TEVA	TEVA PHARMACEUTICAL INDS LTD ADR CUSIP - 881624209	$37.220	$79,576.36	0.4%	$105,128.28	$(25,551.92)	$1,680.47	2.1%
782.0000	TMO	THERMO FISHER SCIENTIFIC INC	$50.640	$39,600.48	0.2%	$49,973.58	$(10,373.10)		

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
		CUSIP - 883556102							
1,194.0000	THR	THERMON GROUP HLDGS INC CUSIP - 88362T103	$13.820	$16,501.08	0.1%	$16,806.96	$(305.88)		
1,147.0000	TIF	TIFFANY & CO CUSIP - 886547108	$60.820	$69,760.54	0.3%	$82,544.33	$(12,783.79)	$1,330.52	1.9%
3,734.0000	TWX	TIME WARNER INC CUSIP - 887317303	$29.970	$111,907.98	0.6%	$130,445.52	$(18,537.54)	$3,509.96	3.1%
550.0000	TSCO	TRACTOR SUPPLY CO CUSIP - 892356106	$62.530	$34,391.50	0.2%	$30,273.08	$4,118.42	$264.00	0.8%
375.0000	TDG	TRANSDIGM GROUP INC CUSIP - 893641100	$81.670	$30,626.25	0.2%	$33,603.92	$(2,977.67)		
400.0000	THS	TREEHOUSE FOODS INC CUSIP - 89469A104	$61.840	$24,736.00	0.1%	$23,517.22	$1,218.78		
221.0000	UMBF	UMB FINL CORP COM CUSIP - 902788108	$32.080	$7,089.68	0.0%	$8,741.87	$(1,652.19)	$172.38	2.4%
1,304.0000	USB	US BANCORP DEL CUSIP - 902973304	$23.540	$30,696.16	0.2%	$32,851.95	$(2,155.79)	$652.00	2.1%
550.0000	ULTA	ULTA SALON COSMETICS & FRAGRANCE CUSIP - 90384S303	$62.230	$34,226.50	0.2%	$15,964.24	$18,262.26		
355.0000	ULTI	ULTIMATE SOFTWARE GROUP INC CUSIP - 90385D107	$46.720	$16,585.60	0.1%	$13,858.45	$2,727.15		
477.0000	UNP	UNION PAC CORP CUSIP - 907818108	$81.670	$38,956.59	0.2%	$33,615.11	$5,341.48	$906.30	2.3%
553.0000	UTX	UNITED TECHNOLOGIES CORP CUSIP - 913017109	$70.360	$38,909.08	0.2%	$48,055.99	$(9,146.91)	$1,061.76	2.7%
5,755.0000	UNH	UNITEDHEALTH GROUP INC CUSIP - 91324P102	$46.120	$265,420.60	1.3%	$230,783.26	$34,637.34	$3,740.75	1.4%

FIFTH THIRD
PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
122.0000	VFC	V F CORP CUSIP - 918204108	$121.520	$14,825.44	0.1%	$10,223.86	$4,601.58	$307.44	2.1%
167.0000	VMI	VALMONT INDUSTRIES INC COM CUSIP - 920253101	$77.940	$13,015.98	0.1%	$14,575.72	$(1,559.74)	$120.24	0.9%
1,453.0000	VAL	VALSPAR CORPORATION CUSIP - 920355104	$31.210	$45,348.13	0.2%	$55,593.15	$(10,245.02)	$1,046.16	2.3%
4,016.0000	VVTV	VALUEVISION MEDIA INC CUSIP - 92047K107	$2.360	$9,477.76	0.0%	$21,264.18	$(11,786.42)		
23,675.0000	VWO	VANGUARD MSCI EMERGING MARKETS ETF CUSIP - 922042858	$35.830	$848,275.25	4.2%	$1,103,541.47	$(255,266.22)	$19,295.13	2.3%
3,434.0000	VZ	VERIZON COMMUNICATIONS CUSIP - 92343V104	$36.800	$126,371.20	0.6%	$102,210.06	$24,161.14	$6,868.00	5.4%
550.0000	VRTX	VERTEX PHARMACEUTICALS INC CUSIP - 92532F100	$44.460	$24,453.00	0.1%	$30,981.94	$(6,528.94)		
2,163.0000	VIA B	VIACOM INC-B CUSIP - 92553P201	$38.740	$83,794.62	0.4%	$72,068.91	$11,725.71	$2,163.00	2.6%
400.0000	VMW	VMWARE INC-CLASS A CUSIP - 928563402	$80.380	$32,152.00	0.2%	$43,103.60	$(10,951.60)		
525.0000	WBC	WABCO HLDGS INC CUSIP - 92927K102	$37.860	$19,876.50	0.1%	$18,595.98	$1,280.52	$147.00	0.7%
290.0000	WRC	WARNACO GROUP INC COM NEW CUSIP - 934390402	$46.090	$13,366.10	0.1%	$13,870.91	$(504.81)		
1,359.0000	WPI	WATSON PHARMACEUTICAL INC COM CUSIP - 942683103	$68.250	$92,751.75	0.5%	$81,735.95	$11,015.80		

