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990-PF

Form
Department of the Treasury
Internal Revenue ServiceReturn of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2010

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

For calendar year 2010, or tax year beginning

10/01, 2010, and ending

09/30, 2011

G Check all that apply:

Initial return

Initial return of a former public charity

Final return

Amended return

Address change

Name change

Name of foundation

TR U/W JACOB SCHMIDLAPP #1

A Employer identification number

31-6019680

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

Room/suite

B Telephone number (see page 10 of the instructions)

P O BOX 630858

(513) 534-5310

City or town, state, and ZIP code

CINCINNATI, OH 45263-0858

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

I Fair market value of all assets at end

J Accounting method: ☒ Cash ☐ Accrual

of year (from Part II, col. (c), line

☐ Other (specify) _____

16) \$ 46,691,720.

(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)

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
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	360,418.	360,418.		STMT 1
4 Dividends and interest from securities	668,869.	666,576.		STMT 2
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	1,811,195.			
b Gross sales price for all assets on line 6a	40,236,841.			
7 Capital gain net income (from Part IV, line 2)		1,811,195.		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)	9,096.			STMT 3
12 Total Add lines 1 through 11	2,849,578.	2,838,189.		
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 4	550.	275.	NONE	275.
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions) STMT 5	46,713.	10,668.		
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 6	296,652.	296,452.		200.
24 Total operating and administrative expenses. Add lines 13 through 23	343,915.	307,395.	NONE	475.
25 Contributions, gifts, grants paid	2,870,000.			2,870,000.
26 Total expenses and disbursements Add lines 24 and 25	3,213,915.	307,395.	NONE	2,870,475.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	-364,337.			
b Net investment income (if negative, enter -0-)		2,530,794.		
c Adjusted net income (if negative, enter -0-)				

For Paperwork Reduction Act Notice, see page 30 of the instructions.

JSA

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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	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	366,780.	5.	5.
	2 Savings and temporary cash investments	2,052,828.	2,617,050.	2,617,050.
	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 ▶			
	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)	37,780,324.	37,505,187.	34,469,681.
	c Investments - corporate bonds (attach schedule)	9,144,725.	9,113,276.	9,526,505.
	11 Investments - land, buildings, and equipment: basis Less: accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule)	327,520.	79,744.	78,479.
	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)	49,672,177.	49,315,262.	46,691,720.	
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. ▶ ☒			
	27 Capital stock, trust principal, or current funds	49,672,177.	49,315,262.	
	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)	49,672,177.	49,315,262.		
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	49,672,177.	49,315,262.		

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	49,672,177.
2 Enter amount from Part I, line 27a	2	-364,337.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 7	3	7,422.
4 Add lines 1, 2, and 3	4	49,315,262.
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	49,315,262.

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)			2	1,811,195.	
{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }					
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):			3		
{ 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. }					

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	2,380,800.	47,707,597.	0.04990400166
2008	1,888,173.	40,930,958.	0.04613068182
2007	2,621,526.	58,604,516.	0.04473249126
2006	4,227,409.	62,528,417.	0.06760780462
2005	1,976,334.	58,188,946.	0.03396407971
2 Total of line 1, column (d)			2 0.24233905907
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 0.04846781181
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 52,349,857.
5 Multiply line 4 by line 3			5 2,537,283.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 25,308.
7 Add lines 5 and 6			7 2,562,591.
8 Enter qualifying distributions from Part XII, line 4			8 2,870,475.

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		1	25,308.
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			
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	25,308.
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	25,308.
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a 38,060.		
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	38,060.
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached		8	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	12,752.
11 Enter the amount of line 10 to be: Credited to 2011 estimated tax ☒ 12,752. Refunded ☐		11	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
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)?		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?		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?		X
If "Yes," attach a detailed description of the activities.		
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?		X
If "Yes," attach the statement required by General Instruction T.		
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see 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	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		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see 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? Website address <u>N/A</u>	13	X	
14	The books are in care of <u>FIFTH THIRD BANK</u> Telephone no <u>(513) 534-4397</u> Located at <u>38 FOUNTAIN SQUARE PLAZA, CINCINNATI, OH</u> ZIP + 4 <u>45263</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year <u>15</u>			
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? 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 <u></u>	16	Yes	No X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? ☐ Organizations relying on a current notice regarding disaster assistance check here ☐	1b	
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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 <u></u>		
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 <u></u>		
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

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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)? ☐ Yes ☒ NoOrganizations 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? ☐ Yes ☒ No

If "Yes" to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No**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
NONE		NONE	NONE	NONE

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

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (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 NONE	
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 NONE	
2	
All other program-related investments See page 24 of the instructions	
3 NONE	
Total. Add lines 1 through 3	

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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	50,556,572.
b	Average of monthly cash balances	1b	2,590,491.
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	53,147,063.
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	53,147,063.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	797,206.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	52,349,857.
6	Minimum investment return. Enter 5% of line 5	6	2,617,493.

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	2,617,493.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	25,308.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	25,308.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	2,592,185.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	2,592,185.
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	2,592,185.

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	2,870,475.
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	2,870,475.
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	25,308.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,845,167.

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				2,592,185.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			NONE	
b Total for prior years: 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2010:				
a From 2005	NONE			
b From 2006	1,195,358.			
c From 2007	NONE			
d From 2008	NONE			
e From 2009	11,534.			
f Total of lines 3a through e	1,206,892.			
4 Qualifying distributions for 2010 from Part XII, line 4: ► \$ 2,870,475.				
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				2,592,185.
e Remaining amount distributed out of corpus	278,290.			
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	1,485,182.			
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	1,485,182.			
10 Analysis of line 9:				
a Excess from 2006	1,195,358.			
b Excess from 2007	NONE			
c Excess from 2008	NONE			
d Excess from 2009	11,534.			
e Excess from 2010	278,290.			

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)

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years				(e) Total
	(a) 2010	(b) 2009	(c) 2008	(d) 2007	
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).)

N/A

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.

N/A

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 10

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	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year SEE STATEMENT 11				
Total			▶ 3a	2,870,000.
b Approved for future payment SEE STATEMENT 11				
Total			▶ 3b	1,010,000.

Form **990-PF** (2010)

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income	Excluded by section 512, 513, or 514	(e) Related or exempt function income (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	360,418.
4 Dividends and interest from securities			NONE	668,869.
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	1,811,195.
9 Net income or (loss) from special events . . .				
10 Gross profit or (loss) from sales of inventory . .				
11 Other revenue a _____				
b <u>EXCISE TAX REFUND</u>				9,096.
c _____				
d _____				
e _____				
12 Subtotal. Add columns (b), (d), and (e)			NONE	2,849,578.
13 Total. Add line 12, columns (b), (d), and (e)				2,849,578.

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

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.)

[illegible]

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

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?	Yes	No
a Transfers from the reporting foundation to a noncharitable exempt organization of:		
(1) Cash	1a(1)	X
(2) Other assets	1a(2)	X
b Other transactions:		
(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
(3) Rental of facilities, equipment, or other assets	1b(3)	X
(4) Reimbursement arrangements	1b(4)	X
(5) Loans or loan guarantees	1b(5)	X
(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.		

[illegible]

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

b If "Yes," complete the following schedule

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

**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 of officer or trustee

01/16/2012

Trustee

Date _____

Title

Print/Type preparer's name

Preparer's signature

Date _____

PTIN

Check ☐ if self-employed

**Paid
Preparer
Use Only**

Firm's name ▶

Firm's EIN ►

Firm's address ►

Phone no

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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					1,024.	
13,098.00		502. AAR CORP COM PROPERTY TYPE: SECURITIES 12,271.00					11/26/2010	03/15/2011
							827.00	
488.00		10. AFLAC INC PROPERTY TYPE: SECURITIES 539.00					04/26/2011	05/25/2011
							-51.00	
4,207.00		94. AFLAC INC PROPERTY TYPE: SECURITIES 5,069.00					04/26/2011	06/10/2011
							-862.00	
40,365.00		1340. AT&T INC PROPERTY TYPE: SECURITIES 37,634.00					11/26/2010	04/20/2011
							2,731.00	
2,319.00		77. AT&T INC PROPERTY TYPE: SECURITIES 2,124.00					11/29/2010	04/20/2011
							195.00	
7,051.00		139. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,515.00					12/22/2009	12/01/2010
							5,536.00	
4,464.00		88. ACME PACKET INC PROPERTY TYPE: SECURITIES 934.00					12/18/2009	12/01/2010
							3,530.00	
6,593.00		123. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,306.00					12/18/2009	12/09/2010
							5,287.00	
5,317.00		100. ACME PACKET INC PROPERTY TYPE: SECURITIES 3,937.00					10/29/2010	12/15/2010
							1,380.00	
1,589.00		29. ACME PACKET INC PROPERTY TYPE: SECURITIES 308.00					12/18/2009	12/22/2010
							1,281.00	

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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)	
5,863.00		107. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,135.00					12/16/2009	12/22/2010
							4,728.00	
3,035.00		50. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,969.00					10/29/2010	01/11/2011
							1,066.00	
2,367.00		39. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,145.00					06/28/2010	01/11/2011
							1,222.00	
3,703.00		61. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,790.00					06/28/2010	01/11/2011
							1,913.00	
5,610.00		100. ACME PACKET INC PROPERTY TYPE: SECURITIES 2,935.00					06/28/2010	01/28/2011
							2,675.00	
5,402.00		82. ACME PACKET INC PROPERTY TYPE: SECURITIES 2,407.00					06/28/2010	03/18/2011
							2,995.00	
4,479.00		68. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,995.00					06/28/2010	03/18/2011
							2,484.00	
1,796.00		25. ACME PACKET INC PROPERTY TYPE: SECURITIES 733.00					06/28/2010	03/30/2011
							1,063.00	
7,184.00		100. ACME PACKET INC PROPERTY TYPE: SECURITIES 2,880.00					06/24/2010	03/30/2011
							4,304.00	
10,851.00		150. ACME PACKET INC PROPERTY TYPE: SECURITIES 4,321.00					06/24/2010	05/24/2011
							6,530.00	
4,988.00		75. ACME PACKET INC PROPERTY TYPE: SECURITIES 2,160.00					06/24/2010	06/13/2011
							2,828.00	

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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)	
9,892.00		157. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,666.00					12/16/2009 8,226.00	06/22/2011
15,239.00		219. ACME PACKET INC PROPERTY TYPE: SECURITIES 2,323.00					12/16/2009 12,916.00	06/28/2011
371.00		370.74 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES 335.00					02/28/2007 36.00	10/15/2010
397.00		396.81 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES 358.00					02/28/2007 39.00	11/15/2010
354.00		354.15 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES 320.00					02/28/2007 34.00	12/15/2010
1,534.00		1533.9 AERCO 2A A3 7/17/2000 VAR 7/15/20 PROPERTY TYPE: SECURITIES 1,387.00					02/28/2007 147.00	01/15/2011
22,568.00		27862.3 AERCO 2A A3 7/17/2000 VAR 7/15/2 PROPERTY TYPE: SECURITIES 25,208.00					02/28/2007 -2,640.00	01/25/2011
10,842.00		100. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES 8,051.00					04/01/2010 2,791.00	03/30/2011
7,116.00		75. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES 6,038.00					04/01/2010 1,078.00	06/08/2011
7,186.00		75. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES 6,038.00					04/01/2010 1,148.00	06/13/2011
10,132.00		226. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 8,221.00					11/24/2010 1,911.00	02/14/2011

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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)	
18,874.00		421. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 15,176.00					11/18/2010 3,698.00	02/14/2011
1,524.00		34. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,199.00					11/17/2010 325.00	02/14/2011
3,407.00		76. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,528.00					03/09/2010 879.00	02/14/2011
8,506.00		191. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,354.00					03/09/2010 2,152.00	03/29/2011
12,383.00		275. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 12,593.00					03/07/2011 -210.00	03/30/2011
9,419.00		200. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 9,159.00					03/07/2011 260.00	06/13/2011
3,872.00		75. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 3,679.00					06/09/2011 193.00	07/06/2011
9,239.00		225. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 11,617.00					07/05/2011 -2,378.00	08/01/2011
2,053.00		50. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,290.00					03/07/2011 -237.00	08/01/2011
2,499.00		469. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 3,757.00					12/27/2010 -1,258.00	07/25/2011
1,177.00		221. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 1,770.00					02/11/2011 -593.00	07/25/2011

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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)	
85.00		16. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 128.00					02/11/2011 -43.00	07/25/2011
621.00		117. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 937.00					02/11/2011 -316.00	07/25/2011
2,753.00		532. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 4,260.00					02/11/2011 -1,507.00	07/26/2011
1,190.00		230. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 1,840.00					12/28/2010 -650.00	07/26/2011
459.00		90. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 720.00					12/28/2010 -261.00	07/27/2011
2,076.00		407. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 3,255.00					12/28/2010 -1,179.00	07/27/2011
20.00		4. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 32.00					12/27/2010 -12.00	07/27/2011
1,190.00		238. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 1,900.00					12/27/2010 -710.00	07/28/2011
2,600.00		520. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 4,147.00					12/23/2010 -1,547.00	07/28/2011
2,315.00		463. AIR TRANSPORT SERVICES GRP INC PROPERTY TYPE: SECURITIES 3,688.00					12/23/2010 -1,373.00	07/28/2011
589.00		74. AKORN INC COM PROPERTY TYPE: SECURITIES 252.00					07/15/2010 337.00	09/06/2011

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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)	
1,377.00		173. AKORN INC COM PROPERTY TYPE: SECURITIES 588.00					07/15/2010 789.00	09/06/2011
1,059.00		133. AKORN INC COM PROPERTY TYPE: SECURITIES 452.00					07/16/2010 607.00	09/06/2011
1,322.00		166. AKORN INC COM PROPERTY TYPE: SECURITIES 564.00					07/16/2010 758.00	09/06/2011
191.00		24. AKORN INC COM PROPERTY TYPE: SECURITIES 82.00					07/15/2010 109.00	09/06/2011
3,980.00		500. AKORN INC COM PROPERTY TYPE: SECURITIES 1,590.00					08/12/2010 2,390.00	09/06/2011
2,293.00		288. AKORN INC COM PROPERTY TYPE: SECURITIES 915.00					07/08/2010 1,378.00	09/06/2011
836.00		105. AKORN INC COM PROPERTY TYPE: SECURITIES 333.00					07/08/2010 503.00	09/06/2011
6,510.00		100. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES 6,701.00					06/09/2011 -191.00	06/13/2011
410.00		11. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 311.00					11/25/2009 99.00	10/29/2010
5,994.00		161. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 4,556.00					11/25/2009 1,438.00	10/29/2010
4,952.00		133. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 3,763.00					11/25/2009 1,189.00	10/29/2010

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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)	
633.00		17. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 481.00					11/27/2009 152.00	10/29/2010
12,621.00		339. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 9,556.00					11/27/2009 3,065.00	10/29/2010
2,941.00		79. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 2,225.00					11/27/2009 716.00	10/29/2010
3,797.00		102. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 2,873.00					11/30/2009 924.00	10/29/2010
24,609.00		661. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 18,615.00					11/30/2009 5,994.00	10/29/2010
8,265.00		222. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 6,250.00					11/27/2009 2,015.00	10/29/2010
16,530.00		444. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 12,481.00					11/30/2009 4,049.00	10/29/2010
3,462.00		93. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 2,613.00					11/30/2009 849.00	10/29/2010
1,279.00		80. ALCOA INC PROPERTY TYPE: SECURITIES 645.00					03/26/2009 634.00	05/25/2011
3,873.00		254. ALCOA INC PROPERTY TYPE: SECURITIES 2,047.00					03/26/2009 1,826.00	06/10/2011
884.00		58. ALCOA INC PROPERTY TYPE: SECURITIES 441.00					04/01/2009 443.00	06/10/2011

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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)	
2,441.00		36. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,923.00					06/03/2010 518.00	10/13/2010
6,780.00		100. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,337.00					06/03/2010 1,443.00	10/13/2010
17,268.00		257. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 13,716.00					06/03/2010 3,552.00	10/14/2010
6,773.00		100. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,682.00					08/09/2010 1,091.00	10/19/2010
1,693.00		25. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,406.00					04/20/2010 287.00	10/19/2010
30,821.00		453. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 24,176.00					06/03/2010 6,645.00	10/20/2010
12,563.00		146. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 10,609.00					11/04/2010 1,954.00	02/09/2011
6,969.00		81. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,886.00					11/04/2010 1,083.00	02/09/2011
6,539.00		76. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,056.00					06/03/2010 2,483.00	02/09/2011
15,125.00		152. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 8,112.00					06/03/2010 7,013.00	03/08/2011
9,354.00		100. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,622.00					04/20/2010 3,732.00	03/23/2011

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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)	
7,636.00		79. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,216.00					06/03/2010 3,420.00	03/29/2011
12,427.00		125. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 7,028.00					04/20/2010 5,399.00	03/30/2011
2,206.00		48. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,281.00					06/03/2010 925.00	06/10/2011
8,059.00		175. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,920.00					04/20/2010 3,139.00	06/13/2011
957.00		20. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 534.00					06/03/2010 423.00	07/06/2011
5,237.00		96. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,779.00					04/01/2011 458.00	08/26/2011
7,637.00		140. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 6,905.00					03/31/2011 732.00	08/26/2011
2,865.00		48. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,367.00					03/31/2011 498.00	09/13/2011
3,821.00		64. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,708.00					06/03/2010 2,113.00	09/13/2011
6,447.00		108. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,881.00					06/03/2010 3,566.00	09/13/2011
2,043.00		97. ALIGN TECHNOLOGY INC PROPERTY TYPE: SECURITIES 1,470.00					06/30/2010 573.00	02/07/2011

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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)	
1,074.00		51. ALIGN TECHNOLOGY INC PROPERTY TYPE: SECURITIES 772.00					06/30/2010 302.00	02/07/2011
24,033.00		1141. ALIGN TECHNOLOGY INC PROPERTY TYPE: SECURITIES 16,526.00					06/11/2010 7,507.00	02/07/2011
23,437.00		766. ALLSTATE CORP PROPERTY TYPE: SECURITIES 21,939.00					09/02/2010 1,498.00	02/15/2011
1,300.00		42. ALLSTATE CORP PROPERTY TYPE: SECURITIES 1,286.00					06/25/2010 14.00	05/25/2011
39,011.00		1251. ALLSTATE CORP PROPERTY TYPE: SECURITIES 38,303.00					06/25/2010 708.00	05/27/2011
4,179.00		134. ALLSTATE CORP PROPERTY TYPE: SECURITIES 3,838.00					09/02/2010 341.00	05/27/2011
14,843.00		476. ALLSTATE CORP PROPERTY TYPE: SECURITIES 27,466.00					08/18/2006 -12,623.00	05/27/2011
38,730.00		1242. ALLSTATE CORP PROPERTY TYPE: SECURITIES 68,125.00					07/06/2006 -29,395.00	05/27/2011
13,721.00		440. ALLSTATE CORP PROPERTY TYPE: SECURITIES 23,888.00					08/30/2007 -10,167.00	05/27/2011
21,765.00		800. ALLSTATE CORP PROPERTY TYPE: SECURITIES 23,559.00					11/26/2010 -1,794.00	08/03/2011
35,783.00		1203. ALTERA CORP COM PROPERTY TYPE: SECURITIES 34,459.00					07/23/2010 1,324.00	10/19/2010

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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)	
11,715.00		268. ALTERA CORP COM PROPERTY TYPE: SECURITIES 8,843.00					11/04/2010 2,872.00	03/29/2011
9,855.00		225. ALTERA CORP COM PROPERTY TYPE: SECURITIES 7,504.00					11/19/2010 2,351.00	03/30/2011
1,095.00		25. ALTERA CORP COM PROPERTY TYPE: SECURITIES 825.00					11/04/2010 270.00	03/30/2011
12,784.00		261. ALTERA CORP COM PROPERTY TYPE: SECURITIES 8,612.00					11/04/2010 4,172.00	04/29/2011
1,178.00		24. ALTERA CORP COM PROPERTY TYPE: SECURITIES 792.00					11/04/2010 386.00	04/29/2011
6,060.00		125. ALTERA CORP COM PROPERTY TYPE: SECURITIES 4,124.00					11/04/2010 1,936.00	05/05/2011
14,690.00		303. ALTERA CORP COM PROPERTY TYPE: SECURITIES 9,518.00					10/29/2010 5,172.00	05/05/2011
1,745.00		36. ALTERA CORP COM PROPERTY TYPE: SECURITIES 1,115.00					10/27/2010 630.00	05/05/2011
11,422.00		245. ALTERA CORP COM PROPERTY TYPE: SECURITIES 7,586.00					10/27/2010 3,836.00	05/26/2011
2,193.00		50. ALTERA CORP COM PROPERTY TYPE: SECURITIES 1,548.00					10/27/2010 645.00	06/10/2011
7,597.00		175. ALTERA CORP COM PROPERTY TYPE: SECURITIES 5,774.00					11/04/2010 1,823.00	06/13/2011

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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)	
938.00		20. ALTERA CORP COM PROPERTY TYPE: SECURITIES 619.00					10/27/2010 319.00	07/06/2011
4,339.00		102. ALTERA CORP COM PROPERTY TYPE: SECURITIES 3,158.00					10/27/2010 1,181.00	07/14/2011
9,743.00		229. ALTERA CORP COM PROPERTY TYPE: SECURITIES 6,560.00					07/23/2010 3,183.00	07/14/2011
9,871.00		233. ALTERA CORP COM PROPERTY TYPE: SECURITIES 6,674.00					07/23/2010 3,197.00	07/15/2011
512.00		12. ALTERA CORP COM PROPERTY TYPE: SECURITIES 344.00					07/23/2010 168.00	07/15/2011
18,635.00		437. ALTERA CORP COM PROPERTY TYPE: SECURITIES 12,518.00					07/23/2010 6,117.00	07/18/2011
16,560.00		697. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 15,095.00					07/30/2008 1,465.00	12/03/2010
26,159.00		1101. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 23,345.00					07/10/2008 2,814.00	12/03/2010
2,542.00		92. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 2,287.00					02/25/2011 255.00	05/25/2011
10,548.00		390. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 9,696.00					02/25/2011 852.00	06/10/2011
2,565.00		174. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 2,951.00					11/29/2010 -386.00	03/18/2011

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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)	
44,530.00		3021. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 51,186.00					11/26/2010 -6,656.00	03/18/2011
12,523.00		299. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 12,460.00					07/08/2010 63.00	10/01/2010
81,883.00		1930. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 80,428.00					07/08/2010 1,455.00	12/30/2010
17,310.00		408. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 17,515.00					07/22/2010 -205.00	12/30/2010
790.00		15. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 760.00					05/26/2011 30.00	07/06/2011
21,176.00		432. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 24,327.00					02/11/2011 -3,151.00	03/24/2011
2,060.00		42. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 2,365.00					02/11/2011 -305.00	03/24/2011
14,860.00		303. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 15,696.00					10/29/2010 -836.00	03/24/2011
21,432.00		437. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 21,618.00					09/08/2010 -186.00	03/24/2011
3,581.00		73. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 3,611.00					09/08/2010 -30.00	03/24/2011
25,120.00		511. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 25,279.00					09/08/2010 -159.00	03/25/2011

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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)	
10,919.00		222. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 10,982.00					09/08/2010 -63.00	03/25/2011
16,655.00		339. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 16,770.00					09/08/2010 -115.00	03/25/2011
9,606.00		150. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES 7,241.00					01/11/2011 2,365.00	03/30/2011
6,600.00		100. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES 4,827.00					01/11/2011 1,773.00	06/13/2011
1,650.00		25. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES 1,043.00					10/01/2010 607.00	06/13/2011
12,792.00		250. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES 10,426.00					10/01/2010 2,366.00	08/01/2011
44,494.00		1050. AMERIGROUP CORPORATION COMMON STOC PROPERTY TYPE: SECURITIES 43,791.00					10/01/2010 703.00	09/16/2011
9,815.00		189. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 7,627.00					02/22/2010 2,188.00	11/24/2010
9,711.00		187. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 7,511.00					02/19/2010 2,200.00	11/24/2010
779.00		15. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 539.00					10/13/2009 240.00	11/24/2010
54,917.00		950. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 43,637.00					04/01/2010 11,280.00	02/03/2011

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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)	
26,013.00		450. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 18,002.00					05/21/2010 8,011.00	02/03/2011
10,067.00		165. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 7,165.00					03/12/2010 2,902.00	03/29/2011
305.00		5. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 217.00					08/03/2010 88.00	03/29/2011
21,745.00		360. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 15,632.00					08/03/2010 6,113.00	05/05/2011
1,570.00		26. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 1,118.00					03/08/2010 452.00	05/05/2011
33,295.00		536. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 23,053.00					03/08/2010 10,242.00	05/13/2011
2,391.00		40. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 1,438.00					10/13/2009 953.00	05/25/2011
26,689.00		444. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 19,097.00					03/08/2010 7,592.00	05/26/2011
7,158.00		119. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 5,118.00					03/08/2010 2,040.00	05/26/2011
22,076.00		367. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 15,687.00					03/05/2010 6,389.00	05/26/2011
50,535.00		841. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 35,947.00					03/05/2010 14,588.00	05/26/2011

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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)	
9,066.00		161. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 5,789.00					10/13/2009 3,277.00	06/10/2011
20.00		.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 19.00					11/24/2010 1.00	12/31/2010
9,014.00		211. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 8,329.00					12/29/2010 685.00	03/29/2011
8,642.00		200. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 8,396.00					03/11/2011 246.00	03/30/2011
2,283.00		55. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 2,171.00					12/29/2010 112.00	06/10/2011
7,218.00		175. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 7,675.00					05/04/2011 -457.00	06/13/2011
1,147.00		25. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 1,092.00					05/13/2011 55.00	07/06/2011
8,438.00		229. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 8,369.00					11/01/2010 69.00	08/26/2011
6,019.00		161. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 5,884.00					11/01/2010 135.00	08/29/2011
15,245.00		284. AMGEN INC PROPERTY TYPE: SECURITIES 14,811.00					05/28/2010 434.00	12/03/2010
34,194.00		637. AMGEN INC PROPERTY TYPE: SECURITIES 30,395.00					01/17/2008 3,799.00	12/03/2010

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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)	
24,317.00		453. AMGEN INC PROPERTY TYPE: SECURITIES 21,028.00					03/09/2009 3,289.00	12/03/2010
19,031.00		357. AMGEN INC PROPERTY TYPE: SECURITIES 16,572.00					03/09/2009 2,459.00	12/06/2010
26,655.00		500. AMGEN INC PROPERTY TYPE: SECURITIES 31,084.00					08/13/2009 -4,429.00	12/06/2010
63,758.00		1196. AMGEN INC PROPERTY TYPE: SECURITIES 66,057.00					08/13/2010 -2,299.00	12/06/2010
2,865.00		48. AMGEN INC PROPERTY TYPE: SECURITIES 2,601.00					04/07/2011 264.00	05/25/2011
12,060.00		207. AMGEN INC PROPERTY TYPE: SECURITIES 11,216.00					04/07/2011 844.00	06/10/2011
20,411.00		290. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 16,182.00					09/20/2010 4,229.00	12/29/2010
21,960.00		312. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 15,986.00					09/03/2010 5,974.00	12/29/2010
6,287.00		76. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 3,894.00					09/03/2010 2,393.00	03/29/2011
1,750.00		24. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 1,230.00					09/03/2010 520.00	06/10/2011
785.00		10. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 512.00					09/03/2010 273.00	07/06/2011

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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)	
8,652.00		125. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 9,083.00					02/17/2011 -431.00	03/30/2011
50,753.00		800. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 58,132.00					02/17/2011 -7,379.00	06/08/2011
14,274.00		225. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 16,155.00					02/28/2011 -1,881.00	06/08/2011
8,895.00		501. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 8,501.00					07/30/2009 394.00	02/07/2011
24,713.00		1392. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 20,708.00					06/04/2009 4,005.00	02/07/2011
1,090.00		61. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 907.00					06/04/2009 183.00	05/25/2011
4,784.00		263. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 4,767.00					09/20/2010 17.00	06/10/2011
541.00		31. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 461.00					06/04/2009 80.00	08/01/2011
38,702.00		2216. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 32,966.00					06/04/2009 5,736.00	08/01/2011
41,846.00		2396. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 43,732.00					12/03/2010 -1,886.00	08/01/2011
1,275.00		73. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 1,323.00					09/20/2010 -48.00	08/01/2011

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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)	
3,839.00		218. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 3,951.00					09/20/2010 -112.00	08/02/2011
46,368.00		360. APACHE CORP COM PROPERTY TYPE: SECURITIES 43,031.00					02/15/2011 3,337.00	04/07/2011
8,673.00		69. APACHE CORP COM PROPERTY TYPE: SECURITIES 8,248.00					02/15/2011 425.00	04/26/2011
96,790.00		770. APACHE CORP COM PROPERTY TYPE: SECURITIES 57,739.00					05/07/2007 39,051.00	04/26/2011
1,959.00		16. APACHE CORP COM PROPERTY TYPE: SECURITIES 1,200.00					05/07/2007 759.00	05/25/2011
10,626.00		89. APACHE CORP COM PROPERTY TYPE: SECURITIES 6,674.00					05/07/2007 3,952.00	06/03/2011
10,984.00		92. APACHE CORP COM PROPERTY TYPE: SECURITIES 6,203.00					04/14/2009 4,781.00	06/03/2011
57,310.00		480. APACHE CORP COM PROPERTY TYPE: SECURITIES 28,631.00					02/23/2009 28,679.00	06/03/2011
19,820.00		166. APACHE CORP COM PROPERTY TYPE: SECURITIES 8,873.00					03/10/2009 10,947.00	06/03/2011
58,265.00		488. APACHE CORP COM PROPERTY TYPE: SECURITIES 25,073.00					03/09/2009 33,192.00	06/03/2011
6,493.00		56. APACHE CORP COM PROPERTY TYPE: SECURITIES 6,021.00					11/29/2010 472.00	06/27/2011

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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)	
112,927.00		974. APACHE CORP COM PROPERTY TYPE: SECURITIES 104,452.00				11/26/2010 8,475.00	06/27/2011
2,794.00		8. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 2,067.00				09/03/2010 727.00	03/29/2011
25,148.00		72. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 18,499.00				06/15/2010 6,649.00	03/29/2011
6,873.00		21. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 5,395.00				06/15/2010 1,478.00	06/10/2011
3,514.00		10. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 2,554.00				05/28/2010 960.00	07/06/2011
23,569.00		1488. ARES CAP CORP PROPERTY TYPE: SECURITIES 11,616.00				06/15/2009 11,953.00	06/24/2011
2,566.00		162. ARES CAP CORP PROPERTY TYPE: SECURITIES 1,258.00				06/15/2009 1,308.00	06/24/2011
2,857.00		681. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 2,820.00				05/10/2010 37.00	10/05/2010
493.00		116. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 480.00				05/10/2010 13.00	10/05/2010
327.00		77. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 227.00				10/09/2008 100.00	10/05/2010
3,381.00		796. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 1,934.00				02/06/2009 1,447.00	10/05/2010

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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)	
17.00		4. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 10.00					02/06/2009 7.00	10/05/2010
578.00		136. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 652.00					01/06/2010 -74.00	10/05/2010
2,081.00		492. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 2,359.00					01/06/2010 -278.00	10/05/2010
1,840.00		435. ART TECHNOLOGY GROUP INC OC-COM PROPERTY TYPE: SECURITIES 2,083.00					01/07/2010 -243.00	10/05/2010
12,531.00		575. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 7,987.00					04/05/2010 4,544.00	10/29/2010
4,315.00		206. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 2,873.00					04/14/2010 1,442.00	11/16/2010
4,650.00		222. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 2,157.00					12/18/2009 2,493.00	11/16/2010
7,367.00		350. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 4,861.00					04/05/2010 2,506.00	01/24/2011
617.00		28. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 272.00					12/18/2009 345.00	01/26/2011
11,979.00		544. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 5,155.00					12/15/2009 6,824.00	01/26/2011
2,283.00		75. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 1,042.00					04/05/2010 1,241.00	03/18/2011

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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)	
2,283.00		75. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 1,037.00					04/12/2010 1,246.00	03/18/2011
9,309.00		275. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 3,802.00					04/12/2010 5,507.00	03/30/2011
12,391.00		475. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 6,566.00					04/12/2010 5,825.00	05/24/2011
28,694.00		1100. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 15,014.00					04/01/2010 13,680.00	05/24/2011
20,869.00		800. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 10,898.00					04/01/2010 9,971.00	05/24/2011
4,138.00		79. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 3,357.00					08/25/2010 781.00	10/29/2010
2,724.00		52. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 2,110.00					01/13/2010 614.00	10/29/2010
4,355.00		76. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 4,043.00					05/10/2010 312.00	12/22/2010
9,112.00		159. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 6,452.00					01/13/2010 2,660.00	12/22/2010
2,063.00		36. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 1,443.00					01/13/2010 620.00	12/22/2010
1,261.00		22. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 865.00					01/12/2010 396.00	12/22/2010

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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)	
1,318.00		23. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 903.00					01/12/2010 415.00	12/22/2010
745.00		13. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 509.00					01/12/2010 236.00	12/22/2010
229.00		4. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 157.00					01/12/2010 72.00	12/22/2010
57.00		1. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 39.00					01/12/2010 18.00	12/22/2010
12,420.00		175. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 7,806.00					02/18/2010 4,614.00	10/25/2010
13,451.00		175. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 7,806.00					02/18/2010 5,645.00	02/09/2011
51,922.00		678. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 30,244.00					02/18/2010 21,678.00	02/17/2011
32,317.00		422. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 18,815.00					02/18/2010 13,502.00	02/17/2011
23,961.00		661. AVNET INC COM PROPERTY TYPE: SECURITIES 21,129.00					11/26/2010 2,832.00	05/05/2011
7,057.00		71. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 5,977.00					08/03/2010 1,080.00	10/01/2010
8,548.00		86. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 7,146.00					09/02/2010 1,402.00	10/01/2010

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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)	
6,759.00		68. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 5,327.00					08/31/2010 1,432.00	10/01/2010
4,798.00		47. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 3,682.00					08/31/2010 1,116.00	10/19/2010
18,375.00		180. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 14,037.00					07/23/2010 4,338.00	10/19/2010
31,697.00		320. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 24,955.00					07/23/2010 6,742.00	12/29/2010
6,501.00		48. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 6,209.00					02/11/2011 292.00	03/29/2011
14,142.00		106. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 13,712.00					02/11/2011 430.00	05/13/2011
20,145.00		151. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 16,491.00					11/24/2010 3,654.00	05/13/2011
3,602.00		27. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 2,106.00					07/23/2010 1,496.00	05/13/2011
1,351.00		11. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 858.00					07/23/2010 493.00	06/10/2011
34,257.00		282. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 21,992.00					07/23/2010 12,265.00	09/22/2011
30,969.00		470. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 23,342.00					02/22/2010 7,627.00	01/26/2011

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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)	
50,046.00		723. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 35,906.00					02/22/2010 14,140.00	05/06/2011
55,376.00		800. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 39,157.00					02/19/2010 16,219.00	05/06/2011
14,099.00		200. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 10,054.00					11/26/2010 4,045.00	05/19/2011
53,234.00		764. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 38,407.00					11/26/2010 14,827.00	06/28/2011
3,832.00		55. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 2,729.00					11/29/2010 1,103.00	06/28/2011
4,005.00		110. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,939.00					03/03/2009 2,066.00	03/29/2011
5,098.00		140. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,617.00					01/29/2008 -1,519.00	03/29/2011
7,283.00		200. BALLY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 9,393.00					01/28/2008 -2,110.00	03/29/2011
10,539.00		898. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 45,250.00					08/30/2007 -34,711.00	10/20/2010
4,648.00		396. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 17,919.00					10/08/2004 -13,271.00	10/20/2010
8,098.00		690. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 31,014.00					07/06/2005 -22,916.00	10/20/2010

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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)	
10,563.00		900. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 40,452.00					07/06/2005 -29,889.00	10/20/2010
17,358.00		1479. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 65,560.00					09/09/2004 -48,202.00	10/20/2010
8,592.00		733. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 32,492.00					09/09/2004 -23,900.00	10/20/2010
8,650.00		738. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 31,985.00					10/20/2004 -23,335.00	10/20/2010
10,470.00		275. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 7,379.00					07/29/2008 3,091.00	02/09/2011
16,024.00		472. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 12,664.00					07/29/2008 3,360.00	02/28/2011
14,147.00		418. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 11,215.00					07/29/2008 2,932.00	02/28/2011
6,667.00		197. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 7,865.00					04/30/2008 -1,198.00	02/28/2011
38,515.00		1138. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 44,733.00					04/29/2008 -6,218.00	02/28/2011
32,317.00		1006. BEST BUY INC COM PROPERTY TYPE: SECURITIES 41,211.00					10/15/2009 -8,894.00	02/25/2011
14,391.00		448. BEST BUY INC COM PROPERTY TYPE: SECURITIES 18,118.00					12/30/2009 -3,727.00	02/25/2011

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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)	
38,942.00		1233. BEST BUY INC COM PROPERTY TYPE: SECURITIES 55,348.00					11/26/2010 -16,406.00	03/21/2011
2,242.00		71. BEST BUY INC COM PROPERTY TYPE: SECURITIES 3,084.00					11/29/2010 -842.00	03/21/2011
41,915.00		1379. BEST BUY INC COM PROPERTY TYPE: SECURITIES 55,769.00					12/30/2009 -13,854.00	04/07/2011
9,119.00		300. BEST BUY INC COM PROPERTY TYPE: SECURITIES 11,792.00					10/29/2009 -2,673.00	04/07/2011
13,287.00		143. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 11,549.00					04/13/2011 1,738.00	05/26/2011
1,380.00		15. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 1,211.00					04/13/2011 169.00	06/10/2011
1,078.00		10. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 808.00					04/13/2011 270.00	07/06/2011
1,130.00		15. BOEING CO PROPERTY TYPE: SECURITIES 1,080.00					02/07/2011 50.00	05/25/2011
4,811.00		66. BOEING CO PROPERTY TYPE: SECURITIES 4,750.00					02/07/2011 61.00	06/10/2011
33,473.00		451. BOEING CO PROPERTY TYPE: SECURITIES 32,461.00					02/07/2011 1,012.00	07/01/2011
8,987.00		121. BOEING CO PROPERTY TYPE: SECURITIES 8,709.00					02/07/2011 278.00	07/01/2011

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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)	
14,929.00		201. BOEING CO PROPERTY TYPE: SECURITIES 13,926.00					03/15/2011 1,003.00	07/01/2011
34,073.00		459. BOEING CO PROPERTY TYPE: SECURITIES 31,802.00					03/15/2011 2,271.00	07/01/2011
26,717.00		361. BOEING CO PROPERTY TYPE: SECURITIES 26,272.00					02/10/2011 445.00	07/05/2011
32,120.00		434. BOEING CO PROPERTY TYPE: SECURITIES 31,008.00					03/21/2011 1,112.00	07/05/2011
17,540.00		237. BOEING CO PROPERTY TYPE: SECURITIES 16,420.00					03/15/2011 1,120.00	07/05/2011
15,831.00		244. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 9,941.00					07/19/2010 5,890.00	02/03/2011
62,349.00		961. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 38,348.00					06/03/2010 24,001.00	02/03/2011
7,481.00		100. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES . 5,641.00					11/02/2010 1,840.00	03/23/2011
8,039.00		103. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 4,110.00					06/03/2010 3,929.00	03/29/2011
1,968.00		25. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 1,410.00					11/02/2010 558.00	03/30/2011
9,842.00		125. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 4,991.00					07/12/2010 4,851.00	03/30/2011

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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)	
15,227.00		212. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 8,460.00					06/03/2010 6,767.00	04/13/2011
11,636.00		175. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 6,987.00					07/12/2010 4,649.00	06/08/2011
1,636.00		24. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 958.00					06/03/2010 678.00	06/10/2011
6,764.00		100. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 3,993.00					07/12/2010 2,771.00	06/13/2011
803.00		10. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 399.00					06/03/2010 404.00	07/06/2011
10,294.00		275. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES 7,544.00					12/13/2010 2,750.00	03/30/2011
3,570.00		125. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES 3,429.00					12/13/2010 141.00	05/04/2011
1,472.00		50. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES 1,372.00					12/13/2010 100.00	05/10/2011
4,415.00		150. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES 4,039.00					12/02/2010 376.00	05/10/2011
48,206.00		1795. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES 47,520.00					12/01/2010 686.00	05/13/2011
8,191.00		305. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES 8,213.00					12/02/2010 -22.00	05/13/2011

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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)	
72,177.00		2863. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 79,784.00					09/21/2010 -7,607.00	02/11/2011
13,361.00		530. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 14,320.00					10/20/2010 -959.00	02/11/2011
9,529.00		378. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 10,169.00					10/29/2010 -640.00	02/11/2011
5,767.00		100. BUFFALO WILD WINGS INC PROPERTY TYPE: SECURITIES 5,967.00					05/04/2011 -200.00	06/13/2011
6,482.00		250. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES 6,135.00					03/23/2011 347.00	03/30/2011
3,889.00		150. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES 3,608.00					03/09/2011 281.00	03/30/2011
8,490.00		325. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES 7,818.00					03/09/2011 672.00	06/13/2011
11,816.00		430. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 8,739.00					11/15/2010 3,077.00	03/29/2011
7,546.00		275. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 7,431.00					03/11/2011 115.00	03/30/2011
13,110.00		492. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 9,999.00					11/15/2010 3,111.00	03/31/2011
1,674.00		57. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 1,158.00					11/15/2010 516.00	04/20/2011

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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)	
15,065.00		513. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 10,056.00					11/04/2010 5,009.00	04/20/2011
6,356.00		246. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 4,822.00					11/04/2010 1,534.00	05/13/2011
17,182.00		665. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 12,270.00					09/08/2010 4,912.00	05/13/2011
4,005.00		155. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 2,537.00					08/31/2010 1,468.00	05/13/2011
1,777.00		73. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 1,195.00					08/31/2010 582.00	06/10/2011
5,359.00		225. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 6,080.00					03/11/2011 -721.00	06/13/2011
764.00		30. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 491.00					08/31/2010 273.00	07/06/2011
16,360.00		692. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 11,326.00					08/31/2010 5,034.00	07/13/2011
46,642.00		2150. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 58,096.00					03/11/2011 -11,454.00	08/01/2011
8,135.00		375. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 9,716.00					05/24/2011 -1,581.00	08/01/2011
40,860.00		1940. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 31,753.00					08/31/2010 9,107.00	08/02/2011

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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)	
19,208.00		912. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 14,923.00					08/31/2010 4,285.00	08/02/2011
19,534.00		957. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 15,659.00					08/31/2010 3,875.00	08/03/2011
9,901.00		75. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 9,467.00					02/29/2008 434.00	03/30/2011
11,478.00		75. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 9,467.00					02/29/2008 2,011.00	06/13/2011
5,808.00		75. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 5,203.00					10/01/2010 605.00	01/24/2011
7,744.00		100. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 6,831.00					09/08/2010 913.00	01/24/2011
9,180.00		125. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 8,539.00					09/08/2010 641.00	03/30/2011
7,596.00		100. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 6,831.00					09/08/2010 765.00	06/13/2011
16,101.00		225. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 15,370.00					09/08/2010 731.00	08/01/2011
12,180.00		248. CIGNA CORP PROPERTY TYPE: SECURITIES 12,336.00					06/03/2011 -156.00	06/10/2011
1,362.00		1362.22 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 1,295.00					02/10/2010 67.00	10/25/2010

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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)	
938.00		938.02 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 892.00					02/10/2010	11/25/2010 46.00
941.00		941.3 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 896.00					02/10/2010	12/25/2010 45.00
889.00		888.63 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 846.00					02/10/2010	01/25/2011 43.00
683.00		683.39 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 651.00					02/10/2010	02/25/2011 32.00
1,426.00		1425.79 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 1,359.00					02/10/2010	03/25/2011 67.00
1,340.00		1339.75 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 1,277.00					02/10/2010	04/25/2011 63.00
1,215.00		1215.41 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 1,159.00					02/10/2010	05/25/2011 56.00
923.00		923.42 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 881.00					02/10/2010	06/25/2011 42.00
791.00		790.94 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 755.00					02/10/2010	07/25/2011 36.00
577.00		576.52 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 551.00					02/10/2010	08/25/2011 26.00
1,431.00		1430.58 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 1,367.00					02/10/2010	09/25/2011 64.00

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Kind of Property		Description				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)	
290.00		289.91 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 299.00				04/22/2005 -9.00	10/25/2010
275.00		275.03 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 283.00				04/22/2005 -8.00	11/25/2010
411.00		411.04 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 424.00				04/22/2005 -13.00	12/25/2010
269.00		269.13 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 277.00				04/22/2005 -8.00	01/25/2011
881.00		881.15 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 908.00				04/22/2005 -27.00	02/25/2011
254.00		253.76 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 261.00				04/22/2005 -7.00	03/25/2011
29.00		29.07 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES 30.00				04/22/2005 -1.00	04/25/2011
31.00		30.87 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES 32.00				04/22/2005 -1.00	05/25/2011
349.00		349.14 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 360.00				04/22/2005 -11.00	06/25/2011
30.00		29.58 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES 30.00				04/22/2005	07/25/2011
643.00		642.82 CWALT 2005-J3 3A1 DTD 03/01/05 6. PROPERTY TYPE: SECURITIES 662.00				04/22/2005 -19.00	08/25/2011

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Kind of Property		Description				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)	
29.00		28.52 CWALT 2005-J3 3A1 DTD 03/01/05 6.5 PROPERTY TYPE: SECURITIES 29.00				04/22/2005	09/25/2011
248.00		248.43 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES 234.00				05/24/2006 14.00	10/25/2010
172.00		171.72 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES 162.00				05/24/2006 10.00	11/25/2010
449.00		449. CWALT 2005-28CB DTD 06/01/05 5.500% PROPERTY TYPE: SECURITIES 423.00				05/24/2006 26.00	12/25/2010
241.00		240.53 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES 227.00				05/24/2006 14.00	01/25/2011
79,393.00		98015.432 CWALT 2005-28CB DTD 06/01/05 5 PROPERTY TYPE: SECURITIES 92,349.00				05/24/2006 -12,956.00	02/23/2011
237.00		237.47 CWALT 2005-28CB DTD 06/01/05 5.50 PROPERTY TYPE: SECURITIES 224.00				05/24/2006 13.00	02/25/2011
7,781.00		7780.98 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES 7,781.00				09/27/2000	10/25/2010
10,871.00		10871.06 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES 10,871.00				09/27/2000	11/25/2010
4,137.00		4136.95 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES 4,137.00				09/27/2000	12/25/2010
7,565.00		7565.44 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES 7,565.00				09/27/2000	01/25/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				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)	
325.00		325.29 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 325.00				09/27/2000	02/25/2011
324.00		324.28 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 324.00				09/27/2000	03/25/2011
1,934.00		1933.51 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES 1,934.00				09/27/2000	04/25/2011
337.00		336.66 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 337.00				09/27/2000	05/25/2011
318.00		317.72 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 318.00				09/27/2000	06/25/2011
317.00		316.61 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 317.00				09/27/2000	07/25/2011
320.00		320.21 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 320.00				09/27/2000	08/25/2011
317.00		316.8 CWHL 2004-J6 1A2 7/1/2004 5.250 8/ PROPERTY TYPE: SECURITIES 317.00				09/27/2000	09/25/2011
15,376.00		344. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 13,874.00				11/26/2010	01/27/2011
13,048.00		270. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 10,889.00				11/26/2010	03/02/2011
8,809.00		194. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 7,824.00				11/26/2010	03/15/2011
						1,502.00	
						2,159.00	
						985.00	

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Kind of Property		Description				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)	
2,089.00		46. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 1,800.00				11/29/2010 289.00	03/15/2011
12,024.00		1225. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 10,023.00				11/26/2010 2,001.00	03/02/2011
22,745.00		2339. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 19,138.00				11/26/2010 3,607.00	03/30/2011
1,993.00		205. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 1,652.00				11/29/2010 341.00	03/30/2011
3,508.00		25. CARBO CERAMICS INC CDT-COM PROPERTY TYPE: SECURITIES 3,709.00				06/08/2011 -201.00	06/13/2011
21,501.00		20000. CARDINAL HEALTH INC 06/02/08 5.50 PROPERTY TYPE: SECURITIES 21,990.00				11/08/2010 -489.00	08/25/2011
1,080.00		21. CELGENE CORP COM PROPERTY TYPE: SECURITIES 1,322.00				03/16/2010 -242.00	01/28/2011
19,843.00		386. CELGENE CORP COM PROPERTY TYPE: SECURITIES 24,290.00				03/16/2010 -4,447.00	01/28/2011
977.00		19. CELGENE CORP COM PROPERTY TYPE: SECURITIES 1,195.00				03/16/2010 -218.00	01/28/2011
21,437.00		417. CELGENE CORP COM PROPERTY TYPE: SECURITIES 26,219.00				03/16/2010 -4,782.00	01/28/2011
30,228.00		588. CELGENE CORP COM PROPERTY TYPE: SECURITIES 36,514.00				04/30/2010 -6,286.00	01/28/2011

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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)	
9,202.00		179. CELGENE CORP COM PROPERTY TYPE: SECURITIES 11,103.00					10/29/2010 -1,901.00	01/28/2011
2,550.00		49. CELGENE CORP COM PROPERTY TYPE: SECURITIES 3,039.00					10/29/2010 -489.00	01/28/2011
7,805.00		150. CELGENE CORP COM PROPERTY TYPE: SECURITIES 9,257.00					11/24/2010 -1,452.00	01/28/2011
6,111.00		152. CENTURYTEL INC PROPERTY TYPE: SECURITIES 5,556.00					09/09/2010 555.00	02/25/2011
6,352.00		158. CENTURYTEL INC PROPERTY TYPE: SECURITIES 5,775.00					09/09/2010 577.00	02/25/2011
25,087.00		624. CENTURYTEL INC PROPERTY TYPE: SECURITIES 22,689.00					09/08/2010 2,398.00	02/25/2011
9,200.00		229. CENTURYTEL INC PROPERTY TYPE: SECURITIES 8,326.00					09/08/2010 874.00	02/25/2011
1,572.00		37. CENTURYTEL INC PROPERTY TYPE: SECURITIES 1,345.00					09/08/2010 227.00	05/25/2011
6,466.00		161. CENTURYTEL INC PROPERTY TYPE: SECURITIES 5,854.00					09/08/2010 612.00	06/10/2011
43,686.00		408. CHEVRONTExACO CORP PROPERTY TYPE: SECURITIES 35,733.00					08/30/2007 7,953.00	03/29/2011
5,101.00		50. CHEVRONTExACO CORP PROPERTY TYPE: SECURITIES 4,379.00					08/30/2007 722.00	05/25/2011

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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)	
10,148.00		102. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 8,933.00					08/30/2007 1,215.00	06/10/2011
11,143.00		112. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 8,696.00					08/13/2010 2,447.00	06/10/2011
33,029.00		342. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 26,553.00					08/13/2010 6,476.00	09/02/2011
13,433.00		139. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 10,792.00					08/13/2010 2,641.00	09/02/2011
654.00		. THE CHILDREN'S PLACE COM PROPERTY TYPE: SECURITIES					654.00	03/01/2011
4,552.00		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 4,087.00					09/02/2010 465.00	10/20/2010
4,552.00		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 3,959.00					09/01/2010 593.00	10/20/2010
12,809.00		50. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 7,918.00					09/01/2010 4,891.00	12/01/2010
11,088.00		50. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 7,918.00					09/01/2010 3,170.00	01/11/2011
6,796.00		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 3,959.00					09/01/2010 2,837.00	03/30/2011
14,193.00		50. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 7,918.00					09/01/2010 6,275.00	04/19/2011