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
1,452.0000	WFC	WELLS FARGO & COMPANY CUSIP - 949746101	$24.120	$35,022.24	0.2%	$39,973.09	$(4,950.85)	$696.96	2.0%
1,014.0000	WSM	WILLIAMS-SONOMA INC CUSIP - 969904101	$30.790	$31,221.06	0.2%	$31,670.97	$(449.91)	$689.52	2.2%
2,599.0000	WINN	WINN DIXIE STORES INC COM NEW CUSIP - 974280307	$5.920	$15,386.08	0.1%	$17,730.24	$(2,344.16)		
300.0000	WYNN	WYNN RESORTS LTD CUSIP - 983134107	$115.080	$34,524.00	0.2%	$25,512.48	$9,011.52	$375.00	1.1%
11,911.0000	XRX	XEROX CORP COM CUSIP - 984121103	$6.970	$83,019.67	0.4%	$118,861.91	$(35,842.24)	$2,024.87	2.4%
525.0000	ZOLL	ZOLL MEDICAL CORP COMMON CUSIP - 989922109	$37.740	$19,813.50	0.1%	$24,436.90	$(4,623.40)		
		Equities - Total		**$14,184,963.25**	**70.2%**	**$15,860,682.51**	**$(1,675,719.26)**	**$265,951.14**	**1.9%**
Alternative Strategies									
10,750.0000	GSG	ISHARES S&P GSCI COMMODITY-INDEXED TRUST CUSIP - 46428R107	$30.190	$324,542.50	1.6%	$321,490.00	$3,052.50		
28,500.0000	IAU	ISHARES COMEX GOLD TRUST CUSIP - 464285105	$15.830	$451,155.00	2.2%	$329,660.09	$121,494.91		
9,365.0000	IGE	S & P NORTH AMERICAN NATURAL RESOURCES SECTOR INDES CUSIP - 464287374	$33.460	$313,352.90	1.6%	$328,878.26	$(15,525.36)	$6,415.03	2.0%
		Alternative Strategies - Total		**$1,089,050.40**	**5.4%**	**$980,028.35**	**$109,022.05**	**$6,415.03**	**0.6%**

FIFTH THIRD PRIVATE BANK

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Real Estate Investments									
555.0000	NLY	ANNALY CAPITAL MANAGEMENT INC CUSIP - 035710409	$16.630	$9,229.65	0.0%	$10,058.49	$(828.84)	$1,332.00	14.4%
487.0000	HCN	HEALTH CARE REIT INC COM CUSIP - 42217K106	$46.800	$22,791.60	0.1%	$22,588.74	$202.86	$1,392.82	6.1%
		Real Estate Investments - Total		**$32,021.25**	**0.2%**	**$32,647.23**	**$(625.98)**	**$2,724.82**	**8.5%**
Total Portfolio Positions				**$20,214,708.77**	**100.0%**	**$21,691,745.08**	**$(1,477,036.31)**	**$425,170.45**	**2.1%**