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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)	
6,779.00		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 3,959.00					09/01/2010	06/13/2011
							2,820.00	
154.00		7. CISCO SYS INC PROPERTY TYPE: SECURITIES 130.00					01/25/2006	02/09/2011
							24.00	
41,303.00		1882. CISCO SYS INC PROPERTY TYPE: SECURITIES 33,782.00					01/06/2009	02/09/2011
							7,521.00	
219.00		10. CISCO SYS INC PROPERTY TYPE: SECURITIES 318.00					08/30/2007	02/09/2011
							-99.00	
58,158.00		2650. CISCO SYS INC PROPERTY TYPE: SECURITIES 70,992.00					05/01/2008	02/09/2011
							-12,834.00	
20,849.00		950. CISCO SYS INC PROPERTY TYPE: SECURITIES 23,220.00					08/27/2008	02/09/2011
							-2,371.00	
38,344.00		35000. CISCO SYS INC 02/17/09 4.950 02/1 PROPERTY TYPE: SECURITIES 40,080.00					08/26/2010	06/09/2011
							-1,736.00	
3,684.00		91. CITIGROUP INC PROPERTY TYPE: SECURITIES 3,621.00					10/15/2010	05/25/2011
							63.00	
37.00		.9 CITIGROUP INC PROPERTY TYPE: SECURITIES 44.00					01/27/2011	05/31/2011
							-7.00	
16.00		.4 CITIGROUP INC PROPERTY TYPE: SECURITIES 16.00					10/15/2010	05/31/2011
13,783.00		363. CITIGROUP INC PROPERTY TYPE: SECURITIES 15,692.00					12/01/2010	06/10/2011
							-1,909.00	

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Kind of Property		Description				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)	
10,915.00		366. CITIGROUP INC PROPERTY TYPE: SECURITIES 10,673.00				08/08/2011 242.00	08/12/2011
2,207.00		74. CITIGROUP INC PROPERTY TYPE: SECURITIES 3,615.00				01/27/2011 -1,408.00	08/12/2011
15,703.00		513.4 CITIGROUP INC PROPERTY TYPE: SECURITIES 22,194.00				12/01/2010 -6,491.00	08/12/2011
28,891.00		944.6 CITIGROUP INC PROPERTY TYPE: SECURITIES 40,816.00				12/01/2010 -11,925.00	08/12/2011
9,946.00		175. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 5,542.00				08/11/2008 4,404.00	10/19/2010
9,373.00		151. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 10,482.00				11/24/2010 -1,109.00	01/25/2011
9,745.00		157. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 10,577.00				09/14/2010 -832.00	01/25/2011
4,345.00		70. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 4,578.00				11/18/2010 -233.00	01/25/2011
7,080.00		112. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 6,570.00				08/09/2010 510.00	01/31/2011
15,803.00		250. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 14,660.00				08/24/2010 1,143.00	01/31/2011
19,153.00		303. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 9,596.00				08/11/2008 9,557.00	01/31/2011

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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)	
18,964.00		300. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 7,638.00					12/03/2008 11,326.00	01/31/2011
3,161.00		50. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 1,271.00					04/14/2009 1,890.00	01/31/2011
19,596.00		310. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 7,669.00					10/29/2008 11,927.00	01/31/2011
14,719.00		233. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 15,239.00					11/18/2010 -520.00	01/31/2011
50,789.00		804. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 51,219.00					09/08/2010 -430.00	01/31/2011
29,899.00		470. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 29,942.00					09/08/2010 -43.00	02/01/2011
2,099.00		26. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 2,213.00					04/28/2011 -114.00	06/10/2011
7,942.00		100. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 7,570.00					04/20/2011 372.00	06/13/2011
824.00		10. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 851.00					04/28/2011 -27.00	07/06/2011
7,069.00		100. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 7,570.00					04/20/2011 -501.00	08/01/2011
10,603.00		150. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 11,355.00					04/01/2011 -752.00	08/01/2011

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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)	
386.00		78. CLARIENT INC PROPERTY TYPE: SECURITIES 320.00					09/03/2009 66.00	10/22/2010
4,277.00		865. CLARIENT INC PROPERTY TYPE: SECURITIES 3,506.00					08/27/2009 771.00	10/22/2010
643.00		130. CLARIENT INC PROPERTY TYPE: SECURITIES 521.00					09/02/2009 122.00	10/22/2010
3,155.00		638. CLARIENT INC PROPERTY TYPE: SECURITIES 2,557.00					08/27/2009 598.00	10/22/2010
124.00		25. CLARIENT INC PROPERTY TYPE: SECURITIES 100.00					08/28/2009 24.00	10/22/2010
766.00		155. CLARIENT INC PROPERTY TYPE: SECURITIES 618.00					09/01/2009 148.00	10/22/2010
895.00		181. CLARIENT INC PROPERTY TYPE: SECURITIES 715.00					08/31/2009 180.00	10/22/2010
6,775.00		1370. CLARIENT INC PROPERTY TYPE: SECURITIES 4,795.00					08/27/2009 1,980.00	10/22/2010
188.00		38. CLARIENT INC PROPERTY TYPE: SECURITIES 121.00					06/11/2010 67.00	10/22/2010
4,998.00		1015. CLARIENT INC PROPERTY TYPE: SECURITIES 3,241.00					06/11/2010 1,757.00	10/29/2010
926.00		188. CLARIENT INC PROPERTY TYPE: SECURITIES 508.00					11/09/2009 418.00	10/29/2010

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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)	
858.00		174. CLARIANT INC PROPERTY TYPE: SECURITIES 470.00					11/09/2009 388.00	11/02/2010
1,316.00		267. CLARIANT INC PROPERTY TYPE: SECURITIES 718.00					11/09/2009 598.00	11/02/2010
1,400.00		284. CLARIANT INC PROPERTY TYPE: SECURITIES 764.00					11/09/2009 636.00	11/02/2010
5,250.00		1065. CLARIANT INC PROPERTY TYPE: SECURITIES 2,737.00					11/06/2009 2,513.00	11/02/2010
8,319.00		100. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 6,124.00					08/31/2010 2,195.00	01/24/2011
5,248.00		54. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 4,760.00					02/11/2011 488.00	03/29/2011
9,797.00		100. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 6,124.00					08/31/2010 3,673.00	03/30/2011
82,244.00		950. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 58,178.00					08/31/2010 24,066.00	05/04/2011
1,956.00		23. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 2,203.00					04/20/2011 -247.00	06/10/2011
947.00		10. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 881.00					02/11/2011 66.00	07/06/2011
11,873.00		181. COCA COLA CO PROPERTY TYPE: SECURITIES 11,430.00					11/18/2010 443.00	03/29/2011

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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)	
3,073.00		47. COCA COLA CO PROPERTY TYPE: SECURITIES 2,968.00					11/18/2010 105.00	06/10/2011
1,370.00		20. COCA COLA CO PROPERTY TYPE: SECURITIES 1,309.00					06/27/2011 61.00	07/06/2011
59,363.00		55000. COCA COLA ENTERPRISE INC 02/20/09 PROPERTY TYPE: SECURITIES 61,013.00					08/27/2010 -1,650.00	03/10/2011
17,720.00		540. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 12,734.00					11/26/2010 4,986.00	03/02/2011
36,597.00		1172. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 27,637.00					11/26/2010 8,960.00	04/14/2011
13,477.00		207. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 10,547.00					03/11/2010 2,930.00	10/19/2010
10,938.00		168. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 8,455.00					03/01/2010 2,483.00	10/19/2010
17,716.00		275. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 4,798.00					11/13/2008 12,918.00	11/01/2010
35,432.00		550. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 9,027.00					10/28/2008 26,405.00	11/01/2010
9,123.00		113. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 5,687.00					03/01/2010 3,436.00	03/29/2011
2,116.00		29. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 1,460.00					03/01/2010 656.00	06/10/2011

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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)	
758.00		10. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 503.00					03/01/2010 255.00	07/06/2011
8,158.00		200. COMVAULT SYSTEMS PROPERTY TYPE: SECURITIES 7,545.00					03/23/2011 613.00	03/30/2011
5,762.00		150. COMVAULT SYSTEMS PROPERTY TYPE: SECURITIES 5,353.00					03/11/2011 409.00	06/13/2011
1,959.00		320. COMVERGE INC PROPERTY TYPE: SECURITIES 4,071.00					11/09/2009 -2,112.00	11/09/2010
3,464.00		566. COMVERGE INC PROPERTY TYPE: SECURITIES 6,665.00					10/29/2009 -3,201.00	11/09/2010
1,310.00		214. COMVERGE INC PROPERTY TYPE: SECURITIES 2,492.00					10/30/2009 -1,182.00	11/09/2010
1,646.00		269. COMVERGE INC PROPERTY TYPE: SECURITIES 1,896.00					09/01/2010 -250.00	11/09/2010
1,059.00		173. COMVERGE INC PROPERTY TYPE: SECURITIES 1,186.00					09/01/2010 -127.00	11/09/2010
471.00		77. COMVERGE INC PROPERTY TYPE: SECURITIES 515.00					08/31/2010 -44.00	11/09/2010
1,903.00		311. COMVERGE INC PROPERTY TYPE: SECURITIES 2,069.00					08/31/2010 -166.00	11/09/2010
63,411.00		1250. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 64,905.00					09/20/2010 -1,494.00	01/24/2011

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Kind of Property		Description				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)	
12,687.00		249. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 12,238.00				08/09/2010 449.00	01/25/2011
39,248.00		766. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 37,649.00				08/09/2010 1,599.00	01/26/2011
40,888.00		798. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 39,152.00				08/05/2010 1,736.00	01/26/2011
8,557.00		167. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 7,778.00				08/18/2010 779.00	01/26/2011
5,995.00		117. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,447.00				08/18/2010 548.00	01/26/2011
7,378.00		144. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,496.00				08/13/2010 882.00	01/26/2011
16,365.00		320. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 14,437.00				08/13/2010 1,928.00	01/27/2011
47,196.00		599. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 24,981.00				06/24/2009 22,215.00	03/29/2011
3,298.00		46. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 1,918.00				06/24/2009 1,380.00	05/25/2011
9,197.00		127. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 5,297.00				06/24/2009 3,900.00	05/26/2011
8,256.00		114. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 4,510.00				04/14/2009 3,746.00	05/26/2011

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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)	
52,865.00		730. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 19,345.00					07/24/2003 33,520.00	05/26/2011
10,547.00		147. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 3,895.00					07/24/2003 6,652.00	06/10/2011
35,971.00		541. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 14,336.00					07/24/2003 21,635.00	09/02/2011
29,467.00		445. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 11,792.00					07/24/2003 17,675.00	09/02/2011
4,336.00		137. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 2,968.00					05/27/2010 1,368.00	12/22/2010
2,342.00		74. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 1,379.00					01/21/2010 963.00	12/22/2010
2,945.00		159. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 2,822.00					08/13/2010 123.00	08/01/2011
7,243.00		391. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 6,566.00					01/07/2010 677.00	08/01/2011
1,500.00		81. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 1,355.00					01/07/2010 145.00	08/01/2011
222.00		12. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 201.00					01/07/2010 21.00	08/01/2011
3,964.00		214. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 6,951.00					04/15/2011 -2,987.00	08/01/2011

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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)	
130.00		7. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 226.00					04/15/2011 -96.00	08/01/2011
222.00		12. CONSTANT CONTACT INC PROPERTY TYPE: SECURITIES 224.00					01/21/2010 -2.00	08/01/2011
1,276.00		59. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 1,261.00					04/07/2011 15.00	05/25/2011
5,365.00		255. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 5,694.00					12/16/2010 -329.00	06/10/2011
15,626.00		819. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 18,288.00					12/16/2010 -2,662.00	09/02/2011
3,271.00		171. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 3,818.00					12/16/2010 -547.00	09/15/2011
53,720.00		2808. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 61,290.00					12/06/2010 -7,570.00	09/15/2011
19,380.00		1013. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 21,653.00					04/07/2011 -2,273.00	09/15/2011
16,896.00		896. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 18,160.00					03/31/2011 -1,264.00	09/20/2011
27,531.00		1460. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 28,844.00					03/30/2011 -1,313.00	09/20/2011
15,864.00		226. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 11,993.00					11/24/2010 3,871.00	03/08/2011

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Kind of Property		Description				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)	
281.00		4. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 204.00				10/14/2010 77.00	03/08/2011
8,797.00		127. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 6,472.00				10/14/2010 2,325.00	03/29/2011
8,609.00		125. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 7,234.00				01/28/2011 1,375.00	03/30/2011
2,416.00		33. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 1,682.00				10/14/2010 734.00	06/10/2011
7,312.00		100. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 5,787.00				01/28/2011 1,525.00	06/13/2011
1,222.00		15. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 764.00				10/14/2010 458.00	07/06/2011
11,615.00		139. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 7,083.00				10/14/2010 4,532.00	09/20/2011
6,794.00		292. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES 6,339.00				04/27/2010 455.00	01/26/2011
791.00		34. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES 737.00				04/27/2010 54.00	01/26/2011
1,119.00		48. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES 1,041.00				04/27/2010 78.00	01/26/2011
10,563.00		453. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES 8,735.00				03/12/2010 1,828.00	01/26/2011

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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)	
5,731.00		272. CORNING INC PROPERTY TYPE: SECURITIES 6,061.00					02/11/2011 -330.00	03/29/2011
6,619.00		326. CORNING INC PROPERTY TYPE: SECURITIES 7,265.00					02/11/2011 -646.00	05/05/2011
9,665.00		476. CORNING INC PROPERTY TYPE: SECURITIES 10,570.00					01/31/2011 -905.00	05/05/2011
791.00		41. CORNING INC PROPERTY TYPE: SECURITIES 840.00					04/07/2011 -49.00	05/25/2011
12,092.00		646. CORNING INC PROPERTY TYPE: SECURITIES 14,345.00					01/31/2011 -2,253.00	06/09/2011
67,856.00		3625. CORNING INC PROPERTY TYPE: SECURITIES 79,374.00					01/26/2011 -11,518.00	06/09/2011
6,940.00		378. CORNING INC PROPERTY TYPE: SECURITIES 7,747.00					04/07/2011 -807.00	06/10/2011
10,964.00		596. CORNING INC PROPERTY TYPE: SECURITIES 13,050.00					01/26/2011 -2,086.00	06/10/2011
9,673.00		135. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 9,075.00					11/18/2010 598.00	03/29/2011
3,215.00		41. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 3,208.00					04/20/2011 7.00	06/10/2011
1,237.00		15. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 1,174.00					04/20/2011 63.00	07/06/2011

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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)	
7,066.00		116. COSTAR GROUP INC PROPERTY TYPE: SECURITIES 5,151.00					06/30/2008	02/17/2011
							1,915.00	
4,897.00		79. COSTAR GROUP INC PROPERTY TYPE: SECURITIES 3,508.00					06/30/2008	03/29/2011
							1,389.00	
10,180.00		165. COSTAR GROUP INC PROPERTY TYPE: SECURITIES 7,328.00					06/30/2008	03/30/2011
							2,852.00	
1,172.00		19. COSTAR GROUP INC PROPERTY TYPE: SECURITIES 629.00					12/31/2008	03/30/2011
							543.00	
1,913.00		31. COSTAR GROUP INC PROPERTY TYPE: SECURITIES 1,005.00					12/30/2008	03/30/2011
							908.00	
13,504.00		149. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 10,997.00					06/15/2010	10/01/2010
							2,507.00	
26,531.00		245. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 18,083.00					06/15/2010	01/31/2011
							8,448.00	
14,907.00		134. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 9,890.00					06/15/2010	02/10/2011
							5,017.00	
8,343.00		75. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 5,430.00					06/14/2010	02/10/2011
							2,913.00	
4,885.00		50. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 3,989.00					08/03/2010	03/11/2011
							896.00	
73,272.00		750. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 55,355.00					06/15/2010	03/11/2011
							17,917.00	

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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)	
24,424.00		250. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 17,861.00					06/28/2010 6,563.00	03/11/2011
7,218.00		67. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 4,851.00					06/14/2010 2,367.00	03/29/2011
29,950.00		283. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 20,489.00					06/14/2010 9,461.00	04/13/2011
1,309.00		14. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 1,014.00					06/14/2010 295.00	06/10/2011
11,575.00		500. CYPRESS SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 7,906.00					11/19/2010 3,669.00	02/09/2011
68,562.00		3500. CYPRESS SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 55,343.00					11/19/2010 13,219.00	03/09/2011
11,385.00		220. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 11,315.00					03/08/2011 70.00	03/29/2011
2,944.00		57. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 2,932.00					03/08/2011 12.00	06/10/2011
1,366.00		25. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 1,286.00					03/08/2011 80.00	07/06/2011
15,499.00		184. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 7,208.00					07/18/2008 8,291.00	06/24/2011
12,378.00		132. DEERE & CO PROPERTY TYPE: SECURITIES 10,168.00					10/29/2010 2,210.00	03/29/2011

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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)	
10,718.00		115. DEERE & CO PROPERTY TYPE: SECURITIES 8,858.00					10/29/2010 1,860.00	04/13/2011
1,118.00		12. DEERE & CO PROPERTY TYPE: SECURITIES 756.00					07/22/2010 362.00	04/13/2011
1,305.00		14. DEERE & CO PROPERTY TYPE: SECURITIES 848.00					07/20/2010 457.00	04/13/2011
21,609.00		234. DEERE & CO PROPERTY TYPE: SECURITIES 14,179.00					07/20/2010 7,430.00	05/05/2011
703.00		8. DEERE & CO PROPERTY TYPE: SECURITIES 485.00					07/20/2010 218.00	05/13/2011
22,512.00		256. DEERE & CO PROPERTY TYPE: SECURITIES 14,927.00					05/21/2010 7,585.00	05/13/2011
29,897.00		354. DEERE & CO PROPERTY TYPE: SECURITIES 20,641.00					05/21/2010 9,256.00	05/26/2011
1,309.00		16. DEERE & CO PROPERTY TYPE: SECURITIES 933.00					05/21/2010 376.00	06/10/2011
845.00		10. DEERE & CO PROPERTY TYPE: SECURITIES 583.00					05/21/2010 262.00	07/06/2011
37,200.00		40000. DELAWARE ST GO 10/28/10 3.25 07/0 PROPERTY TYPE: SECURITIES 39,966.00					10/21/2010 -2,766.00	02/03/2011
7,472.00		675. DEXCOM INC PROPERTY TYPE: SECURITIES 9,328.00					09/23/2010 -1,856.00	11/05/2010

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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)	
15,387.00		1390. DEXCOM INC PROPERTY TYPE: SECURITIES 17,228.00					08/10/2010 -1,841.00	11/05/2010
11,623.00		1050. DEXCOM INC PROPERTY TYPE: SECURITIES 13,008.00					08/24/2010 -1,385.00	11/05/2010
12,420.00		1122. DEXCOM INC PROPERTY TYPE: SECURITIES 13,743.00					08/11/2010 -1,323.00	11/05/2010
5,125.00		463. DEXCOM INC PROPERTY TYPE: SECURITIES 5,639.00					08/10/2010 -514.00	11/05/2010
6,169.00		79. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES 3,083.00					06/24/2010 3,086.00	08/30/2011
7,028.00		90. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES 3,455.00					03/05/2010 3,573.00	08/30/2011
15,495.00		448. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 13,764.00					11/25/2009 1,731.00	10/20/2010
35.00		1. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 28.00					09/15/2009 7.00	10/20/2010
8,498.00		198. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 5,603.00					09/15/2009 2,895.00	03/29/2011
2,201.00		57. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 1,613.00					09/15/2009 588.00	06/10/2011
982.00		25. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 707.00					09/15/2009 275.00	07/06/2011

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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)	
29,062.00		899. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 25,441.00					09/15/2009 3,621.00	08/26/2011
62,342.00		1912. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 54,109.00					09/15/2009 8,233.00	09/20/2011
9,651.00		296. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 12,802.00					03/08/2011 -3,151.00	09/20/2011
9,260.00		284. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 11,951.00					04/20/2011 -2,691.00	09/20/2011
12,884.00		675. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 11,314.00					09/23/2010 1,570.00	01/11/2011
8,659.00		350. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 5,866.00					09/23/2010 2,793.00	03/30/2011
3,310.00		134. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 3,049.00					08/30/2007 261.00	04/26/2011
23,389.00		947. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 20,253.00					04/05/2006 3,136.00	04/26/2011
9,410.00		381. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 7,975.00					08/10/2007 1,435.00	04/26/2011
1,731.00		75. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 1,570.00					08/10/2007 161.00	05/25/2011
32,081.00		1348. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 24,953.00					11/26/2010 7,128.00	05/27/2011

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Kind of Property		Description				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)	
7,440.00		329. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 6,886.00				08/10/2007 554.00	06/10/2011
5,642.00		250. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 4,190.00				09/23/2010 1,452.00	06/13/2011
18,602.00		792. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 14,661.00				11/26/2010 3,941.00	08/04/2011
3,515.00		310. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES 2,100.00				02/26/2009 1,415.00	03/18/2011
1,837.00		162. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES 3,609.00				02/05/2008 -1,772.00	03/18/2011
2,460.00		217. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES 3,570.00				08/02/2007 -1,110.00	03/18/2011
4,320.00		381. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES 5,525.00				08/01/2007 -1,205.00	03/18/2011
3,549.00		313. THE DOLAN COMPANY PROPERTY TYPE: SECURITIES 3,762.00				06/25/2010 -213.00	03/18/2011
9,272.00		188. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 7,827.00				05/24/2010 1,445.00	02/10/2011
83,205.00		1687. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 39,792.00				10/15/2008 43,413.00	02/10/2011
2,569.00		72. DOW CHEM CO PROPERTY TYPE: SECURITIES 2,440.00				07/24/2003 129.00	05/25/2011

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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)	
9,798.00		279. DOW CHEM CO PROPERTY TYPE: SECURITIES 9,456.00					07/24/2003 342.00	06/10/2011
74,589.00		2225. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES 70,513.00					06/01/2010 4,076.00	10/29/2010
4,955.00		100. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES 5,389.00					04/26/2011 -434.00	06/13/2011
6,385.00		236. DUNKIN BRANDS GROUP INC PROPERTY TYPE: SECURITIES 4,484.00					07/27/2011 1,901.00	08/03/2011
11,005.00		405. EMC CORP/MASS PROPERTY TYPE: SECURITIES 9,794.00					01/25/2011 1,211.00	03/29/2011
2,745.00		104. EMC CORP/MASS PROPERTY TYPE: SECURITIES 2,515.00					01/25/2011 230.00	06/10/2011
1,108.00		40. EMC CORP/MASS PROPERTY TYPE: SECURITIES 967.00					01/25/2011 141.00	07/06/2011
8,285.00		92. EOG RES INC PROPERTY TYPE: SECURITIES 9,197.00					06/30/2010 -912.00	11/17/2010
29,499.00		324. EOG RES INC PROPERTY TYPE: SECURITIES 32,390.00					06/30/2010 -2,891.00	11/18/2010
37,602.00		413. EOG RES INC PROPERTY TYPE: SECURITIES 41,276.00					06/30/2010 -3,674.00	11/18/2010
6,747.00		125. ECOLAB INC COM PROPERTY TYPE: SECURITIES 6,736.00					06/08/2011 11.00	06/13/2011

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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)	
8,743.00		175. ECOLAB INC COM PROPERTY TYPE: SECURITIES 9,929.00					07/05/2011 -1,186.00	08/01/2011
9,992.00		200. ECOLAB INC COM PROPERTY TYPE: SECURITIES 10,807.00					06/06/2011 -815.00	08/01/2011
2,186.00		56. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 2,150.00					12/06/2010 36.00	05/25/2011
8,803.00		226. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 8,677.00					12/06/2010 126.00	06/10/2011
103,316.00		2846. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 109,272.00					12/06/2010 -5,956.00	09/02/2011
39,497.00		1088. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 41,764.00					12/06/2010 -2,267.00	09/02/2011
12,016.00		331. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 12,571.00					12/03/2010 -555.00	09/02/2011
3,314.00		50. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 2,873.00					08/24/2010 441.00	10/01/2010
8,285.00		125. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 6,433.00					04/05/2010 1,852.00	10/01/2010
9,897.00		150. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 7,720.00					04/05/2010 2,177.00	10/19/2010
6,688.00		76. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 4,568.00					09/02/2010 2,120.00	03/29/2011

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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)	
8,819.00		100. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 5,147.00					04/05/2010 3,672.00	03/30/2011
31,278.00		375. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 19,299.00					04/05/2010 11,979.00	04/27/2011
25,023.00		300. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 15,366.00					04/23/2010 9,657.00	04/27/2011
20,852.00		250. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 12,738.00					04/12/2010 8,114.00	04/27/2011
12,527.00		143. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 8,595.00					09/02/2010 3,932.00	05/26/2011
1,353.00		16. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 962.00					09/02/2010 391.00	06/10/2011
908.00		10. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 601.00					09/02/2010 307.00	07/06/2011
46,828.00		626. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 37,624.00					09/02/2010 9,204.00	07/25/2011
30,670.00		410. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 24,589.00					09/02/2010 6,081.00	07/25/2011
7,410.00		325. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES 7,342.00					05/10/2011 68.00	06/13/2011
9,492.00		150. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES 4,604.00					10/01/2007 4,888.00	03/03/2011

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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)	
1,645.00		26. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES 796.00					10/17/2008 849.00	03/03/2011
3,417.00		54. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES 1,560.00					10/16/2008 1,857.00	03/03/2011
1,012.00		16. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES 462.00					09/27/2007 550.00	03/03/2011
10,124.00		160. EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES 3,714.00					06/27/2008 6,410.00	03/03/2011
47,249.00		704. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 47,053.00					09/23/2009 196.00	02/25/2011
1,352.00		18. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 1,203.00					09/23/2009 149.00	05/25/2011
5,519.00		79. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 5,280.00					09/23/2009 239.00	06/10/2011
12,231.00		161. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 11,218.00					11/26/2010 1,013.00	08/12/2011
1,317.00		18. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 1,203.00					09/23/2009 114.00	09/02/2011
8,779.00		120. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 7,498.00					12/30/2009 1,281.00	09/02/2011
13,669.00		187. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 11,684.00					12/30/2009 1,985.00	09/02/2011

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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)	
7,529.00		103. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 5,970.00					11/12/2009 1,559.00	09/02/2011
22,198.00		308. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 17,851.00					11/12/2009 4,347.00	09/08/2011
15,933.00		227. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 13,157.00					11/12/2009 2,776.00	09/09/2011
1,134.00		16. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 927.00					11/12/2009 207.00	09/15/2011
20,634.00		291. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 15,942.00					06/21/2010 4,692.00	09/15/2011
6,098.00		86. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 4,711.00					06/21/2010 1,387.00	09/15/2011
7,944.00		112. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 6,136.00					06/21/2010 1,808.00	09/15/2011
56,452.00		836. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 58,248.00					11/26/2010 -1,796.00	09/26/2011
3,849.00		57. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 3,893.00					11/29/2010 -44.00	09/26/2011
8,581.00		952. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 6,163.00					02/23/2011 2,418.00	06/24/2011
9,615.00		967. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 6,260.00					02/23/2011 3,355.00	09/14/2011

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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)	
30.00		3. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 18.00					10/06/2009 12.00	09/14/2011
219.00		22. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 135.00					10/06/2009 84.00	09/14/2011
249.00		25. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 154.00					10/07/2009 95.00	09/14/2011
656.00		66. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 406.00					10/07/2009 250.00	09/14/2011
189.00		19. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 117.00					10/05/2009 72.00	09/14/2011
2,625.00		48. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 2,498.00					02/07/2011 127.00	05/25/2011
11,049.00		207. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 10,771.00					02/07/2011 278.00	06/10/2011
3,470.00		376. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 2,400.00					04/27/2010 1,070.00	02/17/2011
2,068.00		224. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 1,430.00					04/27/2010 638.00	02/17/2011
944.00		113. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 721.00					04/27/2010 223.00	04/07/2011
5,210.00		624. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 2,940.00					09/29/2009 2,270.00	04/07/2011

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Kind of Property		Description				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)	
3,315.00		397. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 1,723.00				08/19/2010 1,592.00	04/07/2011
6,330.00		767. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 3,328.00				08/19/2010 3,002.00	04/08/2011
4,291.00		534. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 2,317.00				08/19/2010 1,974.00	04/11/2011
5,223.00		650. ENTEGRIS INC COM PROPERTY TYPE: SECURITIES 2,707.00				02/04/2010 2,516.00	04/11/2011
533.00		45. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 465.00				09/30/2010 68.00	12/22/2010
6,724.00		571. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 5,897.00				09/30/2010 827.00	12/22/2010
47.00		4. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 41.00				09/30/2010 6.00	12/22/2010
731.00		62. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 613.00				09/30/2010 118.00	12/22/2010
1,755.00		373. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 3,686.00				09/30/2010 -1,931.00	08/04/2011
381.00		81. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 786.00				09/29/2010 -405.00	08/04/2011
892.00		229. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 2,221.00				09/29/2010 -1,329.00	08/11/2011

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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)	
417.00		107. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 956.00					10/06/2010 -539.00	08/11/2011
2,717.00		693. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 6,189.00					10/06/2010 -3,472.00	08/11/2011
1,596.00		407. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 3,631.00					10/27/2010 -2,035.00	08/11/2011
1,639.00		418. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 3,472.00					03/29/2011 -1,833.00	08/11/2011
1,466.00		374. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 2,978.00					10/20/2010 -1,512.00	08/11/2011
1,242.00		318. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 2,532.00					10/20/2010 -1,290.00	08/11/2011
2,043.00		523. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 4,087.00					03/18/2011 -2,044.00	08/11/2011
764.00		37. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 751.00					11/04/2010 13.00	04/07/2011
620.00		30. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 609.00					11/04/2010 11.00	04/07/2011
1,260.00		61. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 1,238.00					11/04/2010 22.00	04/07/2011
1,338.00		66. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 1,177.00					06/30/2010 161.00	04/08/2011

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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)	
1,117.00		55. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 1,116.00					11/04/2010 1.00	04/08/2011
386.00		19. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 339.00					06/30/2010 47.00	04/08/2011
1,277.00		63. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 1,124.00					06/30/2010 153.00	04/08/2011
2,776.00		137. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 2,324.00					05/10/2010 452.00	04/08/2011
182.00		9. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 124.00					09/22/2009 58.00	04/08/2011
20.00		1. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 14.00					09/22/2009 6.00	04/11/2011
495.00		25. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 301.00					07/23/2009 194.00	04/11/2011
81.00		4. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 48.00					07/23/2009 33.00	04/11/2011
1,227.00		64. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 772.00					07/23/2009 455.00	04/12/2011
192.00		10. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 121.00					07/23/2009 71.00	04/12/2011
211.00		11. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 133.00					07/23/2009 78.00	04/12/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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890.00		46. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 555.00					07/23/2009 335.00	04/13/2011
1,800.00		93. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 1,065.00					07/01/2009 735.00	04/13/2011
1,200.00		62. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 700.00					07/13/2009 500.00	04/13/2011
930.00		48. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 542.00					07/13/2009 388.00	04/13/2011
1,919.00		99. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 1,116.00					06/30/2009 803.00	04/13/2011
738.00		38. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 428.00					06/30/2009 310.00	04/13/2011
427.00		22. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 246.00					07/14/2009 181.00	04/13/2011
924.00		48. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 536.00					07/14/2009 388.00	04/14/2011
154.00		8. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 84.00					07/02/2009 70.00	04/14/2011
231.00		12. EXLSERVICE HOLDINGS INC PROPERTY TYPE: SECURITIES 125.00					07/02/2009 106.00	04/14/2011
24,111.00		340. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 23,551.00					11/26/2010 560.00	12/01/2010

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11,059.00		132. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 10,709.00					03/17/2011 350.00	03/29/2011
34,780.00		412. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 28,538.00					11/26/2010 6,242.00	03/31/2011
23,146.00		270. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 18,702.00					11/26/2010 4,444.00	04/08/2011
5,058.00		59. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 4,057.00					11/29/2010 1,001.00	04/08/2011
3,281.00		41. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 3,524.00					02/28/2011 -243.00	06/10/2011
1,622.00		20. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 1,569.00					06/27/2011 53.00	07/06/2011
7,989.00		100. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 6,422.00					04/12/2010 1,567.00	12/14/2010
1,151.00		15. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 963.00					04/12/2010 188.00	01/24/2011
10,355.00		135. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 7,200.00					10/26/2007 3,155.00	01/24/2011
9,193.00		121. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 9,525.00					11/24/2010 -332.00	02/25/2011
2,280.00		30. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 2,362.00					11/24/2010 -82.00	02/25/2011

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380.00		5. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 383.00					11/05/2010 -3.00	02/25/2011
22,655.00		298. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 22,849.00					11/05/2010 -194.00	02/25/2011
6,288.00		75. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 5,751.00					11/05/2010 537.00	03/29/2011
8,466.00		100. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 8,169.00					02/09/2011 297.00	03/30/2011
1,568.00		20. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 1,533.00					11/05/2010 35.00	06/10/2011
3,505.00		45. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 2,400.00					10/26/2007 1,105.00	06/13/2011
2,337.00		30. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 1,590.00					10/25/2007 747.00	06/13/2011
885.00		10. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 767.00					11/05/2010 118.00	07/06/2011
11,940.00		125. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,586.00					12/13/2010 6,354.00	03/30/2011
7,080.00		175. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,558.00					07/08/2010 522.00	06/13/2011
7,778.00		150. FASTENAL CO PROPERTY TYPE: SECURITIES 7,560.00					05/24/2010 218.00	10/19/2010

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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)	
71,298.00		1375. FASTENAL CO PROPERTY TYPE: SECURITIES 66,504.00					04/01/2010 4,794.00	10/19/2010
22,941.00		450. FASTENAL CO PROPERTY TYPE: SECURITIES 16,656.00					02/09/2009 6,285.00	10/27/2010
24,296.00		453. FASTENAL CO PROPERTY TYPE: SECURITIES 16,767.00					02/09/2009 7,529.00	11/04/2010
9,709.00		152. FASTENAL CO PROPERTY TYPE: SECURITIES 9,623.00					02/10/2011 86.00	03/29/2011
9,666.00		150. FASTENAL CO PROPERTY TYPE: SECURITIES 9,397.00					02/09/2011 269.00	03/30/2011
2,423.00		78. FASTENAL CO PROPERTY TYPE: SECURITIES 2,348.00					12/29/2010 75.00	06/10/2011
6,993.00		225. FASTENAL CO PROPERTY TYPE: SECURITIES 6,789.00					02/03/2011 204.00	06/13/2011
1,090.00		30. FASTENAL CO PROPERTY TYPE: SECURITIES 950.00					02/10/2011 140.00	07/06/2011
9,108.00		266. FASTENAL CO PROPERTY TYPE: SECURITIES 8,420.00					02/10/2011 688.00	09/13/2011
5,273.00		154. FASTENAL CO PROPERTY TYPE: SECURITIES 4,636.00					12/29/2010 637.00	09/13/2011
1,377.00		1377.44 FG G01659 2/1/2004 5.000 12/1/20 PROPERTY TYPE: SECURITIES 1,368.00					07/12/2005 9.00	10/15/2010

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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)	
1,500.00		1499.62 FG G01659 2/1/2004 5.000 12/1/20 PROPERTY TYPE: SECURITIES 1,489.00					07/12/2005 11.00	11/15/2010
1,785.00		1785.48 FG G01659 2/1/2004 5.000 12/1/20 PROPERTY TYPE: SECURITIES 1,773.00					07/12/2005 12.00	12/15/2010
1,482.00		1482.01 FG G01659 2/1/2004 5.000 12/1/20 PROPERTY TYPE: SECURITIES 1,471.00					07/12/2005 11.00	01/15/2011
1,140.00		1139.68 FG G01659 2/1/2004 5.000 12/1/20 PROPERTY TYPE: SECURITIES 1,131.00					07/12/2005 9.00	02/15/2011
754.00		754.21 FG G01659 2/1/2004 5.000 12/1/203 PROPERTY TYPE: SECURITIES 749.00					07/12/2005 5.00	03/15/2011
809.00		808.53 FG G01659 2/1/2004 5.000 12/1/203 PROPERTY TYPE: SECURITIES 803.00					07/12/2005 6.00	04/15/2011
721.00		721.38 FG G01659 2/1/2004 5.000 12/1/203 PROPERTY TYPE: SECURITIES 716.00					07/12/2005 5.00	05/15/2011
392.00		391.59 FG G01659 2/1/2004 5.000 12/1/203 PROPERTY TYPE: SECURITIES 389.00					07/12/2005 3.00	06/15/2011
601.00		601.21 FG G01659 2/1/2004 5.000 12/1/203 PROPERTY TYPE: SECURITIES 597.00					07/12/2005 4.00	07/15/2011
629.00		629.18 FG G01659 2/1/2004 5.000 12/1/203 PROPERTY TYPE: SECURITIES 625.00					07/12/2005 4.00	08/15/2011
562.00		562.11 FG G01659 2/1/2004 5.000 12/1/203 PROPERTY TYPE: SECURITIES 558.00					07/12/2005 4.00	09/15/2011

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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)	
11.00		11.37 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 12.00					09/23/2004 -1.00	10/15/2010
12.00		12.35 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 13.00					09/23/2004 -1.00	11/15/2010
36.00		36.37 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 39.00					09/23/2004 -3.00	12/15/2010
364.00		364.16 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 387.00					09/23/2004 -23.00	01/15/2011
19.00		18.73 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 20.00					09/23/2004 -1.00	02/15/2011
14.00		14.45 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 15.00					09/23/2004 -1.00	03/15/2011
9.00		9.46 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 10.00					09/23/2004 -1.00	04/15/2011
16.00		15.7 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 17.00					09/23/2004 -1.00	05/15/2011
15.00		14.93 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 16.00					09/23/2004 -1.00	06/15/2011
14.00		13.63 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 15.00					09/23/2004 -1.00	07/15/2011
8.00		8.45 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 9.00					09/23/2004 -1.00	08/15/2011

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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)	
5.00		4.64 FG C62740 1/1/2002 7.000 1/1/2032 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	09/15/2011
3.00		2.64 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 3.00					03/20/2003	10/15/2010
3.00		2.65 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 3.00					03/20/2003	11/15/2010
3.00		2.67 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 3.00					03/20/2003	12/15/2010
3.00		2.69 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 3.00					03/20/2003	01/15/2011
3.00		2.7 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 3.00					03/20/2003	02/15/2011
3.00		2.71 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 3.00					03/20/2003	03/15/2011
3.00		2.73 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 3.00					03/20/2003	04/15/2011
616.00		615.65 FG C71972 10/1/2002 6.500 9/1/203 PROPERTY TYPE: SECURITIES 642.00					03/20/2003	05/15/2011 -26.00
2.00		1.75 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	06/15/2011
2.00		1.77 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	07/15/2011

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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)	
2.00		1.77 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	08/15/2011
2.00		1.78 FG C71972 10/1/2002 6.500 9/1/2032 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	09/15/2011
109.00		109. FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 114.00					03/25/2003	10/15/2010
7.00		7.37 FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 8.00					03/25/2003	11/15/2010
12.00		12.48 FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 13.00					03/25/2003	12/15/2010
118.00		118.06 FG C72254 10/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES 123.00					03/25/2003	01/15/2011
122.00		122.28 FG C72254 10/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES 127.00					03/25/2003	02/15/2011
9.00		9.33 FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 10.00					03/25/2003	03/15/2011
118.00		118. FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 123.00					03/25/2003	04/15/2011
113.00		112.71 FG C72254 10/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES 117.00					03/25/2003	05/15/2011
10.00		9.73 FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 10.00					03/25/2003	06/15/2011

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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)	
7.00		7.11 FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 7.00					03/25/2003	07/15/2011
137.00		137.2 FG C72254 10/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 143.00					03/25/2003	08/15/2011
101.00		100.59 FG C72254 10/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES 105.00					03/25/2003	09/15/2011
238.00		237.76 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 246.00					01/30/2003	10/15/2010
248.00		248.03 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 257.00					01/30/2003	11/15/2010
1,101.00		1101.27 FG E94171 1/1/2003 5.500 2/1/201 PROPERTY TYPE: SECURITIES 1,140.00					01/30/2003	12/15/2010
476.00		475.52 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 492.00					01/30/2003	01/15/2011
285.00		284.56 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 295.00					01/30/2003	02/15/2011
723.00		722.79 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 748.00					01/30/2003	03/15/2011
186.00		185.76 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 192.00					01/30/2003	04/15/2011
175.00		174.99 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 181.00					01/30/2003	05/15/2011

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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)	
179.00		179.1 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 185.00					01/30/2003 -6.00	06/15/2011
207.00		206.58 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 214.00					01/30/2003 -7.00	07/15/2011
175.00		175.45 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 182.00					01/30/2003 -7.00	08/15/2011
177.00		177.26 FG E94171 1/1/2003 5.500 2/1/2018 PROPERTY TYPE: SECURITIES 184.00					01/30/2003 -7.00	09/15/2011
3,344.00		3343.83 FG E98361 8/1/2003 5.000 8/1/201 PROPERTY TYPE: SECURITIES 3,357.00					08/24/2005 -13.00	10/15/2010
982.00		981.58 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES 986.00					08/24/2005 -4.00	11/15/2010
1,773.00		1773.3 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES 1,781.00					08/24/2005 -8.00	12/15/2010
826.00		826.2 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES 830.00					08/24/2005 -4.00	01/15/2011
1,844.00		1844.36 FG E98361 8/1/2003 5.000 8/1/201 PROPERTY TYPE: SECURITIES 1,852.00					08/24/2005 -8.00	02/15/2011
1,514.00		1513.95 FG E98361 8/1/2003 5.000 8/1/201 PROPERTY TYPE: SECURITIES 1,520.00					08/24/2005 -6.00	03/15/2011
765.00		765.44 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES 769.00					08/24/2005 -4.00	04/15/2011

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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)	
770.00		769.62 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES 773.00					08/24/2005 -3.00	05/15/2011
1,584.00		1584.09 FG E98361 8/1/2003 5.000 8/1/201 PROPERTY TYPE: SECURITIES 1,591.00					08/24/2005 -7.00	06/15/2011
2,633.00		2632.69 FG E98361 8/1/2003 5.000 8/1/201 PROPERTY TYPE: SECURITIES 2,643.00					08/24/2005 -10.00	07/15/2011
877.00		877.13 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES 881.00					08/24/2005 -4.00	08/15/2011
761.00		761.09 FG E98361 8/1/2003 5.000 8/1/2018 PROPERTY TYPE: SECURITIES 764.00					08/24/2005 -3.00	09/15/2011
132.00		131.58 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 130.00					05/24/2007 2.00	10/15/2010
140.00		140.49 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 139.00					05/24/2007 1.00	11/15/2010
8,278.00		8278.07 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 8,195.00					05/24/2007 83.00	12/15/2010
9,997.00		9997.09 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 9,897.00					05/24/2007 100.00	01/15/2011
124.00		124.02 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 123.00					05/24/2007 1.00	02/15/2011
114.00		114.25 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 113.00					05/24/2007 1.00	03/15/2011

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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)	
129.00		128.52 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 127.00					05/24/2007	04/15/2011
							2.00	
101.00		100.71 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 100.00					05/24/2007	05/15/2011
							1.00	
115.00		114.91 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 114.00					05/24/2007	06/15/2011
							1.00	
5,178.00		5177.97 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 5,126.00					05/24/2007	07/15/2011
							52.00	
5,195.00		5195.48 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 5,144.00					05/24/2007	08/15/2011
							51.00	
102.00		102.12 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 101.00					05/24/2007	09/15/2011
							1.00	
1,628.00		1628.08 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,639.00					07/28/2008	10/15/2010
							-11.00	
2,684.00		2683.73 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 2,701.00					07/28/2008	11/15/2010
							-17.00	
239.00		238.7 FG A62719 06/01/07 6.000 07/01/37 PROPERTY TYPE: SECURITIES 240.00					07/28/2008	12/15/2010
							-1.00	
246.00		245.78 FG A62719 06/01/07 6.000 07/01/37 PROPERTY TYPE: SECURITIES 247.00					07/28/2008	01/15/2011
							-1.00	
1,779.00		1778.75 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,790.00					07/28/2008	02/15/2011
							-11.00	

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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)	
1,443.00		1442.78 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,452.00					07/28/2008 -9.00	03/15/2011
1,748.00		1747.83 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,759.00					07/28/2008 -11.00	04/15/2011
239.00		238.75 FG A62719 06/01/07 6.000 07/01/37 PROPERTY TYPE: SECURITIES 240.00					07/28/2008 -1.00	05/15/2011
246.00		246.25 FG A62719 06/01/07 6.000 07/01/37 PROPERTY TYPE: SECURITIES 248.00					07/28/2008 -2.00	06/15/2011
1,703.00		1702.98 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,714.00					07/28/2008 -11.00	07/15/2011
1,611.00		1610.75 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,621.00					07/28/2008 -10.00	08/15/2011
1,484.00		1484.28 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,494.00					07/28/2008 -10.00	09/15/2011
4,081.00		4081.1 FG G02274 07/01/06 5.000 07/01/36 PROPERTY TYPE: SECURITIES 3,822.00					06/28/2007 259.00	10/15/2010
4,085.00		4084.64 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 3,825.00					06/28/2007 260.00	11/15/2010
4,294.00		4294.47 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 4,022.00					06/28/2007 272.00	12/15/2010
4,242.00		4241.78 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 3,973.00					06/28/2007 269.00	01/15/2011

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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)	
2,396.00		2396. FG G02274 07/01/06 5.000 07/01/36 PROPERTY TYPE: SECURITIES 2,244.00					06/28/2007 152.00	02/15/2011
2,372.00		2372.11 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,222.00					06/28/2007 150.00	03/15/2011
2,166.00		2166.21 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,029.00					06/28/2007 137.00	04/15/2011
1,302.00		1302.1 FG G02274 07/01/06 5.000 07/01/36 PROPERTY TYPE: SECURITIES 1,219.00					06/28/2007 83.00	05/15/2011
1,427.00		1426.87 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,336.00					06/28/2007 91.00	06/15/2011
1,594.00		1593.69 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,493.00					06/28/2007 101.00	07/15/2011
1,883.00		1883.06 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,764.00					06/28/2007 119.00	08/15/2011
1,671.00		1670.67 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,565.00					06/28/2007 106.00	09/15/2011
3,650.00		3649.52 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,881.00					12/15/2009 -231.00	10/15/2010
7,766.00		7765.63 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 8,258.00					12/15/2009 -492.00	11/15/2010
5,743.00		5742.87 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 6,107.00					12/15/2009 -364.00	12/15/2010

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Kind of Property		Description				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)	
3,806.00		3806.11 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 4,048.00				12/15/2009 -242.00	01/15/2011
4,901.00		4900.81 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 5,212.00				12/15/2009 -311.00	02/15/2011
2,951.00		2950.78 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,138.00				12/15/2009 -187.00	03/15/2011
3,443.00		3442.71 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,661.00				12/15/2009 -218.00	04/15/2011
2,032.00		2032.42 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 2,161.00				12/15/2009 -129.00	05/15/2011
3,049.00		3048.75 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,242.00				12/15/2009 -193.00	06/15/2011
5,230.00		5230.47 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 5,562.00				12/15/2009 -332.00	07/15/2011
2,124.00		2123.73 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 2,258.00				12/15/2009 -134.00	08/15/2011
2,580.00		2579.54 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 2,743.00				12/15/2009 -163.00	09/15/2011
10,379.00		10378.66 FG G04106 03/01/08 6.000 02/01/ PROPERTY TYPE: SECURITIES 10,432.00				07/28/2008 -53.00	10/15/2010
3,619.00		3619.06 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 3,638.00				07/28/2008 -19.00	11/15/2010

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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)	
1,663.00		1662.82 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,671.00					07/28/2008 -8.00	12/15/2010
3,061.00		3061. FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 3,077.00					07/28/2008 -16.00	01/15/2011
1,329.00		1328.96 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,336.00					07/28/2008 -7.00	02/15/2011
11,738.00		11737.95 FG G04106 03/01/08 6.000 02/01/ PROPERTY TYPE: SECURITIES 11,798.00					07/28/2008 -60.00	03/15/2011
3,687.00		3687.26 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 3,706.00					07/28/2008 -19.00	04/15/2011
9,361.00		9361.3 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 9,410.00					07/28/2008 -49.00	05/15/2011
5,135.00		5134.71 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 5,161.00					07/28/2008 -26.00	06/15/2011
1,442.00		1441.99 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,449.00					07/28/2008 -7.00	07/15/2011
1,502.00		1502.13 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,510.00					07/28/2008 -8.00	08/15/2011
2,511.00		2511.22 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 2,524.00					07/28/2008 -13.00	09/15/2011
2,189.00		2188.87 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,315.00					09/21/2009 -126.00	10/15/2010

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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)	
1,578.00		1577.73 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,669.00					09/21/2009 -91.00	11/15/2010
1,945.00		1944.52 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,057.00					09/21/2009 -112.00	12/15/2010
1,983.00		1982.83 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,097.00					09/21/2009 -114.00	01/15/2011
1,939.00		1939.15 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,051.00					09/21/2009 -112.00	02/15/2011
1,950.00		1950.4 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 2,063.00					09/21/2009 -113.00	03/15/2011
1,297.00		1296.81 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,372.00					09/21/2009 -75.00	04/15/2011
1,312.00		1311.6 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 1,387.00					09/21/2009 -75.00	05/15/2011
962.00		962.19 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 1,018.00					09/21/2009 -56.00	06/15/2011
1,264.00		1263.6 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 1,337.00					09/21/2009 -73.00	07/15/2011
1,238.00		1237.6 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 1,309.00					09/21/2009 -71.00	08/15/2011
1,844.00		1843.95 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,951.00					09/21/2009 -107.00	09/15/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				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)	
1,028.00		1027.73 FG G0-5733 11/01/09 5.00 11/01/3 PROPERTY TYPE: SECURITIES 1,086.00				06/14/2010 -58.00	10/15/2010
1,042.00		1042.04 FG G0-5733 11/01/09 5.00 11/01/3 PROPERTY TYPE: SECURITIES 1,101.00				06/14/2010 -59.00	11/15/2010
1,380.00		1380.2 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 1,458.00				06/14/2010 -78.00	12/15/2010
1,195.00		1194.53 FG G0-5733 11/01/09 5.00 11/01/3 PROPERTY TYPE: SECURITIES 1,262.00				06/14/2010 -67.00	01/15/2011
882.00		881.79 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 932.00				06/14/2010 -50.00	02/15/2011
890.00		889.91 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 940.00				06/14/2010 -50.00	03/15/2011
531.00		531.02 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 561.00				06/14/2010 -30.00	04/15/2011
640.00		640.08 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 676.00				06/14/2010 -36.00	05/15/2011
422.00		422.17 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 446.00				06/14/2010 -24.00	06/15/2011
980.00		979.8 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 1,035.00				06/14/2010 -55.00	07/15/2011
499.00		499.09 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 527.00				06/14/2010 -28.00	08/15/2011

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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)	
759.00		759.46 FG G0-5733 11/01/09 5.00 11/01/39 PROPERTY TYPE: SECURITIES 802.00					06/14/2010 -43.00	09/15/2011
1,323.00		1322.65 FG C90986 6/1/2006 7.000 6/1/202 PROPERTY TYPE: SECURITIES 1,362.00					10/05/2006 -39.00	10/15/2010
1,247.00		1247.17 FG C90986 6/1/2006 7.000 6/1/202 PROPERTY TYPE: SECURITIES 1,284.00					10/05/2006 -37.00	11/15/2010
79.00		79.25 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 82.00					10/05/2006 -3.00	12/15/2010
84.00		83.63 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 86.00					10/05/2006 -2.00	01/15/2011
87.00		86.57 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 89.00					10/05/2006 -2.00	02/15/2011
82.00		82.18 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 85.00					10/05/2006 -3.00	03/15/2011
85.00		85.28 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 88.00					10/05/2006 -3.00	04/15/2011
79.00		79.24 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 82.00					10/05/2006 -3.00	05/15/2011
85.00		85.08 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 88.00					10/05/2006 -3.00	06/15/2011
83.00		82.7 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 85.00					10/05/2006 -2.00	07/15/2011

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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)	
90.00		90.04 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 93.00					10/05/2006 -3.00	08/15/2011
88.00		87.84 FG C90986 6/1/2006 7.000 6/1/2026 PROPERTY TYPE: SECURITIES 90.00					10/05/2006 -2.00	09/15/2011
629.00		628.96 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 628.00					02/22/2011 1.00	04/15/2011
756.00		755.59 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 754.00					02/22/2011 2.00	05/15/2011
708.00		708.47 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 707.00					02/22/2011 1.00	06/15/2011
756.00		756.11 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 755.00					02/22/2011 1.00	07/15/2011
858.00		857.54 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 856.00					02/22/2011 2.00	08/15/2011
1,052.00		1052.26 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,050.00					02/22/2011 2.00	09/15/2011
596.00		596.16 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 622.00					01/30/2003 -26.00	10/15/2010
373.00		373.14 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 389.00					01/30/2003 -16.00	11/15/2010
273.00		272.55 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 284.00					01/30/2003 -11.00	12/15/2010

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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)	
572.00		571.54 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 596.00					01/30/2003 -24.00	01/15/2011
440.00		439.57 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 458.00					01/30/2003 -18.00	02/15/2011
300.00		299.87 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 313.00					01/30/2003 -13.00	03/15/2011
376.00		375.83 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 392.00					01/30/2003 -16.00	04/15/2011
397.00		396.66 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 414.00					01/30/2003 -17.00	05/15/2011
342.00		341.82 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 357.00					01/30/2003 -15.00	06/15/2011
286.00		285.66 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 298.00					01/30/2003 -12.00	07/15/2011
539.00		539.13 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 562.00					01/30/2003 -23.00	08/15/2011
205.00		204.67 FG C00701 1/1/1999 6.500 1/1/2029 PROPERTY TYPE: SECURITIES 213.00					01/30/2003 -8.00	09/15/2011
468.00		468.18 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 490.00					08/26/2010 -22.00	10/15/2010
944.00		944.38 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 988.00					08/26/2010 -44.00	11/15/2010

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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)	
1,458.00		1458.29 FH A9-3505 08/01/10 4.500 08/01/ PROPERTY TYPE: SECURITIES 1,526.00					08/26/2010 -68.00	12/15/2010
1,293.00		1292.7 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 1,353.00					08/26/2010 -60.00	01/15/2011
687.00		686.81 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 719.00					08/26/2010 -32.00	02/15/2011
482.00		481.88 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 504.00					08/26/2010 -22.00	03/15/2011
234.00		234.43 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 245.00					08/26/2010 -11.00	04/15/2011
287.00		287.07 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 300.00					08/26/2010 -13.00	05/15/2011
345.00		345.26 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 361.00					08/26/2010 -16.00	06/15/2011
609.00		609.11 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 637.00					08/26/2010 -28.00	07/15/2011
59,172.00		57059.08 FH A9-3505 08/01/10 4.500 08/01 PROPERTY TYPE: SECURITIES 59,716.00					08/26/2010 -544.00	07/18/2011
608.00		607.483 FH A9-3505 08/01/10 4.500 08/01/ PROPERTY TYPE: SECURITIES 636.00					08/26/2010 -28.00	08/15/2011
126.00		126.02 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 130.00					03/17/2011 -4.00	05/15/2011

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Kind of Property		Description				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)	
921.00		920.94 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 947.00				03/17/2011 -26.00	06/15/2011
565.00		564.92 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 581.00				03/17/2011 -16.00	07/15/2011
511.00		510.64 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 525.00				03/17/2011 -14.00	08/15/2011
1,599.00		1599.48 FG A97897 03/01/11 4.500 04/01/4 PROPERTY TYPE: SECURITIES 1,645.00				03/17/2011 -46.00	09/15/2011
70,477.00		66137.155 FG A97897 03/01/11 4.500 04/01 PROPERTY TYPE: SECURITIES 68,039.00				03/17/2011 2,438.00	09/26/2011
138,003.00		129504.381 FG A97897 03/01/11 4.500 04/0 PROPERTY TYPE: SECURITIES 132,681.00				04/21/2011 5,322.00	09/26/2011
6,887.00		6887.01 FG A15862 11/01/03 5.500 12/01/3 PROPERTY TYPE: SECURITIES 7,334.00				01/21/2010 -447.00	10/15/2010
255,428.00		236507.004 FG A15862 11/01/03 5.500 12/0 PROPERTY TYPE: SECURITIES 251,843.00				01/21/2010 3,585.00	10/18/2010
1,628.00		1627.82 FG A24611 7/1/2004 4.500 6/1/203 PROPERTY TYPE: SECURITIES 1,578.00				09/21/2004 50.00	10/15/2010
2,501.00		2501.04 FG A24611 7/1/2004 4.500 6/1/203 PROPERTY TYPE: SECURITIES 2,424.00				09/21/2004 77.00	11/15/2010
2,309.00		2309.19 FG A24611 7/1/2004 4.500 6/1/203 PROPERTY TYPE: SECURITIES 2,238.00				09/21/2004 71.00	12/15/2010

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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)	
830.00		830.46 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 805.00					09/21/2004 25.00	01/15/2011
148.00		147.87 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 143.00					09/21/2004 5.00	02/15/2011
2,264.00		2263.98 FG A24611 7/1/2004 4.500 6/1/203 PROPERTY TYPE: SECURITIES 2,195.00					09/21/2004 69.00	03/15/2011
127.00		126.77 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 123.00					09/21/2004 4.00	04/15/2011
140.00		139.55 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 135.00					09/21/2004 5.00	05/15/2011
128.00		127.83 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 124.00					09/21/2004 4.00	06/15/2011
123.00		122.91 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 119.00					09/21/2004 4.00	07/15/2011
129.00		128.59 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 125.00					09/21/2004 4.00	08/15/2011
135.00		134.88 FG A24611 7/1/2004 4.500 6/1/2034 PROPERTY TYPE: SECURITIES 131.00					09/21/2004 4.00	09/15/2011
33.00		32.76 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 34.00					02/28/2005 -1.00	10/15/2010
2,198.00		2198.47 FG A27124 9/1/2004 6.000 10/1/20 PROPERTY TYPE: SECURITIES 2,261.00					02/28/2005 -63.00	11/15/2010

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Kind of Property		Description				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)	
30.00		29.69 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 31.00				02/28/2005 -1.00	12/15/2010
25.00		24.67 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 25.00				02/28/2005	01/15/2011
2,011.00		2011.39 FG A27124 9/1/2004 6.000 10/1/20 PROPERTY TYPE: SECURITIES 2,068.00				02/28/2005 -57.00	02/15/2011
33.00		33.35 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 34.00				02/28/2005 -1.00	03/15/2011
28.00		28.25 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 29.00				02/28/2005 -1.00	04/15/2011
34.00		33.69 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 35.00				02/28/2005 -1.00	05/15/2011
21.00		21.42 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 22.00				02/28/2005 -1.00	06/15/2011
28.00		27.83 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 29.00				02/28/2005 -1.00	07/15/2011
26.00		26.44 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 27.00				02/28/2005 -1.00	08/15/2011
27.00		27.42 FG A27124 9/1/2004 6.000 10/1/2034 PROPERTY TYPE: SECURITIES 28.00				02/28/2005 -1.00	09/15/2011
198.00		198.09 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 192.00				09/21/2004 6.00	10/15/2010

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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)	
199.00		198.73 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 193.00					09/21/2004 6.00	11/15/2010
200.00		199.57 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 193.00					09/21/2004 7.00	12/15/2010
201.00		200.62 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 194.00					09/21/2004 7.00	01/15/2011
14,239.00		14239.39 FG A26659 9/1/2004 4.500 9/1/20 PROPERTY TYPE: SECURITIES 13,803.00					09/21/2004 436.00	02/15/2011
176.00		176.36 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 171.00					09/21/2004 5.00	03/15/2011
178.00		178.03 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 173.00					09/21/2004 5.00	04/15/2011
104.00		104.35 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 101.00					09/21/2004 3.00	05/15/2011
105.00		104.79 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 102.00					09/21/2004 3.00	06/15/2011
157.00		157.48 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 153.00					09/21/2004 4.00	07/15/2011
180.00		180.15 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 175.00					09/21/2004 5.00	08/15/2011
181.00		180.91 FG A26659 9/1/2004 4.500 9/1/2034 PROPERTY TYPE: SECURITIES 175.00					09/21/2004 6.00	09/15/2011

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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)	
828.00		828.3 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 852.00					05/04/2005 -24.00	10/15/2010
183.00		182.99 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 188.00					05/04/2005 -5.00	11/15/2010
42.00		42.21 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 43.00					05/04/2005 -1.00	12/15/2010
320.00		319.85 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 329.00					05/04/2005 -9.00	01/15/2011
121.00		121.34 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 125.00					05/04/2005 -4.00	02/15/2011
650.00		650.13 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 669.00					05/04/2005 -19.00	03/15/2011
33.00		33.23 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 34.00					05/04/2005 -1.00	04/15/2011
35.00		34.77 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 36.00					05/04/2005 -1.00	05/15/2011
163.00		162.76 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 167.00					05/04/2005 -4.00	06/15/2011
966.00		966.38 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 994.00					05/04/2005 -28.00	07/15/2011
974.00		973.54 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 1,001.00					05/04/2005 -27.00	08/15/2011

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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)	
483.00		483.27 FG A34083 3/1/2005 6.000 2/1/2035 PROPERTY TYPE: SECURITIES 497.00					05/04/2005 -14.00	09/15/2011
916.00		915.52 FN 255628 1/1/2005 5.500 2/1/2025 PROPERTY TYPE: SECURITIES 936.00					02/15/2005 -20.00	10/25/2010
1,037.00		1037.16 FN 255628 1/1/2005 5.500 2/1/202 PROPERTY TYPE: SECURITIES 1,060.00					02/15/2005 -23.00	11/25/2010
1,399.00		1399.35 FN 255628 1/1/2005 5.500 2/1/202 PROPERTY TYPE: SECURITIES 1,431.00					02/15/2005 -32.00	12/25/2010
1,183.00		1183.07 FN 255628 1/1/2005 5.500 2/1/202 PROPERTY TYPE: SECURITIES 1,210.00					02/15/2005 -27.00	01/25/2011
1,149.00		1149.13 FN 255628 1/1/2005 5.500 2/1/202 PROPERTY TYPE: SECURITIES 1,175.00					02/15/2005 -26.00	02/25/2011
870.00		870.22 FN 255628 1/1/2005 5.500 2/1/2025 PROPERTY TYPE: SECURITIES 890.00					02/15/2005 -20.00	03/25/2011
1,067.00		1067.21 FN 255628 1/1/2005 5.500 2/1/202 PROPERTY TYPE: SECURITIES 1,091.00					02/15/2005 -24.00	04/25/2011
858.00		858.43 FN 255628 1/1/2005 5.500 2/1/2025 PROPERTY TYPE: SECURITIES 878.00					02/15/2005 -20.00	05/25/2011
692.00		692.23 FN 255628 1/1/2005 5.500 2/1/2025 PROPERTY TYPE: SECURITIES 708.00					02/15/2005 -16.00	06/25/2011
625.00		624.82 FN 255628 1/1/2005 5.500 2/1/2025 PROPERTY TYPE: SECURITIES 639.00					02/15/2005 -14.00	07/25/2011

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Kind of Property		Description				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)	
599.00		599.08 FN 255628 1/1/2005 5.500 2/1/2025 PROPERTY TYPE: SECURITIES 612.00				02/15/2005 -13.00	08/25/2011
980.00		980.13 FN 255628 1/1/2005 5.500 2/1/2025 PROPERTY TYPE: SECURITIES 1,002.00				02/15/2005 -22.00	09/25/2011
4,224.00		4224.25 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 4,133.00				11/03/2005 91.00	10/25/2010
3,191.00		3190.95 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 3,123.00				11/03/2005 68.00	11/25/2010
4,589.00		4588.9 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 4,493.00				11/03/2005 96.00	12/25/2010
3,959.00		3959.19 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 3,877.00				11/03/2005 82.00	01/25/2011
2,812.00		2811.73 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 2,755.00				11/03/2005 57.00	02/25/2011
4,060.00		4059.88 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 3,981.00				11/03/2005 79.00	03/25/2011
3,042.00		3042.18 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 2,985.00				11/03/2005 57.00	04/25/2011
2,828.00		2827.6 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 2,775.00				11/03/2005 53.00	05/25/2011
2,973.00		2973.37 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 2,920.00				11/03/2005 53.00	06/25/2011

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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)	
3,341.00		3340.86 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 3,282.00					11/03/2005 59.00	07/25/2011
2,422.00		2421.96 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 2,380.00					11/03/2005 42.00	08/25/2011
3,038.00		3037.82 FN 255547 DTD 12/01/04 4.50% DUE PROPERTY TYPE: SECURITIES 2,986.00					11/03/2005 52.00	09/25/2011
5,483.00		5483.06 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 5,841.00					05/25/2010 -358.00	10/25/2010
6,023.00		6022.63 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 6,416.00					05/25/2010 -393.00	11/25/2010
6,712.00		6712.14 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 7,151.00					05/25/2010 -439.00	12/25/2010
4,650.00		4650.22 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 4,954.00					05/25/2010 -304.00	01/25/2011
4,145.00		4145.23 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 4,416.00					05/25/2010 -271.00	02/25/2011
4,232.00		4231.76 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 4,508.00					05/25/2010 -276.00	03/25/2011
4,399.00		4398.56 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 4,686.00					05/25/2010 -287.00	04/25/2011
3,411.00		3410.56 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 3,633.00					05/25/2010 -222.00	05/25/2011

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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)	
2,868.00		2867.57 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 3,055.00					05/25/2010 -187.00	06/25/2011
2,779.00		2779. FN 255892 8/1/2005 5.000 9/1/2025 PROPERTY TYPE: SECURITIES 2,961.00					05/25/2010 -182.00	07/25/2011
3,287.00		3286.62 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 3,501.00					05/25/2010 -214.00	08/25/2011
3,976.00		3976.46 FN 255892 8/1/2005 5.000 9/1/202 PROPERTY TYPE: SECURITIES 4,236.00					05/25/2010 -260.00	09/25/2011
3,164.00		3163.54 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 3,175.00					04/07/2004 -11.00	10/25/2010
4,862.00		4861.96 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 4,880.00					04/07/2004 -18.00	11/25/2010
4,204.00		4204.12 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 4,220.00					04/07/2004 -16.00	12/25/2010
5,760.00		5759.57 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 5,781.00					04/07/2004 -21.00	01/25/2011
3,629.00		3629.17 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 3,643.00					04/07/2004 -14.00	02/25/2011
1,499.00		1498.96 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 1,505.00					04/07/2004 -6.00	03/25/2011
1,567.00		1566.56 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 1,572.00					04/07/2004 -5.00	04/25/2011

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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)	
3,054.00		3053.87 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 3,065.00					04/07/2004 -11.00	05/25/2011
3,081.00		3080.96 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 3,093.00					04/07/2004 -12.00	06/25/2011
1,516.00		1516.33 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 1,522.00					04/07/2004 -6.00	07/25/2011
7,309.00		7308.86 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 7,336.00					04/07/2004 -27.00	08/25/2011
4,648.00		4647.93 FN 357529 3/1/2004 4.500 3/1/201 PROPERTY TYPE: SECURITIES 4,665.00					04/07/2004 -17.00	09/25/2011
7.00		6.85 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 7.00					03/20/2003	10/25/2010
7.00		7.23 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003 -1.00	11/25/2010
7.00		7.28 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003 -1.00	12/25/2010
7.00		7.32 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003 -1.00	01/25/2011
7.00		7.37 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003 -1.00	02/25/2011
7.00		7.41 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003 -1.00	03/25/2011

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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)	
7.00		7.46 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003 -1.00	04/25/2011
8.00		7.51 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003	05/25/2011
8.00		8.05 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003	06/25/2011
8.00		8.1 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 8.00					03/20/2003	07/25/2011
8.00		8.15 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 9.00					03/20/2003 -1.00	08/25/2011
8.00		8.2 FN 732269 8/1/1998 6.500 8/1/2028 PROPERTY TYPE: SECURITIES 9.00					03/20/2003 -1.00	09/25/2011
4.00		4.03 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	10/25/2010
4.00		4.05 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	11/25/2010
4.00		4.07 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	12/25/2010
4.00		4.1 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	01/25/2011
4.00		4.12 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	02/25/2011

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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)	
4.00		4.14 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	03/25/2011
4.00		4.17 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	04/25/2011
4.00		4.19 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	05/25/2011
4.00		4.22 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	06/25/2011
4.00		4.24 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	07/25/2011
4.00		4.26 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	08/25/2011
4.00		4.29 FN 496848 6/1/1999 6.500 6/1/2029 PROPERTY TYPE: SECURITIES 4.00					03/20/2003	09/25/2011
12,726.00		1967. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 12,650.00					11/30/2010	03/31/2011
969.00		148. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 968.00					11/29/2010	04/01/2011
8.00		8.14 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 9.00					01/24/2003	10/25/2010
8.00		8.17 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 9.00					01/24/2003	11/25/2010

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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)	
788.00		788.36 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 841.00					01/24/2003 -53.00	12/25/2010
4.00		4.47 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003 -1.00	01/25/2011
5.00		4.5 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	02/25/2011
5.00		4.53 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	03/25/2011
5.00		4.56 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	04/25/2011
5.00		4.59 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	05/25/2011
5.00		4.62 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	06/25/2011
5.00		4.66 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	07/25/2011
5.00		4.69 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	08/25/2011
5.00		4.72 FN 540040 7/1/2000 7.500 6/1/2028 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	09/25/2011
19.00		19.05 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 20.00					04/15/2003 -1.00	10/25/2010

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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)	
19.00		19.15 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 20.00					04/15/2003 -1.00	11/25/2010
19.00		19.25 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 20.00					04/15/2003 -1.00	12/25/2010
19.00		19.35 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 20.00					04/15/2003 -1.00	01/25/2011
169.00		168.9 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 177.00					04/15/2003 -8.00	02/25/2011
19.00		18.7 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 20.00					04/15/2003 -1.00	03/25/2011
24.00		24.28 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 25.00					04/15/2003 -1.00	04/25/2011
19.00		19.03 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 20.00					04/15/2003 -1.00	05/25/2011
23.00		23.41 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 24.00					04/15/2003 -1.00	06/25/2011
19.00		19.42 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 20.00					04/15/2003 -1.00	07/25/2011
18.00		18.04 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 19.00					04/15/2003 -1.00	08/25/2011
270.00		270.14 FN 575515 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 282.00					04/15/2003 -12.00	09/25/2011

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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)	
26.00		26.46 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 28.00					04/15/2003 -2.00	10/25/2010
170.00		169.52 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 177.00					04/15/2003 -7.00	11/25/2010
25.00		24.72 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 26.00					04/15/2003 -1.00	12/25/2010
25.00		24.86 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 26.00					04/15/2003 -1.00	01/25/2011
25.00		24.99 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 26.00					04/15/2003 -1.00	02/25/2011
25.00		25.13 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 26.00					04/15/2003 -1.00	03/25/2011
25.00		25.26 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 26.00					04/15/2003 -1.00	04/25/2011
25.00		25.4 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 27.00					04/15/2003 -2.00	05/25/2011
315.00		315.17 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 330.00					04/15/2003 -15.00	06/25/2011
22.00		22.25 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 23.00					04/15/2003 -1.00	07/25/2011
22.00		22.37 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 23.00					04/15/2003 -1.00	08/25/2011

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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)	
22.00		22.49 FN 575501 5/1/2002 6.000 5/1/2017 PROPERTY TYPE: SECURITIES 24.00					04/15/2003 -2.00	09/25/2011
15.00		14.62 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 15.00					04/15/2003	10/25/2010
15.00		15.17 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 16.00					04/15/2003 -1.00	11/25/2010
15.00		14.69 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 15.00					04/15/2003	12/25/2010
15.00		14.91 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 16.00					04/15/2003 -1.00	01/25/2011
15.00		14.78 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 15.00					04/15/2003	02/25/2011
15.00		14.93 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 16.00					04/15/2003 -1.00	03/25/2011
15.00		15.06 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 16.00					04/15/2003 -1.00	04/25/2011
76.00		76.1 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 80.00					04/15/2003 -4.00	05/25/2011
14.00		14.34 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 15.00					04/15/2003 -1.00	06/25/2011
14.00		14.49 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 15.00					04/15/2003 -1.00	07/25/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				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)	
41.00		40.82 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 43.00				04/15/2003 -2.00	08/25/2011
14.00		14.21 FN 623876 2/1/2002 6.000 2/1/2017 PROPERTY TYPE: SECURITIES 15.00				04/15/2003 -1.00	09/25/2011
138.00		138.3 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 147.00				01/22/2003 -9.00	10/25/2010
28.00		28.24 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 30.00				01/22/2003 -2.00	11/25/2010
28.00		28.04 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 30.00				01/22/2003 -2.00	12/25/2010
28.00		27.97 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 30.00				01/22/2003 -2.00	01/25/2011
28.00		28.13 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 30.00				01/22/2003 -2.00	02/25/2011
28.00		28.29 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 30.00				01/22/2003 -2.00	03/25/2011
53.00		53.42 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 57.00				01/22/2003 -4.00	04/25/2011
128.00		128.47 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 136.00				01/22/2003 -8.00	05/25/2011
27.00		27.33 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 29.00				01/22/2003 -2.00	06/25/2011

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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)	
70.00		70.36 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 75.00					01/22/2003	07/25/2011 -5.00
23.00		22.51 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 24.00					01/22/2003	08/25/2011 -1.00
23.00		22.68 FN 626811 6/1/2002 6.500 6/1/2017 PROPERTY TYPE: SECURITIES 24.00					01/22/2003	09/25/2011 -1.00
47.00		46.93 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 49.00					04/08/2003	10/25/2010 -2.00
47.00		47.22 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 50.00					04/08/2003	11/25/2010 -3.00
2,238.00		2237.77 FN 637252 5/1/2002 7.000 5/1/203 PROPERTY TYPE: SECURITIES 2,358.00					04/08/2003	12/25/2010 -120.00
42.00		41.79 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 44.00					04/08/2003	01/25/2011 -2.00
51.00		50.93 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 54.00					04/08/2003	02/25/2011 -3.00
45.00		44.69 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 47.00					04/08/2003	03/25/2011 -2.00
45.00		44.98 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 47.00					04/08/2003	04/25/2011 -2.00
43.00		42.93 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 45.00					04/08/2003	05/25/2011 -2.00

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				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)	
4,124.00		4123.74 FN 637252 5/1/2002 7.000 5/1/203 PROPERTY TYPE: SECURITIES 4,345.00				04/08/2003 -221.00	06/25/2011
36.00		36.39 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 38.00				04/08/2003 -2.00	07/25/2011
48.00		48.36 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 51.00				04/08/2003 -3.00	08/25/2011
37.00		36.91 FN 637252 5/1/2002 7.000 5/1/2032 PROPERTY TYPE: SECURITIES 39.00				04/08/2003 -2.00	09/25/2011
29.00		28.68 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 30.00				03/20/2003 -1.00	10/25/2010
27.00		27.31 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 29.00				03/20/2003 -2.00	11/25/2010
34.00		33.57 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 35.00				03/20/2003 -1.00	12/25/2010
1,479.00		1479.01 FN 636749 4/1/2002 6.500 4/1/203 PROPERTY TYPE: SECURITIES 1,545.00				03/20/2003 -66.00	01/25/2011
10.00		10.2 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 11.00				03/20/2003 -1.00	02/25/2011
9.00		8.73 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 9.00				03/20/2003	03/25/2011
10.00		10.31 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 11.00				03/20/2003 -1.00	04/25/2011

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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)	
9.00		8.84 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 9.00					03/20/2003	05/25/2011
9.00		8.9 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 9.00					03/20/2003	06/25/2011
9.00		8.95 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 9.00					03/20/2003	07/25/2011
11.00		10.53 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 11.00					03/20/2003	08/25/2011
9.00		9.06 FN 636749 4/1/2002 6.500 4/1/2032 PROPERTY TYPE: SECURITIES 9.00					03/20/2003	09/25/2011
332.00		332.31 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 334.00					06/14/2011	08/25/2011
							-2.00	
269.00		269.34 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 271.00					06/14/2011	09/25/2011
							-2.00	
163.00		162.86 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 161.00					03/10/2011	05/25/2011
							2.00	
176.00		176.09 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 174.00					03/10/2011	06/25/2011
							2.00	
162.00		162.42 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 160.00					03/10/2011	07/25/2011
							2.00	
180.00		179.66 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 177.00					03/10/2011	08/25/2011
							3.00	

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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)	
172.00		172. FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 170.00					03/10/2011 2.00	09/25/2011
152.00		152.34 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 153.00					05/17/2011 -1.00	07/25/2011
800.00		799.7 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 806.00					05/17/2011 -6.00	08/25/2011
681.00		681.3 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 686.00					05/17/2011 -5.00	09/25/2011
18.00		17.71 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 19.00					09/23/2004 -1.00	10/25/2010
18.00		17.82 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 19.00					09/23/2004 -1.00	11/25/2010
18.00		17.93 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 19.00					09/23/2004 -1.00	12/25/2010
1,834.00		1834.18 FN 640291 8/1/2002 7.000 8/1/203 PROPERTY TYPE: SECURITIES 1,948.00					09/23/2004 -114.00	01/25/2011
22.00		22.16 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 24.00					09/23/2004 -2.00	02/25/2011
16.00		15.5 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 16.00					09/23/2004	03/25/2011
16.00		15.6 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 17.00					09/23/2004 -1.00	04/25/2011

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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)	
17.00		16.95 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 18.00					09/23/2004 -1.00	05/25/2011
17.00		17.33 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 18.00					09/23/2004 -1.00	06/25/2011
19.00		18.53 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 20.00					09/23/2004 -1.00	07/25/2011
18.00		17.55 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 19.00					09/23/2004 -1.00	08/25/2011
858.00		858.14 FN 640291 8/1/2002 7.000 8/1/2032 PROPERTY TYPE: SECURITIES 911.00					09/23/2004 -53.00	09/25/2011
10.00		10.04 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 11.00					09/23/2004 -1.00	10/25/2010
2,964.00		2964.24 FN 644869 6/1/2002 7.000 6/1/203 PROPERTY TYPE: SECURITIES 3,154.00					09/23/2004 -190.00	11/25/2010
5.00		5.27 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00					09/23/2004 -1.00	12/25/2010
5.00		5.3 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00					09/23/2004 -1.00	01/25/2011
5.00		5.34 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00					09/23/2004 -1.00	02/25/2011
5.00		5.37 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00					09/23/2004 -1.00	03/25/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				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)	
5.00		5.4 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00				09/23/2004 -1.00	04/25/2011
5.00		5.44 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00				09/23/2004 -1.00	05/25/2011
5.00		5.47 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00				09/23/2004 -1.00	06/25/2011
6.00		5.51 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00				09/23/2004	07/25/2011
6.00		5.54 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00				09/23/2004	08/25/2011
6.00		5.57 FN 644869 6/1/2002 7.000 6/1/2032 PROPERTY TYPE: SECURITIES 6.00				09/23/2004	09/25/2011
15.00		15.3 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 16.00				04/15/2003 -1.00	10/25/2010
15.00		15.35 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 16.00				04/15/2003 -1.00	11/25/2010
15.00		15.44 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 16.00				04/15/2003 -1.00	12/25/2010
16.00		15.52 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 16.00				04/15/2003	01/25/2011
16.00		15.6 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 16.00				04/15/2003	02/25/2011

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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)	
16.00		15.69 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 16.00					04/15/2003	03/25/2011
16.00		15.77 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 16.00					04/15/2003	04/25/2011
16.00		15.86 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	05/25/2011 -1.00
16.00		15.94 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	06/25/2011 -1.00
16.00		16.03 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	07/25/2011 -1.00
16.00		16.14 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	08/25/2011 -1.00
16.00		16.23 FN 649060 6/1/2002 6.000 6/1/2017 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	09/25/2011 -1.00
13.00		13.34 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 14.00					03/25/2003	10/25/2010 -1.00
14.00		13.78 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 14.00					03/25/2003	11/25/2010
18.00		17.55 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 18.00					03/25/2003	12/25/2010
1,343.00		1343.15 FN 653301 7/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES 1,403.00					03/25/2003	01/25/2011 -60.00

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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)	
11.00		11.3 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 12.00					03/25/2003 -1.00	02/25/2011
12.00		12.02 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 13.00					03/25/2003 -1.00	03/25/2011
11.00		11.44 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 12.00					03/25/2003 -1.00	04/25/2011
1,108.00		1108.35 FN 653301 7/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES 1,157.00					03/25/2003 -49.00	05/25/2011
14.00		14.2 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 15.00					03/25/2003 -1.00	06/25/2011
10.00		10.34 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 11.00					03/25/2003 -1.00	07/25/2011
10.00		10.4 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 11.00					03/25/2003 -1.00	08/25/2011
10.00		9.81 FN 653301 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 10.00					03/25/2003	09/25/2011
20.00		20.28 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 21.00					03/25/2003 -1.00	10/25/2010
23.00		23.14 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 24.00					03/25/2003 -1.00	11/25/2010
23.00		23.27 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 24.00					03/25/2003 -1.00	12/25/2010

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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)	
1,728.00		1728.26 FN 653502 7/1/2002 6.500 7/1/203 PROPERTY TYPE: SECURITIES 1,809.00					03/25/2003 -81.00	01/25/2011
20.00		19.7 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 21.00					03/25/2003 -1.00	02/25/2011
21.00		20.89 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 22.00					03/25/2003 -1.00	03/25/2011
21.00		20.58 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 22.00					03/25/2003 -1.00	04/25/2011
21.00		20.71 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 22.00					03/25/2003 -1.00	05/25/2011
23.00		23.42 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 25.00					03/25/2003 -2.00	06/25/2011
32.00		31.57 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 33.00					03/25/2003 -1.00	07/25/2011
21.00		21.16 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 22.00					03/25/2003 -1.00	08/25/2011
21.00		21.28 FN 653502 7/1/2002 6.500 7/1/2032 PROPERTY TYPE: SECURITIES 22.00					03/25/2003 -1.00	09/25/2011
282.00		282.15 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 294.00					03/25/2003 -12.00	10/25/2010
257.00		257.24 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 268.00					03/25/2003 -11.00	11/25/2010

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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)	
442.00		441.5 FN 670402 10/1/2002 6.500 6/1/2032 PROPERTY TYPE: SECURITIES 460.00					03/25/2003 -18.00	12/25/2010
260.00		260.12 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 271.00					03/25/2003 -11.00	01/25/2011
353.00		353.11 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 368.00					03/25/2003 -15.00	02/25/2011
175.00		175.01 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 182.00					03/25/2003 -7.00	03/25/2011
120.00		119.55 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 125.00					03/25/2003 -5.00	04/25/2011
113.00		113.05 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 118.00					03/25/2003 -5.00	05/25/2011
339.00		338.78 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 353.00					03/25/2003 -14.00	06/25/2011
152.00		152.25 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 159.00					03/25/2003 -7.00	07/25/2011
316.00		315.79 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 329.00					03/25/2003 -13.00	08/25/2011
232.00		231.55 FN 670402 10/1/2002 6.500 6/1/203 PROPERTY TYPE: SECURITIES 241.00					03/25/2003 -9.00	09/25/2011
1,396.00		1395.57 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,378.00					02/27/2006 18.00	10/25/2010

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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)	
1,388.00		1388.18 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,371.00					02/27/2006 17.00	11/25/2010
1,381.00		1380.83 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,364.00					02/27/2006 17.00	12/25/2010
1,374.00		1373.51 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,356.00					02/27/2006 18.00	01/25/2011
1,366.00		1366.23 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,349.00					02/27/2006 17.00	02/25/2011
1,359.00		1359. FNR 2005-56 SP DTD 06/25/05 VAR% D PROPERTY TYPE: SECURITIES 1,342.00					02/27/2006 17.00	03/25/2011
1,352.00		1351.79 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,335.00					02/27/2006 17.00	04/25/2011
1,345.00		1344.63 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,328.00					02/27/2006 17.00	05/25/2011
291.00		291.32 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 288.00					02/27/2006 3.00	06/25/2011
1,042.00		1041.9 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,029.00					02/27/2006 13.00	07/25/2011
2,073.00		2072.63 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 2,047.00					02/27/2006 26.00	08/25/2011
1,902.00		1901.75 FNR 2005-56 SP DTD 06/25/05 VAR% PROPERTY TYPE: SECURITIES 1,878.00					02/27/2006 24.00	09/25/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				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)	
9,828.00		9827.59 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 10,063.00				08/07/2009 -235.00	10/25/2010
8,117.00		8116.69 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 8,311.00				08/07/2009 -194.00	11/25/2010
7,630.00		7629.85 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 7,812.00				08/07/2009 -182.00	12/25/2010
7,985.00		7985.38 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 8,176.00				08/07/2009 -191.00	01/25/2011
4,698.00		4698.07 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 4,810.00				08/07/2009 -112.00	02/25/2011
3,996.00		3996.18 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 4,092.00				08/07/2009 -96.00	03/25/2011
2,684.00		2684.2 FANNIE MAE 06/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 2,748.00				08/07/2009 -64.00	04/25/2011
2,485.00		2485.18 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,545.00				08/07/2009 -60.00	05/25/2011
2,282.00		2281.97 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,337.00				08/07/2009 -55.00	06/25/2011
2,883.00		2882.7 FANNIE MAE 06/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 2,952.00				08/07/2009 -69.00	07/25/2011
2,927.00		2926.52 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,996.00				08/07/2009 -69.00	08/25/2011

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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)	
3,380.00		3380.01 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 3,461.00					08/07/2009 -81.00	09/25/2011
1,053.00		977.27 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 977.00					06/25/2008 76.00	12/09/2010
1,058.00		981.75 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 982.00					07/25/2008 76.00	12/09/2010
1,063.00		986.25 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 986.00					08/25/2008 77.00	12/09/2010
1,068.00		990.77 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 991.00					09/25/2008 77.00	12/09/2010
1,073.00		995.31 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 995.00					10/25/2008 78.00	12/09/2010
1,078.00		999.87 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 1,000.00					11/25/2008 78.00	12/09/2010
1,083.00		1004.46 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,004.00					12/25/2008 79.00	12/09/2010
1,088.00		1009.06 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,009.00					01/25/2009 79.00	12/09/2010
1,093.00		1013.69 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,014.00					02/25/2009 79.00	12/09/2010
1,098.00		1018.33 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,018.00					03/25/2009 80.00	12/09/2010

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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)	
1,103.00		1023. FNBR 2007-B1 ZA 03/01/07 5.500 04/ PROPERTY TYPE: SECURITIES 1,023.00					04/25/2009 80.00	12/09/2010
1,108.00		1027.69 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,028.00					05/25/2009 80.00	12/09/2010
1,113.00		1032.4 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 1,032.00					06/25/2009 81.00	12/09/2010
1,118.00		1037.13 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,037.00					07/25/2009 81.00	12/09/2010
1,123.00		1041.88 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,042.00					08/25/2009 81.00	12/09/2010
1,128.00		1046.66 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,047.00					09/25/2009 81.00	12/09/2010
1,133.00		1051.46 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,051.00					10/25/2009 82.00	12/09/2010
1,139.00		1056.27 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,056.00					11/25/2009 83.00	12/09/2010
1,144.00		1061.12 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,061.00					12/25/2009 83.00	12/09/2010
1,149.00		1065.98 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,066.00					01/25/2010 83.00	12/09/2010
1,154.00		1070.86 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,071.00					02/25/2010 83.00	12/09/2010

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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)	
1,160.00		1075.77 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,076.00					03/25/2010 84.00	12/09/2010
1,165.00		1080.7 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 1,081.00					04/25/2010 84.00	12/09/2010
1,170.00		1085.66 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,086.00					05/25/2010 84.00	12/09/2010
1,176.00		1090.63 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,091.00					06/25/2010 85.00	12/09/2010
1,181.00		1095.63 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,096.00					07/25/2010 85.00	12/09/2010
1,186.00		1100.65 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,101.00					08/25/2010 85.00	12/09/2010
1,192.00		1105.7 FNBR 2007-B1 ZA 03/01/07 5.500 04 PROPERTY TYPE: SECURITIES 1,106.00					09/25/2010 86.00	12/09/2010
1,197.00		1110.76 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,111.00					10/25/2010 86.00	12/09/2010
1,203.00		1115.86 FNBR 2007-B1 ZA 03/01/07 5.500 0 PROPERTY TYPE: SECURITIES 1,116.00					11/25/2010 87.00	12/09/2010
229,847.00		213222.75 FNBR 2007-B1 ZA 03/01/07 5.500 PROPERTY TYPE: SECURITIES 193,609.00					06/06/2007 36,238.00	12/09/2010
4,414.00		4414.2 FN 685315 2/1/2003 5.500 2/1/2033 PROPERTY TYPE: SECURITIES 4,478.00					03/19/2003 -64.00	10/25/2010

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Kind of Property		Description				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)	
3,753.00		3752.98 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 3,808.00				03/19/2003 -55.00	11/25/2010
3,130.00		3130.29 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 3,176.00				03/19/2003 -46.00	12/25/2010
4,105.00		4104.55 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 4,164.00				03/19/2003 -59.00	01/25/2011
3,952.00		3951.52 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 4,009.00				03/19/2003 -57.00	02/25/2011
2,522.00		2522.28 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 2,559.00				03/19/2003 -37.00	03/25/2011
2,393.00		2392.66 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 2,427.00				03/19/2003 -34.00	04/25/2011
2,639.00		2639.41 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 2,678.00				03/19/2003 -39.00	05/25/2011
2,639.00		2639.01 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 2,677.00				03/19/2003 -38.00	06/25/2011
2,111.00		2111.13 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 2,142.00				03/19/2003 -31.00	07/25/2011
1,596.00		1595.55 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 1,619.00				03/19/2003 -23.00	08/25/2011
3,091.00		3090.83 FN 685315 2/1/2003 5.500 2/1/203 PROPERTY TYPE: SECURITIES 3,136.00				03/19/2003 -45.00	09/25/2011

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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)	
5.00		4.82 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 5.00					03/20/2003	10/25/2010
5.00		4.84 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 5.00					03/20/2003	11/25/2010
5.00		4.87 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 5.00					03/20/2003	12/25/2010
5.00		4.9 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 5.00					03/20/2003	01/25/2011
1,810.00		1810.25 FN 690208 2/1/2003 6.500 3/1/203 PROPERTY TYPE: SECURITIES 1,890.00					03/20/2003	02/25/2011 -80.00
2.00		2.07 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	03/25/2011
2.00		2.08 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	04/25/2011
2.00		2.09 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	05/25/2011
2.00		2.11 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	06/25/2011
2.00		2.12 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	07/25/2011
2.00		2.13 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	08/25/2011

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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)	
2.00		2.14 FN 690208 2/1/2003 6.500 3/1/2033 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	09/25/2011
616.00		616.45 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 632.00					06/03/2003	10/25/2010
1,057.00		1057.04 FN 696617 5/1/2003 4.500 5/1/201 PROPERTY TYPE: SECURITIES 1,084.00					06/03/2003	11/25/2010
203.00		203.13 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 208.00					06/03/2003	12/25/2010
207.00		206.66 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 212.00					06/03/2003	01/25/2011
1,740.00		1740.34 FN 696617 5/1/2003 4.500 5/1/201 PROPERTY TYPE: SECURITIES 1,785.00					06/03/2003	02/25/2011
282.00		281.75 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 289.00					06/03/2003	03/25/2011
332.00		331.8 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 340.00					06/03/2003	04/25/2011
374.00		374.07 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 384.00					06/03/2003	05/25/2011
585.00		585.12 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 600.00					06/03/2003	06/25/2011
184.00		183.65 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 188.00					06/03/2003	07/25/2011

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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)	
162.00		162.26 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 166.00					06/03/2003 -4.00	08/25/2011
163.00		163.14 FN 696617 5/1/2003 4.500 5/1/2018 PROPERTY TYPE: SECURITIES 167.00					06/03/2003 -4.00	09/25/2011
227.00		226.96 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 230.00					07/08/2003 -3.00	10/25/2010
915.00		914.71 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 928.00					07/08/2003 -13.00	11/25/2010
220.00		219.75 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 223.00					07/08/2003 -3.00	12/25/2010
681.00		681.13 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 691.00					07/08/2003 -10.00	01/25/2011
212.00		212.28 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 215.00					07/08/2003 -3.00	02/25/2011
628.00		627.66 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 637.00					07/08/2003 -9.00	03/25/2011
1,242.00		1241.79 FN 703607 5/1/2003 4.500 6/1/201 PROPERTY TYPE: SECURITIES 1,260.00					07/08/2003 -18.00	04/25/2011
212.00		212.41 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 215.00					07/08/2003 -3.00	05/25/2011
201.00		201.26 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 204.00					07/08/2003 -3.00	06/25/2011

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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)	
609.00		608.98 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 618.00					07/08/2003 -9.00	07/25/2011
505.00		505.42 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 513.00					07/08/2003 -8.00	08/25/2011
184.00		184.3 FN 703607 5/1/2003 4.500 6/1/2018 PROPERTY TYPE: SECURITIES 187.00					07/08/2003 -3.00	09/25/2011
87.00		87.38 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 92.00					04/17/2003 -5.00	10/25/2010
94.00		94.04 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 99.00					04/17/2003 -5.00	11/25/2010
101.00		100.77 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 106.00					04/17/2003 -5.00	12/25/2010
90.00		90.39 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 95.00					04/17/2003 -5.00	01/25/2011
88.00		87.94 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 92.00					04/17/2003 -4.00	02/25/2011
492.00		491.95 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 516.00					04/17/2003 -24.00	03/25/2011
86.00		85.9 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 90.00					04/17/2003 -4.00	04/25/2011
744.00		743.91 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 780.00					04/17/2003 -36.00	05/25/2011

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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)	
93.00		92.84 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 97.00					04/17/2003 -4.00	06/25/2011
86.00		85.92 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 90.00					04/17/2003 -4.00	07/25/2011
82.00		81.52 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 85.00					04/17/2003 -3.00	08/25/2011
82.00		81.94 FN 704460 5/1/2003 6.000 5/1/2018 PROPERTY TYPE: SECURITIES 86.00					04/17/2003 -4.00	09/25/2011
970.00		970.03 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 1,014.00					09/10/2003 -44.00	10/25/2010
239.00		238.62 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 249.00					09/10/2003 -10.00	11/25/2010
240.00		239.99 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 251.00					09/10/2003 -11.00	12/25/2010
241.00		241.24 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 252.00					09/10/2003 -11.00	01/25/2011
243.00		242.56 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 254.00					09/10/2003 -11.00	02/25/2011
244.00		243.89 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 255.00					09/10/2003 -11.00	03/25/2011
246.00		245.55 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 257.00					09/10/2003 -11.00	04/25/2011

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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)	
247.00		247.18 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 258.00					09/10/2003 -11.00	05/25/2011
3,783.00		3782.52 FN 737375 8/1/2003 6.000 9/1/201 PROPERTY TYPE: SECURITIES 3,953.00					09/10/2003 -170.00	06/25/2011
218.00		217.87 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 228.00					09/10/2003 -10.00	07/25/2011
219.00		219.07 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 229.00					09/10/2003 -10.00	08/25/2011
367.00		366.97 FN 737375 8/1/2003 6.000 9/1/2018 PROPERTY TYPE: SECURITIES 384.00					09/10/2003 -17.00	09/25/2011
4,637.00		4637.37 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 5,027.00					07/16/2010 -390.00	10/25/2010
4,209.00		4208.5 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 4,562.00					07/16/2010 -353.00	11/25/2010
2,462.00		2461.96 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,669.00					07/16/2010 -207.00	12/25/2010
5,315.00		5315.46 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 5,762.00					07/16/2010 -447.00	01/25/2011
1,321.00		1320.66 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,432.00					07/16/2010 -111.00	02/25/2011
1,328.00		1328.46 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,440.00					07/16/2010 -112.00	03/25/2011

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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)	
245.00		245.05 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 266.00					07/16/2010 -21.00	04/25/2011
369.00		369.38 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 400.00					07/16/2010 -31.00	05/25/2011
150.00		149.67 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 162.00					07/16/2010 -12.00	06/25/2011
2,486.00		2485.58 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,695.00					07/16/2010 -209.00	07/25/2011
1,389.00		1388.75 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,505.00					07/16/2010 -116.00	08/25/2011
2,058.00		2058.36 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,231.00					07/16/2010 -173.00	09/25/2011
30.00		29.92 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 31.00					03/04/2004 -1.00	10/25/2010
30.00		30.07 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 31.00					03/04/2004 -1.00	11/25/2010
30.00		30.23 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 31.00					03/04/2004 -1.00	12/25/2010
31.00		31.47 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 32.00					03/04/2004 -1.00	01/25/2011
32.00		31.81 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 32.00					03/04/2004	02/25/2011

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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)	
31.00		30.86 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 32.00					03/04/2004 -1.00	03/25/2011
32.00		32.3 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 33.00					03/04/2004 -1.00	04/25/2011
31.00		31.2 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 32.00					03/04/2004 -1.00	05/25/2011
31.00		31.36 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 32.00					03/04/2004 -1.00	06/25/2011
7,740.00		7739.69 FN 761933 2/1/2004 5.500 2/1/203 PROPERTY TYPE: SECURITIES 7,903.00					03/04/2004 -163.00	07/25/2011
18.00		18.42 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 19.00					03/04/2004 -1.00	08/25/2011
19.00		18.51 FN 761933 2/1/2004 5.500 2/1/2034 PROPERTY TYPE: SECURITIES 19.00					03/04/2004	09/25/2011
878.00		878.05 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 900.00					09/06/2005 -22.00	10/25/2010
496.00		496.22 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 509.00					09/06/2005 -13.00	11/25/2010
323.00		322.65 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 331.00					09/06/2005 -8.00	12/25/2010
805.00		804.73 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 825.00					09/06/2005 -20.00	01/25/2011

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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)	
1,201.00		1201.43 FN 787578 7/1/2005 6.000 7/1/203 PROPERTY TYPE: SECURITIES 1,232.00					09/06/2005	02/25/2011
							-31.00	
1,486.00		1486.19 FN 787578 7/1/2005 6.000 7/1/203 PROPERTY TYPE: SECURITIES 1,524.00					09/06/2005	03/25/2011
							-38.00	
91.00		90.89 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 93.00					09/06/2005	04/25/2011
							-2.00	
711.00		710.87 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 729.00					09/06/2005	05/25/2011
							-18.00	
84.00		83.52 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 86.00					09/06/2005	06/25/2011
							-2.00	
66.00		65.63 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 67.00					09/06/2005	07/25/2011
							-1.00	
981.00		980.99 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 1,006.00					09/06/2005	08/25/2011
							-25.00	
392.00		391.82 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 402.00					09/06/2005	09/25/2011
							-10.00	
54.00		53.98 FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES 51.00					05/05/2006	10/25/2010
							3.00	
58.00		57.98 FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES 55.00					05/05/2006	11/25/2010
							3.00	
57.00		57.19 FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES 54.00					05/05/2006	12/25/2010
							3.00	

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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)	
1,347.00		1347. FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES 1,273.00					05/05/2006 74.00	01/25/2011
845.00		844.67 FN 799623 DTD 10/01/04 5.00% DUE PROPERTY TYPE: SECURITIES 798.00					05/05/2006 47.00	02/25/2011
54.00		53.93 FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES 51.00					05/05/2006 3.00	03/25/2011
344.00		343.63 FN 799623 DTD 10/01/04 5.00% DUE PROPERTY TYPE: SECURITIES 325.00					05/05/2006 19.00	04/25/2011
276.00		275.67 FN 799623 DTD 10/01/04 5.00% DUE PROPERTY TYPE: SECURITIES 260.00					05/05/2006 16.00	05/25/2011
266.00		265.51 FN 799623 DTD 10/01/04 5.00% DUE PROPERTY TYPE: SECURITIES 251.00					05/05/2006 15.00	06/25/2011
68.00		67.66 FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES 64.00					05/05/2006 4.00	07/25/2011
499.00		498.79 FN 799623 DTD 10/01/04 5.00% DUE PROPERTY TYPE: SECURITIES 471.00					05/05/2006 28.00	08/25/2011
60.00		59.66 FN 799623 DTD 10/01/04 5.00% DUE 1 PROPERTY TYPE: SECURITIES 56.00					05/05/2006 4.00	09/25/2011
3,351.00		3351.25 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,468.00					08/06/2009 -117.00	10/25/2010
1,172.00		1171.99 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,213.00					08/06/2009 -41.00	11/25/2010

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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)	
3,054.00		3054.26 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,160.00					08/06/2009 -106.00	12/25/2010
1,050.00		1049.61 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,086.00					08/06/2009 -36.00	01/25/2011
3,361.00		3361.3 FN 844415 11/01/05 5.500 10/01/35 PROPERTY TYPE: SECURITIES 3,478.00					08/06/2009 -117.00	02/25/2011
1,279.00		1279.38 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,324.00					08/06/2009 -45.00	03/25/2011
3,253.00		3253.27 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,366.00					08/06/2009 -113.00	04/25/2011
1,541.00		1541.4 FN 844415 11/01/05 5.500 10/01/35 PROPERTY TYPE: SECURITIES 1,595.00					08/06/2009 -54.00	05/25/2011
1,429.00		1429.35 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,479.00					08/06/2009 -50.00	06/25/2011
736.00		736.19 FN 844415 11/01/05 5.500 10/01/35 PROPERTY TYPE: SECURITIES 762.00					08/06/2009 -26.00	07/25/2011
2,710.00		2710.04 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,804.00					08/06/2009 -94.00	08/25/2011
3,023.00		3022.52 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,127.00					08/06/2009 -104.00	09/25/2011
2,135.00		2134.79 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,225.00					08/04/2009 -90.00	10/25/2010

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Kind of Property		Description				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)	
3,105.00		3105.45 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,236.00				08/04/2009 -131.00	11/25/2010
3,325.00		3324.78 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,465.00				08/04/2009 -140.00	12/25/2010
2,744.00		2744.45 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,860.00				08/04/2009 -116.00	01/25/2011
2,883.00		2883.07 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,004.00				08/04/2009 -121.00	02/25/2011
2,230.00		2229.75 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,323.00				08/04/2009 -93.00	03/25/2011
2,554.00		2554.22 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,662.00				08/04/2009 -108.00	04/25/2011
1,767.00		1766.85 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 1,841.00				08/04/2009 -74.00	05/25/2011
2,356.00		2356.35 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,455.00				08/04/2009 -99.00	06/25/2011
1,986.00		1985.7 FN 889987 10/01/08 5.500 08/01/38 PROPERTY TYPE: SECURITIES 2,069.00				08/04/2009 -83.00	07/25/2011
2,144.00		2144.12 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,234.00				08/04/2009 -90.00	08/25/2011
1,833.00		1832.82 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 1,910.00				08/04/2009 -77.00	09/25/2011

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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)	
166,724.00		151740.02 FN 889987 10/01/08 5.500 08/01 PROPERTY TYPE: SECURITIES 158,118.00					08/04/2009	09/26/2011
							8,606.00	
36.00		36.24 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 37.00					10/04/2006	10/25/2010
							-1.00	
36.00		36.47 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 38.00					10/04/2006	11/25/2010
							-2.00	
37.00		37.41 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 39.00					10/04/2006	12/25/2010
							-2.00	
2,496.00		2495.67 FN 893003 9/1/2006 7.000 9/1/203 PROPERTY TYPE: SECURITIES 2,571.00					10/04/2006	01/25/2011
							-75.00	
35.00		35.03 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 36.00					10/04/2006	02/25/2011
							-1.00	
2,848.00		2847.85 FN 893003 9/1/2006 7.000 9/1/203 PROPERTY TYPE: SECURITIES 2,934.00					10/04/2006	03/25/2011
							-86.00	
2,942.00		2942.39 FN 893003 9/1/2006 7.000 9/1/203 PROPERTY TYPE: SECURITIES 3,032.00					10/04/2006	04/25/2011
							-90.00	
35.00		35.3 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 36.00					10/04/2006	05/25/2011
							-1.00	
29.00		29.08 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 30.00					10/04/2006	06/25/2011
							-1.00	
30.00		30.31 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 31.00					10/04/2006	07/25/2011
							-1.00	

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Kind of Property		Description				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)	
32.00		32.46 FN 893003 9/1/2006 7.000 9/1/2036 PROPERTY TYPE: SECURITIES 33.00				10/04/2006 -1.00	08/25/2011
2,757.00		2756.88 FN 893003 9/1/2006 7.000 9/1/203 PROPERTY TYPE: SECURITIES 2,840.00				10/04/2006 -83.00	09/25/2011
3,190.00		3190.36 FN 893373 9/1/2006 6.000 6/1/203 PROPERTY TYPE: SECURITIES 3,197.00				09/11/2006 -7.00	10/25/2010
5,651.00		5650.61 FN 893373 9/1/2006 6.000 6/1/203 PROPERTY TYPE: SECURITIES 5,662.00				09/11/2006 -11.00	11/25/2010
4,340.00		4339.92 FN 893373 9/1/2006 6.000 6/1/203 PROPERTY TYPE: SECURITIES 4,349.00				09/11/2006 -9.00	12/25/2010
509.00		509.22 FN 893373 9/1/2006 6.000 6/1/2036 PROPERTY TYPE: SECURITIES 510.00				09/11/2006 -1.00	01/25/2011
1,175.00		1175.48 FN 893373 9/1/2006 6.000 6/1/203 PROPERTY TYPE: SECURITIES 1,178.00				09/11/2006 -3.00	02/25/2011
1,039.00		1038.91 FN 893373 9/1/2006 6.000 6/1/203 PROPERTY TYPE: SECURITIES 1,041.00				09/11/2006 -2.00	03/25/2011
128.00		128.4 FN 893373 9/1/2006 6.000 6/1/2036 PROPERTY TYPE: SECURITIES 129.00				09/11/2006 -1.00	04/25/2011
3,498.00		3497.61 FN 893373 9/1/2006 6.000 6/1/203 PROPERTY TYPE: SECURITIES 3,505.00				09/11/2006 -7.00	05/25/2011
870.00		869.59 FN 893373 9/1/2006 6.000 6/1/2036 PROPERTY TYPE: SECURITIES 871.00				09/11/2006 -1.00	06/25/2011

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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)	
1,157.00		1156.53 FN 893373 9/1/2006 6.000 6/1/203 PROPERTY TYPE: SECURITIES 1,159.00					09/11/2006 -2.00	07/25/2011
109.00		108.73 FN 893373 9/1/2006 6.000 6/1/2036 PROPERTY TYPE: SECURITIES 109.00					09/11/2006	08/25/2011
132.00		132.47 FN 893373 9/1/2006 6.000 6/1/2036 PROPERTY TYPE: SECURITIES 133.00					09/11/2006 -1.00	09/25/2011
607.00		607.33 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 617.00					10/04/2006 -10.00	10/25/2010
300.00		299.5 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 304.00					10/04/2006 -4.00	11/25/2010
235.00		235.26 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 239.00					10/04/2006 -4.00	12/25/2010
363.00		363.29 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 369.00					10/04/2006 -6.00	01/25/2011
1.00		.77 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 1.00					10/04/2006	02/25/2011
513.00		512.54 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 520.00					10/04/2006 -7.00	03/25/2011
385.00		385.18 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 391.00					10/04/2006 -6.00	04/25/2011
3.00		2.71 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 3.00					10/04/2006	05/25/2011

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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)	
2.00		1.72 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 2.00					10/04/2006	06/25/2011
288.00		287.87 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 292.00					10/04/2006	07/25/2011
540.00		540.35 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 549.00					10/04/2006	08/25/2011
359.00		359.09 FN 895657 8/1/2006 6.500 8/1/2036 PROPERTY TYPE: SECURITIES 365.00					10/04/2006	09/25/2011
1,037.00		1037.1 FN 903804 12/1/2006 6.500 11/1/20 PROPERTY TYPE: SECURITIES 1,055.00					01/31/2007	10/25/2010
2,177.00		2176.56 FN 903804 12/1/2006 6.500 11/1/2 PROPERTY TYPE: SECURITIES 2,214.00					01/31/2007	11/25/2010
542.00		541.79 FN 903804 12/1/2006 6.500 11/1/20 PROPERTY TYPE: SECURITIES 551.00					01/31/2007	12/25/2010
845.00		845.45 FN 903804 12/1/2006 6.500 11/1/20 PROPERTY TYPE: SECURITIES 860.00					01/31/2007	01/25/2011
2,004.00		2003.69 FN 903804 12/1/2006 6.500 11/1/2 PROPERTY TYPE: SECURITIES 2,038.00					01/31/2007	02/25/2011
610.00		609.91 FN 903804 12/1/2006 6.500 11/1/20 PROPERTY TYPE: SECURITIES 620.00					01/31/2007	03/25/2011
344.00		343.66 FN 903804 12/1/2006 6.500 11/1/20 PROPERTY TYPE: SECURITIES 350.00					01/31/2007	04/25/2011

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Kind of Property		Description				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)	
1,255.00		1254.52 FN 903804 12/1/2006 6.500 11/1/2 PROPERTY TYPE: SECURITIES 1,276.00				01/31/2007 -21.00	05/25/2011
1,872.00		1872.08 FN 903804 12/1/2006 6.500 11/1/2 PROPERTY TYPE: SECURITIES 1,905.00				01/31/2007 -33.00	06/25/2011
2,816.00		2815.89 FN 903804 12/1/2006 6.500 11/1/2 PROPERTY TYPE: SECURITIES 2,865.00				01/31/2007 -49.00	07/25/2011
1,541.00		1541.41 FN 903804 12/1/2006 6.500 11/1/2 PROPERTY TYPE: SECURITIES 1,568.00				01/31/2007 -27.00	08/25/2011
466.00		466.34 FN 903804 12/1/2006 6.500 11/1/20 PROPERTY TYPE: SECURITIES 474.00				01/31/2007 -8.00	09/25/2011
8,714.00		8714.14 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 9,360.00				05/24/2010 -646.00	10/25/2010
3,015.00		3014.51 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,238.00				05/24/2010 -223.00	11/25/2010
2,991.00		2990.71 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,212.00				05/24/2010 -221.00	12/25/2010
3,113.00		3113.19 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,344.00				05/24/2010 -231.00	01/25/2011
3,067.00		3067.28 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,294.00				05/24/2010 -227.00	02/25/2011
4,570.00		4569.91 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 4,908.00				05/24/2010 -338.00	03/25/2011

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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)	
2,867.00		2866.59 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,079.00					05/24/2010 -212.00	04/25/2011
2,422.00		2422.1 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 2,601.00					05/24/2010 -179.00	05/25/2011
274.00		273.91 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 294.00					05/24/2010 -20.00	06/25/2011
998.00		998.21 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 1,072.00					05/24/2010 -74.00	07/25/2011
5,384.00		5383.82 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 5,783.00					05/24/2010 -399.00	08/25/2011
1,824.00		1824.15 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 1,959.00					05/24/2010 -135.00	09/25/2011
141,635.00		129940.054 FN 916933 05/01/07 5.500 05/0 PROPERTY TYPE: SECURITIES 139,564.00					05/24/2010 2,071.00	09/26/2011
597.00		597.24 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 620.00					01/04/2011 -23.00	03/25/2011
360.00		359.92 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 374.00					01/04/2011 -14.00	04/25/2011
501.00		500.66 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 520.00					01/04/2011 -19.00	05/25/2011
602.00		602.24 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 625.00					01/04/2011 -23.00	06/25/2011

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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)	
668.00		668.23 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 694.00					01/04/2011 -26.00	07/25/2011
914.00		914.46 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 950.00					01/04/2011 -36.00	08/25/2011
731.00		730.78 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 759.00					01/04/2011 -28.00	09/25/2011
329.00		329.29 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 338.00					12/14/2010 -9.00	02/25/2011
171.00		170.95 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 175.00					12/14/2010 -4.00	03/25/2011
433.00		433.34 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 444.00					12/14/2010 -11.00	04/25/2011
331.00		330.96 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 339.00					12/14/2010 -8.00	05/25/2011
248.00		248.36 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 255.00					12/14/2010 -7.00	06/25/2011
457.00		456.63 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 468.00					12/14/2010 -11.00	07/25/2011
409.00		409.21 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 420.00					12/14/2010 -11.00	08/25/2011
351.00		351.46 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 360.00					12/14/2010 -9.00	09/25/2011

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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)	
71.00		70.98 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 74.00					07/27/2010 -3.00	10/25/2010
73.00		72.63 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 76.00					07/27/2010 -3.00	11/25/2010
74.00		73.98 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 77.00					07/27/2010 -3.00	12/25/2010
71.00		71.2 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 74.00					07/27/2010 -3.00	01/25/2011
76.00		75.62 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 79.00					07/27/2010 -3.00	02/25/2011
75.00		74.71 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 78.00					07/27/2010 -3.00	03/25/2011
848.00		848.18 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 886.00					07/27/2010 -38.00	04/25/2011
72.00		71.86 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 75.00					07/27/2010 -3.00	05/25/2011
70.00		70.46 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 74.00					07/27/2010 -4.00	06/25/2011
70.00		70.37 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 73.00					07/27/2010 -3.00	07/25/2011
252.00		251.95 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 263.00					07/27/2010 -11.00	08/25/2011

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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)	
542.00		542.1 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 566.00					07/27/2010 -24.00	09/25/2011
521.00		520.97 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 527.00					07/14/2011 -6.00	09/25/2011
271.00		271.44 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 281.00					03/11/2011 -10.00	04/25/2011
321.00		321.05 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 332.00					03/11/2011 -11.00	05/25/2011
427.00		427.31 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 442.00					03/11/2011 -15.00	06/25/2011
311.00		310.76 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 322.00					03/11/2011 -11.00	07/25/2011
417.00		417.04 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 432.00					03/11/2011 -15.00	08/25/2011
850.00		850.08 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 880.00					03/11/2011 -30.00	09/25/2011
252,290.00		237101.105 FN AC3278 09/01/09 5.00 09/01 PROPERTY TYPE: SECURITIES 248,030.00					12/10/2009 4,260.00	10/18/2010
334.00		334.04 FN AC3278 09/01/09 5.00 09/01/39 PROPERTY TYPE: SECURITIES 349.00					12/10/2009 -15.00	10/25/2010
3,727.00		3727.18 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 3,948.00					07/01/2010 -221.00	10/25/2010

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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)	
1,114.00		1113.83 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,180.00					07/01/2010 -66.00	11/25/2010
2,460.00		2459.81 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 2,606.00					07/01/2010 -146.00	12/25/2010
116.00		115.76 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 123.00					07/01/2010 -7.00	01/25/2011
122.00		121.92 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 129.00					07/01/2010 -7.00	02/25/2011
1,599.00		1599.29 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,694.00					07/01/2010 -95.00	03/25/2011
115.00		114.99 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 122.00					07/01/2010 -7.00	04/25/2011
1,761.00		1761.38 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,866.00					07/01/2010 -105.00	05/25/2011
114.00		114.29 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 121.00					07/01/2010 -7.00	06/25/2011
111.00		110.62 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 117.00					07/01/2010 -6.00	07/25/2011
330.00		329.82 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 349.00					07/01/2010 -19.00	08/25/2011
1,176.00		1176.03 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,246.00					07/01/2010 -70.00	09/25/2011

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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)	
189.00		189.42 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 198.00					07/21/2010 -9.00	10/25/2010
150.00		149.51 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 156.00					07/21/2010 -6.00	11/25/2010
173.00		173.06 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 181.00					07/21/2010 -8.00	12/25/2010
597.00		596.68 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 623.00					07/21/2010 -26.00	01/25/2011
350.00		349.63 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 365.00					07/21/2010 -15.00	02/25/2011
98.00		97.58 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 102.00					07/21/2010 -4.00	03/25/2011
565.00		564.85 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 589.00					07/21/2010 -24.00	04/25/2011
534.00		534.22 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 557.00					07/21/2010 -23.00	05/25/2011
98.00		97.58 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 102.00					07/21/2010 -4.00	06/25/2011
102.00		102.34 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 107.00					07/21/2010 -5.00	07/25/2011
330.00		329.79 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 344.00					07/21/2010 -14.00	08/25/2011

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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)	
478.00		477.63 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 498.00					07/21/2010 -20.00	09/25/2011
216.00		216.06 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 223.00					08/26/2010 -7.00	10/25/2010
991.00		991.44 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 1,023.00					08/26/2010 -32.00	11/25/2010
1,402.00		1402.42 FN AD-8522 08/01/10 4.000 08/01/ PROPERTY TYPE: SECURITIES 1,447.00					08/26/2010 -45.00	12/25/2010
752.00		751.84 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 776.00					08/26/2010 -24.00	01/25/2011
205.00		205.24 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 212.00					08/26/2010 -7.00	02/25/2011
147.00		147.18 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 152.00					08/26/2010 -5.00	03/25/2011
158.00		158.26 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 163.00					08/26/2010 -5.00	04/25/2011
35,048.00		35174.578 FN AD-8522 08/01/10 4.000 08/0 PROPERTY TYPE: SECURITIES 36,301.00					08/26/2010 -1,253.00	05/03/2011
157.00		157.252 FN AD-8522 08/01/10 4.000 08/01/ PROPERTY TYPE: SECURITIES 162.00					08/26/2010 -5.00	05/25/2011
56.00		56.28 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 56.00					05/03/2011	06/25/2011

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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)	
139.00		139.39 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 139.00					05/03/2011	07/25/2011
104.00		104.2 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 104.00					05/03/2011	08/25/2011
69.00		68.88 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 69.00					05/03/2011	09/25/2011
140.00		139.78 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 146.00					07/18/2011	09/25/2011
128.00		127.91 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 131.00					12/28/2010	02/25/2011
134.00		134.24 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 137.00					12/28/2010	03/25/2011
134.00		133.95 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 137.00					12/28/2010	04/25/2011
135.00		134.7 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 138.00					12/28/2010	05/25/2011
130.00		130.1 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 133.00					12/28/2010	06/25/2011
136.00		135.75 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 139.00					12/28/2010	07/25/2011
134.00		134.34 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 137.00					12/28/2010	08/25/2011

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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)	
643.00		643.16 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 658.00					12/28/2010 -15.00	09/25/2011
90.00		89.89 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 89.00					12/30/2010 1.00	02/25/2011
97.00		96.64 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 95.00					12/30/2010 2.00	03/25/2011
95.00		94.64 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 93.00					12/30/2010 2.00	04/25/2011
122.00		122.18 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 121.00					12/30/2010 1.00	05/25/2011
349.00		348.9 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 344.00					12/30/2010 5.00	06/25/2011
102.00		101.98 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 101.00					12/30/2010 1.00	07/25/2011
222.00		221.53 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 219.00					12/30/2010 3.00	08/25/2011
257.00		256.96 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 254.00					12/30/2010 3.00	09/25/2011
6,864.00		75. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 5,309.00					04/29/2010 1,555.00	10/19/2010
22,464.00		200. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 14,158.00					04/29/2010 8,306.00	01/21/2011

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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)	
48,042.00		454. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 32,138.00					04/29/2010 15,904.00	01/24/2011
9,100.00		86. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 6,045.00					04/29/2010 3,055.00	01/24/2011
7,831.00		74. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 5,200.00					04/29/2010 2,631.00	01/24/2011
847.00		8. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 561.00					04/29/2010 286.00	01/24/2011
10,899.00		103. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 7,031.00					05/24/2010 3,868.00	01/24/2011
10.00		.852 FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 8.00					11/26/2010 2.00	01/07/2011
28,950.00		4135. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 39,357.00					11/26/2010 -10,407.00	08/15/2011
1,666.00		238. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 2,258.00					11/29/2010 -592.00	08/15/2011
8,944.00		144. FISERV INC PROPERTY TYPE: SECURITIES 8,791.00					03/24/2011 153.00	03/29/2011
2,758.00		44. FISERV INC PROPERTY TYPE: SECURITIES 2,751.00					02/14/2011 7.00	06/10/2011
970.00		15. FISERV INC PROPERTY TYPE: SECURITIES 947.00					02/25/2011 23.00	07/06/2011

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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)	
17,771.00		500. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 23,157.00					10/13/2009 -5,386.00	12/06/2010
15,923.00		448. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 17,343.00					06/25/2009 -1,420.00	12/06/2010
48,124.00		1354. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 51,971.00					06/24/2009 -3,847.00	12/06/2010
6,433.00		181. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 6,771.00					09/10/2010 -338.00	12/06/2010
1,635.00		46. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 1,721.00					09/10/2010 -86.00	12/06/2010
51,003.00		1435. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 53,669.00					09/10/2010 -2,666.00	12/06/2010
9,063.00		255. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 9,217.00					06/25/2010 -154.00	12/06/2010
22,178.00		624. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 22,536.00					06/25/2010 -358.00	12/06/2010
2,214.00		82. FLEETCOR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,886.00					12/14/2010 328.00	12/15/2010
7,612.00		105. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 7,354.00					03/18/2011 258.00	03/29/2011
7,440.00		100. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 7,093.00					01/13/2011 347.00	03/30/2011

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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)	
20,815.00		313. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 23,645.00					02/17/2011 -2,830.00	05/05/2011
52,933.00		837. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 63,229.00					02/17/2011 -10,296.00	06/09/2011
5,502.00		87. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 6,546.00					02/17/2011 -1,044.00	06/09/2011
2,719.00		43. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 3,235.00					02/17/2011 -516.00	06/09/2011
14,293.00		226. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 16,511.00					03/24/2011 -2,218.00	06/09/2011
12,332.00		195. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 13,657.00					03/18/2011 -1,325.00	06/09/2011
4,642.00		75. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 5,320.00					01/13/2011 -678.00	06/13/2011
44,149.00		725. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 51,427.00					01/13/2011 -7,278.00	06/17/2011
7,612.00		125. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 8,804.00					02/09/2011 -1,192.00	06/17/2011
49,184.00		2534. FLOWERS FOODS INC COMMON PROPERTY TYPE: SECURITIES 57,548.00					07/18/2011 -8,364.00	08/17/2011
1,281.00		66. FLOWERS FOODS INC COMMON PROPERTY TYPE: SECURITIES 1,493.00					07/18/2011 -212.00	08/17/2011

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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)	
57,929.00		575. FLOWSERVE CORP COM PROPERTY TYPE: SECURITIES 65,444.00					04/01/2010 -7,515.00	10/28/2010
4,716.00		147. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 4,579.00					11/25/2009 137.00	11/24/2010
32,238.00		1004. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 31,272.00					11/25/2009 966.00	11/24/2010
3,307.00		103. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 3,087.00					01/28/2010 220.00	11/24/2010
2,020.00		63. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 1,888.00					01/28/2010 132.00	11/24/2010
34,933.00		1082. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 32,433.00					01/28/2010 2,500.00	01/18/2011
11,720.00		363. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 9,449.00					05/28/2010 2,271.00	01/18/2011
388.00		12. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 312.00					05/28/2010 76.00	02/28/2011
28,357.00		877. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 22,486.00					06/10/2010 5,871.00	02/28/2011
13,549.00		419. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 10,743.00					06/10/2010 2,806.00	02/28/2011
1,002.00		31. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 1,254.00					01/17/2008 -252.00	02/28/2011

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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)	
12,736.00		394. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 15,937.00					01/17/2008 -3,201.00	02/28/2011
4,541.00		146. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 5,905.00					01/17/2008 -1,364.00	03/29/2011
31,071.00		999. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 37,862.00					11/15/2007 -6,791.00	03/29/2011
37,691.00		1161. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 44,002.00					11/15/2007 -6,311.00	03/30/2011
11,362.00		350. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 12,770.00					12/18/2007 -1,408.00	03/30/2011
10,406.00		316. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 11,530.00					12/18/2007 -1,124.00	04/07/2011
49,393.00		1500. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 53,997.00					04/17/2008 -4,604.00	04/07/2011
6,547.00		195. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 6,246.00					11/29/2010 301.00	04/20/2011
70,675.00		2105. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 67,305.00					11/26/2010 3,370.00	04/20/2011
42,370.00		1277. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 40,831.00					11/26/2010 1,539.00	04/21/2011
3,830.00		100. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES 2,644.00					10/13/2008 1,186.00	03/30/2011

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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)	
3,064.00		80. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES 2,067.00					11/11/2008 997.00	03/30/2011
268.00		7. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES 165.00					10/09/2008 103.00	03/30/2011
498.00		13. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES 306.00					10/09/2008 192.00	03/30/2011
2,286.00		60. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES 1,412.00					10/09/2008 874.00	03/31/2011
4,191.00		110. FORRESTER RESEARCH INC COM PROPERTY TYPE: SECURITIES 1,938.00					02/13/2009 2,253.00	03/31/2011
5,695.00		250. FORTINET INC PROPERTY TYPE: SECURITIES 6,037.00					06/08/2011 -342.00	06/13/2011
7,977.00		89. FOSSIL INC PROPERTY TYPE: SECURITIES 7,361.00					02/11/2011 616.00	03/29/2011
6,802.00		75. FOSSIL INC PROPERTY TYPE: SECURITIES 6,229.00					03/23/2011 573.00	03/30/2011
4,534.00		50. FOSSIL INC PROPERTY TYPE: SECURITIES 4,122.00					03/07/2011 412.00	03/30/2011
12,667.00		125. FOSSIL INC PROPERTY TYPE: SECURITIES 9,995.00					02/09/2011 2,672.00	05/24/2011
19,494.00		185. FOSSIL INC PROPERTY TYPE: SECURITIES 15,302.00					02/11/2011 4,192.00	06/09/2011

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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)	
7,943.00		75. FOSSIL INC PROPERTY TYPE: SECURITIES 5,997.00					02/09/2011 1,946.00	06/13/2011
5,379.00		47. FOSSIL INC PROPERTY TYPE: SECURITIES 3,887.00					02/11/2011 1,492.00	06/27/2011
1,232.00		10. FOSSIL INC PROPERTY TYPE: SECURITIES 827.00					02/11/2011 405.00	07/06/2011
17,591.00		136. FOSSIL INC PROPERTY TYPE: SECURITIES 11,249.00					02/11/2011 6,342.00	07/13/2011
9,321.00		75. FOSSIL INC PROPERTY TYPE: SECURITIES 5,997.00					02/09/2011 3,324.00	08/02/2011
3,049.00		32. FOSSIL INC PROPERTY TYPE: SECURITIES 2,647.00					02/11/2011 402.00	08/26/2011
7,623.00		80. FOSSIL INC PROPERTY TYPE: SECURITIES 6,563.00					02/11/2011 1,060.00	08/26/2011
10,768.00		113. FOSSIL INC PROPERTY TYPE: SECURITIES 8,890.00					02/17/2011 1,878.00	08/26/2011
473.00		20. FRANCESCAS HLDGS CORP COM PROPERTY TYPE: SECURITIES 340.00					07/22/2011 133.00	07/22/2011
392,191.00		26410.178 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 286,022.00					12/10/2008 106,169.00	11/23/2010
103,992.00		7002.801 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 75,000.00					04/13/2009 28,992.00	11/23/2010

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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)	
242,647.00		16339.869 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 175,000.00					04/13/2009 67,647.00	11/23/2010
589,394.00		39689.809 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 991,848.00					07/13/2006 -402454.00	11/23/2010
7,694.00		518.084 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 12,786.00					06/20/2006 -5,092.00	11/23/2010
521,682.00		35130.086 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 852,607.00					12/08/2006 -330925.00	11/23/2010
35,703.00		2404.21 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 58,326.00					12/09/2005 -22,623.00	11/23/2010
1,378.00		92.804 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 2,239.00					12/20/2004 -861.00	11/23/2010
3,234.00		217.773 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 5,251.00					12/20/2005 -2,017.00	11/23/2010
136,876.00		9217.249 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 219,555.00					12/09/2004 -82,679.00	11/23/2010
529,255.00		35640.093 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 783,369.00					12/10/2007 -254114.00	11/23/2010
2242290.00		150995.927 FIFTH THIRD ALL CAP VALUE FUN PROPERTY TYPE: SECURITIES 2840233.00					07/24/2003 -597943.00	11/23/2010
14,942.00		999.451 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 14,212.00					09/28/2010 730.00	11/26/2010

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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)	
18,472.00		1235.611 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 17,533.00					12/29/2009 939.00	11/26/2010
13,236.00		885.348 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 11,908.00					06/29/2010 1,328.00	11/26/2010
10,538.00		704.906 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 9,474.00					09/28/2009 1,064.00	11/26/2010
15,458.00		1034.007 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 11,891.00					06/26/2009 3,567.00	11/26/2010
35,168.00		2352.391 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 25,359.00					12/29/2008 9,809.00	11/26/2010
27,745.00		1855.819 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 18,948.00					03/27/2009 8,797.00	11/26/2010
10,331.00		691.049 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 18,900.00					06/20/2007 -8,569.00	11/26/2010
12,170.00		814.045 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 21,491.00					09/20/2007 -9,321.00	11/26/2010
25,553.00		1709.203 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 42,166.00					03/20/2007 -16,613.00	11/26/2010
10,592.00		708.524 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 17,373.00					12/20/2006 -6,781.00	11/26/2010
18,786.00		1256.564 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 26,451.00					12/20/2007 -7,665.00	11/26/2010

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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)	
5,427.00		363.028 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 7,003.00					03/27/2008 -1,576.00	11/26/2010
15,774.00		1055.1 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 19,762.00					06/26/2008 -3,988.00	11/26/2010
22,552.00		1508.474 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 25,478.00					09/26/2008 -2,926.00	11/26/2010
10,852.00		725.873 FIFTH THIRD ALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 10,866.00					03/25/2010 -14.00	11/26/2010
8,553.00		91. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 7,257.00					09/08/2010 1,296.00	10/19/2010
5,545.00		59. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 4,242.00					08/31/2010 1,303.00	10/19/2010
19,152.00		381. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 13,697.00					08/31/2010 5,455.00	03/08/2011
61,397.00		1297. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 46,628.00					08/31/2010 14,769.00	03/10/2011
27,641.00		584. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 20,995.00					08/31/2010 6,646.00	03/10/2011
10,623.00		1296. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 10,260.00					05/06/2009 363.00	05/04/2011
19,041.00		2323. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 18,238.00					08/10/2010 803.00	05/04/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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9,258.00		1129. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 8,864.00					08/10/2010 394.00	05/04/2011
5,185.00		622. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 4,883.00					08/10/2010 302.00	05/05/2011
2,709.00		323. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 2,536.00					08/10/2010 173.00	05/05/2011
760.00		91. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 714.00					08/10/2010 46.00	05/05/2011
1,220.00		141. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 1,107.00					08/10/2010 113.00	05/25/2011
4,773.00		607. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 4,766.00					08/10/2010 7.00	06/10/2011
45,111.00		5753. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 44,762.00					08/11/2010 349.00	06/24/2011
43,214.00		5511. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 42,022.00					09/08/2010 1,192.00	06/24/2011
1,325.00		169. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 1,327.00					08/10/2010 -2.00	06/24/2011
50,049.00		6386. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 47,940.00					11/26/2010 2,109.00	06/27/2011
17,442.00		2227. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 20,422.00					11/26/2010 -2,980.00	06/27/2011

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3,877.00		495. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 4,515.00					11/29/2010 -638.00	06/27/2011
800.00		25. FUSION-IO INC PROPERTY TYPE: SECURITIES 475.00					06/08/2011 325.00	06/29/2011
1,256.00		1255.95 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 1,308.00					03/25/2011 -52.00	06/10/2011
278.00		277.94 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 289.00					03/25/2011 -11.00	07/10/2011
3,749.00		3748.51 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 3,903.00					03/25/2011 -154.00	08/10/2011
244.00		244.08 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 254.00					03/25/2011 -10.00	09/10/2011
583.00		582.72 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 598.00					09/10/2003 -15.00	10/20/2010
401.00		401.09 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 412.00					09/10/2003 -11.00	11/20/2010
569.00		569.48 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 585.00					09/10/2003 -16.00	12/20/2010
704.00		703.85 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 722.00					09/10/2003 -18.00	01/20/2011
500.00		499.52 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 513.00					09/10/2003 -13.00	02/20/2011

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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)	
139.00		139.24 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 143.00					09/10/2003 -4.00	03/20/2011
497.00		496.59 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 510.00					09/10/2003 -13.00	04/20/2011
637.00		637.45 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 654.00					09/10/2003 -17.00	05/20/2011
511.00		510.63 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 524.00					09/10/2003 -13.00	06/20/2011
424.00		424.23 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 435.00					09/10/2003 -11.00	07/20/2011
379.00		379.22 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 389.00					09/10/2003 -10.00	08/20/2011
223.00		222.54 G2 3376 4/1/2003 6.000 4/20/2033 PROPERTY TYPE: SECURITIES 228.00					09/10/2003 -5.00	09/20/2011
4,387.00		4386.62 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 4,408.00					07/30/2004 -21.00	10/12/2010
3,970.00		3970.39 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 3,990.00					07/30/2004 -20.00	11/12/2010
4,428.00		4428.21 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 4,450.00					07/30/2004 -22.00	12/10/2010
4,034.00		4033.75 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 4,054.00					07/30/2004 -20.00	01/12/2011

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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)	
3,279.00		3279. GSMS 2004-GG2 A3 8/1/2004 4.602 8/ PROPERTY TYPE: SECURITIES 3,295.00					07/30/2004 -16.00	02/11/2011
5,280.00		5279.5 GSMS 2004-GG2 A3 8/1/2004 4.602 8 PROPERTY TYPE: SECURITIES 5,306.00					07/30/2004 -26.00	03/11/2011
4,065.00		4064.91 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 4,085.00					07/30/2004 -20.00	04/12/2011
4,486.00		4485.96 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 4,508.00					07/30/2004 -22.00	05/12/2011
4,064.00		4064.24 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 4,084.00					07/30/2004 -20.00	06/10/2011
4,534.00		4534. GSMS 2004-GG2 A3 8/1/2004 4.602 8/ PROPERTY TYPE: SECURITIES 4,557.00					07/30/2004 -23.00	07/12/2011
37,020.00		37019.9 GSMS 2004-GG2 A3 8/1/2004 4.602 PROPERTY TYPE: SECURITIES 37,204.00					07/30/2004 -184.00	08/12/2011
147.00		146.94 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 148.00					10/20/2003 -1.00	10/20/2010
148.00		147.95 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 149.00					10/20/2003 -1.00	11/20/2010
5,098.00		5097.77 G2 618834 7/1/2003 5.500 7/20/20 PROPERTY TYPE: SECURITIES 5,133.00					10/20/2003 -35.00	12/20/2010
141.00		140.72 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 142.00					10/20/2003 -1.00	01/20/2011

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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)	
141.00		140.57 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 142.00					10/20/2003 -1.00	02/20/2011
141.00		141.18 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 142.00					10/20/2003 -1.00	03/20/2011
143.00		143.35 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 144.00					10/20/2003 -1.00	04/20/2011
143.00		142.66 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 144.00					10/20/2003 -1.00	05/20/2011
6,576.00		6575.87 G2 618834 7/1/2003 5.500 7/20/20 PROPERTY TYPE: SECURITIES 6,621.00					10/20/2003 -45.00	06/20/2011
132.00		132.19 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 133.00					10/20/2003 -1.00	07/20/2011
133.00		132.88 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 134.00					10/20/2003 -1.00	08/20/2011
140.00		140.21 G2 618834 7/1/2003 5.500 7/20/203 PROPERTY TYPE: SECURITIES 141.00					10/20/2003 -1.00	09/20/2011
7,672.00		100. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES 6,005.00					10/25/2010 1,667.00	03/30/2011
1,918.00		25. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES 1,361.00					10/19/2010 557.00	03/30/2011
7,850.00		100. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES 5,443.00					10/19/2010 2,407.00	06/13/2011

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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)	
2,487.00		2487.47 GAZPROM INTL DTD 7/29/04 7.201% PROPERTY TYPE: SECURITIES 2,487.00					08/23/2004	02/01/2011
2,523.00		2522.93 GAZPROM INTL DTD 7/29/04 7.201% PROPERTY TYPE: SECURITIES 2,523.00					08/23/2004	08/01/2011
1,193.00		17. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 1,082.00					09/21/2010	05/25/2011
8,308.00		119. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 7,571.00					09/21/2010	06/10/2011
4,546.00		239. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 4,338.00					03/17/2010	05/25/2011
17,789.00		970. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 17,606.00					03/17/2010	06/10/2011
41,630.00		2572. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 90,891.00					10/27/2006	09/01/2011
27,302.00		1687. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 59,616.00					10/27/2006	09/01/2011
23,402.00		1493. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 52,760.00					10/27/2006	09/02/2011
51,694.00		3298. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 88,499.00					09/22/2008	09/02/2011
15,423.00		984. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 17,860.00					03/17/2010	09/02/2011

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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)	
39,640.00		2529. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 42,207.00					12/03/2010 -2,567.00	09/02/2011
38,308.00		2444. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 40,734.00					10/15/2009 -2,426.00	09/02/2011
2,806.00		179. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 2,920.00					03/05/2010 -114.00	09/02/2011
48,300.00		3072. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 50,110.00					03/05/2010 -1,810.00	09/02/2011
30,784.00		2037. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 32,361.00					11/26/2010 -1,577.00	09/23/2011
64,040.00		60000. GENERAL ELEC CAP CORP MEDIUM 04/2 PROPERTY TYPE: SECURITIES 64,034.00					12/15/2010 6.00	05/04/2011
10,384.00		295. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 10,044.00					09/24/2008 340.00	11/18/2010
16,192.00		460. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 14,998.00					11/07/2008 1,194.00	11/18/2010
176.00		5. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 163.00					10/15/2008 13.00	11/18/2010
23,056.00		655. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 21,312.00					10/15/2008 1,744.00	11/18/2010
35,904.00		1020. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 33,176.00					10/15/2009 2,728.00	11/18/2010

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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)	
12,390.00		352. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 12,725.00					08/31/2010 -335.00	11/18/2010
3,605.00		88. GEOEYE INC PROPERTY TYPE: SECURITIES 2,569.00					04/30/2010 1,036.00	10/06/2010
2,048.00		50. GEOEYE INC PROPERTY TYPE: SECURITIES 1,457.00					04/30/2010 591.00	10/06/2010
1,557.00		38. GEOEYE INC PROPERTY TYPE: SECURITIES 1,016.00					09/30/2009 541.00	10/06/2010
3,250.00		97. GEOEYE INC PROPERTY TYPE: SECURITIES 2,593.00					09/30/2009 657.00	06/10/2011
8,880.00		265. GEOEYE INC PROPERTY TYPE: SECURITIES 7,011.00					10/01/2009 1,869.00	06/10/2011
3,686.00		110. GEOEYE INC PROPERTY TYPE: SECURITIES 2,899.00					10/29/2009 787.00	06/10/2011
1,908.00		14. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 2,376.00					11/09/2010 -468.00	05/25/2011
11,772.00		87. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 14,762.00					11/09/2010 -2,990.00	06/10/2011
6,724.00		58. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 9,850.00					12/27/2010 -3,126.00	08/12/2011
14,946.00		15000. GOLDMAN SACHS GROUP INC 2/13/2003 PROPERTY TYPE: SECURITIES 15,468.00					01/15/2010 -522.00	09/26/2011

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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)	
3,434.00		44. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 3,306.00					04/30/2010 128.00	10/20/2010
14,127.00		181. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 13,093.00					03/11/2010 1,034.00	10/20/2010
14,099.00		152. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 12,540.00					10/29/2010 1,559.00	02/10/2011
14,099.00		152. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 10,995.00					03/11/2010 3,104.00	02/10/2011
34,261.00		377. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 27,270.00					03/11/2010 6,991.00	02/17/2011
1,342.00		16. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 1,157.00					03/11/2010 185.00	03/10/2011
51,334.00		612. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 44,070.00					03/12/2010 7,264.00	03/10/2011
4,829.00		57. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 4,105.00					03/12/2010 724.00	03/10/2011
424.00		5. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 358.00					03/30/2010 66.00	03/10/2011
2,279.00		27. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 1,934.00					03/30/2010 345.00	03/10/2011
4,811.00		57. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 4,079.00					03/30/2010 732.00	03/10/2011

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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)	
8,359.00		100. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 8,125.00					10/28/2010 234.00	03/11/2011
8,359.00		100. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 8,106.00					10/25/2010 253.00	03/11/2011
58,348.00		698. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 47,012.00					06/30/2010 11,336.00	03/11/2011
4,358.00		52. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 3,502.00					06/30/2010 856.00	03/11/2011
6,769.00		81. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 5,797.00					03/30/2010 972.00	03/11/2011
16,631.00		199. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 14,232.00					03/30/2010 2,399.00	03/11/2011
20,228.00		34. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 19,763.00					04/30/2008 465.00	11/24/2010
8,329.00		14. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 6,753.00					12/12/2006 1,576.00	11/24/2010
9,288.00		16. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 7,718.00					12/12/2006 1,570.00	03/29/2011
38,236.00		71. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 34,247.00					12/12/2006 3,989.00	04/15/2011
54,279.00		101. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 48,718.00					12/12/2006 5,561.00	04/28/2011

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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)	
20,422.00		38. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 23,327.00					01/25/2011 -2,905.00	04/28/2011
20,422.00		38. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 22,846.00					12/29/2010 -2,424.00	04/28/2011
5,969.00		125. GRACO INC COM PROPERTY TYPE: SECURITIES 6,227.00					05/13/2011 -258.00	06/13/2011
7,562.00		175. GRACO INC COM PROPERTY TYPE: SECURITIES 9,125.00					07/05/2011 -1,563.00	08/01/2011
45,212.00		1225. GRACO INC COM PROPERTY TYPE: SECURITIES 61,027.00					05/13/2011 -15,815.00	09/20/2011
5,536.00		150. GRACO INC COM PROPERTY TYPE: SECURITIES 7,340.00					06/08/2011 -1,804.00	09/20/2011
635.00		635.07 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 704.00					03/29/2004 -69.00	10/15/2010
672.00		671.75 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 744.00					03/29/2004 -72.00	11/15/2010
679.00		679.26 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 752.00					03/29/2004 -73.00	12/15/2010
836.00		836.18 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 926.00					03/29/2004 -90.00	01/15/2011
710.00		710.14 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 787.00					03/29/2004 -77.00	02/15/2011

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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)	
768.00		767.5 GT 1995-4 M1 6/22/1995 7.600 6/15/ PROPERTY TYPE: SECURITIES 850.00					03/29/2004 -82.00	03/15/2011
887.00		887.43 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 983.00					03/29/2004 -96.00	04/15/2011
665.00		665.48 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 737.00					03/29/2004 -72.00	05/15/2011
861.00		861.17 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 954.00					03/29/2004 -93.00	06/15/2011
969.00		969.48 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 1,074.00					03/29/2004 -105.00	07/15/2011
748.00		748.32 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 829.00					03/29/2004 -81.00	08/15/2011
870.00		869.81 GT 1995-4 M1 6/22/1995 7.600 6/15 PROPERTY TYPE: SECURITIES 964.00					03/29/2004 -94.00	09/15/2011
575.00		575.21 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 633.00					06/07/2005 -58.00	10/15/2010
526.00		526.34 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 579.00					06/07/2005 -53.00	11/15/2010
447.00		447.45 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 492.00					06/07/2005 -45.00	12/15/2010
468.00		467.8 GT 1996-5 A6 6/27/1996 7.750 7/15/ PROPERTY TYPE: SECURITIES 515.00					06/07/2005 -47.00	01/15/2011

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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)	
457.00		456.81 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 502.00					06/07/2005 -45.00	02/15/2011
430.00		429.5 GT 1996-5 A6 6/27/1996 7.750 7/15/ PROPERTY TYPE: SECURITIES 472.00					06/07/2005 -42.00	03/15/2011
558.00		558.22 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 614.00					06/07/2005 -56.00	04/15/2011
358.00		358.4 GT 1996-5 A6 6/27/1996 7.750 7/15/ PROPERTY TYPE: SECURITIES 394.00					06/07/2005 -36.00	05/15/2011
525.00		525.16 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 578.00					06/07/2005 -53.00	06/15/2011
512.00		512.24 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 563.00					06/07/2005 -51.00	07/15/2011
427.00		427.2 GT 1996-5 A6 6/27/1996 7.750 7/15/ PROPERTY TYPE: SECURITIES 470.00					06/07/2005 -43.00	08/15/2011
432.00		431.73 GT 1996-5 A6 6/27/1996 7.750 7/15 PROPERTY TYPE: SECURITIES 475.00					06/07/2005 -43.00	09/15/2011
71,296.00		71296.03 GCCFC 2004-GG1 A5 5/1/2004 4.88 PROPERTY TYPE: SECURITIES 71,652.00					04/30/2004 -356.00	12/10/2010
11,558.00		11557.62 GCCFC 2004-GG1 A5 5/1/2004 4.88 PROPERTY TYPE: SECURITIES 11,615.00					04/30/2004 -57.00	01/12/2011
11,524.00		11523.9 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES 11,581.00					04/30/2004 -57.00	02/11/2011

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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)	
61,953.00		61952.97 GCCFC 2004-GG1 A5 5/1/2004 4.88 PROPERTY TYPE: SECURITIES 62,263.00					04/30/2004 -310.00	03/11/2011
37,144.00		37144.43 GCCFC 2004-GG1 A5 5/1/2004 4.88 PROPERTY TYPE: SECURITIES 37,330.00					04/30/2004 -186.00	04/12/2011
1,355.00		1354.7 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES 1,361.00					04/30/2004 -6.00	05/12/2011
1,239.00		1238.67 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES 1,245.00					04/30/2004 -6.00	06/10/2011
3,606.00		3606.02 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES 3,624.00					04/30/2004 -18.00	07/12/2011
326.00		325.66 GCCFC 2004-GG1 A5 5/1/2004 4.883 PROPERTY TYPE: SECURITIES 327.00					04/30/2004 -1.00	08/12/2011
10,321.00		125. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 7,394.00					09/29/2010 2,927.00	03/30/2011
11,542.00		150. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 8,873.00					09/29/2010 2,669.00	05/24/2011
1,924.00		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 1,371.00					06/04/2010 553.00	05/24/2011
5,482.00		75. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 4,112.00					06/04/2010 1,370.00	06/13/2011
35,181.00		1127. HALLIBURTON CO PROPERTY TYPE: SECURITIES 34,044.00					07/20/2010 1,137.00	10/28/2010

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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)	
78,402.00		2507. HALLIBURTON CO PROPERTY TYPE: SECURITIES 75,730.00					07/20/2010 2,672.00	10/29/2010
4,128.00		132. HALLIBURTON CO PROPERTY TYPE: SECURITIES 3,732.00					08/24/2010 396.00	10/29/2010
8,718.00		175. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 8,005.00					08/27/2010 713.00	12/14/2010
6,973.00		121. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 6,589.00					11/26/2010 384.00	02/25/2011
28,418.00		491. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 26,737.00					11/26/2010 1,681.00	02/25/2011
36,983.00		639. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 34,518.00					11/24/2010 2,465.00	02/25/2011
14,527.00		251. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 13,461.00					11/29/2010 1,066.00	02/25/2011
994.00		17. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 912.00					11/29/2010 82.00	02/25/2011
8,043.00		139. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 7,454.00					11/29/2010 589.00	02/25/2011
4,149.00		75. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 3,431.00					08/27/2010 718.00	03/02/2011
42,482.00		768. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 34,812.00					08/10/2010 7,670.00	03/02/2011

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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)	
32,186.00		580. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 26,290.00					08/10/2010 5,896.00	03/02/2011
2,900.00		52. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 2,357.00					08/10/2010 543.00	03/02/2011
5,407.00		75. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 5,292.00					05/25/2011 115.00	06/13/2011
4,472.00		106. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES 4,452.00					02/10/2011 20.00	03/30/2011
6,075.00		144. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES 6,033.00					02/10/2011 42.00	03/30/2011
11,356.00		300. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES 12,768.00					02/17/2011 -1,412.00	04/19/2011
55,722.00		1472. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES 61,669.00					02/10/2011 -5,947.00	04/19/2011
19,041.00		503. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES 21,072.00					02/10/2011 -2,031.00	04/19/2011
34,274.00		1188. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 27,132.00					11/26/2010 7,142.00	04/28/2011
1,962.00		68. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 1,531.00					11/29/2010 431.00	04/28/2011
1,851.00		36. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 1,688.00					09/21/2010 163.00	05/25/2011

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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)	
7,214.00		144. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 6,751.00					09/21/2010 463.00	06/10/2011
9,265.00		192. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 9,002.00					09/21/2010 263.00	08/01/2011
27,263.00		565. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 25,874.00					04/06/2010 1,389.00	08/01/2011
11,147.00		231. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 10,575.00					04/06/2010 572.00	08/01/2011
34,019.00		705. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 32,228.00					04/07/2010 1,791.00	08/01/2011
36,046.00		747. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 34,083.00					12/01/2010 1,963.00	08/01/2011
13,414.00		278. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 12,684.00					12/01/2010 730.00	08/01/2011
14,467.00		303. HEINZ H J CO PROPERTY TYPE: SECURITIES 14,196.00					05/12/2010 271.00	11/19/2010
10,122.00		212. HEINZ H J CO PROPERTY TYPE: SECURITIES 8,934.00					11/07/2008 1,188.00	11/19/2010
2,865.00		60. HEINZ H J CO PROPERTY TYPE: SECURITIES 2,009.00					04/14/2009 856.00	11/19/2010
47,745.00		1000. HEINZ H J CO PROPERTY TYPE: SECURITIES 51,649.00					09/25/2008 -3,904.00	11/19/2010

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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)	
18,211.00		376. HEINZ H J CO PROPERTY TYPE: SECURITIES 18,075.00					04/04/2008 136.00	11/24/2010
22,336.00		452. HEINZ H J CO PROPERTY TYPE: SECURITIES 21,729.00					04/04/2008 607.00	12/30/2010
19,755.00		406. HEINZ H J CO PROPERTY TYPE: SECURITIES 19,517.00					04/04/2008 238.00	01/26/2011
27,832.00		572. HEINZ H J CO PROPERTY TYPE: SECURITIES 27,492.00					04/07/2008 340.00	01/26/2011
16,076.00		334. HEINZ H J CO PROPERTY TYPE: SECURITIES 16,053.00					04/07/2008 23.00	01/27/2011
11,022.00		229. HEINZ H J CO PROPERTY TYPE: SECURITIES 10,637.00					08/31/2010 385.00	01/27/2011
12,900.00		268. HEINZ H J CO PROPERTY TYPE: SECURITIES 11,958.00					06/08/2010 942.00	01/27/2011
8,838.00		593. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 8,492.00					12/01/2010 346.00	03/02/2011
5,872.00		394. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 5,471.00					11/26/2010 401.00	03/02/2011
16,291.00		790. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 10,971.00					11/26/2010 5,320.00	07/26/2011
1,423.00		69. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 949.00					11/29/2010 474.00	07/26/2011

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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)	
8,444.00		125. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES 7,187.00					01/28/2011 1,257.00	03/30/2011
5,944.00		100. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES 5,750.00					01/28/2011 194.00	06/13/2011
16,594.00		401. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 13,246.00					03/26/2009 3,348.00	04/07/2011
21,104.00		510. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 16,847.00					03/26/2009 4,257.00	04/07/2011
40,553.00		980. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 31,476.00					04/01/2009 9,077.00	04/07/2011
15,742.00		380. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 16,504.00					03/02/2011 -762.00	04/13/2011
48,097.00		1161. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 50,285.00					11/26/2010 -2,188.00	04/13/2011
2,776.00		67. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 2,835.00					11/29/2010 -59.00	04/13/2011
25,300.00		649. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 22,772.00					11/26/2010 2,528.00	12/27/2010
13,399.00		241. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 8,456.00					11/26/2010 4,943.00	03/02/2011
16,182.00		299. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 10,491.00					11/26/2010 5,691.00	03/16/2011

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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)	
3,680.00		68. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 2,365.00					11/29/2010	03/16/2011 1,315.00
19,504.00		877. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 15,274.00					12/01/2010	03/30/2011 4,230.00
5,991.00		275. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 4,790.00					12/01/2010	04/13/2011 1,201.00
12,483.00		573. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 9,568.00					11/26/2010	04/13/2011 2,915.00
68,951.00		2215. HOME DEPOT INC PROPERTY TYPE: SECURITIES 78,659.00					04/30/2010	10/13/2010 -9,708.00
20,172.00		648. HOME DEPOT INC PROPERTY TYPE: SECURITIES 21,413.00					05/21/2010	10/13/2010 -1,241.00
120.00		119.5 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/ PROPERTY TYPE: SECURITIES 121.00					03/29/2006	10/25/2010 -1.00
5.00		4.7 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/20 PROPERTY TYPE: SECURITIES 5.00					03/29/2006	11/25/2010
368.00		368.11 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 371.00					03/29/2006	11/30/2010 -3.00
880.00		880.25 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 888.00					03/29/2006	11/30/2010 -8.00
131.00		131.26 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 132.00					03/29/2006	11/30/2010 -1.00

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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)	
1,082.00		1082.45 HMBT 2006-1 1A1 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 1,092.00					03/29/2006 -10.00	11/30/2010
139.00		139.01 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 140.00					03/29/2006 -1.00	11/30/2010
126.00		126.44 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 128.00					03/29/2006 -2.00	11/30/2010
4.00		4.09 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 4.00					03/29/2006	11/30/2010
11.00		11.03 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/ PROPERTY TYPE: SECURITIES 11.00					03/29/2006	11/30/2010
5.00		5.18 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 5.00					03/29/2006	11/30/2010
299.00		299.26 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 302.00					03/29/2006 -3.00	11/30/2010
1,564.00		1563.77 HMBT 2006-1 1A1 3/1/2006 VAR 4/2 PROPERTY TYPE: SECURITIES 1,577.00					03/29/2006 -13.00	11/30/2010
507.00		507.29 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 512.00					03/29/2006 -5.00	11/30/2010
438.00		438.02 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 442.00					03/29/2006 -4.00	11/30/2010
7.00		6.63 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 7.00					03/29/2006	11/30/2010

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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)	
64.00		64.46 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/ PROPERTY TYPE: SECURITIES 65.00					03/29/2006 -1.00	12/25/2010
5.00		4.62 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 5.00					03/29/2006	01/25/2011
6.00		5.78 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 6.00					03/29/2006	02/25/2011
5.00		5.38 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 5.00					03/29/2006	03/25/2011
6.00		5.62 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 6.00					03/29/2006	04/25/2011
1.00		.71 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/20 PROPERTY TYPE: SECURITIES 1.00					03/29/2006	05/25/2011
204.00		204.34 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 206.00					03/29/2006 -2.00	06/25/2011
326.00		325.75 HMBT 2006-1 1A1 3/1/2006 VAR 4/25 PROPERTY TYPE: SECURITIES 328.00					03/29/2006 -2.00	07/25/2011
5.00		5.29 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 5.00					03/29/2006	08/25/2011
5.00		4.65 HMBT 2006-1 1A1 3/1/2006 VAR 4/25/2 PROPERTY TYPE: SECURITIES 5.00					03/29/2006	09/25/2011
15,415.00		278. HOSPIRA INC PROPERTY TYPE: SECURITIES 15,369.00					06/15/2010 46.00	12/29/2010

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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)	
23,621.00		426. HOSPIRA INC PROPERTY TYPE: SECURITIES 22,998.00					03/02/2010 623.00	12/29/2010
2,717.00		49. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,642.00					03/03/2010 75.00	12/29/2010
6,491.00		127. HOSPIRA INC PROPERTY TYPE: SECURITIES 6,374.00					06/08/2010 117.00	02/02/2011
4,242.00		83. HOSPIRA INC PROPERTY TYPE: SECURITIES 4,164.00					06/08/2010 78.00	02/02/2011
31,176.00		610. HOSPIRA INC PROPERTY TYPE: SECURITIES 32,894.00					03/03/2010 -1,718.00	02/02/2011
7,922.00		155. HOSPIRA INC PROPERTY TYPE: SECURITIES 8,356.00					03/02/2010 -434.00	02/02/2011
2,811.00		55. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,961.00					03/03/2010 -150.00	02/02/2011
7,206.00		141. HOSPIRA INC PROPERTY TYPE: SECURITIES 7,579.00					03/04/2010 -373.00	02/02/2011
9,353.00		183. HOSPIRA INC PROPERTY TYPE: SECURITIES 9,785.00					03/01/2010 -432.00	02/02/2011
4,702.00		92. HOSPIRA INC PROPERTY TYPE: SECURITIES 4,918.00					03/01/2010 -216.00	02/02/2011
1,431.00		28. HOSPIRA INC PROPERTY TYPE: SECURITIES 1,493.00					03/05/2010 -62.00	02/02/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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9,404.00		184. HOSPIRA INC PROPERTY TYPE: SECURITIES 9,764.00					08/13/2010 -360.00	02/02/2011
73,023.00		1775. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 63,716.00					07/26/2010 9,307.00	02/09/2011
8,390.00		192. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 6,992.00					08/04/2010 1,398.00	03/29/2011
15,749.00		350. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 12,745.00					08/04/2010 3,004.00	05/26/2011
270.00		6. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 213.00					06/15/2010 57.00	05/26/2011
28,969.00		670. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 23,804.00					06/15/2010 5,165.00	06/09/2011
723.00		15. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 694.00					06/22/2011 29.00	07/06/2011
22,780.00		589. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 20,926.00					06/15/2010 1,854.00	09/20/2011
6,729.00		174. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 6,087.00					07/20/2010 642.00	09/20/2011
14,465.00		374. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 13,069.00					06/14/2010 1,396.00	09/20/2011
3,974.00		102. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 3,564.00					06/14/2010 410.00	09/20/2011

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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)	
28,826.00		782. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 27,327.00					06/14/2010 1,499.00	09/21/2011
14,855.00		403. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 18,649.00					06/22/2011 -3,794.00	09/21/2011
3,596.00		180. ICON PLC ADR PROPERTY TYPE: SECURITIES 3,262.00					06/01/2009 334.00	02/24/2011
1,798.00		90. ICON PLC ADR PROPERTY TYPE: SECURITIES 3,392.00					09/30/2008 -1,594.00	02/24/2011
2,218.00		111. ICON PLC ADR PROPERTY TYPE: SECURITIES 2,609.00					07/31/2007 -391.00	02/24/2011
4,339.00		217. ICON PLC ADR PROPERTY TYPE: SECURITIES 5,101.00					07/31/2007 -762.00	02/24/2011
1,260.00		63. ICON PLC ADR PROPERTY TYPE: SECURITIES 1,480.00					07/30/2007 -220.00	02/24/2011
2,734.00		137. ICON PLC ADR PROPERTY TYPE: SECURITIES 3,219.00					07/30/2007 -485.00	02/24/2011
12,975.00		750. IMAX CORP PROPERTY TYPE: SECURITIES 6,375.00					08/12/2009 6,600.00	08/11/2011
13,264.00		275. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES 7,404.00					04/05/2010 5,860.00	02/09/2011
3,841.00		75. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES 2,019.00					04/05/2010 1,822.00	03/30/2011

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6,401.00		125. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES 3,005.00					12/18/2009 3,396.00	03/30/2011
8,076.00		150. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES 3,607.00					12/18/2009 4,469.00	06/13/2011
1,035.00		46. INTEL CORP PROPERTY TYPE: SECURITIES 1,084.00					05/04/2011 -49.00	05/25/2011
8,007.00		374. INTEL CORP PROPERTY TYPE: SECURITIES 8,813.00					05/04/2011 -806.00	06/10/2011
18,239.00		112. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 17,947.00					01/25/2011 292.00	03/29/2011
5,242.00		32. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 5,128.00					01/25/2011 114.00	06/10/2011
1,773.00		10. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 1,644.00					04/13/2011 129.00	07/06/2011
6,686.00		109. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 6,618.00					03/24/2011 68.00	03/29/2011
3,218.00		50. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES 3,154.00					04/01/2011 64.00	07/06/2011
14,298.00		300. INTUIT COM PROPERTY TYPE: SECURITIES 9,013.00					02/27/2007 5,285.00	12/15/2010
7,145.00		150. INTUIT COM PROPERTY TYPE: SECURITIES 4,506.00					02/27/2007 2,639.00	01/11/2011

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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)	
12,570.00		250. INTUIT COM PROPERTY TYPE: SECURITIES 7,511.00					02/27/2007 5,059.00	03/23/2011
13,022.00		250. INTUIT COM PROPERTY TYPE: SECURITIES 7,511.00					02/27/2007 5,511.00	03/30/2011
10,906.00		207. INTUIT COM PROPERTY TYPE: SECURITIES 6,219.00					02/27/2007 4,687.00	05/25/2011
948.00		18. INTUIT COM PROPERTY TYPE: SECURITIES 540.00					11/09/2009 408.00	05/25/2011
18,998.00		372. INTUIT COM PROPERTY TYPE: SECURITIES 11,167.00					11/09/2009 7,831.00	06/08/2011
2,707.00		53. INTUIT COM PROPERTY TYPE: SECURITIES 1,514.00					08/21/2009 1,193.00	06/08/2011
6,274.00		125. INTUIT COM PROPERTY TYPE: SECURITIES 3,570.00					08/21/2009 2,704.00	06/13/2011
7,127.00		144. INTUIT COM PROPERTY TYPE: SECURITIES 4,112.00					08/21/2009 3,015.00	06/17/2011
23,262.00		470. INTUIT COM PROPERTY TYPE: SECURITIES 13,357.00					06/30/2009 9,905.00	06/17/2011
25,736.00		520. INTUIT COM PROPERTY TYPE: SECURITIES 14,107.00					03/31/2008 11,629.00	06/17/2011
4,256.00		86. INTUIT COM PROPERTY TYPE: SECURITIES 2,280.00					08/09/2007 1,976.00	06/17/2011

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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)	
3,959.00		80. INTUIT COM PROPERTY TYPE: SECURITIES 2,034.00					04/14/2009	06/17/2011
2214056.00		48669. ISHARES TR MSCI EMERGING MKTS IND PROPERTY TYPE: SECURITIES 1473535.00					07/13/2006	03/18/2011
9,570.00		500. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES 8,301.00					01/24/2011	03/18/2011
8,449.00		425. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES 7,056.00					01/24/2011	03/30/2011
65,981.00		3750. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES 62,258.00					01/24/2011	06/08/2011
3,357.00		118. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES 1,766.00					05/18/2009	07/27/2011
13,940.00		490. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES 7,314.00					05/04/2009	07/27/2011
2,617.00		92. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES 1,344.00					05/15/2009	07/27/2011
2,415.00		2414.96 JPMMT 2005-A1 2A1 1/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 2,426.00					12/03/2004	10/25/2010
1,384.00		1384.07 JPMMT 2005-A1 2A1 1/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 1,391.00					12/03/2004	11/25/2010
1,045.00		1045.12 JPMMT 2005-A1 2A1 1/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 1,050.00					12/03/2004	12/25/2010

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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)	
2,163.00		2163.27 JPMMT 2005-A1 2A1 1/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 2,173.00					12/03/2004 -10.00	01/25/2011
720.00		719.73 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/ PROPERTY TYPE: SECURITIES 723.00					12/03/2004 -3.00	02/25/2011
305.00		304.83 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/ PROPERTY TYPE: SECURITIES 306.00					12/03/2004 -1.00	03/25/2011
1,962.00		1962.15 JPMMT 2005-A1 2A1 1/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 1,971.00					12/03/2004 -9.00	04/25/2011
1,682.00		1682.11 JPMMT 2005-A1 2A1 1/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 1,690.00					12/03/2004 -8.00	05/25/2011
1,331.00		1330.64 JPMMT 2005-A1 2A1 1/1/2005 VAR 2 PROPERTY TYPE: SECURITIES 1,337.00					12/03/2004 -6.00	06/25/2011
491.00		491.1 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/2 PROPERTY TYPE: SECURITIES 493.00					12/03/2004 -2.00	07/25/2011
458.00		458.36 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/ PROPERTY TYPE: SECURITIES 461.00					12/03/2004 -3.00	08/25/2011
540.00		539.73 JPMMT 2005-A1 2A1 1/1/2005 VAR 2/ PROPERTY TYPE: SECURITIES 542.00					12/03/2004 -2.00	09/25/2011
6,554.00		143. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 6,149.00					03/11/2010 405.00	03/29/2011
2,750.00		60. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 2,533.00					08/12/2009 217.00	03/29/2011

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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)	
15,584.00		354. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 14,946.00					08/12/2009 638.00	04/20/2011
4,626.00		109. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,425.00					09/22/2010 201.00	05/25/2011
17,991.00		427. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 17,751.00					08/03/2010 240.00	05/26/2011
19,146.00		466. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 18,919.00					09/22/2010 227.00	06/10/2011
1,602.00		39. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 1,917.00					05/01/2008 -315.00	06/10/2011
607.00		15. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 737.00					05/01/2008 -130.00	07/06/2011
34,694.00		832. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 33,778.00					09/22/2010 916.00	07/25/2011
40,407.00		969. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 37,501.00					05/26/2010 2,906.00	07/25/2011
53,084.00		1273. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 49,055.00					06/23/2010 4,029.00	07/25/2011
26,271.00		630. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 23,526.00					10/15/2010 2,745.00	07/25/2011
156,041.00		3742. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 130,035.00					07/24/2003 26,006.00	07/25/2011

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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)	
5,421.00		130. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,092.00					04/14/2009 1,329.00	07/25/2011
33,360.00		800. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 38,376.00					11/16/2006 -5,016.00	07/25/2011
11,301.00		271. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 12,750.00					02/15/2011 -1,449.00	07/25/2011
4,692.00		113. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 5,316.00					02/15/2011 -624.00	07/26/2011
15,668.00		437. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 20,063.00					03/18/2011 -4,395.00	08/12/2011
1,362.00		38. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 1,618.00					12/27/2010 -256.00	08/12/2011
26,560.00		714. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 30,397.00					12/27/2010 -3,837.00	08/29/2011
51.00		51.32 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/2 PROPERTY TYPE: SECURITIES 51.00					11/07/2006	10/25/2010
2,249.00		2249.34 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 2,253.00					11/07/2006 -4.00	11/25/2010
374.00		373.8 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/2 PROPERTY TYPE: SECURITIES 374.00					11/07/2006	12/25/2010
4,467.00		4466.82 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 4,473.00					11/07/2006 -6.00	01/25/2011

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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)	
5,160.00		5160.22 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 5,167.00					11/07/2006 -7.00	02/25/2011
3,907.00		3906.66 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 3,912.00					11/07/2006 -5.00	03/25/2011
5,571.00		5571.3 JPMMT 2006-A4 2A2 5/1/2006 VAR 6/ PROPERTY TYPE: SECURITIES 5,579.00					11/07/2006 -8.00	04/25/2011
1,440.00		1440.05 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 1,442.00					11/07/2006 -2.00	05/25/2011
3,694.00		3694.44 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 3,700.00					11/07/2006 -6.00	06/25/2011
1,361.00		1361.49 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 1,363.00					11/07/2006 -2.00	07/25/2011
2,903.00		2902.58 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 2,907.00					11/07/2006 -4.00	08/25/2011
2,583.00		2582.54 JPMMT 2006-A4 2A2 5/1/2006 VAR 6 PROPERTY TYPE: SECURITIES 2,586.00					11/07/2006 -3.00	09/25/2011
20,821.00		354. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 22,107.00					11/26/2010 -1,286.00	03/21/2011
12,735.00		310. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 10,654.00					04/23/2007 2,081.00	03/08/2011
8,926.00		214. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 7,355.00					04/23/2007 1,571.00	03/10/2011

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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)	
3,337.00		80. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 2,750.00					04/23/2007 587.00	03/10/2011
6,586.00		158. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 5,430.00					04/23/2007 1,156.00	03/10/2011
9,376.00		224. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 7,699.00					04/23/2007 1,677.00	03/29/2011
865.00		22. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 756.00					04/23/2007 109.00	04/13/2011
15,799.00		402. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 13,686.00					04/20/2007 2,113.00	04/13/2011
1,905.00		53. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 1,804.00					04/20/2007 101.00	06/10/2011
839.00		20. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 784.00					06/22/2011 55.00	07/06/2011
7,392.00		258. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 10,111.00					06/22/2011 -2,719.00	09/13/2011
8,596.00		300. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 10,214.00					04/20/2007 -1,618.00	09/13/2011
4,957.00		50. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 4,144.00					09/23/2010 813.00	03/30/2011
4,957.00		50. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 3,977.00					07/28/2010 980.00	03/30/2011

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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)	
16,019.00		175. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 13,918.00					07/28/2010 2,101.00	05/24/2011
6,989.00		75. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 5,965.00					07/28/2010 1,024.00	06/08/2011
4,455.00		50. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 3,977.00					07/28/2010 478.00	06/13/2011
39,432.00		475. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 37,778.00					07/28/2010 1,654.00	08/01/2011
8,301.00		100. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 7,903.00					08/03/2010 398.00	08/01/2011
6,081.00		75. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 4,703.00					09/02/2010 1,378.00	12/14/2010
11,930.00		125. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 7,839.00					09/02/2010 4,091.00	03/30/2011
84,908.00		975. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 61,145.00					09/02/2010 23,763.00	05/13/2011
10,279.00		213. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 8,307.00					04/28/2010 1,972.00	12/14/2010
579.00		12. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 444.00					04/05/2010 135.00	12/14/2010
10,848.00		200. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 7,407.00					04/05/2010 3,441.00	03/30/2011

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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)	
6,542.00		125. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 4,630.00					04/05/2010 1,912.00	06/13/2011
1,308.00		25. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 912.00					04/01/2010 396.00	06/13/2011
2,317.00		263. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 4,689.00					02/17/2011 -2,372.00	08/11/2011
1,718.00		195. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 3,124.00					04/20/2011 -1,406.00	08/11/2011
1,445.00		164. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 2,541.00					11/24/2010 -1,096.00	08/11/2011
132.00		15. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 232.00					11/26/2010 -100.00	08/11/2011
467.00		53. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 819.00					11/24/2010 -352.00	08/11/2011
1,542.00		175. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 2,701.00					11/26/2010 -1,159.00	08/11/2011
775.00		88. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 1,348.00					11/29/2010 -573.00	08/11/2011
1,410.00		160. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 2,450.00					11/29/2010 -1,040.00	08/11/2011
1,392.00		158. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 2,416.00					11/29/2010 -1,024.00	08/11/2011

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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)	
943.00		107. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 1,635.00					11/29/2010 -692.00	08/11/2011
2,317.00		263. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 4,689.00					02/17/2011 -2,372.00	08/11/2011
1,718.00		195. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 3,124.00					04/20/2011 -1,406.00	08/11/2011
599.00		68. KFORCE.COM INC COM PROPERTY TYPE: SECURITIES 1,034.00					11/30/2010 -435.00	08/11/2011
619.00		36. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 793.00					04/30/2010 -174.00	05/23/2011
4,280.00		249. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 5,481.00					04/30/2010 -1,201.00	05/23/2011
6,514.00		379. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 8,224.00					04/15/2010 -1,710.00	05/23/2011
4,228.00		249. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 5,403.00					04/15/2010 -1,175.00	05/24/2011
730.00		43. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 932.00					04/15/2010 -202.00	05/24/2011
1,783.00		105. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 2,029.00					02/17/2011 -246.00	05/24/2011
1,363.00		80. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 1,546.00					02/17/2011 -183.00	05/24/2011

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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)	
3,226.00		189. KNIGHT TRANSN INC PROPERTY TYPE: SECURITIES 3,651.00					02/17/2011 -425.00	05/24/2011
2,866.00		83. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 2,539.00					05/10/2010 327.00	05/25/2011
10,917.00		323. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 9,879.00					05/10/2010 1,038.00	06/10/2011
34,625.00		988. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 30,219.00					05/10/2010 4,406.00	07/25/2011
22,044.00		629. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 18,862.00					06/21/2010 3,182.00	07/25/2011
45,419.00		1296. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 38,141.00					06/10/2010 7,278.00	07/25/2011
60,174.00		1717. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 50,518.00					06/14/2010 9,656.00	07/25/2011
16,366.00		467. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 13,323.00					05/26/2010 3,043.00	07/25/2011
34,672.00		991. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 28,272.00					05/26/2010 6,400.00	07/26/2011
2.00		.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 4.00					04/29/2010 -2.00	10/22/2010
1,274.00		165. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 1,145.00					08/20/2010 129.00	12/22/2010

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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)	
2,413.00		312.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 2,156.00					08/20/2010 257.00	12/22/2010
118.00		15.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 105.00					08/19/2010 13.00	12/22/2010
1,274.00		165. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 1,128.00					08/19/2010 146.00	12/22/2010
2,511.00		325.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 3,550.00					04/29/2010 -1,039.00	12/22/2010
352.00		45.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 487.00					05/04/2010 -135.00	12/22/2010
682.00		88.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 941.00					05/04/2010 -259.00	12/22/2010
198.00		25.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 273.00					05/04/2010 -75.00	12/22/2010
15.00		2. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 21.00					05/04/2010 -6.00	12/22/2010
2,658.00		344.333 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 3,305.00					05/10/2010 -647.00	12/22/2010
4,454.00		577. LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 5,254.00					06/29/2010 -800.00	12/22/2010
1,526.00		197.666 LTX-CREDENCE CORPORATION PROPERTY TYPE: SECURITIES 1,629.00					05/21/2010 -103.00	12/22/2010

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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)	
18,764.00		225. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 11,372.00					09/24/2008 7,392.00	01/20/2011
26,768.00		303. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 15,314.00					09/24/2008 11,454.00	03/17/2011
8,842.00		93. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 4,700.00					09/24/2008 4,142.00	03/29/2011
9,561.00		100. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 6,758.00					04/16/2010 2,803.00	03/30/2011
2,306.00		24. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 1,213.00					09/24/2008 1,093.00	06/10/2011
7,264.00		75. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 5,068.00					04/16/2010 2,196.00	06/13/2011
1,064.00		10. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 505.00					09/24/2008 559.00	07/06/2011
11,401.00		114. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 5,762.00					09/24/2008 5,639.00	08/12/2011
9,401.00		94. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 3,248.00					06/11/2009 6,153.00	08/12/2011
10,035.00		100. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 6,758.00					04/16/2010 3,277.00	08/12/2011
49.00		49.28 LBUBS 2005-C3 A2 6/11/2005 4.553 7 PROPERTY TYPE: SECURITIES 50.00					06/21/2005 -1.00	10/15/2010

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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)	
97.00		96.6 LBUBS 2005-C3 A2 6/11/2005 4.553 7/ PROPERTY TYPE: SECURITIES 97.00					06/21/2005	11/18/2010
5,337.00		5337.46 LBUBS 2005-C3 A2 6/11/2005 4.553 PROPERTY TYPE: SECURITIES 5,364.00					06/21/2005	01/18/2011
1,126.00		1126.35 LBUBS 2005-C3 A2 6/11/2005 4.553 PROPERTY TYPE: SECURITIES 1,132.00					06/21/2005	03/17/2011
11.00		10.8 LBUBS 2005-C3 A2 6/11/2005 4.553 7/ PROPERTY TYPE: SECURITIES 11.00					06/21/2005	04/15/2011
83,890.00		83889.98 LBUBS 2005-C3 A2 6/11/2005 4.55 PROPERTY TYPE: SECURITIES 84,309.00					06/21/2005	07/15/2011
8,201.00		201. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES 5,159.00					01/07/2010	10/06/2010
4,662.00		113. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES 2,900.00					01/07/2010	10/14/2010
2,704.00		65. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES 1,668.00					01/07/2010	10/14/2010
6,879.00		168. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES 4,312.00					01/07/2010	10/15/2010
29,041.00		1018. LIMITED INC COM PROPERTY TYPE: SECURITIES 26,368.00					04/08/2010	01/26/2011
54,425.00		1907. LIMITED INC COM PROPERTY TYPE: SECURITIES 49,395.00					04/08/2010	01/26/2011

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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)	
9,888.00		275. LIMITED INC COM PROPERTY TYPE: SECURITIES 11,251.00					04/26/2011 -1,363.00	06/08/2011
6,284.00		175. LIMITED INC COM PROPERTY TYPE: SECURITIES 7,160.00					04/26/2011 -876.00	06/13/2011
78,826.00		75000. LOCKHEED MARTIN CORP 05/25/10 5.7 PROPERTY TYPE: SECURITIES 77,319.00					07/29/2005 1,507.00	05/06/2011
28,545.00		731. LOGMEIN INC PROPERTY TYPE: SECURITIES 29,218.00					10/29/2010 -673.00	02/16/2011
26,124.00		669. LOGMEIN INC PROPERTY TYPE: SECURITIES 26,600.00					10/29/2010 -476.00	02/16/2011
10,014.00		100. LORILLARD INC PROPERTY TYPE: SECURITIES 10,635.00					05/04/2011 -621.00	06/06/2011
60,085.00		600. LORILLARD INC PROPERTY TYPE: SECURITIES 63,481.00					04/29/2011 -3,396.00	06/06/2011
52,006.00		496. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES 55,300.00					10/11/2010 -3,294.00	03/11/2011
3,040.00		29. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES 3,233.00					10/11/2010 -193.00	03/11/2011
2,674.00		116. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 2,254.00					02/08/2011 420.00	09/07/2011
5,925.00		257. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 4,991.00					02/08/2011 934.00	09/07/2011

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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)	
23.00		1. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 19.00					02/08/2011 4.00	09/07/2011
646.00		28. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 510.00					06/29/2009 136.00	09/07/2011
34,375.00		538. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 30,779.00					11/26/2010 3,596.00	12/27/2010
27,218.00		420. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 24,028.00					11/26/2010 3,190.00	01/27/2011
24,032.00		358. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 20,481.00					11/26/2010 3,551.00	02/10/2011
5,035.00		75. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 4,246.00					11/29/2010 789.00	02/10/2011
10,777.00		469. MASIMO CORP PROPERTY TYPE: SECURITIES 14,445.00					02/17/2011 -3,668.00	08/16/2011
8,112.00		353. MASIMO CORP PROPERTY TYPE: SECURITIES 10,855.00					02/17/2011 -2,743.00	08/16/2011
1,425.00		62. MASIMO CORP PROPERTY TYPE: SECURITIES 1,846.00					06/30/2011 -421.00	08/16/2011
1,865.00		81. MASIMO CORP PROPERTY TYPE: SECURITIES 2,412.00					06/30/2011 -547.00	08/16/2011
2,065.00		79. MATTEL INC PROPERTY TYPE: SECURITIES 2,060.00					12/03/2010 5.00	05/25/2011

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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)	
8,124.00		321. MATTEL INC PROPERTY TYPE: SECURITIES 7,374.00					09/22/2010 750.00	06/10/2011
23,431.00		881. MATTEL INC PROPERTY TYPE: SECURITIES 22,969.00					12/03/2010 462.00	09/15/2011
6,119.00		240. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 5,760.00					11/24/2010 359.00	03/29/2011
2,010.00		81. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 1,944.00					11/24/2010 66.00	06/10/2011
4,976.00		206. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 4,944.00					11/24/2010 32.00	06/22/2011
4,952.00		205. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 4,668.00					11/15/2010 284.00	06/22/2011
8,933.00		369. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 8,402.00					11/15/2010 531.00	06/22/2011
1,401.00		58. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 1,321.00					11/15/2010 80.00	06/22/2011
10,284.00		418. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 9,518.00					11/15/2010 766.00	06/27/2011
640.00		25. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 569.00					11/15/2010 71.00	07/06/2011
8,724.00		342. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 8,229.00					01/30/2008 495.00	03/30/2011

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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)	
4,031.00		158. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 2,441.00					10/28/2010 1,590.00	03/30/2011
4,595.00		217. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 3,352.00					10/28/2010 1,243.00	05/04/2011
14,463.00		683. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 8,437.00					08/03/2010 6,026.00	05/04/2011
3,490.00		167. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 2,063.00					08/03/2010 1,427.00	05/13/2011
5,392.00		258. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 1,122.00					11/25/2008 4,270.00	05/13/2011
4,552.00		250. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 1,087.00					11/25/2008 3,465.00	06/13/2011
12,443.00		825. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 3,587.00					11/25/2008 8,856.00	08/04/2011
4,314.00		286. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 8,416.00					12/21/2007 -4,102.00	08/04/2011
17,798.00		1180. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 31,516.00					11/30/2007 -13,718.00	08/04/2011
6,169.00		409. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES 10,544.00					02/28/2008 -4,375.00	08/04/2011
28,677.00		379. MCDONALDS CORP PROPERTY TYPE: SECURITIES 16,633.00					12/21/2006 12,044.00	02/11/2011

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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)	
9,114.00		121. MCDONALDS CORP PROPERTY TYPE: SECURITIES 5,310.00					12/21/2006 3,804.00	03/29/2011
2,745.00		34. MCDONALDS CORP PROPERTY TYPE: SECURITIES 2,740.00					05/13/2011 5.00	06/10/2011
1,288.00		15. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,209.00					05/13/2011 79.00	07/06/2011
8,876.00		150. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 7,822.00					05/12/2010 1,054.00	01/28/2011
7,397.00		125. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 6,438.00					04/16/2010 959.00	01/28/2011
7,300.00		125. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 6,438.00					04/16/2010 862.00	03/30/2011
1,667.00		26. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 1,775.00					05/13/2011 -108.00	06/10/2011
6,478.00		100. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 5,150.00					04/16/2010 1,328.00	06/13/2011
689.00		10. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 683.00					05/13/2011 6.00	07/06/2011
101,210.00		2750. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES 51,395.00					05/08/2008 49,815.00	10/15/2010
10,702.00		276. MET LIFE COM PROPERTY TYPE: SECURITIES 10,386.00					11/29/2010 316.00	12/01/2010

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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)	
8,585.00		50. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 6,526.00					10/28/2010 2,059.00	03/23/2011
4,297.00		25. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 3,106.00					10/01/2010 1,191.00	03/30/2011
4,297.00		25. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 2,634.00					02/08/2008 1,663.00	03/30/2011
1,438.00		9. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 1,603.00					05/05/2011 -165.00	06/10/2011
7,976.00		50. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 5,269.00					02/08/2008 2,707.00	06/13/2011
3,807.00		24. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 2,529.00					02/08/2008 1,278.00	07/26/2011
9,817.00		62. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 6,533.00					02/08/2008 3,284.00	07/26/2011
2,217.00		14. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 1,447.00					02/21/2008 770.00	07/26/2011
6,714.00		150. MICROS SYS INC COM PROPERTY TYPE: SECURITIES 5,560.00					08/10/2010 1,154.00	01/24/2011
7,392.00		150. MICROS SYS INC COM PROPERTY TYPE: SECURITIES 5,560.00					08/10/2010 1,832.00	03/30/2011
53,893.00		1137. MICROS SYS INC COM PROPERTY TYPE: SECURITIES 42,147.00					08/10/2010 11,746.00	06/08/2011

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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)	
10,096.00		213. MICROS SYS INC COM PROPERTY TYPE: SECURITIES 7,717.00					08/11/2010 2,379.00	06/08/2011
36,681.00		1502. MICROSOFT CORP PROPERTY TYPE: SECURITIES 44,641.00					01/10/2007 -7,960.00	10/01/2010
9,620.00		379. MICROSOFT CORP PROPERTY TYPE: SECURITIES 11,264.00					01/10/2007 -1,644.00	11/24/2010
45,130.00		1659. MICROSOFT CORP PROPERTY TYPE: SECURITIES 44,522.00					10/29/2010 608.00	02/11/2011
31,882.00		1172. MICROSOFT CORP PROPERTY TYPE: SECURITIES 31,015.00					11/02/2005 867.00	02/11/2011
12,677.00		466. MICROSOFT CORP PROPERTY TYPE: SECURITIES 13,850.00					01/10/2007 -1,173.00	02/11/2011
35,364.00		1300. MICROSOFT CORP PROPERTY TYPE: SECURITIES 37,867.00					05/01/2008 -2,503.00	02/11/2011
18,498.00		680. MICROSOFT CORP PROPERTY TYPE: SECURITIES 19,516.00					08/30/2007 -1,018.00	02/11/2011
28,382.00		1086. MICROSOFT CORP PROPERTY TYPE: SECURITIES 27,855.00					08/09/2010 527.00	05/04/2011
2,125.00		88. MICROSOFT CORP PROPERTY TYPE: SECURITIES 1,525.00					01/23/2009 600.00	05/25/2011
9,012.00		379. MICROSOFT CORP PROPERTY TYPE: SECURITIES 6,570.00					01/23/2009 2,442.00	06/10/2011

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Kind of Property		Description				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)	
24,800.00		25000. MISSISSIPPI ST 11/10/10 2.095 11/ PROPERTY TYPE: SECURITIES 25,000.00				10/21/2010 -200.00	01/12/2011
11,107.00		181. MONSANTO CO NEW PROPERTY TYPE: SECURITIES 10,242.00				08/27/2010 865.00	11/15/2010
85,972.00		1401. MONSANTO CO NEW PROPERTY TYPE: SECURITIES 67,300.00				12/12/2006 18,672.00	11/15/2010
134,426.00		129566.848 MSM 2004-4 3A 8/1/2004 5.000 PROPERTY TYPE: SECURITIES 130,913.00				11/02/2004 3,513.00	10/05/2010
5,880.00		5879.73 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 5,941.00				11/02/2004 -61.00	10/25/2010
1,207.00		1207.46 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 1,220.00				11/02/2004 -13.00	11/25/2010
9,592.00		9591.78 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 9,691.00				11/02/2004 -99.00	12/25/2010
3,060.00		3059.99 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 3,092.00				11/02/2004 -32.00	01/25/2011
3,396.00		3395.82 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 3,431.00				11/02/2004 -35.00	02/25/2011
6,452.00		6451.84 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 6,519.00				11/02/2004 -67.00	03/25/2011
8,283.00		8282.9 MSM 2004-4 3A 8/1/2004 5.000 8/25 PROPERTY TYPE: SECURITIES 8,369.00				11/02/2004 -86.00	04/25/2011

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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)	
1,080.00		1080.4 MSM 2004-4 3A 8/1/2004 5.000 8/25 PROPERTY TYPE: SECURITIES 1,092.00					11/02/2004 -12.00	05/25/2011
2,755.00		2755.12 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 2,784.00					11/02/2004 -29.00	06/25/2011
937.00		936.94 MSM 2004-4 3A 8/1/2004 5.000 8/25 PROPERTY TYPE: SECURITIES 947.00					11/02/2004 -10.00	07/25/2011
1,013.00		1012.74 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 1,023.00					11/02/2004 -10.00	08/25/2011
3,440.00		3439.78 MSM 2004-4 3A 8/1/2004 5.000 8/2 PROPERTY TYPE: SECURITIES 3,476.00					11/02/2004 -36.00	09/25/2011
24,616.00		304. MOSAIC CO PROPERTY TYPE: SECURITIES 22,185.00					10/29/2010 2,431.00	03/08/2011
81.00		1. MOSAIC CO PROPERTY TYPE: SECURITIES 69.00					11/18/2010 12.00	03/08/2011
4,806.00		61. MOSAIC CO PROPERTY TYPE: SECURITIES 4,217.00					11/18/2010 589.00	03/29/2011
3,467.00		44. MOSAIC CO PROPERTY TYPE: SECURITIES 2,966.00					11/17/2010 501.00	03/29/2011
3,120.00		44. MOSAIC CO PROPERTY TYPE: SECURITIES 2,966.00					11/17/2010 154.00	05/05/2011
15,812.00		223. MOSAIC CO PROPERTY TYPE: SECURITIES 13,691.00					09/20/2010 2,121.00	05/05/2011

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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)	
1,205.00		17. MOSAIC CO PROPERTY TYPE: SECURITIES 1,026.00					09/16/2010 179.00	05/05/2011
95,220.00		1417. MOSAIC CO PROPERTY TYPE: SECURITIES 85,513.00					09/16/2010 9,707.00	05/13/2011
21,599.00		566. NYSE EURONEXT PROPERTY TYPE: SECURITIES 16,699.00					08/13/2010 4,900.00	02/15/2011
30,218.00		845. NYSE EURONEXT PROPERTY TYPE: SECURITIES 24,931.00					08/13/2010 5,287.00	03/15/2011
11,837.00		331. NYSE EURONEXT PROPERTY TYPE: SECURITIES 9,638.00					12/03/2010 2,199.00	03/15/2011
2,110.00		59. NYSE EURONEXT PROPERTY TYPE: SECURITIES 1,713.00					12/06/2010 397.00	03/15/2011
24,346.00		612. NYSE EURONEXT PROPERTY TYPE: SECURITIES 17,769.00					12/06/2010 6,577.00	04/07/2011
15,407.00		400. NYSE EURONEXT PROPERTY TYPE: SECURITIES 11,313.00					11/26/2010 4,094.00	04/08/2011
2,232.00		57. NYSE EURONEXT PROPERTY TYPE: SECURITIES 1,655.00					12/06/2010 577.00	04/26/2011
16,256.00		415. NYSE EURONEXT PROPERTY TYPE: SECURITIES 12,049.00					12/06/2010 4,207.00	04/26/2011
9,205.00		235. NYSE EURONEXT PROPERTY TYPE: SECURITIES 6,772.00					06/25/2010 2,433.00	04/26/2011

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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)	
16,024.00		406. NYSE EURONEXT PROPERTY TYPE: SECURITIES 11,482.00					11/26/2010 4,542.00	05/05/2011
492.00		14. NYSE EURONEXT PROPERTY TYPE: SECURITIES 403.00					06/25/2010 89.00	05/25/2011
2,092.00		61. NYSE EURONEXT PROPERTY TYPE: SECURITIES 1,758.00					06/25/2010 334.00	06/10/2011
40,334.00		1148. NYSE EURONEXT PROPERTY TYPE: SECURITIES 33,081.00					06/25/2010 7,253.00	07/25/2011
33,643.00		571. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 25,392.00					12/30/2009 8,251.00	11/09/2010
38,559.00		614. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 27,304.00					12/30/2009 11,255.00	12/03/2010
24,092.00		387. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 17,210.00					12/30/2009 6,882.00	12/15/2010
7,782.00		125. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 5,544.00					12/30/2009 2,238.00	12/15/2010
17,244.00		277. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 12,002.00					03/05/2010 5,242.00	12/15/2010
14,912.00		242. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 10,485.00					03/05/2010 4,427.00	12/16/2010
9,869.00		132. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 5,719.00					03/05/2010 4,150.00	03/15/2011

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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)	
12,112.00		162. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 6,924.00					01/28/2010 5,188.00	03/15/2011
19,720.00		240. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 10,258.00					01/28/2010 9,462.00	03/29/2011
9,474.00		115. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 9,151.00					02/14/2011 323.00	03/29/2011
89,690.00		1151. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 49,197.00					01/28/2010 40,493.00	04/07/2011
40,907.00		534. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 33,087.00					11/26/2010 7,820.00	04/28/2011
2,201.00		31. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 2,467.00					02/14/2011 -266.00	06/10/2011
36,077.00		493. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 30,547.00					11/26/2010 5,530.00	06/28/2011
4,318.00		59. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 3,599.00					11/29/2010 719.00	06/28/2011
1,198.00		15. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 1,194.00					02/14/2011 4.00	07/06/2011
2,010.00		48. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 962.00					07/30/2009 1,048.00	12/31/2010
2,513.00		60. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 1,202.00					07/30/2009 1,311.00	12/31/2010

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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)	
2,388.00		57. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 1,142.00					07/30/2009 1,246.00	12/31/2010
1,215.00		29. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 497.00					06/09/2009 718.00	12/31/2010
712.00		17. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 291.00					06/09/2009 421.00	12/31/2010
163.00		4. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 69.00					06/09/2009 94.00	03/09/2011
5,657.00		139. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 2,380.00					06/09/2009 3,277.00	03/09/2011
326.00		8. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 137.00					06/09/2009 189.00	03/09/2011
590.00		15. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 257.00					06/09/2009 333.00	03/10/2011
3,617.00		92. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 1,558.00					06/15/2009 2,059.00	03/10/2011
2,320.00		59. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 985.00					06/10/2009 1,335.00	03/10/2011
3,031.00		77. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 1,285.00					06/10/2009 1,746.00	03/10/2011
748.00		19. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 314.00					06/05/2009 434.00	03/10/2011

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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)	
1,133.00		29. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 479.00					06/05/2009 654.00	03/11/2011
2,029.00		52. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 859.00					06/05/2009 1,170.00	03/11/2011
6,333.00		125. NETAPP INC COM PROPERTY TYPE: SECURITIES 4,518.00					04/23/2010 1,815.00	02/23/2011
19,000.00		375. NETAPP INC COM PROPERTY TYPE: SECURITIES 12,949.00					04/05/2010 6,051.00	02/23/2011
40,534.00		800. NETAPP INC COM PROPERTY TYPE: SECURITIES 18,475.00					02/26/2008 22,059.00	02/23/2011
3,040.00		60. NETAPP INC COM PROPERTY TYPE: SECURITIES 1,016.00					04/14/2009 2,024.00	02/23/2011
32,427.00		640. NETAPP INC COM PROPERTY TYPE: SECURITIES 10,011.00					03/18/2009 22,416.00	02/23/2011
9,383.00		350. NETEZZA CORP PROPERTY TYPE: SECURITIES 4,988.00					05/12/2010 4,395.00	10/04/2010
10,724.00		400. NETEZZA CORP PROPERTY TYPE: SECURITIES 5,627.00					06/24/2010 5,097.00	10/04/2010
30,831.00		1150. NETEZZA CORP PROPERTY TYPE: SECURITIES 15,026.00					05/28/2010 15,805.00	10/04/2010
19,673.00		1163. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 12,570.00					07/30/2009 7,103.00	11/24/2010

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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)	
5,244.00		310. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 3,235.00					03/18/2009 2,009.00	11/24/2010
14,525.00		858. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 8,954.00					03/18/2009 5,571.00	11/24/2010
1,190.00		74. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 772.00					03/18/2009 418.00	05/25/2011
4,565.00		295. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 3,079.00					03/18/2009 1,486.00	06/10/2011
40,422.00		2917. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 49,781.00					11/26/2010 -9,359.00	07/27/2011
2,314.00		167. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 2,824.00					11/29/2010 -510.00	07/27/2011
5,987.00		473. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 4,936.00					03/18/2009 1,051.00	08/12/2011
32,135.00		2539. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 22,207.00					03/10/2009 9,928.00	08/12/2011
10,114.00		823. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 7,198.00					03/10/2009 2,916.00	09/02/2011
21,114.00		1718. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 14,109.00					03/09/2009 7,005.00	09/02/2011
6,744.00		350. NEWELL RUBBERMAID INC PROPERTY TYPE: SECURITIES 6,825.00					03/11/2011 -81.00	03/30/2011

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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)	
56,849.00		3000. NEWELL RUBBERMAID INC PROPERTY TYPE: SECURITIES 58,504.00					03/11/2011 -1,655.00	04/29/2011
8,348.00		1482. NEWPARK RES INC COM PAR \$0.01 NEW PROPERTY TYPE: SECURITIES 11,890.00					09/28/2010 -3,542.00	11/05/2010
1,403.00		249. NEWPARK RES INC COM PAR \$0.01 NEW PROPERTY TYPE: SECURITIES 1,986.00					09/28/2010 -583.00	11/05/2010
2,769.00		49. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 2,702.00					09/10/2010 67.00	05/25/2011
10,751.00		193. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 10,642.00					09/10/2010 109.00	06/10/2011
7,824.00		140. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 7,719.00					09/10/2010 105.00	09/02/2011
11,787.00		211. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 11,634.00					09/10/2010 153.00	09/02/2011
35,074.00		453. NIKE INC CL B PROPERTY TYPE: SECURITIES 28,768.00					10/25/2007 6,306.00	03/18/2011
5,337.00		70. NIKE INC CL B PROPERTY TYPE: SECURITIES 4,445.00					10/25/2007 892.00	03/29/2011
47,189.00		622. NIKE INC CL B PROPERTY TYPE: SECURITIES 39,501.00					10/25/2007 7,688.00	03/31/2011
1,975.00		26. NIKE INC CL B PROPERTY TYPE: SECURITIES 1,651.00					10/25/2007 324.00	04/01/2011

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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)	
26,278.00		346. NIKE INC CL B PROPERTY TYPE: SECURITIES 21,077.00					02/29/2008 5,201.00	04/01/2011
10,633.00		140. NIKE INC CL B PROPERTY TYPE: SECURITIES 7,401.00					04/21/2009 3,232.00	04/01/2011
8,578.00		75. NORDSON CORP COM PROPERTY TYPE: SECURITIES 7,953.00					03/11/2011 625.00	03/30/2011
59,637.00		1200. NORDSON CORP COM PROPERTY TYPE: SECURITIES 63,624.00					03/11/2011 -3,987.00	05/25/2011
3,269.00		109. NUVASIVE INC PROPERTY TYPE: SECURITIES 2,097.00					02/17/2006 1,172.00	02/17/2011
2,999.00		100. NUVASIVE INC PROPERTY TYPE: SECURITIES 1,835.00					01/31/2006 1,164.00	02/17/2011
2,999.00		100. NUVASIVE INC PROPERTY TYPE: SECURITIES 1,825.00					01/31/2006 1,174.00	02/17/2011
2,279.00		76. NUVASIVE INC PROPERTY TYPE: SECURITIES 1,240.00					06/08/2006 1,039.00	02/17/2011
4,079.00		136. NUVASIVE INC PROPERTY TYPE: SECURITIES 5,126.00					06/11/2010 -1,047.00	02/17/2011
5,009.00		167. NUVASIVE INC PROPERTY TYPE: SECURITIES 5,650.00					10/14/2010 -641.00	02/17/2011
32,447.00		564. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 21,148.00					05/19/2009 11,299.00	02/11/2011

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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)	
5,120.00		89. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 3,298.00					10/15/2009 1,822.00	02/11/2011
9,008.00		161. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 7,724.00					05/24/2010 1,284.00	02/17/2011
2,171.00		39. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 1,871.00					05/24/2010 300.00	02/17/2011
97,438.00		1750. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 79,405.00					04/22/2010 18,033.00	02/17/2011
7,441.00		133. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 4,928.00					10/15/2009 2,513.00	02/17/2011
27,728.00		498. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 18,454.00					10/15/2009 9,274.00	02/17/2011
54,343.00		976. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 35,918.00					05/18/2009 18,425.00	02/17/2011
11,160.00		108. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 10,732.00					12/29/2010 428.00	03/29/2011
2,901.00		28. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 2,782.00					12/29/2010 119.00	06/10/2011
1,056.00		10. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 994.00					12/29/2010 62.00	07/06/2011
6,472.00		209. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 4,838.00					11/26/2010 1,634.00	05/18/2011

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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)	
24,080.00		878. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 20,325.00					11/26/2010 3,755.00	08/03/2011
13,250.00		402. ORACLE CORP PROPERTY TYPE: SECURITIES 7,168.00					12/30/2008 6,082.00	03/29/2011
1,004.00		32. ORACLE CORP PROPERTY TYPE: SECURITIES 571.00					12/30/2008 433.00	06/10/2011
2,260.00		72. ORACLE CORP PROPERTY TYPE: SECURITIES 1,078.00					08/08/2006 1,182.00	06/10/2011
1,319.00		40. ORACLE CORP PROPERTY TYPE: SECURITIES 599.00					08/08/2006 720.00	07/06/2011
12,991.00		489. ORACLE CORP PROPERTY TYPE: SECURITIES 7,323.00					08/08/2006 5,668.00	08/26/2011
1,211.00		105. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 2,392.00					09/08/2009 -1,181.00	12/21/2010
4,406.00		382. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 8,314.00					08/14/2009 -3,908.00	12/21/2010
865.00		75. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 1,629.00					09/03/2009 -764.00	12/21/2010
1,130.00		98. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 2,079.00					08/17/2009 -949.00	12/21/2010
508.00		44. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 867.00					08/12/2009 -359.00	12/21/2010

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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)	
461.00		40. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 748.00					01/25/2010 -287.00	12/21/2010
358.00		31. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 579.00					01/25/2010 -221.00	12/21/2010
208.00		18. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 335.00					01/25/2010 -127.00	12/21/2010
196.00		17. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 316.00					01/25/2010 -120.00	12/21/2010
2,434.00		211. ORION MARINE GROUP INC PROPERTY TYPE: SECURITIES 3,050.00					06/30/2010 -616.00	12/21/2010
2,158.00		24. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 1,974.00					04/07/2010 184.00	10/27/2010
23,332.00		260. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 21,388.00					04/07/2010 1,944.00	10/27/2010
24,858.00		277. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 22,772.00					04/07/2010 2,086.00	10/27/2010
10,230.00		114. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 9,265.00					04/06/2010 965.00	10/27/2010
19,337.00		225. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 15,943.00					04/23/2010 3,394.00	01/20/2011
4,255.00		48. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 3,401.00					04/23/2010 854.00	02/25/2011

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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)	
15,602.00		176. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 11,653.00					08/18/2010 3,949.00	02/25/2011
178.00		2. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 127.00					08/13/2010 51.00	02/25/2011
177.00		2. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 127.00					08/13/2010 50.00	02/25/2011
7,517.00		84. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 5,345.00					08/13/2010 2,172.00	03/03/2011
12,797.00		143. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 8,622.00					02/26/2010 4,175.00	03/03/2011
12,985.00		150. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 9,044.00					02/26/2010 3,941.00	03/08/2011
10,596.00		125. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 9,577.00					10/19/2010 1,019.00	03/11/2011
56,372.00		665. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 43,320.00					04/01/2010 13,052.00	03/11/2011
5,091.00		60. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 3,909.00					04/01/2010 1,182.00	03/11/2011
16,970.00		200. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 12,097.00					05/24/2010 4,873.00	03/11/2011
6,222.00		66. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 3,979.00					02/26/2010 2,243.00	03/29/2011

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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)	
27,643.00		316. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 19,052.00					02/26/2010 8,591.00	05/26/2011
53,099.00		607. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 36,590.00					02/26/2010 16,509.00	05/26/2011
12,247.00		140. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 8,434.00					02/26/2010 3,813.00	05/26/2011
13,328.00		228. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 12,899.00					11/04/2010 429.00	01/20/2011
68.00		1. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 57.00					11/04/2010 11.00	03/08/2011
6,631.00		98. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 4,734.00					09/20/2010 1,897.00	03/08/2011
8,796.00		130. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 5,889.00					07/22/2010 2,907.00	03/08/2011
8,837.00		123. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 5,572.00					07/22/2010 3,265.00	03/29/2011
9,035.00		125. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 6,429.00					10/19/2010 2,606.00	03/30/2011
24,975.00		426. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 19,297.00					07/22/2010 5,678.00	05/13/2011
2,785.00		50. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 2,572.00					10/19/2010 213.00	06/08/2011

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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)	
59,877.00		1075. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 46,704.00					07/13/2010 13,173.00	06/08/2011
1,337.00		24. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 1,087.00					07/22/2010 250.00	06/10/2011
603.00		10. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 453.00					07/22/2010 150.00	07/06/2011
76,858.00		1524. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 69,035.00					07/22/2010 7,823.00	08/04/2011
7,371.00		96. PERRIGO CO COM PROPERTY TYPE: SECURITIES 7,342.00					03/09/2011 29.00	03/29/2011
7,886.00		100. PERRIGO CO COM PROPERTY TYPE: SECURITIES 7,697.00					03/02/2011 189.00	03/30/2011
2,521.00		30. PERRIGO CO COM PROPERTY TYPE: SECURITIES 2,387.00					04/01/2011 134.00	06/10/2011
6,266.00		75. PERRIGO CO COM PROPERTY TYPE: SECURITIES 5,773.00					03/02/2011 493.00	06/13/2011
912.00		10. PERRIGO CO COM PROPERTY TYPE: SECURITIES 796.00					04/01/2011 116.00	07/06/2011
6,068.00		69. PERRIGO CO COM PROPERTY TYPE: SECURITIES 5,491.00					04/01/2011 577.00	08/12/2011
6,332.00		72. PERRIGO CO COM PROPERTY TYPE: SECURITIES 5,723.00					03/31/2011 609.00	08/12/2011

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Kind of Property		Description				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)	
992.00		60. PFIZER INC PROPERTY TYPE: SECURITIES 983.00				11/29/2010 9.00	12/01/2010
17,119.00		1035. PFIZER INC PROPERTY TYPE: SECURITIES 17,181.00				11/26/2010 -62.00	12/01/2010
8,683.00		75. PHARMASSET INC PROPERTY TYPE: SECURITIES 6,174.00				04/01/2011 2,509.00	06/13/2011
5,524.00		601. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 5,470.00				04/08/2011 54.00	05/19/2011
4,412.00		484. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 4,405.00				04/08/2011 7.00	05/20/2011
5,154.00		50. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 4,193.00				12/01/2010 961.00	03/30/2011
5,154.00		50. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 3,530.00				06/15/2010 1,624.00	03/30/2011
4,537.00		50. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 3,530.00				06/15/2010 1,007.00	05/04/2011
2,268.00		25. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 1,632.00				06/04/2010 636.00	05/04/2011
7,077.00		75. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 4,897.00				06/04/2010 2,180.00	05/10/2011
4,213.00		50. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 3,265.00				06/04/2010 948.00	06/13/2011

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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)	
44,590.00		600. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 39,176.00					06/04/2010 5,414.00	08/10/2011
15,263.00		139. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 8,008.00					06/24/2010 7,255.00	06/28/2011
15,483.00		141. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 8,041.00					05/25/2010 7,442.00	06/28/2011
7,301.00		145. POLYCOM INC COM PROPERTY TYPE: SECURITIES 7,206.00					02/14/2011 95.00	03/29/2011
10,265.00		200. POLYCOM INC COM PROPERTY TYPE: SECURITIES 9,586.00					02/28/2011 679.00	03/30/2011
2,285.00		39. POLYCOM INC COM PROPERTY TYPE: SECURITIES 1,938.00					02/14/2011 347.00	06/10/2011
7,206.00		125. POLYCOM INC COM PROPERTY TYPE: SECURITIES 5,991.00					02/28/2011 1,215.00	06/13/2011
1,441.00		25. POLYCOM INC COM PROPERTY TYPE: SECURITIES 1,177.00					02/09/2011 264.00	06/13/2011
998.00		30. POLYCOM INC COM PROPERTY TYPE: SECURITIES 746.00					02/14/2011 252.00	07/06/2011
4,360.00		98. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 3,210.00					11/04/2010 1,150.00	12/09/2010
2,492.00		56. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 1,525.00					08/31/2010 967.00	12/09/2010

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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)	
1,856.00		28. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 763.00					08/31/2010 1,093.00	05/05/2011
4,508.00		68. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 1,292.00					06/27/2007 3,216.00	05/05/2011
7,361.00		15. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 6,967.00					03/03/2011 394.00	03/29/2011
12,556.00		25. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 11,613.00					03/07/2011 943.00	03/30/2011
1,984.00		4. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 1,858.00					03/03/2011 126.00	06/10/2011
12,184.00		25. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 11,613.00					03/07/2011 571.00	06/13/2011
12,197.00		25. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 10,888.00					01/11/2011 1,309.00	06/27/2011
12,197.00		25. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 9,527.00					11/02/2010 2,670.00	06/27/2011
85,380.00		175. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 65,304.00					10/27/2010 20,076.00	06/27/2011
3,675.00		815. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 11,258.00					11/05/2010 -7,583.00	08/16/2011
5.00		1. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 13.00					02/18/2011 -8.00	08/16/2011

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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)	
2,579.00		572. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 7,310.00					02/18/2011 -4,731.00	08/16/2011
45.00		10. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 127.00					02/17/2011 -82.00	08/16/2011
1,628.00		361. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 4,570.00					06/08/2011 -2,942.00	08/16/2011
14.00		3. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 37.00					02/17/2011 -23.00	08/16/2011
5.00		1. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 12.00					02/17/2011 -7.00	08/16/2011
72.00		16. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 199.00					02/17/2011 -127.00	08/16/2011
1,569.00		348. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 4,176.00					11/05/2010 -2,607.00	08/16/2011
1,296.00		288. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 3,456.00					11/05/2010 -2,160.00	08/16/2011
482.00		107. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 1,205.00					06/17/2011 -723.00	08/16/2011
989.00		219. PRIMO WTR CORP PROPERTY TYPE: SECURITIES 2,466.00					06/17/2011 -1,477.00	08/16/2011
28,347.00		453. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 24,781.00					07/18/2005 3,566.00	11/24/2010

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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)	
6,606.00		108. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 5,908.00					07/18/2005 698.00	03/29/2011
1,813.00		28. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 1,764.00					11/25/2009 49.00	06/10/2011
646.00		10. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 630.00					11/25/2009 16.00	07/06/2011
7,257.00		362. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 7,850.00					05/31/2011 -593.00	06/10/2011
2,811.00		46. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 2,646.00					03/17/2010 165.00	05/25/2011
10,623.00		180. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 10,355.00					03/17/2010 268.00	06/10/2011
5,208.00		175. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,611.00					05/25/2011 -403.00	06/13/2011
7,064.00		131. QUALCOMM INC PROPERTY TYPE: SECURITIES 7,012.00					03/24/2011 52.00	03/29/2011
2,133.00		39. QUALCOMM INC PROPERTY TYPE: SECURITIES 2,088.00					03/24/2011 45.00	06/10/2011
877.00		15. QUALCOMM INC PROPERTY TYPE: SECURITIES 857.00					05/26/2011 20.00	07/06/2011
13,576.00		425. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES 9,155.00					09/10/2010 4,421.00	12/14/2010

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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)	
8,560.00		200. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES 4,308.00					09/10/2010 4,252.00	03/30/2011
6,060.00		150. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES 3,231.00					09/10/2010 2,829.00	06/13/2011
7,458.00		83. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 6,358.00					04/29/2011 1,100.00	05/13/2011
2,606.00		29. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 2,203.00					04/29/2011 403.00	05/13/2011
26,262.00		301. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 22,867.00					04/29/2011 3,395.00	05/26/2011
10,819.00		124. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 9,291.00					04/29/2011 1,528.00	05/26/2011
1,300.00		15. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 1,124.00					04/29/2011 176.00	07/06/2011
4,515.00		184. REACHLOCAL INC PROPERTY TYPE: SECURITIES 4,305.00					01/26/2011 210.00	04/27/2011
2,808.00		46. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 2,374.00					12/02/2010 434.00	05/25/2011
6,687.00		108. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 6,632.00					02/15/2011 55.00	05/26/2011
15,727.00		254. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 15,595.00					02/15/2011 132.00	05/26/2011

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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)	
6,563.00		106. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 5,470.00					12/02/2010 1,093.00	05/26/2011
6,109.00		103. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 5,315.00					12/02/2010 794.00	06/10/2011
4,211.00		71. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 3,591.00					12/01/2010 620.00	06/10/2011
12,963.00		228. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 11,532.00					12/01/2010 1,431.00	08/01/2011
1,592.00		28. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 1,416.00					12/01/2010 176.00	08/01/2011
9,782.00		172. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 7,974.00					09/03/2010 1,808.00	08/01/2011
15,603.00		278. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 12,888.00					09/03/2010 2,715.00	08/02/2011
13,975.00		249. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 11,531.00					09/08/2010 2,444.00	08/02/2011
27,247.00		495. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 22,923.00					09/08/2010 4,324.00	08/03/2011
6,110.00		111. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 3,608.00					10/16/2008 2,502.00	08/03/2011
7,292.00		200. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 5,759.00					10/29/2010 1,533.00	01/28/2011

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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)	
3,646.00		100. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 2,373.00					10/04/2010	01/28/2011
							1,273.00	
8,423.00		225. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 5,339.00					10/04/2010	03/18/2011
							3,084.00	
7,566.00		200. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 4,745.00					10/04/2010	03/30/2011
							2,821.00	
3,787.00		112. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 2,657.00					10/04/2010	04/04/2011
							1,130.00	
13,759.00		407. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 9,657.00					10/04/2010	04/04/2011
							4,102.00	
39,295.00		1156. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 27,428.00					10/04/2010	04/05/2011
							11,867.00	
5,431.00		85. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES 4,474.00					04/30/2010	06/24/2011
							957.00	
6,581.00		103. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES 3,626.00					08/20/2008	06/24/2011
							2,955.00	
12,587.00		197. ROCK-TENN CO CL A PROPERTY TYPE: SECURITIES 6,914.00					08/21/2008	06/24/2011
							5,673.00	
1,207.00		24. ROVI CORP PROPERTY TYPE: SECURITIES 776.00					02/18/2010	10/01/2010
							431.00	
5,078.00		101. ROVI CORP PROPERTY TYPE: SECURITIES 3,261.00					02/18/2010	10/01/2010
							1,817.00	

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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)	
7,969.00		162. ROVI CORP PROPERTY TYPE: SECURITIES 5,231.00					02/18/2010 2,738.00	10/19/2010
17,610.00		358. ROVI CORP PROPERTY TYPE: SECURITIES 11,033.00					11/17/2009 6,577.00	10/19/2010
38,367.00		780. ROVI CORP PROPERTY TYPE: SECURITIES 23,457.00					11/09/2009 14,910.00	10/19/2010
2,206.00		32. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 2,465.00					04/27/2011 -259.00	05/25/2011
9,809.00		141. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 10,863.00					04/27/2011 -1,054.00	06/10/2011
13,443.00		203. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 15,639.00					04/27/2011 -2,196.00	09/02/2011
9,337.00		141. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 10,725.00					04/26/2011 -1,388.00	09/02/2011
9,271.00		140. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 10,647.00					04/26/2011 -1,376.00	09/02/2011
19,601.00		296. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 22,510.00					04/26/2011 -2,909.00	09/02/2011
26,355.00		398. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 30,213.00					07/26/2011 -3,858.00	09/02/2011
35,333.00		524. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 39,778.00					07/26/2011 -4,445.00	09/15/2011

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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)	
3,372.00		50. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 3,760.00					07/25/2011 -388.00	09/15/2011
1,671.00		136. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES 3,501.00					08/31/2010 -1,830.00	08/05/2011
577.00		47. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES 1,169.00					09/14/2010 -592.00	08/05/2011
788.00		64. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES 1,592.00					09/14/2010 -804.00	08/05/2011
2,720.00		221. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES 5,478.00					08/26/2010 -2,758.00	08/05/2011
1,378.00		112. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES 2,776.00					08/26/2010 -1,398.00	08/05/2011
1,538.00		125. RUBICON TECHNOLOGY INC PROPERTY TYPE: SECURITIES 3,095.00					08/26/2010 -1,557.00	08/05/2011
767.00		43. SPS COMM INC PROPERTY TYPE: SECURITIES 567.00					12/03/2010 200.00	09/08/2011
825.00		46. SPS COMM INC PROPERTY TYPE: SECURITIES 607.00					12/03/2010 218.00	09/08/2011
1,083.00		63. SPS COMM INC PROPERTY TYPE: SECURITIES 831.00					12/03/2010 252.00	09/09/2011
1,767.00		106. SPS COMM INC PROPERTY TYPE: SECURITIES 1,398.00					12/03/2010 369.00	09/12/2011

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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)	
34.00		2. SPS COMM INC PROPERTY TYPE: SECURITIES 26.00					12/03/2010 8.00	09/12/2011
202.00		12. SPS COMM INC PROPERTY TYPE: SECURITIES 158.00					12/03/2010 44.00	09/13/2011
1,342.00		79. SPS COMM INC PROPERTY TYPE: SECURITIES 1,042.00					12/03/2010 300.00	09/13/2011
9,557.00		175. SXC HEALTH SOLUTIONS CORP SEDOL B16 PROPERTY TYPE: SECURITIES 7,725.00					12/13/2010 1,832.00	03/30/2011
1,380.00		25. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES 1,104.00					12/13/2010 276.00	06/13/2011
5,518.00		100. SXC HEALTH SOLUTIONS CORP SEDOL B16 PROPERTY TYPE: SECURITIES 4,410.00					01/11/2011 1,108.00	06/13/2011
9,040.00		175. ST JUDE MED INC PROPERTY TYPE: SECURITIES 8,950.00					03/23/2011 90.00	03/30/2011
6,102.00		125. ST JUDE MED INC PROPERTY TYPE: SECURITIES 6,087.00					03/11/2011 15.00	06/13/2011
2,594.00		25. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 2,222.00					04/23/2010 372.00	10/19/2010
7,783.00		75. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 6,287.00					05/24/2010 1,496.00	10/19/2010
10,943.00		76. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 8,257.00					10/13/2010 2,686.00	11/24/2010

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124.00		1. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 109.00					10/13/2010 15.00	01/25/2011
27,837.00		225. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 21,436.00					06/11/2010 6,401.00	01/25/2011
73,804.00		569. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 54,211.00					06/11/2010 19,593.00	02/28/2011
23,996.00		185. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 16,868.00					07/08/2010 7,128.00	02/28/2011
122,786.00		975. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 78,218.00					04/12/2010 44,568.00	03/07/2011
11,922.00		127. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 11,037.00					01/26/2011 885.00	03/29/2011
4,442.00		50. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 4,345.00					01/26/2011 97.00	07/06/2011
6,647.00		100. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 6,420.00					02/28/2011 227.00	03/30/2011
20,658.00		325. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 22,085.00					01/05/2011 -1,427.00	04/08/2011
38,138.00		600. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 39,928.00					12/31/2010 -1,790.00	04/08/2011
3,178.00		50. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 3,210.00					02/28/2011 -32.00	04/08/2011

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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)	
14,414.00		292. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 16,503.00					11/26/2010 -2,089.00	08/03/2011
15,231.00		364. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 20,573.00					11/26/2010 -5,342.00	08/08/2011
1,590.00		38. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 2,122.00					11/29/2010 -532.00	08/08/2011
37,660.00		773. SCRIPPS NETWORKS INTERACT INC PROPERTY TYPE: SECURITIES 34,067.00					05/20/2010 3,593.00	02/10/2011
28,111.00		577. SCRIPPS NETWORKS INTERACT INC PROPERTY TYPE: SECURITIES 25,416.00					05/20/2010 2,695.00	02/10/2011
48,450.00		2675. SEATTLE GENETICS INC PROPERTY TYPE: SECURITIES 55,203.00					06/27/2011 -6,753.00	07/18/2011
630.00		25. SEMILEDS CORP PROPERTY TYPE: SECURITIES 425.00					12/08/2010 205.00	12/09/2010
8,386.00		100. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES 8,582.00					01/26/2011 -196.00	03/30/2011
66,662.00		800. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES 68,656.00					01/26/2011 -1,994.00	04/26/2011
6,250.00		75. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES 6,363.00					02/17/2011 -113.00	04/26/2011
6,578.00		75. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES 6,636.00					03/23/2011 -58.00	03/30/2011

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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)	
4,499.00		50. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES 4,424.00					03/23/2011 75.00	06/13/2011
5,146.00		100. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES 5,736.00					04/28/2011 -590.00	06/13/2011
4,070.00		202. SKULLCANDY INC PROPERTY TYPE: SECURITIES 4,040.00					07/19/2011 30.00	07/20/2011
11,513.00		325. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 7,771.00					11/19/2010 3,742.00	02/09/2011
5,314.00		150. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 3,531.00					11/04/2010 1,783.00	02/09/2011
8,167.00		250. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 5,885.00					11/04/2010 2,282.00	03/30/2011
55,305.00		2025. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 47,671.00					11/04/2010 7,634.00	04/27/2011
15,224.00		265. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 14,052.00					11/26/2010 1,172.00	01/27/2011
7,519.00		125. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 6,717.00					06/25/2008 802.00	03/30/2011
16,240.00		270. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 14,317.00					11/26/2010 1,923.00	03/31/2011
1,804.00		30. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 1,583.00					11/29/2010 221.00	03/31/2011

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Kind of Property		Description				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)	
4,164.00		75. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 4,030.00				06/25/2008 134.00	06/13/2011
15,938.00		284. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 15,261.00				06/25/2008 677.00	08/01/2011
21,943.00		391. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 20,565.00				06/26/2008 1,378.00	08/01/2011
14,030.00		250. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 13,051.00				06/30/2008 979.00	08/01/2011
9,998.00		131. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 8,811.00				12/30/2010 1,187.00	03/29/2011
12,300.00		170. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 11,434.00				12/30/2010 866.00	04/29/2011
33,861.00		468. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 29,958.00				10/13/2010 3,903.00	04/29/2011
1,550.00		23. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 1,472.00				10/13/2010 78.00	06/10/2011
9,715.00		140. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 8,962.00				10/13/2010 753.00	06/27/2011
738.00		10. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 640.00				10/13/2010 98.00	07/06/2011
19,258.00		302. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 18,655.00				10/29/2010 603.00	08/02/2011

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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)	
19,194.00		301. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 18,508.00					10/20/2010 686.00	08/02/2011
10,649.00		167. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 10,690.00					10/13/2010 -41.00	08/02/2011
29,855.00		474. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 30,342.00					10/13/2010 -487.00	08/03/2011
1,361.00		25. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 1,294.00					09/23/2010 67.00	11/02/2010
3,594.00		66. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 3,128.00					04/01/2010 466.00	11/02/2010
7,301.00		134. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 6,351.00					04/01/2010 950.00	11/02/2010
52,044.00		900. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 42,659.00					04/01/2010 9,385.00	03/07/2011
8,558.00		148. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 6,663.00					06/28/2010 1,895.00	03/07/2011
21,801.00		377. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 16,971.00					06/28/2010 4,830.00	03/07/2011
10,120.00		175. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 10,723.00					12/13/2010 -603.00	03/07/2011
10,222.00		116. STERICYCLE INC PROPERTY TYPE: SECURITIES 4,189.00					12/21/2006 6,033.00	03/29/2011

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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)	
6,652.00		75. STERICYCLE INC PROPERTY TYPE: SECURITIES 1,760.00					12/18/2003 4,892.00	03/30/2011
4,434.00		50. STERICYCLE INC PROPERTY TYPE: SECURITIES 1,152.00					12/17/2003 3,282.00	03/30/2011
2,643.00		31. STERICYCLE INC PROPERTY TYPE: SECURITIES 1,120.00					12/21/2006 1,523.00	06/10/2011
6,391.00		75. STERICYCLE INC PROPERTY TYPE: SECURITIES 1,728.00					12/17/2003 4,663.00	06/13/2011
923.00		10. STERICYCLE INC PROPERTY TYPE: SECURITIES 361.00					12/21/2006 562.00	07/06/2011
18,562.00		225. STERICYCLE INC PROPERTY TYPE: SECURITIES 5,185.00					12/17/2003 13,377.00	08/01/2011
4,599.00		156. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 4,487.00					05/28/2009 112.00	08/16/2011
3,803.00		129. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 3,704.00					05/29/2009 99.00	08/16/2011
3,007.00		102. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 3,877.00					04/30/2010 -870.00	08/16/2011
5,307.00		180. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 6,669.00					06/10/2011 -1,362.00	08/16/2011
3,538.00		120. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 3,827.00					06/30/2009 -289.00	08/16/2011

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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)	
24,231.00		2899. SUPERVALU INC COM PROPERTY TYPE: SECURITIES 44,308.00					03/26/2009 -20,077.00	12/03/2010
12,437.00		1488. SUPERVALU INC COM PROPERTY TYPE: SECURITIES 20,566.00					06/24/2009 -8,129.00	12/03/2010
4,943.00		595. SUPERVALU INC COM PROPERTY TYPE: SECURITIES 8,224.00					06/24/2009 -3,281.00	12/06/2010
1,864.00		573. SUPPORT COM INC PROPERTY TYPE: SECURITIES 3,295.00					10/29/2010 -1,431.00	08/01/2011
423.00		130. SUPPORT COM INC PROPERTY TYPE: SECURITIES 673.00					10/27/2010 -250.00	08/01/2011
982.00		305. SUPPORT COM INC PROPERTY TYPE: SECURITIES 1,580.00					10/27/2010 -598.00	08/01/2011
3,214.00		998. SUPPORT COM INC PROPERTY TYPE: SECURITIES 5,098.00					10/26/2010 -1,884.00	08/01/2011
415.00		129. SUPPORT COM INC PROPERTY TYPE: SECURITIES 655.00					10/26/2010 -240.00	08/01/2011
341.00		106. SUPPORT COM INC PROPERTY TYPE: SECURITIES 538.00					10/26/2010 -197.00	08/01/2011
1,021.00		317. SUPPORT COM INC PROPERTY TYPE: SECURITIES 1,594.00					10/25/2010 -573.00	08/01/2011
16.00		5. SUPPORT COM INC PROPERTY TYPE: SECURITIES 25.00					10/25/2010 -9.00	08/02/2011

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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)	
1,375.00		415. SUPPORT COM INC PROPERTY TYPE: SECURITIES 2,087.00					10/25/2010 -712.00	08/02/2011
606.00		188. SUPPORT COM INC PROPERTY TYPE: SECURITIES 945.00					10/25/2010 -339.00	08/03/2011
453.00		173. SUPPORT COM INC PROPERTY TYPE: SECURITIES 870.00					10/25/2010 -417.00	08/10/2011
322.00		123. SUPPORT COM INC PROPERTY TYPE: SECURITIES 614.00					10/25/2010 -292.00	08/10/2011
272.00		104. SUPPORT COM INC PROPERTY TYPE: SECURITIES 519.00					10/25/2010 -247.00	08/10/2011
425.00		73. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 488.00					11/26/2010 -63.00	05/05/2011
3,328.00		560. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 3,743.00					11/26/2010 -415.00	05/06/2011
1,859.00		321. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 2,145.00					11/26/2010 -286.00	05/09/2011
1,540.00		264. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,764.00					11/26/2010 -224.00	05/10/2011
1,149.00		202. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,350.00					11/26/2010 -201.00	05/19/2011
3,157.00		563. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 3,763.00					11/26/2010 -606.00	05/19/2011

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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)	
684.00		118. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 789.00					11/26/2010 -105.00	05/20/2011
1,944.00		349. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 2,332.00					11/26/2010 -388.00	05/23/2011
1,637.00		301. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 2,012.00					11/26/2010 -375.00	05/24/2011
4,092.00		729. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 4,872.00					11/26/2010 -780.00	07/28/2011
1,123.00		200. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,328.00					11/29/2010 -205.00	07/28/2011
7,962.00		1431. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 7,455.00					11/26/2010 507.00	03/08/2011
4,816.00		1022. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 5,324.00					11/26/2010 -508.00	03/30/2011
6,121.00		1311. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 6,830.00					11/26/2010 -709.00	03/30/2011
1,430.00		316. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 1,646.00					11/26/2010 -216.00	04/08/2011
3,218.00		704. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 3,667.00					11/26/2010 -449.00	04/08/2011
3,506.00		825. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 4,298.00					11/26/2010 -792.00	04/20/2011

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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)	
8,217.00		1957. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 10,195.00					11/26/2010 -1,978.00	04/21/2011
1,826.00		435. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 2,240.00					11/29/2010 -414.00	04/21/2011
8,161.00		150. TRW AUTOMOTIVE HLDGS CORP PROPERTY TYPE: SECURITIES 9,063.00					02/17/2011 -902.00	03/30/2011
5,271.00		100. TRW AUTOMOTIVE HLDGS CORP PROPERTY TYPE: SECURITIES 6,042.00					02/17/2011 -771.00	06/13/2011
43,627.00		1200. TRW AUTOMOTIVE HLDGS CORP PROPERTY TYPE: SECURITIES 72,502.00					02/17/2011 -28,875.00	08/19/2011
19,866.00		1080. TW TELECOM INC PROPERTY TYPE: SECURITIES 11,560.00					08/11/2009 8,306.00	10/01/2010
31,050.00		1688. TW TELECOM INC PROPERTY TYPE: SECURITIES 16,643.00					05/04/2009 14,407.00	10/01/2010
9,793.00		532. TW TELECOM INC PROPERTY TYPE: SECURITIES 5,245.00					05/04/2009 4,548.00	10/01/2010
4,616.00		280. TW TELECOM INC PROPERTY TYPE: SECURITIES 2,042.00					10/14/2008 2,574.00	11/24/2010
6,925.00		420. TW TELECOM INC PROPERTY TYPE: SECURITIES 8,772.00					09/12/2007 -1,847.00	11/24/2010
2,965.00		217. TANGOE INC PROPERTY TYPE: SECURITIES 2,558.00					08/02/2011 407.00	09/08/2011

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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)	
1,134.00		83. TANGOE INC PROPERTY TYPE: SECURITIES 976.00					08/03/2011 158.00	09/08/2011
10,083.00		194. TARGET CORP PROPERTY TYPE: SECURITIES 10,490.00					09/14/2010 -407.00	10/29/2010
20,685.00		398. TARGET CORP PROPERTY TYPE: SECURITIES 21,001.00					09/08/2010 -316.00	10/29/2010
82,792.00		1593. TARGET CORP PROPERTY TYPE: SECURITIES 84,018.00					09/02/2010 -1,226.00	10/29/2010
5,312.00		122. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 2,897.00					08/25/2010 2,415.00	01/26/2011
6,052.00		139. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 3,271.00					05/10/2010 2,781.00	01/26/2011
6,306.00		125. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 4,869.00					10/01/2010 1,437.00	03/30/2011
1,386.00		26. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 1,444.00					05/27/2011 -58.00	06/10/2011
1,338.00		25. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 974.00					10/01/2010 364.00	06/13/2011
6,690.00		125. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 4,740.00					09/20/2010 1,950.00	06/13/2011
614.00		10. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 555.00					05/27/2011 59.00	07/06/2011

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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)	
2,741.00		56. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 3,090.00					09/21/2010 -349.00	05/25/2011
11,883.00		241. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 13,299.00					09/21/2010 -1,416.00	06/10/2011
46,534.00		1217. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 67,156.00					09/21/2010 -20,622.00	09/15/2011
30,895.00		808. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 43,954.00					09/08/2010 -13,059.00	09/15/2011
26,770.00		759. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 41,288.00					09/08/2010 -14,518.00	09/26/2011
23,913.00		678. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 36,856.00					01/18/2011 -12,943.00	09/26/2011
2,282.00		35. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 2,233.00					06/09/2011 49.00	07/06/2011
26,274.00		508. TIDEWATER INC PROPERTY TYPE: SECURITIES 24,605.00					11/26/2010 1,669.00	12/27/2010
1,500.00		29. TIDEWATER INC PROPERTY TYPE: SECURITIES 1,391.00					11/29/2010 109.00	12/27/2010
1,937.00		27. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 1,855.00					05/13/2011 82.00	06/10/2011
811.00		10. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 687.00					05/13/2011 124.00	07/06/2011

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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)	
96,881.00		3168. TIME WARNER INC PROPERTY TYPE: SECURITIES 90,231.00					10/15/2009	10/01/2010
							6,650.00	
17,003.00		556. TIME WARNER INC PROPERTY TYPE: SECURITIES 18,237.00					06/15/2010	10/01/2010
							-1,234.00	
19,725.00		645. TIME WARNER INC PROPERTY TYPE: SECURITIES 20,410.00					08/18/2010	10/01/2010
							-685.00	
2,737.00		77. TIME WARNER INC PROPERTY TYPE: SECURITIES 2,527.00					06/21/2010	05/25/2011
							210.00	
11,347.00		327. TIME WARNER INC PROPERTY TYPE: SECURITIES 10,731.00					06/21/2010	06/10/2011
							616.00	
9,018.00		175. TIMKEN CO COM PROPERTY TYPE: SECURITIES 8,925.00					02/10/2011	03/30/2011
							93.00	
5,774.00		125. TIMKEN CO COM PROPERTY TYPE: SECURITIES 6,375.00					02/10/2011	06/13/2011
							-601.00	
54,026.00		1250. TIMKEN CO COM PROPERTY TYPE: SECURITIES 63,751.00					02/10/2011	08/01/2011
							-9,725.00	
4,278.00		226. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 4,734.00					07/22/2010	10/27/2010
							-456.00	
10,004.00		529. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 11,081.00					07/22/2010	10/27/2010
							-1,077.00	
53,666.00		2886. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 60,451.00					07/22/2010	11/03/2010
							-6,785.00	

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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)	
9,911.00		533. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 11,134.00					10/13/2010 -1,223.00	11/03/2010
19,135.00		1029. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 21,042.00					08/18/2010 -1,907.00	11/03/2010
44,769.00		2625. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 47,009.00					05/28/2010 -2,240.00	12/14/2010
8,884.00		150. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 8,268.00					03/09/2011 616.00	03/30/2011
7,497.00		125. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 6,890.00					03/09/2011 607.00	06/13/2011
22,597.00		421. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 22,345.00					03/17/2010 252.00	10/15/2010
24,586.00		387. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 20,540.00					03/17/2010 4,046.00	05/04/2011
606.00		10. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 531.00					03/17/2010 75.00	05/25/2011
1,635.00		27. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 1,430.00					04/15/2010 205.00	05/25/2011
26,365.00		431. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 22,819.00					04/15/2010 3,546.00	05/26/2011
35,112.00		574. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 29,381.00					06/23/2010 5,731.00	05/26/2011

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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)	
4,833.00		79. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 4,043.00					06/23/2010 790.00	05/26/2011
85,517.00		1398. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 67,913.00					01/17/2008 17,604.00	05/26/2011
37,437.00		612. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 28,158.00					01/22/2008 9,279.00	05/26/2011
1,958.00		32. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 1,472.00					01/22/2008 486.00	05/27/2011
4,160.00		68. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 2,868.00					04/14/2009 1,292.00	05/27/2011
40,919.00		832. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 45,599.00					11/26/2010 -4,680.00	08/24/2011
2,361.00		48. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 2,583.00					11/29/2010 -222.00	08/24/2011
4,215.00		75. TREEHOUSE FOODS INC PROPERTY TYPE: SECURITIES 4,441.00					05/26/2011 -226.00	06/13/2011
615.00		33. TRUE RELIGION APPAREL INC PROPERTY TYPE: SECURITIES 919.00					05/10/2010 -304.00	11/03/2010
10,069.00		534. TRUE RELIGION APPAREL INC PROPERTY TYPE: SECURITIES 14,870.00					05/10/2010 -4,801.00	11/04/2010
2,728.00		110. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 2,661.00					12/01/2010 67.00	05/25/2011

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Kind of Property		Description				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)	
10,559.00		435. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 10,523.00				12/01/2010 36.00	06/10/2011
11,361.00		520. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 13,931.00				07/26/2011 -2,570.00	08/12/2011
961.00		44. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 1,178.00				01/27/2011 -217.00	08/12/2011
35,527.00		1567. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 29,629.00				05/18/2009 5,898.00	09/01/2011
22,672.00		1000. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 18,502.00				06/04/2009 4,170.00	09/01/2011
22,672.00		1000. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 16,308.00				07/08/2009 6,364.00	09/01/2011
19,226.00		848. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 23,959.00				04/15/2010 -4,733.00	09/01/2011
36,479.00		1609. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 43,387.00				07/25/2011 -6,908.00	09/01/2011
2,993.00		132. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 3,450.00				03/17/2010 -457.00	09/01/2011
32,783.00		1515. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 39,600.00				03/17/2010 -6,817.00	09/02/2011
46,091.00		2130. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 51,525.00				12/01/2010 -5,434.00	09/02/2011

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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)	
9,386.00		3081. USEC INC PROPERTY TYPE: SECURITIES 14,428.00					03/14/2011 -5,042.00	06/27/2011
175.00		55. USEC INC PROPERTY TYPE: SECURITIES 258.00					03/14/2011 -83.00	07/05/2011
6,077.00		1914. USEC INC PROPERTY TYPE: SECURITIES 8,866.00					03/18/2011 -2,789.00	07/05/2011
3,750.00		1181. USEC INC PROPERTY TYPE: SECURITIES 4,958.00					03/15/2011 -1,208.00	07/05/2011
6,164.00		150. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 4,354.00					09/14/2010 1,810.00	03/07/2011
8,535.00		175. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 5,080.00					09/14/2010 3,455.00	03/30/2011
7,836.00		150. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 4,354.00					09/14/2010 3,482.00	05/24/2011
7,207.00		125. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 3,628.00					09/14/2010 3,579.00	06/13/2011
6,537.00		106. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 2,453.00					08/11/2010 4,084.00	06/22/2011
1,357.00		22. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 500.00					07/07/2010 857.00	06/22/2011
19,348.00		303. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 6,883.00					07/07/2010 12,465.00	06/28/2011

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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)	
11,877.00		186. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 4,166.00					08/13/2010 7,711.00	06/28/2011
3,895.00		61. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 1,357.00					06/11/2010 2,538.00	06/28/2011
12,587.00		147. UNION PAC CORP PROPERTY TYPE: SECURITIES 11,961.00					09/21/2010 626.00	10/20/2010
13,100.00		153. UNION PAC CORP PROPERTY TYPE: SECURITIES 10,788.00					04/28/2008 2,312.00	10/20/2010
9,840.00		100. UNION PAC CORP PROPERTY TYPE: SECURITIES 7,051.00					04/28/2008 2,789.00	03/29/2011
13,475.00		141. UNION PAC CORP PROPERTY TYPE: SECURITIES 9,942.00					04/28/2008 3,533.00	04/20/2011
2,403.00		24. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,692.00					04/28/2008 711.00	06/10/2011
1,068.00		10. UNION PAC CORP PROPERTY TYPE: SECURITIES 705.00					04/28/2008 363.00	07/06/2011
18,519.00		207. UNION PAC CORP PROPERTY TYPE: SECURITIES 14,595.00					04/28/2008 3,924.00	08/26/2011
7,264.00		1144. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 7,232.00					11/26/2010 32.00	03/29/2011
5,701.00		917. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 5,797.00					11/26/2010 -96.00	03/30/2011

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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)	
5,186.00		832. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 5,260.00					11/26/2010 -74.00	04/08/2011
4,881.00		758. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 4,792.00					11/26/2010 89.00	04/29/2011
1,533.00		238. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 1,505.00					11/26/2010 28.00	04/29/2011
3,356.00		540. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 3,414.00					11/26/2010 -58.00	05/05/2011
2,418.00		378. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 2,390.00					11/26/2010 28.00	05/06/2011
3,617.00		611. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 3,863.00					11/26/2010 -246.00	05/18/2011
1,841.00		311. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 1,953.00					11/29/2010 -112.00	05/18/2011
4,905.00		150. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 3,796.00					01/07/2011 1,109.00	03/30/2011
7,754.00		275. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 6,959.00					01/07/2011 795.00	04/20/2011
57,161.00		2125. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 53,773.00					01/07/2011 3,388.00	05/04/2011
110,445.00		100000. U S TREASURY BOND 08/15/09 4.500 PROPERTY TYPE: SECURITIES 104,043.00					11/19/2009 6,402.00	10/25/2010

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Kind of Property		Description				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)	
30,330.00		30000. U S TREASURY BOND 08/15/09 4.500 PROPERTY TYPE: SECURITIES 31,213.00				11/19/2009 -883.00	12/22/2010
36,608.00		35000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES 33,366.00				03/08/2010 3,242.00	11/08/2010
44,713.00		45000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES 42,900.00				03/08/2010 1,813.00	12/21/2010
29,334.00		30000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES 28,600.00				03/08/2010 734.00	01/05/2011
66,262.00		70000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES 66,733.00				03/08/2010 -471.00	02/10/2011
18,870.00		20000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES 19,066.00				03/08/2010 -196.00	02/10/2011
24,534.00		20000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 22,252.00				08/09/2011 2,282.00	09/28/2011
108,984.00		100000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 102,903.00				06/22/2010 6,081.00	10/14/2010
30,533.00		30000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 33,048.00				10/08/2010 -2,515.00	01/13/2011
50,889.00		50000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 52,684.00				12/06/2010 -1,795.00	01/13/2011
152,666.00		150000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 154,354.00				06/22/2010 -1,688.00	01/13/2011

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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)	
25,444.00		25000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 25,542.00					01/03/2011	01/13/2011
50,652.00		50000. US TREASURY NOTE 06/01/10 2.125 0 PROPERTY TYPE: SECURITIES 50,358.00					06/07/2010	12/14/2010
101,191.00		100000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 100,715.00					06/07/2010	12/28/2010
50,531.00		50000. US TREASURY NOTE 06/01/10 2.125 0 PROPERTY TYPE: SECURITIES 50,358.00					06/07/2010	01/05/2011
65,691.00		65000. US TREASURY NOTE 06/01/10 2.125 0 PROPERTY TYPE: SECURITIES 66,171.00					12/13/2010	01/05/2011
81,028.00		80000. US TREASURY NOTE 06/01/10 2.125 0 PROPERTY TYPE: SECURITIES 81,441.00					12/13/2010	01/06/2011
106,751.00		105000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 106,891.00					12/13/2010	01/12/2011
72,162.00		70000. TSY INFL IX N/B 07/15/10 1.250 07 PROPERTY TYPE: SECURITIES 69,978.00					07/13/2010	01/31/2011
118,551.00		115000. TSY INFL IX N/B 07/15/10 1.250 0 PROPERTY TYPE: SECURITIES 120,031.00					11/16/2010	01/31/2011
41,733.00		40000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 40,125.00					08/02/2010	11/08/2010
10,432.00		10000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 10,031.00					08/02/2010	11/08/2010

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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)	
107,206.00		105000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 105,328.00					08/02/2010 1,878.00	11/16/2010
44,232.00		45000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 45,141.00					08/02/2010 -909.00	12/30/2010
48,877.00		50000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 50,156.00					08/02/2010 -1,279.00	03/08/2011
64,838.00		65000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 64,264.00					12/21/2010 574.00	05/03/2011
60,033.00		60000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 59,320.00					12/21/2010 713.00	05/04/2011
30,016.00		30000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 30,094.00					08/02/2010 -78.00	05/04/2011
215,991.00		215000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 215,672.00					08/02/2010 319.00	05/13/2011
46,779.00		50000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 47,482.00					12/09/2010 -703.00	12/17/2010
32,713.00		35000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 33,255.00					12/09/2010 -542.00	01/21/2011
89,066.00		95000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 89,080.00					01/13/2011 -14.00	03/11/2011
9,440.00		10000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 9,387.00					01/25/2011 53.00	03/15/2011

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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)	
37,761.00		40000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 37,510.00					01/13/2011 251.00	03/15/2011
84,470.00		90000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 84,457.00					01/13/2011 13.00	04/21/2011
28,897.00		30000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 28,552.00					12/09/2010 345.00	05/17/2011
117,103.00		120000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 114,235.00					12/09/2010 2,868.00	06/01/2011
39,134.00		40000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 38,082.00					12/09/2010 1,052.00	06/08/2011
33,843.00		35000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 33,325.00					12/09/2010 518.00	06/14/2011
29,009.00		30000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 28,181.00					01/13/2011 828.00	06/14/2011
24,174.00		25000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 23,439.00					01/25/2011 735.00	06/14/2011
43,513.00		45000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 42,178.00					02/28/2011 1,335.00	06/14/2011
62,852.00		65000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 60,462.00					04/06/2011 2,390.00	06/14/2011
62,852.00		65000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 60,200.00					03/03/2011 2,652.00	06/14/2011

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43,513.00		45000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 41,503.00				02/15/2011 2,010.00	06/14/2011
29,009.00		30000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 29,418.00				06/09/2011 -409.00	06/14/2011
141,509.00		140000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 140,859.00				01/12/2011 650.00	01/14/2011
80,116.00		80000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 79,600.00				02/04/2011 516.00	02/22/2011
20,029.00		20000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 19,842.00				02/09/2011 187.00	02/22/2011
145,555.00		145000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 145,396.00				02/28/2011 159.00	03/10/2011
20,142.00		20000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 20,055.00				02/28/2011 87.00	03/11/2011
20,142.00		20000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 19,842.00				02/09/2011 300.00	03/11/2011
40,522.00		40000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 39,684.00				02/09/2011 838.00	03/17/2011
20,261.00		20000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 20,284.00				03/15/2011 -23.00	03/17/2011
116,905.00		115000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 116,541.00				04/29/2011 364.00	05/05/2011

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66,077.00		65000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 65,008.00					03/31/2011	05/05/2011
162,650.00		160000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 159,569.00					04/06/2011	05/05/2011
90,696.00		90000. TSY INFL IX N/B 01/31/11 1.125 01 PROPERTY TYPE: SECURITIES 90,668.00					01/31/2011	03/03/2011
39,536.00		40000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 39,388.00					03/28/2011	04/21/2011
44,478.00		45000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 44,266.00					04/06/2011	04/21/2011
401,583.00		405000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 398,503.00					04/06/2011	05/06/2011
99,156.00		100000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 98,278.00					02/17/2011	05/06/2011
235,049.00		230000. US TREASURY NOTES 04/15/11 1.250 PROPERTY TYPE: SECURITIES 231,608.00					05/06/2011	09/28/2011
55,556.00		55000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 55,256.00					05/05/2011	05/17/2011
68,679.00		65000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 66,724.00					07/11/2011	09/06/2011
5,283.00		5000. UNITED STATES TREAS NTS 05/02/11 2 PROPERTY TYPE: SECURITIES 5,119.00					07/21/2011	09/06/2011

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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)	
32,313.00		30000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 30,199.00				05/13/2011 2,114.00	09/16/2011
113,281.00		105000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 105,697.00				05/13/2011 7,584.00	09/28/2011
20,395.00		20000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 20,044.00				06/14/2011 351.00	06/23/2011
59,280.00		55000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 55,120.00				06/14/2011 4,160.00	08/09/2011
26,976.00		25000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 25,055.00				06/14/2011 1,921.00	08/16/2011
11,040.00		10000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 10,822.00				08/31/2000 218.00	09/14/2011
38,639.00		35000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 35,077.00				06/14/2011 3,562.00	09/14/2011
49,377.00		45000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 45,098.00				06/14/2011 4,279.00	09/16/2011
48,704.00		628. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 46,826.00				04/15/2010 1,878.00	12/01/2010
44,981.00		580. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 26,811.00				10/08/2004 18,170.00	12/01/2010
2,637.00		34. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,541.00				04/14/2009 1,096.00	12/01/2010

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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)	
33,426.00		431. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 32,553.00					11/26/2010 873.00	12/01/2010
28,475.00		360. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 27,191.00					11/26/2010 1,284.00	12/27/2010
3,638.00		46. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,406.00					11/29/2010 232.00	12/27/2010
1,903.00		23. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 2,043.00					04/28/2011 -140.00	06/10/2011
902.00		10. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 888.00					04/28/2011 14.00	07/06/2011
252.00		7. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 247.00					09/21/2010 5.00	10/27/2010
17,681.00		492. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 17,182.00					09/20/2010 499.00	10/27/2010
11,751.00		327. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 11,338.00					03/01/2010 413.00	10/27/2010
45,578.00		1081. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 40,914.00					12/03/2010 4,664.00	02/15/2011
1,181.00		28. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 955.00					01/28/2010 226.00	02/15/2011
9,965.00		225. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 9,139.00					01/25/2011 826.00	03/29/2011

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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)	
4,908.00		103. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 3,511.00					01/28/2010 1,397.00	05/25/2011
20,790.00		420. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 20,777.00					08/30/2007 13.00	06/10/2011
1,039.00		21. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 716.00					01/28/2010 323.00	06/10/2011
2,821.00		57. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,315.00					01/25/2011 506.00	06/10/2011
1,325.00		25. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,015.00					01/25/2011 310.00	07/06/2011
25,084.00		558. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 19,023.00					01/28/2010 6,061.00	08/12/2011
19,240.00		428. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 14,355.00					03/05/2010 4,885.00	08/12/2011
41,958.00		45000. UTAH ST 09/30/10 3.289 7/1/20 [FE PROPERTY TYPE: SECURITIES 45,000.00					09/23/2010 -3,042.00	02/08/2011
1,515.00		16. V F CORP PROPERTY TYPE: SECURITIES 876.00					01/23/2009 639.00	05/25/2011
6,009.00		65. V F CORP PROPERTY TYPE: SECURITIES 3,559.00					01/23/2009 2,450.00	06/10/2011
92,264.00		772. V F CORP PROPERTY TYPE: SECURITIES 42,267.00					01/23/2009 49,997.00	07/25/2011

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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)	
53,599.00		455. V F CORP PROPERTY TYPE: SECURITIES 24,911.00					01/23/2009 28,688.00	07/26/2011
42,083.00		330. V F CORP PROPERTY TYPE: SECURITIES 27,725.00					11/26/2010 14,358.00	09/20/2011
11,469.00		359. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 11,362.00					04/29/2010 107.00	10/11/2010
45,394.00		1441. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 45,608.00					04/29/2010 -214.00	10/12/2010
7,745.00		201. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 7,740.00					03/09/2011 5.00	03/29/2011
1,953.00		55. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 2,139.00					05/13/2011 -186.00	06/10/2011
895.00		25. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 972.00					05/13/2011 -77.00	07/06/2011
803.00		803.31 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 852.00					06/20/2005 -49.00	10/07/2010
563.00		563.3 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 597.00					06/20/2005 -34.00	11/07/2010
740.00		739.69 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 784.00					06/20/2005 -44.00	12/07/2010
797.00		796.9 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 845.00					06/20/2005 -48.00	01/07/2011

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Kind of Property		Description				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)	
522.00		521.52 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 553.00				06/20/2005 -31.00	02/07/2011
830.00		830. VALT 2002-1 A4 6/1/2002 6.570 5/7/2 PROPERTY TYPE: SECURITIES 880.00				06/20/2005 -50.00	03/07/2011
843.00		842.74 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 893.00				06/20/2005 -50.00	04/07/2011
958.00		957.6 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 1,015.00				06/20/2005 -57.00	05/07/2011
931.00		931.42 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 987.00				06/20/2005 -56.00	06/07/2011
750.00		749.85 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 795.00				06/20/2005 -45.00	07/07/2011
804.00		803.62 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 852.00				06/20/2005 -48.00	08/07/2011
899.00		898.63 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 953.00				06/20/2005 -54.00	09/07/2011
1,011.00		24. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 712.00				06/29/2010 299.00	01/26/2011
6,279.00		149. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 4,418.00				06/29/2010 1,861.00	01/26/2011
4,383.00		104. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 2,192.00				11/03/2008 2,191.00	01/26/2011

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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)	
3,371.00		80. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 1,588.00					03/13/2009 1,783.00	01/26/2011
3,203.00		76. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 1,470.00					01/30/2009 1,733.00	01/26/2011
4,214.00		100. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 1,699.00					11/24/2008 2,515.00	01/26/2011
7,844.00		162. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 7,841.00					02/25/2011 3.00	03/29/2011
9,802.00		200. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 8,952.00					01/31/2011 850.00	03/30/2011
58,935.00		1227. VARIAN SEMICONDUCTOR EQUIPTMENT AS PROPERTY TYPE: SECURITIES 54,918.00					01/31/2011 4,017.00	04/01/2011
15,534.00		323. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 14,457.00					01/31/2011 1,077.00	04/01/2011
5,386.00		112. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 5,575.00					02/18/2011 -189.00	04/01/2011
1,828.00		38. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 1,890.00					02/17/2011 -62.00	04/01/2011
23,030.00		493. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 24,538.00					02/18/2011 -1,508.00	04/07/2011
655.00		14. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 697.00					02/18/2011 -42.00	04/07/2011

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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)	
9,259.00		198. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 9,855.00					02/18/2011 -596.00	04/07/2011
14,974.00		326. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 16,226.00					02/18/2011 -1,252.00	04/08/2011
553.00		12. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 597.00					02/18/2011 -44.00	04/08/2011
1,826.00		39. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 1,941.00					02/18/2011 -115.00	04/08/2011
17,810.00		386. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 19,212.00					02/18/2011 -1,402.00	04/08/2011
7,475.00		162. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 8,059.00					02/17/2011 -584.00	04/08/2011
14,789.00		328. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 16,317.00					02/17/2011 -1,528.00	04/11/2011
6,267.00		139. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 6,728.00					02/25/2011 -461.00	04/11/2011
10,148.00		225. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 10,890.00					02/25/2011 -742.00	04/11/2011
3,969.00		88. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 4,144.00					03/23/2011 -175.00	04/11/2011
9,562.00		212. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 9,983.00					03/23/2011 -421.00	04/11/2011

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3,438.00		128. VERA BRADLEY INC PROPERTY TYPE: SECURITIES 2,048.00					10/20/2010	10/22/2010
							1,390.00	
4,826.00		125. VERA BRADLEY INC PROPERTY TYPE: SECURITIES 5,823.00					05/04/2011	06/08/2011
							-997.00	
17,954.00		465. VERA BRADLEY INC PROPERTY TYPE: SECURITIES 20,912.00					04/20/2011	06/08/2011
							-2,958.00	
34,170.00		885. VERA BRADLEY INC PROPERTY TYPE: SECURITIES 39,477.00					04/19/2011	06/08/2011
							-5,307.00	
30,207.00		925. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 28,098.00					09/08/2010	12/03/2010
							2,109.00	
29,782.00		912. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 26,216.00					05/06/2009	12/03/2010
							3,566.00	
2,612.00		72. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 2,070.00					05/06/2009	05/25/2011
							542.00	
13,857.00		394. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 11,326.00					05/06/2009	06/10/2011
							2,531.00	
78,073.00		2197. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 63,153.00					05/06/2009	09/08/2011
							14,920.00	
6,023.00		125. VERTEX PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 7,041.00					05/24/2011	06/13/2011
							-1,018.00	
3,093.00		62. VIACOM INC-B PROPERTY TYPE: SECURITIES 2,466.00					12/03/2010	05/25/2011
							627.00	

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12,095.00		250. VIACOM INC-B PROPERTY TYPE: SECURITIES 9,944.00					12/03/2010 2,151.00	06/10/2011
38,234.00		754. VIACOM INC-B PROPERTY TYPE: SECURITIES 29,992.00					12/03/2010 8,242.00	07/25/2011
609.00		12. VIACOM INC-B PROPERTY TYPE: SECURITIES 391.00					06/18/2008 218.00	07/25/2011
6,237.00		123. VIACOM INC-B PROPERTY TYPE: SECURITIES 3,987.00					06/19/2008 2,250.00	07/25/2011
25,887.00		566. VIACOM INC-B PROPERTY TYPE: SECURITIES 18,347.00					06/19/2008 7,540.00	09/08/2011
13,081.00		286. VIACOM INC-B PROPERTY TYPE: SECURITIES 8,178.00					07/30/2008 4,903.00	09/08/2011
38,828.00		40000. VIRGINIA COLLEGE BLDG AUTH BONDS PROPERTY TYPE: SECURITIES 40,109.00					10/13/2010 -1,281.00	02/03/2011
12,791.00		10000. VIRGINIA ELECTRIC POWER 12/04/07 PROPERTY TYPE: SECURITIES 9,978.00					11/27/2007 2,813.00	09/26/2011
22,925.00		300. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 22,738.00					07/22/2010 187.00	10/29/2010
80,890.00		1049. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 79,508.00					07/22/2010 1,382.00	11/04/2010
6,323.00		82. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 6,729.00					08/09/2010 -406.00	11/04/2010

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12,592.00		481. VOLCANO CORP PROPERTY TYPE: SECURITIES 12,501.00					09/29/2010 91.00	02/09/2011
6,205.00		237. VOLCANO CORP PROPERTY TYPE: SECURITIES 6,102.00					10/01/2010 103.00	02/09/2011
37,489.00		1432. VOLCANO CORP PROPERTY TYPE: SECURITIES 36,864.00					09/30/2010 625.00	02/09/2011
4,062.00		1638. VOYAGER OIL & GAS INC COM PROPERTY TYPE: SECURITIES 8,812.00					03/09/2011 -4,750.00	06/08/2011
1,378.00		552. VOYAGER OIL & GAS INC COM PROPERTY TYPE: SECURITIES 2,970.00					03/09/2011 -1,592.00	06/09/2011
4,046.00		1621. VOYAGER OIL & GAS INC COM PROPERTY TYPE: SECURITIES 8,598.00					03/10/2011 -4,552.00	06/09/2011
3,146.00		75. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 2,961.00					08/04/2010 185.00	10/19/2010
15,728.00		375. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 14,559.00					07/26/2010 1,169.00	10/19/2010
8,922.00		152. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 7,566.00					11/04/2010 1,356.00	01/20/2011
12,929.00		226. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 11,249.00					11/04/2010 1,680.00	02/10/2011
25,972.00		454. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 17,626.00					07/26/2010 8,346.00	02/10/2011

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4,398.00		75. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 2,912.00					07/26/2010	03/08/2011
19,409.00		331. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 12,760.00					09/02/2010	03/08/2011
22,107.00		377. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 14,386.00					07/23/2010	03/08/2011
54,814.00		945. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 36,060.00					07/23/2010	03/09/2011
22,100.00		381. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 14,281.00					07/22/2010	03/09/2011
8,722.00		150. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 7,259.00					11/02/2010	03/23/2011
1,454.00		25. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 973.00					08/09/2010	03/23/2011
9,153.00		150. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 5,840.00					08/09/2010	03/30/2011
7,782.00		125. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 4,428.00					07/12/2010	06/13/2011
50,433.00		50000. WACHOVIA BANK NA 1/29/2007 5.850 PROPERTY TYPE: SECURITIES 49,164.00					03/29/2007	02/14/2011
59,988.00		791. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES 56,317.00					06/16/2010	01/28/2011

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25,330.00		334. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES 23,772.00					06/16/2010 1,558.00	01/28/2011
64,655.00		725. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES 67,142.00					06/17/2011 -2,487.00	07/26/2011
8,996.00		162. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 8,988.00					03/24/2011 8.00	03/29/2011
8,395.00		150. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 8,296.00					02/03/2011 99.00	03/30/2011
4,655.00		75. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 4,148.00					02/03/2011 507.00	05/24/2011
6,206.00		100. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 5,467.00					01/24/2011 739.00	05/24/2011
64,835.00		1050. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 57,407.00					01/24/2011 7,428.00	05/25/2011
17,061.00		268. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 15,386.00					02/11/2011 1,675.00	05/26/2011
1,082.00		17. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 951.00					02/25/2011 131.00	05/26/2011
2,350.00		37. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 2,069.00					02/25/2011 281.00	06/10/2011
1,054.00		15. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 839.00					02/25/2011 215.00	07/06/2011

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39,916.00		1459. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 36,803.00					09/08/2010 3,113.00	12/01/2010
13,991.00		511.411 WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 15,964.00					07/30/2008 -1,973.00	12/01/2010
5,089.00		186. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 5,667.00					07/31/2008 -578.00	12/01/2010
40,369.00		1475.589 WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 44,479.00					10/16/2008 -4,110.00	12/01/2010
13,410.00		490. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 14,770.00					10/16/2008 -1,360.00	12/01/2010
36,398.00		1330. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 39,097.00					07/24/2008 -2,699.00	12/01/2010
31,171.00		1139. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 31,956.00					11/11/2008 -785.00	12/01/2010
82,948.00		3031. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 83,362.00					06/23/2010 -414.00	12/01/2010
8,145.00		252. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 6,824.00					11/29/2010 1,321.00	01/27/2011
50,519.00		1563. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 42,174.00					11/26/2010 8,345.00	01/27/2011
9,121.00		386. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 12,391.00					03/18/2011 -3,270.00	08/08/2011

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)	
60,971.00		1800. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 59,701.00					09/30/2010 1,270.00	01/07/2011
8,468.00		250. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 8,472.00					11/02/2010 -4.00	01/07/2011
22,329.00		681. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 21,663.00					10/01/2010 666.00	01/26/2011
2,426.00		74. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 2,311.00					09/20/2010 115.00	01/26/2011
7,919.00		203. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 7,284.00					11/04/2010 635.00	03/29/2011
7,177.00		174. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 6,244.00					11/04/2010 933.00	04/13/2011
7,424.00		180. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 5,949.00					10/20/2010 1,475.00	04/13/2011
1,717.00		47. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 1,553.00					10/20/2010 164.00	06/10/2011
732.00		20. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 661.00					10/20/2010 71.00	07/06/2011
7,793.00		205. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 6,776.00					10/20/2010 1,017.00	07/13/2011
5,284.00		139. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 4,340.00					09/20/2010 944.00	07/13/2011

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)	
8,720.00		938. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 6,511.00					03/02/2011 2,209.00	05/27/2011
50,230.00		850. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 47,818.00					08/23/2010 2,412.00	12/13/2010
6,666.00		114. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 6,598.00					09/14/2010 68.00	02/10/2011
15,904.00		272. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 15,211.00					08/18/2010 693.00	02/10/2011
10,759.00		184. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 10,208.00					08/13/2010 551.00	02/10/2011
3,333.00		57. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 3,063.00					07/19/2010 270.00	02/10/2011
92,800.00		1586. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 85,223.00					07/19/2010 7,577.00	02/11/2011
7,098.00		122. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 6,556.00					07/19/2010 542.00	02/14/2011
11,063.00		100. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 9,214.00					08/09/2010 1,849.00	11/02/2010
6,331.00		50. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 4,523.00					09/23/2010 1,808.00	03/30/2011
6,331.00		50. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 4,365.00					06/28/2010 1,966.00	03/30/2011

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)	
3,263.00		25. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 2,183.00					06/28/2010 1,080.00	06/13/2011
3,263.00		25. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 2,126.00					06/23/2010 1,137.00	06/13/2011
19,760.00		1962. XEROX CORP PROPERTY TYPE: SECURITIES 19,646.00					03/08/2010 114.00	05/04/2011
1,787.00		177. XEROX CORP PROPERTY TYPE: SECURITIES 1,772.00					03/08/2010 15.00	05/05/2011
1,891.00		196. XEROX CORP PROPERTY TYPE: SECURITIES 1,773.00					05/26/2010 118.00	05/25/2011
7,909.00		843. XEROX CORP PROPERTY TYPE: SECURITIES 7,626.00					05/26/2010 283.00	06/10/2011
38,674.00		40000. YUM BRANDS INC 08/31/10 3.875 11/ PROPERTY TYPE: SECURITIES 39,949.00					09/30/2010 -1,275.00	05/19/2011
51,441.00		2175. ZUMIEZ INC PROPERTY TYPE: SECURITIES 54,127.00					10/19/2010 -2,686.00	03/17/2011
6,615.00		150. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES 7,019.00					02/28/2011 -404.00	03/30/2011
2,891.00		50. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES 2,340.00					02/28/2011 551.00	06/13/2011
4,336.00		75. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES 3,490.00					02/23/2011 846.00	06/13/2011

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)	
324.00		. AMKOR TECHNOLOGY INC-SECURITY LITIGATI PROPERTY TYPE: SECURITIES					324.00	09/07/2011
592.00		. AON CORP - SECURITIES LITIGATION PAYME PROPERTY TYPE: SECURITIES					592.00	12/10/2010
359.00		. BANK OF AMERICA-SLP PROPERTY TYPE: SECURITIES					359.00	09/16/2011
2,784.00		. PROCEEDS FROM CLASS ACTION STTLEMENT PROPERTY TYPE: SECURITIES					2,784.00	04/19/2011
25,087.00		. ENRON CORP - SECURITY LITIGATION PAYME PROPERTY TYPE: SECURITIES					25,087.00	01/28/2011
8,927.00		171. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 8,865.00					62.00	03/24/2011 03/29/2011
2,683.00		50. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 2,649.00					34.00	03/03/2011 06/10/2011
1,079.00		20. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 1,059.00					20.00	03/03/2011 07/06/2011
30,697.00		1015. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 22,245.00					8,452.00	11/26/2010 04/28/2011
1,913.00		120. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES 1,540.00					373.00	10/09/2009 12/23/2010
1,690.00		106. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES 1,349.00					341.00	12/18/2009 12/23/2010

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

Kind of Property		Description				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)	
5,724.00		359. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES 4,376.00				08/31/2010 1,348.00	12/23/2010
2,520.00		158. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES 1,926.00				08/31/2010 594.00	12/27/2010
4,785.00		300. XYRATEX LTD SEDOL B01LTW6 PROPERTY TYPE: SECURITIES 2,827.00				09/29/2009 1,958.00	12/27/2010
1,498.00		36. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 1,649.00				03/30/2011 -151.00	05/25/2011
6,160.00		159. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 7,285.00				03/30/2011 -1,125.00	06/10/2011
2,104.00		44. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 1,600.00				12/11/2009 504.00	05/25/2011
8,107.00		174. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 6,329.00				12/11/2009 1,778.00	06/10/2011
4,810.00		165. SODASTREAM INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 3,300.00				11/03/2010 1,510.00	11/04/2010
14,179.00		350. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES 11,506.00				04/06/2010 2,673.00	10/19/2010
8,270.00		175. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES 5,753.00				04/06/2010 2,517.00	03/30/2011
6,779.00		161. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES 5,293.00				04/06/2010 1,486.00	05/13/2011

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)	
37,434.00		889. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES 29,140.00					04/05/2010 8,294.00	05/13/2011
4,716.00		112. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES 2,855.00					05/24/2010 1,861.00	05/13/2011
13,294.00		313. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES 7,979.00					05/24/2010 5,315.00	05/13/2011
8,694.00		100. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 6,744.00					04/05/2010 1,950.00	10/19/2010
4,981.00		63. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 4,249.00					04/05/2010 732.00	10/25/2010
1,897.00		24. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 1,616.00					04/05/2010 281.00	10/25/2010
6,957.00		88. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 5,477.00					04/30/2008 1,480.00	10/25/2010
10,999.00		125. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 7,780.00					04/30/2008 3,219.00	01/11/2011
7,642.00		75. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 4,668.00					04/30/2008 2,974.00	03/30/2011
39,092.00		404. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 25,146.00					04/30/2008 13,946.00	04/26/2011
23,803.00		246. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 15,240.00					05/01/2008 8,563.00	04/26/2011

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)	
958.00		77. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES 899.00					12/02/2008 59.00	11/10/2010
253.00		23. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES 269.00					12/02/2008 -16.00	11/10/2010
1,168.00		116. AEGEAN MARINE PETROLEUM NETW SEDOL PROPERTY TYPE: SECURITIES 3,460.00					03/20/2008 -2,292.00	11/12/2010
604.00		60. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES 1,032.00					01/30/2009 -428.00	11/12/2010
151.00		15. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES 235.00					02/17/2009 -84.00	11/12/2010
1,277.00		127. AEGEAN MARINE PETROLEUM NETW SEDOL PROPERTY TYPE: SECURITIES 1,994.00					02/17/2009 -717.00	11/12/2010
81.00		8. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES 126.00					02/17/2009 -45.00	11/12/2010
1,585.00		157. AEGEAN MARINE PETROLEUM NETW SEDOL PROPERTY TYPE: SECURITIES 2,334.00					12/08/2006 -749.00	11/12/2010
929.00		92. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES 1,288.00					12/07/2006 -359.00	11/12/2010
2,083.00		207. AEGEAN MARINE PETROLEUM NETW SEDOL PROPERTY TYPE: SECURITIES 2,898.00					12/07/2006 -815.00	11/12/2010
403.00		40. AEGEAN MARINE PETROLEUM NETW SEDOL B PROPERTY TYPE: SECURITIES 467.00					12/02/2008 -64.00	11/12/2010

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)	
7,492.00		225. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 7,236.00					05/04/2011 256.00	06/13/2011
776.00		20. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 715.00					06/22/2011 61.00	07/06/2011
TOTAL GAIN(LOSS)							----- 1,811,195. =====	

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

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
MONEY MARKET INTEREST	360,418.	360,418.
TOTAL	360,418.	360,418.
	=====	=====

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

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
FOREIGN DIVIDENDS	163,769.	163,769.
NONDIVIDEND DISTRIBUTIONS	11,441.	
DOMESTIC DIVIDENDS	429,303.	429,303.
FOREIGN INTEREST	8,608.	8,608.
MUNICIPAL INTEREST	1,472.	
U.S. GOVERNMENT INTEREST (FEDERAL TAXABLE INTEREST EXEMPT FROM STATE TAXATION)	38,314. 900.	38,314. 900.
NONDISTRIBUTIVE DIVIDENDS	-10,620.	
NONQUALIFIED FOREIGN DIVIDENDS	7,044.	7,044.
NONQUALIFIED DOMESTIC DIVIDENDS	18,638.	18,638.
	-----	-----
TOTAL	668,869.	666,576.
	=====	=====

FORM 990PF, PART I - OTHER INCOME
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
EXCISE TAX REFUND	9,096.

TOTALS	9,096.
	=====

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	726.	726.
EXCISE TAX ESTIMATE	36,045.	
FOREIGN TAXES ON QUALIFIED FOR	9,466.	9,466.
FOREIGN TAXES ON NONQUALIFIED	476.	476.
	-----	-----
TOTALS	46,713.	10,668.
	=====	=====

FORM 990PF, PART I - OTHER EXPENSES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
BANK SERVICE FEES	296,452.	296,452.	200.
OTHER MISC. EXPENSES	200.		
TOTALS	----- 296,652. =====	----- 296,452. =====	----- 200. =====

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

ROUNDING ADJUSTMENT	297.
ADJ FOR PRIOR YEAR SALE REVERSALS	5,624.
ADJ FOR PRIOR YEAR INCOME REVERSALS	1,501.

TOTAL	7,422.
	=====

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 45202

TITLE:

TRUSTEE

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 1

RECIPIENT NAME:

THE FOUNDATION OFFICE @ FIFTH THIRD BANK
ADDRESS:

38 FOUNTAIN SQUARE PLAZA, MD 1090 CA
CINCINNATI, OH 45263

RECIPIENT'S PHONE NUMBER: 513-534-4397

FORM, INFORMATION AND MATERIALS:

AVAILABLE UPON REQUEST

SUBMISSION DEADLINES:

AVAILABLE UPON REQUEST

RESTRICTIONS OR LIMITATIONS ON AWARDS:

AWARDS GIVEN TO TAX EXEMPT ORGANIZATIONS FOR CHARITABLE OR EDUCATIONAL
PURPOSES, FOR RELIEF IN SICKNESS, SUFFERING AND DISTRESS, THE CARE OF
YOUNG CHILDREN AND THE AGED OR THE HELPLESS AND AFFLICTED, FOR THE

RESTRICTIONS OR LIMITATIONS ON AWARDS:

PROMOTION OF EDUCATION, TO IMPROVE LIVING CONDITIONS AND, OR
FOR THE GOOD AND WELFARE OF THE STATE OR NATION IN EMERGENCIES.

RECIPIENT NAME:
SEE ATTACHED SHEET
AMOUNT OF GRANT PAID 2,870,000.

TOTAL GRANTS PAID: 2,870,000.
=====

RECIPIENT NAME:
SEE ATTACHED SHEET
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
PROGRAM SUPPORT
FOUNDATION STATUS OF RECIPIENT:
CHARITABLE
AMOUNT APPROVED FOR FUTURE PAYMENT: 1,010,000.

TOTAL GRANTS APPROVED FOR FUTURE PAYMENT: 1,010,000.
=====

Jacob G. Schmidlapp Trust #1
Contributions
Fiscal Year Ending 9/30/2011

Organization	Address	City	St	Zip	Usage	Amt	Date Paid
ArtsWave	20 E Central Parkway, Suite 200	Cincinnati	OH	45202	Capital Fund Support	\$50,000.00	4/1/2011
Bayley Place	990 Bayley Place Drive	Cincinnati	OH	45233	Endowment	\$25,000.00	6/28/2011
Cedarville University	251 N Main Street	Cedarville	OH	45314	Capital Fund Support	\$100,000.00	4/14/2011
Children's Hunger Alliance	370 South Fifth Street	Columbus	OH	43215	Project/Program Support	\$10,000.00	6/28/2011
Christ Hospital	2139 Auburn Avenue	Cincinnati	OH	45219-2989	Project/Program Support	\$250,000.00	7/12/2011
Cincinnati Center City Development Corp (3CDC)	1014 Vine Street, Suite 1420	Cincinnati	OH	45202	Project/Program Support	\$100,000.00	2/14/2011
Cincinnati Early Learning Centers	1301 East McMillan Street	Cincinnati	OH	45206	Capital Fund Support	\$50,000.00	6/28/2011
Cincinnati Parks Foundation	950 Eden Park Drive	Cincinnati	OH	45202	Capital Fund Support	\$500,000.00	4/14/2011
Cincinnati Symphony Orchestra	1241 Elm Street	Cincinnati	OH	45202-7531	Capital Fund Support	\$100,000.00	4/27/2011
Community Foundation of West Chester/Liberty	5641 Union Centre Drive	West Chester	OH	45069	Project/Program Support	\$25,000.00	10/1/2010
Comprehensive Community Child Care (4C)	1924 Dana Avenue	Cincinnati	OH	45207	Project/Program Support	\$10,000.00	6/28/2011
DePaul Cristo Rey High School	1133 Clifton Hills Ave	Cincinnati	OH	45220	Project/Program Support	\$100,000.00	4/1/2011
Friends of the Public Library of Cincinnati and Hamilton City	8456 Vine Street	Cincinnati	OH	45216	Capital Fund Support	\$50,000.00	6/28/2011
Greater Cincinnati Foundation	200 West Fourth Street	Cincinnati	OH	45202-2602	Project/Program Support	\$50,000.00	6/28/2011
Keep Cincinnati Beautiful	801 Plum Street, Room 16	Cincinnati	OH	45202	Project/Program Support	\$25,000.00	6/6/2011
Mercy Foundation	4600 McAuley Place	Cincinnati	OH	45242	Capital Fund Support	\$500,000.00	6/28/2011
Ohio Grantmakers Forum	37 West Broad Street, Suite 800	Columbus	OH	43215	Project/Program Support	\$25,000.00	4/14/2011
Otterbein Homes	580 N State Route 741	Lebanon	OH	45036	Project/Program Support	\$50,000.00	6/28/2011
ReSource	3610 Park 42 Drive	Cincinnati	OH	45241	Project/Program Support	\$25,000.00	10/1/2010
Share Our Strength, Inc	1730 M St NW #700	Washington	DC	20036	Project/Program Support	\$50,000.00	6/6/2011
St Elizabeth Medical Center Inc	1 Medical Village Drive	Edgewood	KY	41017	Capital Fund Support	\$250,000.00	10/1/2010
St Leonard Foundation	8100 Clayo Rd	Centerville	OH	45458	Capital Fund Support	\$50,000.00	6/28/2011
Thomas More College	333 Thomas More Parkway	Crestview Hills	KY	41017	Project/Program Support	\$25,000.00	6/28/2011
United Way of Greater Cincinnati	2400 Reading Road	Cincinnati	OH	45202	Project/Program Support	\$250,000.00	10/8/2010
United Way of Greater Cincinnati	2400 Reading Road	Cincinnati	OH	45202	Project/Program Support	\$50,000.00	2/14/2011
Vision 2015	50 E RiverCenter Blvd , Suite 465	Covington	KY	41011	General Operating Support	\$25,000.00	9/8/2011
YMCA of Greater Cincinnati	1105 Elm Street	Cincinnati	OH	45202	Capital Fund Support	\$125,000.00	10/8/2010

\$2,870,000.00

Jacob G. Schmidlapp Trust #1

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

<u>Grantee</u>	<u>Location</u>	<u>Commitment</u>
Beechwood Home	Cincinnati OH	\$ 25,000.00
Bridges for a Just Community	Cincinnati OH	\$ 30,000.00
Caracole, Inc.	Cincinnati OH	\$ 25,000.00
Cincinnati Works, Inc.	Cincinnati OH	\$ 75,000.00
Community Mercy Foundation	Springfield OH	\$ 25,000.00
Easter Seals Work Resource Center	Cincinnati OH	\$ 50,000.00
Harmony Garden	Cincinnati OH	\$ 20,000.00
Keep Cincinnati Beautiful	Cincinnati OH	\$ 25,000.00
Kennedy Heights Community Urban Redevelopment Corporation	Cincinnati OH	\$ 10,000 00
McMicken Health Collaborative, Inc.	Cincinnati OH	\$ 25,000.00
Santa Maria Community Services	Cincinnati OH	\$ 50,000 00
Talbert House	Cincinnati OH	\$ 25,000.00
United Way of Greater Cincinnati	Cincinnati OH	\$ 250,000 00
United Way of Greater Cincinnati	Cincinnati OH	\$ 50,000 00
Vision 2015	Covington KY	\$ 50,000.00
Visiting Nurse Association	Cincinnati OH	\$ 50,000.00
YMCA of Greater Cincinnati	Cincinnati OH	\$ 125,000.00
Zoological Society of Cincinnati	Cincinnati OH	\$ 100,000.00
		<u>\$ 1,010,000.00</u>



Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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
4,5200		CASH	\$1.000	\$4.52	0.0%	\$4.52			
2,617,050.0000		FIFTH THIRD PRIME MONEY MARKET FUND (N)	\$1.000	\$2,617,050.00	5.6%	\$2,617,050.00		\$261.70	
		CUSIP - 898330204							
		Cash & Equivalents - Total		\$2,617,054.52	5.6%	\$2,617,054.52		\$261.70	0.0%

Fixed Income

20,000.0000		AT&T INC. 12/06/07 6.300 01/15/38 CUSIP - 00206RAG7	\$114.553	\$22,910.60	0.0%	\$19,911.80	\$2,998.80	\$1,260.00	5.5%
40,000.0000		ALLY AUTO REC TR 11/04/10 1.350 12/15/15 SERIES 2010-4 CL A-4 CUSIP - 02005PAD7	\$100.676	\$40,270.40	0.1%	\$39,992.65	\$277.75	\$540.00	1.3%
55,000.0000		ALLY AUTO REC TR 12/10/10 2.450 06/15/16 SERIE 2010-5 CLASS B CUSIP - 02005RAD3	\$102.170	\$56,193.50	0.1%	\$54,374.80	\$1,818.70	\$1,347.50	2.4%
45,000.0000		AUTOZONE INC SR NT 11/15/10 4.00 11/15/20 CUSIP - 053332AL6	\$100.163	\$45,073.35	0.1%	\$43,747.25	\$1,326.10	\$1,800.00	4.0%
50,000.0000		BB&T CORPORATION DTD 10/27/04 5.25% DUE 11/1/19 CUSIP - 054937AF4	\$108.994	\$54,497.00	0.1%	\$50,520.50	\$3,976.50	\$2,625.00	4.8%
70,000.0000		BANK OF AMERICA CORP 10/26/2006 5.625 10/14/2016 CUSIP - 060505CS1	\$96.099	\$67,269.30	0.1%	\$75,975.20	\$(8,705.90)	\$3,937.50	5.9%
200,000.0000		BSCMS 2004-T14 A4 5/1/2004 VAR 1/12/2041 CUSIP - 07383FA73	\$106.137	\$212,274.00	0.5%	\$201,100.20	\$11,173.80	\$10,400.00	4.9%

Investment Account



Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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
(continued)									
85,000.0000		BERKSHIRE HATHAWAY INC DEL 02/11/10 3.200 02/11/15 SR NT CUSIP - 084670AV0	\$105.137	\$89,366.45	0.2%	\$84,929.45	\$4,437.00	\$2,720.00	3.0%
40,000.0000		BOEING CO 11/20/09 3.750 11/20/16 CUSIP - 097023BC8	\$109.002	\$43,600.80	0.1%	\$43,382.80	\$218.00	\$1,500.00	3.4%
45,000.0000		BOSTON PTYS LTD PARTNERSHIP 11/18/10 4.125 05/15/21 CUSIP - 10112RAS3	\$95.904	\$43,156.80	0.1%	\$43,181.68	\$(24.88)	\$1,856.25	4.3%
45,000.0000		BURLINGTON NORTH SANTA F 4/13/2007 5.650 5/1/2017 CUSIP - 12189TAY0	\$115.623	\$52,030.35	0.1%	\$48,787.65	\$3,242.70	\$2,542.50	4.9%
90,000.0000		CD 2005-CIDA A4 11/01/05 VAR 07/15/44 CUSIP - 12513EAG9	\$108.502	\$97,651.80	0.2%	\$96,363.28	\$1,288.52	\$4,858.59	5.0%
100,000.0000		CD 2007-CD5 A4 11/01/07 VAR 11/15/44 CUSIP - 12514AAE1	\$107.264	\$107,264.00	0.2%	\$108,218.75	\$(954.75)	\$5,886.00	5.5%
95,000.0000		CNH EQUIP TR 2010-A A4 03/25/10 2.490 01/15/16 CUSIP - 12612BAD2	\$102.646	\$97,513.70	0.2%	\$96,896.29	\$617.41	\$2,365.50	2.4%
40,000.0000		CVS CAREMARK CORP 05/25/07 5.750 06/01/17 CUSIP - 126650BH2	\$114.774	\$45,909.60	0.1%	\$42,799.60	\$3,110.00	\$2,300.00	5.0%
52,600.3960		CWALT INC 12/01/04 5.00 02/25/20 SERIES 2004-30CB CLASS 3-A-1 CUSIP - 12667FJ63	\$99.809	\$52,499.93	0.1%	\$50,290.75	\$2,209.18	\$2,630.02	5.0%
12,384.6200		CWALT 2005-J3 3A1	\$97.458	\$12,069.80	0.0%	\$12,761.99	\$(692.19)	\$805.00	6.7%

Investment Account



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Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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									

DTD 03/01/05 6.500% DUE 09/25/34

CUSIP - 12667GEC3

61,676.8300 CWHL 2004-J6 1A2 7/1/2004 5.250 8/25/2024 CUSIP - 12669FY98 \$95.562 \$58,939.61 0.1% \$61,676.83 \$(2,737.22) \$3,238.03 5.5%

35,000.0000 CA INC SR NT 11/13/09 5.3750 12/01/19 CUSIP - 12673PAC9 \$110.009 \$38,503.15 0.1% \$35,797.65 \$2,705.50 \$1,881.25 4.9%

60,000.0000 CANADIAN NATL RESOURCES 3/19/2007 6.250 3/15/2038 CUSIP - 136385A5 \$118.554 \$71,132.40 0.2% \$59,739.60 \$11,392.80 \$3,750.00 5.3%

30,000.0000 CARDINAL HEALTH INC SR NT 12/13/10 4.625 12/15/20 CUSIP - 14149VAT5 \$108.545 \$32,563.50 0.1% \$32,421.00 \$142.50 \$1,387.50 4.3%

30,000.0000 CINTAS CORP NO 2 SR NT 05/23/11 4.300 06/01/21 CUSIP - 17252MAK6 \$107.966 \$32,389.80 0.1% \$29,977.80 \$2,412.00 \$1,290.00 4.0%

25,000.0000 CISCO SYS INC 02/17/09 4.950 02/15/19 CUSIP - 17275RAE2 \$113.796 \$28,449.00 0.1% \$28,628.75 \$(179.75) \$1,237.50 4.3%

40,000.0000 CITIGROUP INC 11/21/07 6.125 11/21/17 CUSIP - 172967EM9 \$106.857 \$42,742.80 0.1% \$45,006.80 \$(2,264.00) \$2,450.00 5.7%

40,000.0000 CLOROX CO 11/09/09 3.550 11/01/15 CUSIP - 189054AR0 \$104.048 \$41,619.20 0.1% \$40,594.00 \$1,025.20 \$1,420.00 3.4%

25,000.0000 COCA COLA BOTTLING CO CONS 03/27/03 5.300 04/01/15 CUSIP - 191098AF9 \$110.494 \$27,623.50 0.1% \$26,907.75 \$715.75 \$1,325.00 4.8%

40,000.0000 COMCAST CORP \$116.580 \$46,632.00 0.1% \$42,575.60 \$4,056.40 \$2,280.00 4.9%

Investment Account



FIFTH THIRD
PRIVATE BANK

04-0930

Investment Account 0

TR U/W JACOB SCHMIDLAPP #1-CONS.

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

06/18/09 5.700 07/01/19
CUSIP - 20030NAZ4

35,000.0000		CONOCOPHILLIPS	\$123.017	\$43,055.95	0.1%	\$40,001.50	\$3,054.45	\$2,065.00	4.8%
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05/08/08 5.900 05/15/38
CUSIP - 20825CAP9

100,000.0000		CREDIT SUISSE MEDIUM TERM SUB	\$101.029	\$101,029.00	0.2%	\$110,270.00	\$(9,241.00)	\$5,300.00	5.2%
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08/13/09 5.300 08/13/19
CUSIP - 22546QAC1

25,000.0000		WALT DISNEY COMPANY	\$104.534	\$26,133.50	0.1%	\$24,943.00	\$1,190.50	\$1,175.00	4.5%
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12/04/07 4.700 12/01/12
CUSIP - 254687AV8

60,000.0000		DUKE ENERGY INDIANA	\$106.319	\$63,791.40	0.1%	\$60,113.05	\$3,678.35	\$2,250.00	3.5%
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07/09/10 3.750 07/15/20
CUSIP - 263901AC4

45,000.0000		ENTERPRISE PRODS OPER LLC	\$102.156	\$45,970.20	0.1%	\$44,955.45	\$1,014.75	\$1,440.00	3.1%
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01/13/11 3.200 02/01/16
CUSIP - 29379VAS2

12,095.9100		FG E94171	\$108.371	\$13,108.46	0.0%	\$12,523.02	\$585.44	\$665.28	5.1%
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1/1/2003 5.500 2/1/2018
CUSIP - 3128GYT46

61,723.7000		FG E98361	\$108.135	\$66,744.92	0.1%	\$61,975.10	\$4,769.82	\$3,086.19	4.6%
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8/1/2003 5.000 8/1/2018
CUSIP - 3128H6JES

63,473.1900		FH 1B3366	\$107.509	\$68,239.39	0.1%	\$62,838.46	\$5,400.93	\$3,385.03	5.0%
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04/01/07 VAR 03/01/37
CUSIP - 3128JNTY1

139,600.1600		FG A62719	\$111.678	\$155,902.67	0.3%	\$140,516.27	\$15,386.40	\$8,376.01	5.4%
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06/01/07 6.000 07/01/37
CUSIP - 3128KTAU4

86,333.4500		FG G02274	\$107.689	\$92,971.63	0.2%	\$80,853.27	\$12,118.36	\$4,316.67	4.6%
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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield

(continued)

163,051.3010		07/01/06 5.000 07/01/36 CUSIP - 3128LXQ37	\$110.272	\$179,799.93	0.4%	\$173,394.87	\$6,405.06	\$8,967.82	5.0%
		FG G03053							
		06/01/07 5.500 07/01/37 CUSIP - 3128M4WN9	\$111.116	\$164,991.69	0.4%	\$149,251.63	\$15,740.06	\$8,909.16	5.4%
		FG G04106							
		03/01/08 6.000 02/01/38 CUSIP - 3128M53P3	\$111.116	\$63,856.40	0.1%	\$60,790.62	\$3,065.78	\$3,448.09	5.4%
		FG G04356							
		05/01/08 6.000 05/01/38 CUSIP - 3128M6E53	\$108.470	\$64,674.00	0.1%	\$62,996.31	\$1,677.69	\$2,981.19	4.6%
		FG G0-5733							
		11/01/09 5.00 11/01/39 CUSIP - 3128M7V29	\$104.343	\$96,803.25	0.2%	\$92,600.13	\$4,203.12	\$3,247.09	3.4%
		FG J13584							
		11/01/10 3.500 11/01/25 CUSIP - 3128P56V4	\$115.058	\$26,183.56	0.1%	\$23,389.56	\$2,794.00	\$1,592.98	6.1%
		FG C90986							
		6/1/2006 7.000 6/1/2026 CUSIP - 3128P7CX9	\$107.829	\$24,050.41	0.1%	\$22,143.87	\$1,906.54	\$1,115.21	4.6%
		FG G01659							
		2/1/2004 5.000 12/1/2033 CUSIP - 31283HZY4	\$115.426	\$2,491.59	0.0%	\$2,296.88	\$194.71	\$151.10	6.1%
		FG C62740							
		1/1/2002 7.000 1/1/2032 CUSIP - 31287NBH0	\$112.858	\$952.71	0.0%	\$862.98	\$89.73	\$54.87	5.8%
		FG C71972							
		10/1/2002 6.500 9/1/2032 CUSIP - 31288AFM2	\$113.108	\$2,815.81	0.0%	\$2,567.44	\$248.37	\$161.82	5.7%
		FG C72254							

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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

(continued)

10/1/2002 6.500 7/1/2032

CUSIP - 31288AQF5

16,026.3900	FG C00701	1/1/1999 6.500 1/1/2029	\$113.483	\$18,187.23	0.0%	\$16,715.03	\$1,472.20	\$1,041.72	5.7%
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CUSIP - 31292GX68

57,287.3600	FG A24611	7/1/2004 4.500 6/1/2034	\$106.521	\$61,023.07	0.1%	\$55,532.91	\$5,490.16	\$2,577.93	4.2%
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CUSIP - 31297CDQ0

44,393.6200	FG A26659	9/1/2004 4.500 9/1/2034	\$106.521	\$47,288.53	0.1%	\$43,034.07	\$4,254.46	\$1,997.71	4.2%
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CUSIP - 31297EMG8

10,069.8170	FG A27124	9/1/2004 6.000 10/1/2034	\$110.741	\$11,151.42	0.0%	\$10,354.59	\$796.83	\$604.19	5.4%
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CUSIP - 31297E4H6

16,055.0400	FG A34083	3/1/2005 6.000 2/1/2035	\$110.741	\$17,779.51	0.0%	\$16,509.10	\$1,270.41	\$963.30	5.4%
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CUSIP - 31297PRC7

117,232.0500	FN 255547	DTD 12/01/04 4.50% DUE 01/01/20	\$107.150	\$125,614.14	0.3%	\$115,223.62	\$10,390.52	\$5,275.44	4.2%
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CUSIP - 31371LZL6

32,624.5500	FN 255628	1/1/2005 5.500 2/1/2025	\$109.459	\$35,710.51	0.1%	\$33,353.48	\$2,357.03	\$1,794.35	5.0%
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CUSIP - 31371L4M8

113,708.0360	FN 255892	8/1/2005 5.000 9/1/2025	\$108.654	\$123,548.33	0.3%	\$121,134.59	\$2,413.74	\$5,685.40	4.6%
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CUSIP - 31371MF93

112,340.0200	FN 357529	3/1/2004 4.500 3/1/2019	\$108.088	\$121,426.08	0.3%	\$112,761.29	\$8,664.79	\$5,055.30	4.2%
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CUSIP - 31376KEA0

2,251.7000	FN 732269		\$113.276	\$2,550.64	0.0%	\$2,350.24	\$200.40	\$146.36	5.7%
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TR U/W JACOB SCHMIDLAPP #1-CONS.

09/01/2011 - 09/30/2011

Fixed Income		PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield	(continued)	

87,198.9910		8/1/1998 6.500 8/1/2028 CUSIP - 31379XFJ9	\$105.697	\$92,166.72	0.2%	\$87,839.36	\$4,327.36	\$3,487.96	3.8%		
		FN AH8957									
		03/01/11 4.000 04/01/41									
53,238.9030		CUSIP - 3138AA5T4	\$105.259	\$56,038.74	0.1%	\$53,563.33	\$2,475.41	\$2,129.56	3.8%		
		FN AH0943									
		12/01/10 4.000 12/01/40									
		CUSIP - 3138A2BM0									
98,728.3880		FN AH7572	\$105.697	\$104,352.94	0.2%	\$97,386.29	\$6,966.65	\$3,949.14	3.8%		
		03/01/11 4.000 03/01/41									
		CUSIP - 3138A9MW1									
103,132.2680		FN AL0150	\$105.259	\$108,555.99	0.2%	\$108,079.39	\$476.60	\$4,125.29	3.8%		
		03/01/11 4.000 02/01/41									
		CUSIP - 3138EGEY6									
1,721.6500		FN 496848	\$113.276	\$1,950.22	0.0%	\$1,796.95	\$153.27	\$111.91	5.7%		
		6/1/1999 6.500 6/1/2029									
		CUSIP - 31382Y5H7									
1,562.9700		FN 540040	\$115.809	\$1,810.06	0.0%	\$1,667.01	\$143.05	\$117.22	6.5%		
		7/1/2000 7.500 6/1/2028									
		CUSIP - 31385B4Z5									
1,524.0000		FN 575501	\$108.788	\$1,657.93	0.0%	\$1,593.30	\$64.63	\$91.44	5.5%		
		5/1/2002 6.000 5/1/2017									
		CUSIP - 31386WKN7									
1,088.4600		FN 575515	\$108.788	\$1,184.11	0.0%	\$1,137.95	\$46.16	\$65.31	5.5%		
		6/1/2002 6.000 6/1/2017									
		CUSIP - 31386WK49									
946.8500		FN 623876	\$108.663	\$1,028.88	0.0%	\$989.89	\$38.99	\$56.81	5.5%		
		2/1/2002 6.000 2/1/2017									
		CUSIP - 31389FCM2									
1,507.6800		FN 626811	\$109.849	\$1,656.17	0.0%	\$1,600.97	\$55.20	\$98.00	5.9%		

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Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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)									

6/1/2002 6.500 6/1/2017
CUSIP - 31389JKY9

4,466.4100 FN 636749 4/1/2002 6.500 4/1/2032 CUSIP - 31389VL62 \$112.526 \$5,025.87 0.0% \$4,666.68 \$359.19 \$290.32 5.8%

19,853.1800 FN 637252 5/1/2002 7.000 5/1/2032 CUSIP - 31389V5M5 \$115.117 \$22,854.39 0.0% \$20,918.74 \$1,935.65 \$1,389.72 6.1%

6,730.1100 FN 640291 8/1/2002 7.000 8/1/2032 CUSIP - 31390AKC3 \$115.117 \$7,747.50 0.0% \$7,146.52 \$600.98 \$471.11 6.1%

3,239.5700 FN 644869 6/1/2002 7.000 6/1/2032 CUSIP - 31390FM55 \$116.670 \$3,779.61 0.0% \$3,447.11 \$332.50 \$226.77 6.0%

1,003.4900 FN 649060 6/1/2002 6.000 6/1/2017 CUSIP - 31390LB54 \$108.788 \$1,091.68 0.0% \$1,033.06 \$58.62 \$60.21 5.5%

4,304.2100 FN 653301 7/1/2002 6.500 7/1/2032 CUSIP - 31390QX67 \$112.526 \$4,843.36 0.0% \$4,436.56 \$406.80 \$279.77 5.8%

6,493.8800 FN 653502 7/1/2002 6.500 7/1/2032 CUSIP - 31390RAB9 \$112.776 \$7,323.54 0.0% \$6,721.80 \$601.74 \$422.10 5.8%

7,044.5400 FN 670402 10/1/2002 6.500 6/1/2032 CUSIP - 31391LX75 \$112.526 \$7,926.94 0.0% \$7,256.56 \$670.38 \$457.90 5.8%

210,000.0000 FNW 2004-W3 A7 3/1/2004 5.500 5/25/2034 CUSIP - 31393XVJ3 \$107.563 \$225,882.30 0.5% \$205,500.60 \$20,381.70 \$11,550.00 5.1%

75,302.6200 FNR 2005-56 SP \$102.407 \$77,115.15 0.2% \$73,005.02 \$4,110.13 \$4,518.16 5.9%

Investment Account



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Investment Account

TR U/W JACOB SCHMIDLAPP #1-CONS.

09/01/2011 - 09/30/2011

(continued)

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
(continued)									
Fixed Income									
DTD 06/25/05 VAR% DUE 08/25/33									
CUSIP - 31394D6V7									
61,479.3000		FANNIE MAE 06/01/09 4.500 11/25/23 SERIES 2009-52 CLASS DC CUSIP - 31396QLG2	\$104.517	\$64,256.32	0.1%	\$62,949.06	\$1,307.26	\$2,766.57	4.3%
43,166.1600		FN 685315 2/1/2003 5.500 2/1/2033 CUSIP - 31400EK41	\$109.272	\$47,168.53	0.1%	\$43,793.42	\$3,375.11	\$2,374.14	5.0%
1,289.5500		FN 690208 2/1/2003 6.500 3/1/2033 CUSIP - 31400KYD2	\$112.276	\$1,447.86	0.0%	\$1,318.94	\$128.92	\$83.82	5.8%
10,280.4900		FN 696617 5/1/2003 4.500 5/1/2018 CUSIP - 31400S4A4	\$107.119	\$11,012.36	0.0%	\$10,545.54	\$466.82	\$462.62	4.2%
14,470.7900		FN 703607 5/1/2003 4.500 6/1/2018 CUSIP - 31401BU86	\$107.119	\$15,500.97	0.0%	\$14,678.82	\$822.15	\$651.19	4.2%
5,582.7500		FN 704460 5/1/2003 6.000 5/1/2018 CUSIP - 31401CTR4	\$108.882	\$6,078.61	0.0%	\$5,851.43	\$227.18	\$334.97	5.5%
17,118.2200		FN 737375 8/1/2003 6.000 9/1/2018 CUSIP - 31402TFQ3	\$108.882	\$18,638.66	0.0%	\$17,891.22	\$747.44	\$1,027.09	5.5%
70,250.4620		FN 747562 11/01/03 5.500 11/01/33 CUSIP - 31403FPQ2	\$109.303	\$76,785.86	0.2%	\$76,155.89	\$629.97	\$3,863.78	5.0%
10,172.3100		FN 761933 2/1/2004 5.500 2/1/2034 CUSIP - 31403YPS6	\$109.241	\$11,112.33	0.0%	\$10,386.89	\$725.44	\$559.48	5.0%

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income									
38,457.8800	FN 787578	7/1/2005 6.000 7/1/2035 CUSIP - 31405E6P5	\$110.381	\$42,450.19	0.1%	\$39,425.33	\$3,024.86	\$2,307.47	5.4%
25,832.5600	FN 799623	DTD 10/01/04 5.00% DUE 11/01/34 CUSIP - 31405ULC1	\$108.045	\$27,910.79	0.1%	\$24,408.74	\$3,502.05	\$1,291.63	4.6%
109,222.5900	FN 844415	11/01/05 5.500 10/01/35 CUSIP - 31407YDU0	\$109.178	\$119,247.04	0.3%	\$113,011.24	\$6,235.80	\$6,007.24	5.0%
23,043.0000	FN 893003	9/1/2006 7.000 9/1/2036 CUSIP - 31410PDG5	\$114.814	\$26,456.59	0.1%	\$23,741.49	\$2,715.10	\$1,613.01	6.1%
57,172.1900	FN 893373	9/1/2006 6.000 6/1/2036 CUSIP - 31410PQ22	\$111.006	\$63,464.56	0.1%	\$57,288.32	\$6,176.24	\$3,430.33	5.4%
8,846.4900	FN 895657	8/1/2006 6.500 8/1/2036 CUSIP - 31410SB22	\$109.339	\$9,672.66	0.0%	\$8,981.95	\$690.71	\$575.02	5.9%
45,693.1600	FN 903804	12/1/2006 6.500 11/1/2036 CUSIP - 31411CDH1	\$111.276	\$50,845.52	0.1%	\$46,485.64	\$4,359.88	\$2,970.06	5.8%
95,856.3940	FN 931765	08/01/09 4.500 08/01/39 CUSIP - 31412QFE4	\$108.068	\$103,590.09	0.2%	\$99,540.87	\$4,049.22	\$4,313.54	4.2%
46,776.1650	FN AA7686	06/01/09 4.500 06/01/39 CUSIP - 31416RRG0	\$106.974	\$50,038.33	0.1%	\$47,974.81	\$2,063.52	\$2,104.93	4.2%
41,437.2760	FN AA9176	08/01/09 4.500 08/01/39 CUSIP - 31416TFS3	\$107.365	\$44,489.13	0.1%	\$43,263.11	\$1,226.02	\$1,864.68	4.2%

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PORTFOLIO POSITIONS

(continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income									
101,159.5800	FN AB1952	11/01/10 4.000 12/01/40 CUSIP - 31416XE22	\$105.478	\$106,701.10	0.2%	\$102,408.27	\$4,292.83	\$4,046.38	3.8%
57,164.0940	FN AB2452	02/01/11 4.000 03/01/26 CUSIP - 31416XWNG	\$106.166	\$60,688.83	0.1%	\$59,155.90	\$1,532.93	\$2,286.56	3.8%
81,900.8830	FN AD6193	06/01/10 5.000 06/01/40 CUSIP - 31418T381	\$108.218	\$88,631.50	0.2%	\$86,763.76	\$1,867.74	\$4,095.04	4.6%
60,776.2630	FN AD6369	05/01/10 4.50 05/01/40 CUSIP - 31418UCF9	\$106.974	\$65,014.80	0.1%	\$63,416.20	\$1,598.60	\$2,734.93	4.2%
29,351.1000	FN AE0996	02/01/11 4.000 02/01/41 CUSIP - 31419BDA0	\$105.259	\$30,894.67	0.1%	\$29,291.47	\$1,603.20	\$1,174.04	3.8%
62,529.5540	FN AE2497	09/01/10 4.500 09/01/40 CUSIP - 31419CX32	\$107.755	\$67,378.72	0.1%	\$65,343.38	\$2,035.34	\$2,813.83	4.2%
98,286.7780	FN AE8736	12/01/10 4.500 12/01/40 CUSIP - 31419KV69	\$106.851	\$105,020.41	0.2%	\$100,482.88	\$4,537.53	\$4,422.91	4.2%
43,459.2010	FN AE9687	11/01/10 4.000 11/01/40 CUSIP - 31419LXR9	\$105.478	\$45,839.90	0.1%	\$42,909.18	\$2,930.72	\$1,738.37	3.8%
105,000.0000	FORD CREDIT AUTO TRUST	03/25/09 6.070 05/15/14 SERIES 2009-A CLASS A-4 CUSIP - 34528RAF9	\$104.505	\$109,730.25	0.2%	\$115,840.43	\$(6,110.18)	\$6,373.50	5.8%
94,473.5200	GE CAP CORP	12/01/02 4.996 12/10/37	\$102.212	\$96,563.27	0.2%	\$98,366.86	\$(1,803.59)	\$4,719.90	4.9%

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income									

SERIES 2002-3 CLASS A-2

CUSIP - 36158YHA0

GENERAL ELECTRIC CAP CORP
08/13/09 3.690 07/15/15
SERIES 2009-2 CL A
CUSIP - 36159JBM2

G2 3376
4/1/2003 6.000 4/20/2033
CUSIP - 36202DXD8

G2 618834
7/1/2003 5.500 7/20/2033
CUSIP - 36290VPT5

GEOMC 2005-C1 A5
2/1/2005 VAR 6/10/2048
CUSIP - 36828QKR6

GAZPROM INTL
DTD 7/29/04 7.201% DUE 2/1/20
CUSIP - 36828TAA8

GENERAL ELEC CAP CORP MEDIUM
04/21/08 5.625 05/01/18
CUSIP - 36962G3U6

GENERAL MLS INC SR NT
02/03/09 5.650 2/15/2019
CUSIP - 370334BH6

GOLDMAN SACHS GROUP INC
2/13/2003 6.125 2/15/2033
CUSIP - 38141GCU6

GT 1995-4 M1
6/22/1995 7.600 6/15/2025
CUSIP - 393505G55

100,000.0000		GENERAL ELECTRIC CAP CORP 08/13/09 3.690 07/15/15 SERIES 2009-2 CL A CUSIP - 36159JBM2	\$102.368	\$102,368.00	0.2%	\$103,828.12	\$(1,460.12)	\$3,690.00	3.6%
34,268.0600		G2 3376 4/1/2003 6.000 4/20/2033 CUSIP - 36202DXD8	\$112.046	\$38,395.99	0.1%	\$35,172.95	\$3,223.04	\$2,056.08	5.4%
71,011.6800		G2 618834 7/1/2003 5.500 7/20/2033 CUSIP - 36290VPT5	\$111.448	\$79,141.10	0.2%	\$71,499.87	\$7,641.23	\$3,905.64	4.9%
95,000.0000		GEOMC 2005-C1 A5 2/1/2005 VAR 6/10/2048 CUSIP - 36828QKR6	\$106.626	\$101,294.70	0.2%	\$100,314.06	\$980.64	\$4,533.40	4.5%
18,179.7600		GAZPROM INTL DTD 7/29/04 7.201% DUE 2/1/20 CUSIP - 36828TAA8	\$104.910	\$19,072.39	0.0%	\$18,179.76	\$892.63	\$1,309.12	6.9%
75,000.0000		GENERAL ELEC CAP CORP MEDIUM 04/21/08 5.625 05/01/18 CUSIP - 36962G3U6	\$109.319	\$81,989.25	0.2%	\$82,759.50	\$(770.25)	\$4,218.75	5.1%
35,000.0000		GENERAL MLS INC SR NT 02/03/09 5.650 2/15/2019 CUSIP - 370334BH6	\$118.412	\$41,444.20	0.1%	\$38,801.35	\$2,642.85	\$1,977.50	4.8%
25,000.0000		GOLDMAN SACHS GROUP INC 2/13/2003 6.125 2/15/2033 CUSIP - 38141GCU6	\$100.406	\$25,101.50	0.1%	\$25,779.50	\$(678.00)	\$1,531.25	6.1%
10,269.1400		GT 1995-4 M1 6/22/1995 7.600 6/15/2025 CUSIP - 393505G55	\$100.756	\$10,346.77	0.0%	\$10,930.65	\$(583.88)	\$780.45	7.5%

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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)									

13,553.5700	GT 1996-5 A6	6/27/1996 7.750 7/15/2027 CUSIP - 393505NA6	\$102.166	\$13,847.14	0.0%	\$14,908.94	\$(1,061.80)	\$1,050.40	7.6%
50,000.0000	HEINZ H J CO SR NOTE	09/12/11 3.125 09/12/21 CUSIP - 423074AM5	\$99.550	\$49,775.00	0.1%	\$49,412.00	\$363.00	\$1,562.50	3.1%
35,658.0800	HMBT 2006-1 1A1	3/1/2006 VAR 4/25/2037 CUSIP - 43739ECL9	\$60.420	\$21,544.61	0.0%	\$35,956.77	\$(14,412.16)	\$889.35	4.1%
90,800.0000	HYUNDAI AUTO RECEIVABLES TR	09/11/09 3.150 03/15/16 SERIES 2009-A CLASS A4 CUSIP - 44921AAD3	\$103.599	\$93,239.10	0.2%	\$92,728.13	\$510.97	\$2,835.00	3.0%
35,000.0000	IBM CORP	DTD 11/27/02 5.875% DUE 11/29/32 CUSIP - 459200BB6	\$125.757	\$44,014.95	0.1%	\$40,198.90	\$3,816.05	\$2,056.25	4.7%
37,746.8900	JPMMT 2005-A1 2A1	1/1/2005 VAR 2/25/2035 CUSIP - 466247LK7	\$91.893	\$34,686.75	0.1%	\$37,923.83	\$(3,237.08)	\$1,806.68	5.2%
200,000.0000	JPMMT 2005-A5 1A2	7/1/2005 VAR 8/25/2035 CUSIP - 466247SE4	\$86.619	\$173,238.00	0.4%	\$196,468.75	\$(23,230.75)	\$10,387.08	6.0%
45,000.0000	JP MORGAN CHASE & CO	12/20/07 6.000 01/15/18 CUSIP - 46625HGY0	\$111.363	\$50,113.35	0.1%	\$48,750.75	\$1,362.60	\$2,700.00	5.4%
38,522.7100	JPMMT 2006-A4 2A2	5/1/2006 VAR 6/25/2036 CUSIP - 46628LAG3	\$86.640	\$33,376.08	0.1%	\$38,576.89	\$(5,200.81)	\$2,199.83	6.6%
35,000.0000	KINDER MORGAN ENERGY PARTNERS	05/14/09 5.625 02/15/15	\$110.802	\$38,780.70	0.1%	\$38,222.80	\$557.90	\$1,968.75	5.1%

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield

CUSIP - 494550BA3

20,000.0000 KROGER CO SR NT 03/27/08 6.900 04/15/38 CUSIP - 501044CK5 \$129.871 \$25,974.20 0.1% \$22,150.80 \$3,823.40 \$1,380.00 5.3%

35,000.0000 METLIFE INC 05/29/09 6.750 06/01/16 CUSIP - 59156RAU2 \$115.012 \$40,254.20 0.1% \$41,233.50 \$(979.30) \$2,362.50 5.9%

82,473.2510 MSM 2004-4 3A 8/1/2004 5.000 8/25/2019 CUSIP - 61748HDV0 \$101.501 \$83,711.17 0.2% \$83,330.20 \$380.97 \$4,123.66 4.9%

50,000.0000 OMNICOM GROUP INC 08/05/10 4.450 08/15/20 CUSIP - 682134AC5 \$100.885 \$50,442.50 0.1% \$49,254.20 \$1,188.30 \$2,225.00 4.4%

40,000.0000 PRUDENTIAL FINL INC MTNS 01/14/10 3.875 01/14/15 CUSIP - 74432QBL8 \$102.210 \$40,884.00 0.1% \$40,046.40 \$837.60 \$1,550.00 3.8%

30,000.0000 RPM INTL INC 06/15/04 6.250 12/15/13 CUSIP - 749685AM5 \$107.390 \$32,217.00 0.1% \$33,532.80 \$(1,315.80) \$1,875.00 5.8%

40,000.0000 RIO TINTO FIN USA LTD 11/02/10 3.500 11/02/20 CUSIP - 767201AK2 \$98.332 \$39,332.80 0.1% \$39,690.00 \$(357.20) \$1,400.00 3.6%

40,000.0000 RYDER SYS INC MEDIUM TERM NTS 05/24/11 3.500 06/01/17 CUSIP - 78355HJR1 \$103.646 \$41,458.40 0.1% \$39,928.80 \$1,529.60 \$1,400.00 3.4%

90,000.0000 SBM7 200-KEY2 A3 9/1/2002 4.865 3/18/2036 CUSIP - 79548CCQ7 \$101.453 \$91,307.70 0.2% \$93,501.56 \$(2,193.86) \$4,378.50 4.8%

70,000.0000 SHELL INTL FIN B V 03/25/10 4.375 03/25/20 \$112.303 \$78,612.10 0.2% \$69,932.80 \$8,679.30 \$3,062.50 3.9%

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield

CUSIP - 822582AM4

50,000.0000		SIMON PPTY GROUP LP NT 08/16/10 4.375 03/01/21 CUSIP - 828807CF2	\$101.594	\$50,797.00	0.1%	\$50,167.50	\$629.50	\$2,187.50	4.3%
35,000.0000		TIME WARNER CABLE INC 04/09/07 5.850 05/01/17 CUSIP - 88732JAH1	\$111.116	\$38,890.60	0.1%	\$37,625.70	\$1,264.90	\$2,047.50	5.3%
25,000.0000		TRANS-CANADA PL 3/20/2006 5.850 3/15/2036 CUSIP - 89352HAB5	\$119.888	\$29,972.00	0.1%	\$26,827.75	\$3,144.25	\$1,462.50	4.9%
45,000.0000		UBS AG STAMFORD BRH MEDIUM 04/25/08 5.750 04/25/18 CUSIP - 90261XFA5	\$102.862	\$46,287.90	0.1%	\$48,649.05	\$(2,361.15)	\$2,587.50	5.6%
110,000.0000		US TREASURY N/B 2/15/2001 5.375 2/15/2031 CUSIP - 912810FP8	\$140.672	\$154,739.20	0.3%	\$134,733.01	\$20,006.19	\$5,912.50	3.8%
240,000.0000		UNITED STATES TREAS BDS 11/15/10 4.250 11/15/40 CUSIP - 912810QL5	\$126.453	\$303,487.20	0.6%	\$234,990.43	\$68,496.77	\$10,200.00	3.4%
95,000.0000		TSY INFL IX N/B 01/31/11 1.125 01/15/21 CUSIP - 912828PP9	\$112.883	\$107,239.00	0.2%	\$95,704.82	\$11,534.18	\$1,068.75	1.0%
205,000.0000		US TREASURY NOTES 04/15/11 1.250 04/15/14 CUSIP - 912828QC7	\$102.180	\$209,469.00	0.4%	\$206,433.40	\$3,035.60	\$2,562.50	1.2%
520,000.0000		UNITED STATES TREAS NTS 05/02/11 2.000 04/30/16 CUSIP - 912828QF0	\$105.188	\$546,977.60	1.2%	\$526,134.39	\$20,843.21	\$10,400.00	1.9%
110,000.0000		UNITED STATES TREAS NTS 05/02/11 2.625 04/30/18	\$108.125	\$118,937.50	0.3%	\$110,730.47	\$8,207.03	\$2,887.50	2.4%

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield

(continued)

Fixed Income									
180,000.0000		CUSIP - 912828QG8							
		UNITED STATES TREAS NTS	\$110.992	\$199,785.60	0.4%	\$180,240.63	\$19,544.97	\$5,625.00	2.8%
		05/15/11 3.125 05/15/21							
		CUSIP - 912828QN3							
45,000.0000		UNITEDHEALTH GROUP INC	\$104.940	\$47,223.00	0.1%	\$48,217.05	\$(994.05)	\$2,193.75	4.6%
		02/07/08 4.875 02/15/13							
		CUSIP - 91324PBH4							
25,000.0000		UNIVERSITY TEX UNIV REVS FING	\$113.944	\$28,486.00	0.1%	\$25,000.00	\$3,486.00	\$1,198.50	4.2%
		09/15/10 4.7940 08/15/46							
		CUSIP - 9151375R0							
45,617.1700		VALT 2002-1 A4	\$108.113	\$49,318.09	0.1%	\$48,354.20	\$963.89	\$2,997.05	6.1%
		6/1/2002 6.570 5/7/2027							
		CUSIP - 92178PAD9							
70,000.0000		VERIZON GLOBAL	\$112.165	\$78,515.50	0.2%	\$75,813.50	\$2,702.00	\$3,430.00	4.4%
		09/13/05 4.900 09/15/15							
		CUSIP - 92344GAW6							
20,000.0000		VIRGINIA ELECTRIC POWER	\$131.428	\$26,285.60	0.1%	\$19,955.00	\$6,330.60	\$1,270.00	4.8%
		12/04/07 6.350 11/30/37							
		CUSIP - 927804FE9							
95,000.0000		WBCMT 2006-C25 A4	\$109.706	\$104,220.70	0.2%	\$94,944.34	\$9,276.36	\$5,626.47	5.4%
		5/1/2006 VAR 5/15/2043							
		WACHOVIA BANK COMMERCIAL MORTGAG							
		CUSIP - 92976VAE8							
80,000.0000		WESTPAC BKG CORP	\$101.619	\$81,295.20	0.2%	\$81,469.60	\$(174.40)	\$2,400.00	3.0%
		12/09/10 3.000 12/09/15							
		CUSIP - 961214BP7							
Fixed Income - Total				\$9,526,504.56	20.4%	\$9,113,276.30	\$413,228.26	\$405,641.29	4.3%

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PORTFOLIO POSITIONS**(continued)**

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
2,978.0000	COV	COVIDIEN PLC COMMON SHS CUSIP - G2554F113	\$44.100	\$131,329.80	0.3%	\$152,233.35	\$(20,903.55)	\$2,680.20	2.0%
5,431.0000	IVZ	INVESCO LTD ADR CUSIP - G491BT108	\$15.510	\$84,234.81	0.2%	\$98,345.45	\$(14,110.64)	\$2,661.19	3.2%
1,749.0000	NBR	NABORS INDUSTRIES LTD COMMON CUSIP - G6359F103	\$12.260	\$21,442.74	0.0%	\$38,304.68	\$(16,861.94)		
3,926.0000	TNP	TSAKOS ENERGY NAVIGATION LTD ISIN BMG9108L1081 CUSIP - G9108L108	\$5.580	\$21,907.08	0.0%	\$39,481.77	\$(17,574.69)	\$2,355.60	10.8%
5,885.0000	NE	NOBLE CORPORATION CUSIP - H5833N103	\$29.350	\$172,724.75	0.4%	\$252,421.64	\$(79,696.89)	\$3,430.96	2.0%
5,889.0000	TYC	TYCO INTERNATIONAL LTD CUSIP - H89128104	\$40.750	\$239,976.75	0.5%	\$216,595.12	\$23,381.63	\$5,889.00	2.5%
5,924.0000	AVGO	AVAGO TECHNOLOGIES LTD CUSIP - Y0486S104	\$32.770	\$194,129.48	0.4%	\$203,311.93	\$(9,182.45)	\$2,606.56	1.3%
3,413.0000	AIR	AAR CORP COM CUSIP - 000361105	\$16.670	\$56,894.71	0.1%	\$78,661.17	\$(21,766.46)	\$1,023.90	1.8%
6,783.0000	AFL	AFLAC INC CUSIP - 001055102	\$34.950	\$237,065.85	0.5%	\$312,519.22	\$(75,453.37)	\$8,139.60	3.4%
5,820.0000	T	AT&T INC CUSIP - 00206R102	\$28.520	\$165,986.40	0.4%	\$165,540.45	\$445.95	\$10,010.40	6.0%
900.0000	APKT	ACME PACKET INC CUSIP - 004764106	\$42.590	\$38,331.00	0.1%	\$25,923.06	\$12,407.94		
725.0000	AMG	AFFILIATED MANAGERS GROUP CUSIP - 008252108	\$78.050	\$56,586.25	0.1%	\$55,097.34	\$1,488.91		
5,453.0000	A	AGILENT TECHNOLOGIES INC	\$31.250	\$170,406.25	0.4%	\$209,268.19	\$(38,861.94)		

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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 - 00846U101

3,574.0000	AKRX	AKORN INC COM	\$7.800	\$27,877.20	0.1%	\$11,329.23	\$16,547.97	\$243.03	0.9%
		CUSIP - 009728106							
1,225.0000	ALB	ALBEMARLE CORP CUSIP - 012653101	\$40.400	\$49,490.00	0.1%	\$82,872.73	\$(33,382.73)	\$808.50	1.6%
10,027.0000	AA	ALCOA INC CUSIP - 013817101	\$9.570	\$95,958.39	0.2%	\$165,733.53	\$(69,775.14)	\$1,203.24	1.3%
4,287.0000	ALXN	ALEXION PHARMACEUTICALS INC CUSIP - 015351109	\$64.060	\$274,625.22	0.6%	\$116,395.61	\$158,229.61		
1,913.0000	ALL	ALLSTATE CORP CUSIP - 020002101	\$23.690	\$45,318.97	0.1%	\$56,282.81	\$(10,963.84)	\$1,606.92	3.5%
4,370.0000	ANR	ALPHA NATIONAL RESOURCES INC CUSIP - 02076X102	\$17.690	\$77,305.30	0.2%	\$183,195.78	\$(105,890.48)		
4,079.0000	ALTR	ALTERA CORP CUSIP - 021441100	\$31.530	\$128,610.87	0.3%	\$122,905.77	\$5,705.10	\$1,305.28	1.0%
10,112.0000	MO	ALTRIA GROUP INC CUSIP - 02209S103	\$26.810	\$271,102.72	0.6%	\$226,698.31	\$44,404.41	\$16,583.68	6.1%
554.0000	AMZN	AMAZON COMM INC CUSIP - 023135106	\$216.230	\$119,791.42	0.3%	\$117,726.75	\$2,064.67		
2,330.0000	AEL	AMERICAN EQUITY INVT LIFE HLDG CUSIP - 025676206	\$8.750	\$20,387.50	0.0%	\$29,499.20	\$(9,111.70)	\$233.00	1.1%
2,494.0000	AXP	AMERICAN EXPRESS CO CUSIP - 025816109	\$44.900	\$111,980.60	0.2%	\$125,393.95	\$(13,413.35)	\$1,795.68	1.6%
5,967.0000	AMP	AMERIPRISE FINANCIAL INC CUSIP - 03076C106	\$39.360	\$234,861.12	0.5%	\$259,204.32	\$(24,343.20)	\$5,489.64	2.3%
4,946.0000	AME	AMETEK INC NEW COM	\$32.970	\$163,069.62	0.3%	\$193,777.22	\$(30,707.60)	\$1,187.04	0.7%

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									

CUSIP - 031100100

6,533.0000	AMGN	AMGEN INC CUSIP - 031162100	\$54.960	\$359,053.68	0.8%	\$349,116.05	\$9,937.63	\$7,316.96	2.0%
1,591.0000	APC	ANADARKO PETE CORP CUSIP - 032511107	\$63.050	\$100,312.55	0.2%	\$93,359.99	\$6,952.56	\$572.76	0.6%
4,326.0000	AON	AON CORP CUSIP - 037389103	\$41.980	\$181,605.48	0.4%	\$214,686.93	\$(33,081.45)	\$2,595.60	1.4%
1,245.0000	AAPL	APPLE INC CUSIP - 037833100	\$381.320	\$474,743.40	1.0%	\$105,305.12	\$369,438.28		
6,148.0000	ADM	ARCHER DANIELS MIDLAND CO CUSIP - 039483102	\$24.810	\$152,531.88	0.3%	\$172,910.67	\$(20,378.79)	\$3,934.72	2.6%
1,049.0000	AVT	AVNET INC CUSIP - 053807103	\$26.080	\$27,357.92	0.1%	\$33,470.11	\$(6,112.19)	\$314.70	1.2%
5,991.0000	BP	BP P.L.C. SPONSORED ADR CUSIP - 055622104	\$36.070	\$216,095.37	0.5%	\$226,742.28	\$(10,646.91)	\$10,064.88	4.7%
415.0000	BIDU	BAIDU, INC SPONSORED ADR REPSTG ORD SHS CUSIP - 056752108	\$106.910	\$44,367.65	0.1%	\$32,363.74	\$12,003.91		
966.0000	BIIB	BIOGEN IDEC INC CUSIP - 09062X103	\$93.150	\$89,982.90	0.2%	\$78,014.36	\$11,968.54		
1,605.0000	BODY	BODY CENT CORP CUSIP - 09689U102	\$18.160	\$29,146.80	0.1%	\$36,063.55	\$(6,916.75)		
2,609.0000	BWA	BORG-WARNER AUTOMOTIVE INC CUSIP - 099724106	\$60.530	\$157,922.77	0.3%	\$111,261.61	\$46,661.16	\$1,252.32	0.8%
1,050.0000	BWLD	BUFFALO WILD WINGS INC CUSIP - 119848109	\$59.800	\$62,790.00	0.1%	\$62,275.69	\$514.31		
7,731.0000	CBZ	CBIZ INC CUSIP - 124805102	\$6.590	\$50,947.29	0.1%	\$48,472.38	\$2,474.91		

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Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
3,525.0000	CBS	CBS CORP NEW CL B CUSIP - 124857202	\$20.380	\$71,839.50	0.2%	\$84,500.10	\$(12,660.60)	\$1,410.00	2.0%
675.0000	CF	CF INDS HLDGS INC CUSIP - 125269100	\$123.390	\$83,288.25	0.2%	\$82,164.03	\$1,124.22	\$1,080.00	1.3%
850.0000	CHRW	C.H. ROBINSON WORLDWIDE, INC. CUSIP - 12541W209	\$68.470	\$58,199.50	0.1%	\$59,989.46	\$(1,789.96)	\$986.00	1.7%
6,713.0000	CI	CIGNA CORP CUSIP - 125509109	\$41.940	\$281,543.22	0.6%	\$331,746.36	\$(50,203.14)	\$268.52	0.1%
1,125.0000	COG	CABOT OIL & GAS CUSIP - 127097103	\$61.910	\$69,648.75	0.1%	\$82,219.57	\$(12,570.82)	\$135.00	0.2%
475.0000	CRR	CARBO CERAMICS INC CDT-COM CUSIP - 140781105	\$102.530	\$48,701.75	0.1%	\$72,087.98	\$(23,386.23)	\$456.00	0.9%
1,662.0000	CATM	CARDTRONICS INC CUSIP - 14161H108	\$22.920	\$38,093.04	0.1%	\$13,212.49	\$24,880.55		
1,680.0000	CRS	CARPENTER TECHNOLOGY CORP COM CUSIP - 144285103	\$44.890	\$75,415.20	0.2%	\$83,501.38	\$(8,086.18)	\$1,209.60	1.6%
477.0000	CSH	CASH AMER INVTs INC COM CUSIP - 14754D100	\$51.160	\$24,403.32	0.1%	\$20,509.05	\$3,894.27	\$66.78	0.3%
621.0000	CAVM	CAVIUM INC CUSIP - 14964U108	\$27.010	\$16,773.21	0.0%	\$26,333.94	\$(9,560.73)		
6,881.0000	CTL	CENTURYTEL INC CUSIP - 156700106	\$33.120	\$227,898.72	0.5%	\$257,663.20	\$(29,764.48)	\$19,954.90	8.8%
4,815.0000	CVX	CHEVRON CORPORATION CUSIP - 166764100	\$92.590	\$445,820.85	1.0%	\$312,308.91	\$133,511.94	\$15,022.80	3.4%

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities (continued)									

2,574.0000	CAST	CHINACAST ED CORP CUSIP - 16946T109	\$3.690	\$9,498.06	0.0%	\$16,777.83	\$(7,279.77)		
250.0000	CMG	CHIPOTLE MEXICAN GRILL INC-CL A CUSIP - 169656105	\$302.950	\$75,737.50	0.2%	\$39,587.55	\$36,149.95		
12,160.0000	C	CITIGROUP INC CUSIP - 172967424	\$25.615	\$311,478.40	0.7%	\$491,451.35	\$(179,972.95)	\$486.40	0.2%
2,518.0000	CTXS	CTRIX SYS INC CUSIP - 177376100	\$54.530	\$137,306.54	0.3%	\$205,161.90	\$(67,855.36)		
1,314.0000	CLF	CLIFFS NATURAL RESOURCES INC CUSIP - 18683K101	\$51.170	\$67,237.38	0.1%	\$115,189.67	\$(47,952.29)	\$1,471.68	2.2%
3,601.0000	KO	COCA COLA CO CUSIP - 191216100	\$67.560	\$243,283.56	0.5%	\$214,721.77	\$28,561.79	\$6,769.88	2.8%
1,408.0000	CDE	COEUR D ALENE MINES CORP IDAHO COM CUSIP - 192108504	\$21.440	\$30,187.52	0.1%	\$34,683.85	\$(4,496.33)		
2,062.0000	CCOI	COGENT COMMUNICATIONS GROUP CUSIP - 19239V302	\$13.450	\$27,733.90	0.1%	\$26,068.97	\$1,664.93		
1,733.0000	CTSH	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A CUSIP - 192446102	\$62.700	\$108,659.10	0.2%	\$87,220.86	\$21,438.24		
3,200.0000	CFX	COLFAX CORP CUSIP - 194014106	\$20.260	\$64,832.00	0.1%	\$77,268.95	\$(12,436.95)		
1,650.0000	CVLT	COMMVAULT SYSTEMS CUSIP - 204166102	\$37.060	\$61,149.00	0.1%	\$58,888.00	\$2,261.00		
1,118.0000	CPX	COMPLETED PRODUCTION SERVICES CUSIP - 20453E109	\$18.850	\$21,074.30	0.0%	\$30,507.14	\$(9,432.84)		
330.0000	CPSI	COMPUTER PROGRAMS & SYS INC	\$66.150	\$21,829.50	0.0%	\$21,945.66	\$(116.16)	\$475.20	2.2%

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PORTFOLIO POSITIONS (continued)									
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Equities (continued)									

CUSIP - 205306103									
3,787.0000	COP	CONOCOPHILLIPS CUSIP - 20825C104	\$63.320	\$239,792.84	0.5%	\$202,619.51	\$37,173.33	\$9,997.68	4.2%
2,943.0000	COO	COOPER COS INC CUSIP - 216648402	\$79.150	\$232,938.45	0.5%	\$148,883.45	\$84,055.00	\$176.58	0.1%
18,625.0000	GLW	CORNING INC COM CUSIP - 219350105	\$12.360	\$230,205.00	0.5%	\$347,651.80	\$(117,446.80)	\$3,725.00	1.6%
2,425.0000	COST	COSTCO WHOLESALE CORP CUSIP - 22160K105	\$82.130	\$199,165.25	0.4%	\$162,360.14	\$36,805.11	\$2,328.00	1.2%
837.0000	CMI	CUMMINS INC CUSIP - 231021106	\$81.660	\$68,349.42	0.1%	\$61,584.93	\$6,764.49	\$1,339.20	2.0%
3,461.0000	DHR	DANAHER CORP CUSIP - 235851102	\$41.940	\$145,154.34	0.3%	\$121,222.58	\$23,931.76	\$346.10	0.2%
1,850.0000	DECK	DECKERS OUTDOOR CORP CUSIP - 243537107	\$93.160	\$172,346.00	0.4%	\$166,415.20	\$5,930.80		
1,036.0000	DE	DEERE & CO CUSIP - 244199105	\$64.570	\$66,894.52	0.1%	\$60,405.84	\$6,488.68	\$1,699.04	2.5%
277.0000	DMND	DIAMOND FOODS INC CUSIP - 252603105	\$79.800	\$22,104.60	0.0%	\$10,326.29	\$11,778.31	\$49.86	0.2%
5,557.0000	DISH	DISH NETWORK CORP CL A CUSIP - 25470M109	\$25.050	\$139,202.85	0.3%	\$144,735.80	\$(5,532.95)		
10,542.0000	DFS	DISCOVER FINANCIAL SERVICES CUSIP - 254709108	\$22.940	\$241,833.48	0.5%	\$171,326.22	\$70,507.26	\$2,530.08	1.0%
1,025.0000	DLTR	DOLLAR TREE INC CUSIP - 256746108	\$75.140	\$77,018.50	0.2%	\$75,641.73	\$1,376.77		
9,449.0000	DOW	DOW CHEM CO CUSIP - 260543103	\$22.460	\$212,224.54	0.5%	\$300,222.93	\$(87,998.39)	\$9,449.00	4.5%

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Equities (continued)

1,275.0000	DRC	DRESSER-RAND GROUP INC CUSIP - 261608103	\$40.530	\$51,675.75	0.1%	\$68,690.13	\$(17,014.38)		
6,234.0000	EMC	E M C CORP/MASS CUSIP - 268648102	\$20.990	\$130,851.66	0.3%	\$97,407.54	\$33,444.12		
5,354.0000	ETN	EATON CORP CUSIP - 278058102	\$35.500	\$190,067.00	0.4%	\$216,148.56	\$(26,081.56)	\$7,281.44	3.8%
1,300.0000	ECL	ECOLAB INC CUSIP - 278865100	\$48.890	\$63,557.00	0.1%	\$70,225.79	\$(6,668.79)	\$910.00	1.4%
1,246.0000	EIX	EDISON INTL COM CUSIP - 281020107	\$38.250	\$47,659.50	0.1%	\$46,571.62	\$1,087.88	\$1,594.88	3.3%
3,650.0000	ERTS	ELECTRONIC ARTS COM CUSIP - 285512109	\$20.450	\$74,642.50	0.2%	\$82,779.55	\$(8,137.05)		
2,395.0000	ELGX	ENDOLOGIX INC CUSIP - 292665106	\$10.040	\$24,045.80	0.1%	\$14,002.49	\$10,043.31		
6,035.0000	ESV	ENSCO INTL LTD ADR CUSIP - 29358Q109	\$40.430	\$243,995.05	0.5%	\$314,028.95	\$(70,033.90)	\$8,449.00	3.5%
1,904.0000	ENV	ENVESTNET INC CUSIP - 29404K106	\$10.000	\$19,040.00	0.0%	\$19,721.87	\$(681.87)		
728.0000	EVR	EVERCORE PARTNERS INC-CL A CUSIP - 29977A105	\$22.800	\$16,598.40	0.0%	\$23,643.00	\$(7,044.60)	\$524.16	3.2%
1,592.0000	EXAM	EXAMWORKS GROUP INC CUSIP - 30066A105	\$10.180	\$16,206.56	0.0%	\$27,832.78	\$(11,626.22)		
5,239.0000	EXC	EXELON CORP CUSIP - 30161N101	\$42.610	\$223,233.79	0.5%	\$225,320.75	\$(2,086.96)	\$11,001.90	4.9%
2,907.0000	XOM	EXXON MOBIL CORP CUSIP - 30231G102	\$72.630	\$211,135.41	0.5%	\$244,526.10	\$(33,390.69)	\$5,465.16	2.6%

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Equities									
1,975.0000	FTI	FMC TECHNOLOGIES INC CUSIP - 30249U101	\$37.600	\$74,260.00	0.2%	\$68,690.21	\$5,569.79		
2,240.0000	FMC	FMC CORP CUSIP - 30249I303	\$69.160	\$154,918.40	0.3%	\$149,656.80	\$5,261.60	\$1,344.00	0.9%
6,990.0000	FAST	FASTENAL CO CUSIP - 311900104	\$33.280	\$232,627.20	0.5%	\$162,604.17	\$70,023.03	\$3,634.80	1.6%
3,600.0000	FSS	FEDERAL SIGNAL CORP CUSIP - 313855108	\$4.420	\$15,912.00	0.0%	\$23,498.75	\$(7,586.75)	\$864.00	5.4%
2,564.0000	FISV	FISERV INC CUSIP - 337738108	\$50.770	\$130,174.28	0.3%	\$159,945.72	\$(29,771.44)		
1,994.0000	FE	FIRST ENERGY CUSIP - 337932107	\$44.910	\$89,550.54	0.2%	\$70,369.94	\$19,180.60	\$4,386.80	4.9%
664.0000	FL	FOOT LOCKER INC CUSIP - 344849104	\$20.090	\$13,339.76	0.0%	\$12,585.99	\$753.77	\$438.24	3.3%
3,000.0000	FTNT	FORTINET INC CUSIP - 34959E109	\$16.800	\$50,400.00	0.1%	\$71,783.45	\$(21,383.45)		
1,564.0000	FOSL	FOSSIL INC CUSIP - 349882100	\$81.060	\$126,777.84	0.3%	\$122,851.60	\$3,926.24		
67,706.4920	FIEX	FIFTH THIRD INTL EQUITY FUND INSTL SHS (INCOME INVESTMENT) CUSIP - 35100DR65	\$6.810	\$461,081.21	1.0%	\$606,618.79	\$(145,537.58)	\$12,661.11	2.7%
553,953.4110	FIEX	FIFTH THIRD INTL EQUITY FUND INSTL SHS CUSIP - 35100DR65	\$6.810	\$3,772,422.73	8.1%	\$5,667,448.09	\$(1,895,025.36)	\$103,589.29	2.7%
4,040.9860	FTVX	FIFTH THIRD SMALL CAP VALUE FUND (INCOME INVESTMENT) CUSIP - 35188DR94	\$16.150	\$65,261.92	0.1%	\$59,054.67	\$6,207.25	\$266.71	0.4%

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Equities									
88,946.9930	FTVX	FIFTH THIRD SMALL CAP VALUE FUND CUSIP - 35188DR94	\$16.150	\$1,436,493.94	3.1%	\$1,820,749.46	\$(384,255.52)	\$5,870.50	0.4%
3,521.0000	FRM	FURMANITE CORPORATION CUSIP - 361086101	\$5.410	\$19,048.61	0.0%	\$27,050.85	\$(8,002.24)		
1,075.0000	GDI	GARDNER DENVER INC CUSIP - 365558105	\$63.550	\$68,316.25	0.1%	\$58,511.82	\$9,804.43	\$215.00	0.3%
4,421.0000	GD	GENERAL DYNAMICS CORP CUSIP - 369550108	\$56.890	\$251,510.69	0.5%	\$259,961.16	\$(8,450.47)	\$8,311.48	3.3%
9,221.0000	GE	GENERAL ELECTRIC CO CUSIP - 369604103	\$15.220	\$140,343.62	0.3%	\$146,467.04	\$(6,123.42)	\$5,532.60	3.9%
4,214.0000	GILD	GILEAD SCIENCES INC COM	\$38.800	\$163,503.20	0.4%	\$176,286.33	\$(12,783.13)		
3,470.0000	GGG	GLOBAL GEOPHYSICAL SVCS CUSIP - 37946S107	\$7.970	\$27,655.90	0.1%	\$30,640.41	\$(2,984.51)		
2,753.0000	GS	GOLDMAN SACHS GROUP CUSIP - 38141G104	\$94.550	\$260,296.15	0.6%	\$424,594.88	\$(164,298.73)	\$3,854.20	1.5%
1,101.0000	GBX	GREENBRIER COS INC COM	\$11.650	\$12,826.65	0.0%	\$20,311.63	\$(7,484.98)	\$176.16	1.4%
3,435.0000	HMSY	HMS HLDGS CORP CUSIP - 40425J101	\$24.390	\$83,779.65	0.2%	\$52,310.03	\$31,469.62		
975.0000	HANS	HANSEN NATURAL CORPORATION COM CUSIP - 411310105	\$87.290	\$85,107.75	0.2%	\$68,792.98	\$16,314.77		
779.0000	HLX	HELIUM ENERGY SOLUTIONS GROUP CUSIP - 42330P107	\$13.100	\$10,204.90	0.0%	\$12,743.82	\$(2,538.92)		
1,000.0000	HP	HELMERICH & PAYNE INC COM	\$40.600	\$40,600.00	0.1%	\$57,499.60	\$(16,899.60)	\$280.00	0.7%

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Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
1,299.0000	HXL	HEXCEL CORP NEW COM CUSIP - 428291108	\$22.160	\$28,785.84	0.1%	\$27,216.65	\$1,569.19		
3,631.0000	HOLX	HOLOGIC INC COM CUSIP - 436440101	\$15.210	\$55,227.51	0.1%	\$60,560.59	\$(5,333.08)		
2,019.0000	IGTE	IGATE CAP CORP CUSIP - 45169U105	\$11.540	\$23,299.26	0.0%	\$33,778.49	\$(10,479.23)	\$222.09	1.0%
1,725.0000	INFA	INFORMATICA CORP COM CUSIP - 45666Q102	\$40.950	\$70,638.75	0.2%	\$41,475.04	\$29,163.71		
15,448.0000	INTC	INTEL CORP CUSIP - 458140100	\$21.335	\$329,583.09	0.7%	\$351,524.70	\$(21,941.61)	\$12,976.32	3.9%
2,076.0000	IBM	INTERNATIONAL BUSINESS MACHS CUSIP - 459200101	\$174.870	\$363,030.12	0.8%	\$241,992.96	\$121,037.16	\$6,228.00	1.7%
2,216.0000	IFF	INTERNATIONAL FLAVORS & SPICES INC CUSIP - 459506101	\$56.220	\$124,583.52	0.3%	\$133,129.16	\$(8,545.64)	\$2,747.84	2.2%
6,219.0000	JPM	JP MORGAN CHASE & CO CUSIP - 46625H100	\$30.120	\$187,316.28	0.4%	\$261,057.44	\$(73,741.16)	\$6,219.00	3.3%
982.0000	JNJ	JOHNSON & JOHNSON CUSIP - 478160104	\$63.690	\$62,543.58	0.1%	\$61,261.57	\$1,282.01	\$2,238.96	3.6%
2,837.0000	JCI	JOHNSON CTLS INC CUSIP - 478366107	\$26.370	\$74,811.69	0.2%	\$92,114.36	\$(17,302.67)	\$1,815.68	2.4%
741.0000	KAMN	KAMAN CORP CUSIP - 483548103	\$27.850	\$20,636.85	0.0%	\$21,917.84	\$(1,280.99)	\$474.24	2.3%
1,725.0000	KSU	KANSAS CITY SOUTHERN CUSIP - 485170302	\$49.960	\$86,181.00	0.2%	\$62,909.06	\$23,271.94	\$552.00	0.6%

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Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									

1,314.0000	KELYA	KELLY SVCS INC CL A CUSIP - 488152208	\$11.400	\$14,979.60	0.0%	\$24,688.75	\$(9,709.15)	\$65.70	0.4%
31,601.0000	KEY	KEYCORP NEW CUSIP - 493267108	\$5.930	\$187,393.93	0.4%	\$230,842.59	\$(43,448.66)	\$3,792.12	2.0%
2,410.0000	KFT	KRAFT FOODS INC CL A CUSIP - 50075N104	\$33.580	\$80,927.80	0.2%	\$73,341.55	\$7,586.25	\$2,795.60	3.5%
1,896.0000	EL	LAUDER ESTEE COS INC CL A CUSIP - 518439104	\$87.840	\$166,544.64	0.4%	\$85,967.23	\$80,577.41	\$1,422.00	0.9%
2,787.0000	LM	LEGG MASON INC CUSIP - 524901105	\$25.710	\$71,653.77	0.2%	\$94,437.62	\$(22,783.85)	\$891.84	1.2%
1,850.0000	LTD	LIMITED BRANDS INC CUSIP - 532716107	\$38.510	\$71,243.50	0.2%	\$75,686.64	\$(4,443.14)	\$1,480.00	2.1%
914.0000	LMNX	LUMINEX CORPORATION COM CUSIP - 55027E102	\$22.170	\$20,263.38	0.0%	\$16,062.26	\$4,201.12		
1,662.0000	MDCA	MDC PARTNERS INC CL A SUBORDINATE VOTING SHS CUSIP - 552697104	\$14.420	\$23,966.04	0.1%	\$28,262.58	\$(4,296.54)	\$930.72	3.9%
1,089.0000	MYRG	MYR GROUP INC DEL CUSIP - 55405W104	\$17.640	\$19,209.96	0.0%	\$20,884.56	\$(1,674.60)		
694.0000	MRTN	MARTEN TRANS LTD CUSIP - 573075108	\$17.240	\$11,964.56	0.0%	\$15,141.67	\$(3,177.11)	\$55.52	0.5%
242.0000	MA	MASTERCARD INC CL A CUSIP - 57636Q104	\$317.160	\$76,752.72	0.2%	\$86,990.46	\$(10,237.74)	\$145.20	0.2%
6,544.0000	MAT	MATTEL INC	\$25.890	\$169,424.16	0.4%	\$151,425.92	\$17,998.24	\$6,020.48	3.6%

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Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
COM									
3,599.0000	MXIM	CUSIP - 577081102 MAXIM INTEGRATED PRODS INC	\$23.330	\$83,964.67	0.2%	\$83,758.94	\$205.73	\$3,167.12	3.8%
COM									
2,424.0000	MCD	CUSIP - 57772K101 MCDONALDS CORP	\$87.820	\$212,875.68	0.5%	\$134,631.19	\$78,244.49	\$6,787.20	3.2%
COM									
2,768.0000	MJN	CUSIP - 580135101 MEAD JOHNSON NUTRITION COMPANY	\$68.830	\$190,521.44	0.4%	\$173,407.90	\$17,113.54	\$2,878.72	1.5%
COM									
5,977.0000	MIG	CUSIP - 582839106 MEADOWBROOK INS GROUP INC	\$8.910	\$53,255.07	0.1%	\$55,920.48	\$(2,665.41)	\$956.32	1.8%
COM									
1,522.0000	MMSI	CUSIP - 58319P108 MERTT MED SYS INC	\$13.140	\$19,999.08	0.0%	\$26,350.14	\$(6,351.06)		
COM									
1,181.0000	MTD	CUSIP - 589889104 METTLER-TOLEDO INTL INC	\$139.960	\$165,292.76	0.4%	\$178,115.02	\$(12,822.26)		
COM									
11,254.0000	MSFT	CUSIP - 592688105 MICROSOFT CORP	\$24.890	\$280,112.06	0.6%	\$282,809.59	\$(2,697.53)	\$9,003.20	3.2%
COM									
780.0000	MINRO	CUSIP - 594918104 MONRO MUFFLER BRAKE INC	\$32.970	\$25,716.60	0.1%	\$12,833.07	\$12,883.53	\$280.80	1.1%
COM									
1,300.0000	MSI	CUSIP - 610236101 MOTOROLA INC	\$41.900	\$54,470.00	0.1%	\$58,358.82	\$(3,888.82)	\$1,144.00	2.1%
COM NEW									
1,116.0000	NYX	CUSIP - 620076307 NYSE EURONEXT	\$23.240	\$25,935.84	0.1%	\$31,506.04	\$(5,570.20)	\$1,339.20	5.2%
COM									
1,445.0000	NDAQ	CUSIP - 629491101 NASDAQ OMX GROUP INC	\$23.140	\$33,437.30	0.1%	\$36,920.18	\$(3,482.88)		
COM ACCREDITED INVS									
COM									
COM									

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PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield

1,937.0000	NOV	NATIONAL-OILWELL INC COM CUSIP - 637071101	\$51.220	\$99,213.14	0.2%	\$145,228.62	\$(46,015.48)	\$852.28	0.9%
3,258.0000	NCI	NAVIGANT CONSULTING INC CUSIP - 63935N107	\$9.270	\$30,201.66	0.1%	\$34,491.99	\$(4,290.33)		
730.0000	NTGR	NETGEAR INC CUSIP - 64111Q104	\$25.890	\$18,899.70	0.0%	\$15,603.25	\$3,296.45		
2,601.0000	TNDM	NEUTRAL TANDEM INC CUSIP - 64128B108	\$9.680	\$25,177.68	0.1%	\$38,878.42	\$(13,700.74)		
4,193.0000	NEE	NEXTERA ENERGY INC CUSIP - 65339F101	\$54.020	\$226,505.86	0.5%	\$219,666.48	\$6,839.38	\$9,224.60	4.1%
9,994.0000	NOA	NORTH AMERICAN ENERGY PARTNERS CUSIP - 656844107	\$5.820	\$58,165.08	0.1%	\$80,197.99	\$(22,032.91)		
1,190.0000	NOG	NORTHERN OIL & GAS INC NEV CUSIP - 665531109	\$19.390	\$23,074.10	0.0%	\$26,602.00	\$(3,527.90)		
1,366.0000	NXTM	NXSTAGE MED INC CUSIP - 67072V103	\$20.860	\$28,494.76	0.1%	\$27,348.35	\$1,146.41		
1,075.0000	ORLY	O REILLY AUTOMOTIVE INC NEW CUSIP - 67103H107	\$66.630	\$71,627.25	0.2%	\$67,443.90	\$4,183.35		
1,663.0000	OXY	OCCIDENTAL PETE CORP CUSIP - 674599105	\$71.500	\$118,904.50	0.3%	\$105,394.54	\$13,509.96	\$3,059.92	2.6%
3,596.0000	OMX	OFFICEMAX INC DEL CUSIP - 67622P101	\$4.850	\$17,440.60	0.0%	\$34,996.09	\$(17,555.49)	\$2,157.60	12.4%
5,048.0000	ONB	OLD NATL BANCORP IND CUSIP - 680033107	\$9.320	\$47,047.36	0.1%	\$52,282.08	\$(5,234.72)	\$1,413.44	3.0%
733.0000	OCR	OMNICARE INC COM CUSIP - 681904108	\$25.430	\$18,640.19	0.0%	\$16,959.41	\$1,680.78	\$117.28	0.6%

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PORTFOLIO POSITIONS							(continued)	
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income Yield

814.0000	OVTI	OMNIVISION TECHNOLOGIES INC CUSIP - 682128103	\$14.040	\$11,428.56	0.0%	\$19,467.24	\$(8,038.68)	
5,745.0000	ORCL	ORACLE CORPORATION CUSIP - 68389X105	\$28.740	\$165,111.30	0.4%	\$86,038.85	\$79,072.45	\$1,378.80 0.8%
1,005.0000	PCG	PG & E CORP CUSIP - 69331C108	\$42.300	\$42,511.50	0.1%	\$47,250.78	\$(4,739.28)	\$1,829.10 4.3%
1,759.0000	POM	PEPCO HLDGS INC CUSIP - 713291102	\$18.920	\$33,280.28	0.1%	\$32,464.13	\$816.15	\$1,899.72 5.7%
2,517.0000	PRGO	PERRIGO CO COM CUSIP - 714290103	\$97.110	\$244,425.87	0.5%	\$192,200.58	\$52,225.29	\$704.76 0.3%
4,411.0000	PQ	PETROQUEST ENERGY INC COM CUSIP - 716748108	\$5.500	\$24,260.50	0.1%	\$34,141.34	\$(9,880.84)	
1,350.0000	VRUS	PHARMASSET INC CUSIP - 71715N106	\$82.370	\$111,199.50	0.2%	\$55,569.64	\$55,629.86	
3,085.0000	PLAB	PHOTONICS INC COM CUSIP - 719405102	\$4.980	\$15,363.30	0.0%	\$27,175.71	\$(11,812.41)	
7,970.0000	PLCM	POLYCOM INC CUSIP - 73172K104	\$18.370	\$146,408.90	0.3%	\$191,952.78	\$(45,543.88)	
475.0000	PPO	POLYPORE INTERNATIONAL INC CUSIP - 73179V103	\$56.520	\$26,847.00	0.1%	\$11,618.07	\$15,228.93	
352.0000	PRAA	PORTFOLIO RECOVERY ASSOCS INC CUSIP - 73640Q105	\$62.220	\$21,901.44	0.0%	\$29,330.57	\$(7,429.13)	
623.0000	PCP	PRECISION CASTPARTS CORP CUSIP - 740189105	\$155.460	\$96,851.58	0.2%	\$101,159.50	\$(4,307.92)	\$74.76 0.1%
922.0000	PBH	PRESTIGE BRANDS HLDGS INC	\$9.050	\$8,344.10	0.0%	\$9,715.09	\$(1,370.99)	

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Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities (continued)									

244.0000	PCLN	PRICELINE COM INC COM NEW CUSIP - 741503403	\$449.460	\$109,668.24	0.2%	\$113,139.30	\$(3,471.06)		
1,663.0000	PG	PROCTER & GAMBLE CO CUSIP - 742718109	\$63.180	\$105,068.34	0.2%	\$99,105.01	\$5,963.33	\$3,492.30	3.3%
13,802.0000	PGR	PROGRESSIVE CORP OHIO COM CUSIP - 743315103	\$17.760	\$245,123.52	0.5%	\$290,074.81	\$(44,951.29)	\$5,507.00	2.2%
5,897.0000	PRU	PRUDENTIAL FINL INC CUSIP - 744320102	\$46.860	\$276,333.42	0.6%	\$303,659.96	\$(27,326.54)	\$6,781.55	2.5%
2,025.0000	QLIK	QLIK TECHNOLOGIES INC CUSIP - 74733T105	\$21.630	\$43,800.75	0.1%	\$64,388.32	\$(20,587.57)		
2,425.0000	QCOM	QUALCOMM INC COM CUSIP - 747525103	\$48.630	\$117,927.75	0.3%	\$141,599.30	\$(23,671.55)	\$2,085.50	1.8%
1,650.0000	RAX	RACKSPACE HOSTING INC CUSIP - 750086100	\$34.140	\$56,331.00	0.1%	\$35,513.88	\$20,817.12		
622.0000	RAH	RALCORP HOLDINGS INC CUSIP - 751028101	\$76.710	\$47,713.62	0.1%	\$45,443.48	\$2,270.14		
1,588.0000	RLOC	REACHLOCAL INC CUSIP - 75525F104	\$10.870	\$17,261.56	0.0%	\$31,785.70	\$(14,524.14)		
2,544.0000	RGA	REINSURANCE GROUP AMER INC COM NEW CUSIP - 759351604	\$45.950	\$116,896.80	0.3%	\$93,782.52	\$23,114.28	\$1,831.68	1.6%
4,002.0000	RDS B	ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS CUSIP - 780259107	\$62.050	\$248,324.10	0.5%	\$296,788.78	\$(48,464.68)	\$13,446.72	5.4%
1,303.0000	RUSHA	RUSH ENTERPRISES INC	\$14.160	\$18,450.48	0.0%	\$26,773.62	\$(8,323.14)		

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PORTFOLIO POSITIONS (continued)									
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Equities (continued)									

CUSIP - 858912108									
830.0000	SFSF	SUCCESSFACTORS INC CUSIP - 864596101	\$22.990	\$19,081.70	0.0%	\$19,086.87	\$(5.17)		
2,409.0000	SWFT	SWIFT TRANSN CO CL A CUSIP - 87074U101	\$6.440	\$15,513.96	0.0%	\$29,023.37	\$(13,509.41)		
2,823.0000	SMA	SYMMETRY MED INC CUSIP - 871546206	\$7.720	\$21,793.56	0.0%	\$27,532.17	\$(5,738.61)		
2,021.0000	TNGO	TANGOE INC CUSIP - 87582Y108	\$11.310	\$22,857.51	0.0%	\$19,670.49	\$3,187.02		
637.0000	TEN	TENNECO AUTOMOTIVE INC CUSIP - 880349105	\$25.610	\$16,313.57	0.0%	\$14,182.73	\$2,130.84	\$127.40	0.8%
3,883.0000	TDC	TERADATA CORP DEL CUSIP - 88076W103	\$53.530	\$207,856.99	0.4%	\$184,651.59	\$23,205.40		
5,189.0000	TEVA	TEVA PHARMACEUTICAL INDS LTD ADR CUSIP - 881624209	\$37.220	\$193,134.58	0.4%	\$255,850.42	\$(62,715.84)	\$4,078.56	2.1%
1,868.0000	TMO	THERMO FISHER SCIENTIFIC INC CUSIP - 883556102	\$50.640	\$94,595.52	0.2%	\$119,407.20	\$(24,811.68)		
1,832.0000	THR	THERMON GROUP HLDGS INC CUSIP - 88362T103	\$13.820	\$25,318.24	0.1%	\$25,787.23	\$(468.99)		
2,763.0000	TIF	TIFFANY & CO CUSIP - 886547108	\$60.820	\$168,045.66	0.4%	\$199,017.40	\$(30,971.74)	\$3,205.08	1.9%
9,035.0000	TWX	TIME WARNER INC CUSIP - 887317303	\$29.970	\$270,778.95	0.6%	\$315,201.45	\$(44,422.50)	\$8,492.90	3.1%
1,325.0000	TSCO	TRACTOR SUPPLY CO CUSIP - 892356106	\$62.530	\$82,852.25	0.2%	\$72,882.58	\$9,969.67	\$636.00	0.8%
900.0000	TDG	TRANSDIGM GROUP INC	\$81.670	\$73,503.00	0.2%	\$80,674.71	\$(7,171.71)		

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(continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
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(continued)

CUSIP - 893641100

950.0000	THS	TREEHOUSE FOODS INC CUSIP - 89469A104	\$61.840	\$58,748.00	0.1%	\$55,822.19	\$2,925.81		
539.0000	UMBF	UMB FINL CORP COM CUSIP - 902788108	\$32.080	\$17,291.12	0.0%	\$21,403.93	\$(4,112.81)	\$420.42	2.4%
3,184.0000	USB	US BANCORP DEL CUSIP - 902973304	\$23.540	\$74,951.36	0.2%	\$80,791.04	\$(5,839.68)	\$1,592.00	2.1%
1,300.0000	ULTA	ULTA SALON COSMETICS & FRAGRANCE CUSIP - 903845303	\$62.230	\$80,899.00	0.2%	\$37,733.67	\$43,165.33		
545.0000	ULTI	ULTIMATE SOFTWARE GROUP INC CUSIP - 90385D107	\$46.720	\$25,462.40	0.1%	\$20,892.65	\$4,569.75		
1,177.0000	UNP	UNION PAC CORP CUSIP - 907818108	\$81.670	\$96,125.59	0.2%	\$82,946.80	\$13,178.79	\$2,236.30	2.3%
1,314.0000	UTX	UNITED TECHNOLOGIES CORP CUSIP - 913017109	\$70.360	\$92,453.04	0.2%	\$114,121.03	\$(21,667.99)	\$2,522.88	2.7%
13,863.0000	UNH	UNITEDHEALTH GROUP INC CUSIP - 91324P102	\$46.120	\$639,361.56	1.4%	\$530,966.44	\$108,395.12	\$9,010.95	1.4%
298.0000	VFC	V F CORP CUSIP - 918204108	\$121.520	\$36,212.96	0.1%	\$24,981.30	\$11,231.66	\$750.96	2.1%
256.0000	VMI	VALMONT INDUSTRIES INC COM CUSIP - 920253101	\$77.940	\$19,952.64	0.0%	\$22,343.32	\$(2,390.68)	\$184.32	0.9%
3,461.0000	VAL	VALSPAR CORPORATION CUSIP - 920355104	\$31.210	\$108,017.81	0.2%	\$132,312.09	\$(24,294.28)	\$2,491.92	2.3%
6,163.0000	VTV	VALUEVISION MEDIA INC CUSIP - 92047K107	\$2.360	\$14,544.68	0.0%	\$32,633.32	\$(18,088.64)		
47,552.0000	VVO	VANGUARD MSCI EMERGING MARKETS	\$35.830	\$1,703,788.16	3.6%	\$2,216,498.58	\$(512,710.42)	\$38,754.88	2.3%

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PORTFOLIO POSITIONS (continued)									
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Equities

ETF

8,324.0000	VZ	VERIZON COMMUNICATIONS CUSIP - 92343V104	\$36.800	\$306,323.20	0.7%	\$246,544.66	\$59,778.54	\$16,648.00	5.4%
1,250.0000	VRTX	VERTEX PHARMACEUTICALS INC CUSIP - 92532F100	\$44.460	\$55,575.00	0.1%	\$70,413.50	\$(14,838.50)		
5,245.0000	VIA B	VIACOM INC-B CUSIP - 92553P201	\$38.740	\$203,191.30	0.4%	\$174,221.20	\$28,970.10	\$5,245.00	2.6%
956.0000	VMW	VMWARE INC-CLASS A CUSIP - 928563402	\$80.380	\$76,843.28	0.2%	\$103,017.60	\$(26,174.32)		
1,225.0000	WBC	WABCO HLDGS INC CUSIP - 92927K102	\$37.860	\$46,378.50	0.1%	\$43,390.61	\$2,987.89	\$343.00	0.7%
446.0000	WRC	WARNACO GROUP INC COM NEW CUSIP - 934390402	\$46.090	\$20,556.14	0.0%	\$21,400.54	\$(844.40)		
3,210.0000	WPI	WATSON PHARMACEUTICAL INC COM CUSIP - 942683103	\$68.250	\$219,082.50	0.5%	\$192,554.67	\$26,527.83		
3,547.0000	WFC	WELLS FARGO & COMPANY CUSIP - 949746101	\$24.120	\$85,553.64	0.2%	\$98,192.40	\$(12,638.76)	\$1,702.56	2.0%
2,424.0000	WSM	WILLIAMS-SONOMA INC CUSIP - 969904101	\$30.790	\$74,634.96	0.2%	\$75,501.83	\$(866.87)	\$1,648.32	2.2%
6,349.0000	WINN	WINN DIXIE STORES INC COM NEW CUSIP - 974280307	\$5.920	\$37,586.08	0.1%	\$43,271.22	\$(5,685.14)		
700.0000	WYNN	WYNN RESORTS LTD CUSIP - 983134107	\$115.080	\$80,556.00	0.2%	\$59,529.12	\$21,026.88	\$875.00	1.1%
28,820.0000	XPX	XEROX CORP COM	\$6.970	\$200,875.40	0.4%	\$290,023.41	\$(89,148.01)	\$4,899.40	2.4%

Investment Account



FIFTH THIRD
PRIVATE BANK

Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

09/01/2011 - 09/30/2011

PORTFOLIO POSITIONS (continued)						
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis
Equities						
						Unrealized Gain/(Loss)
						Est. Annual Income
						Yield

CUSIP - 984121103

1,275.0000 ZOLL ZOLL MEDICAL CORP
COMMON

\$37.740 \$48,118.50 0.1% \$59,330.98 \$(11,212.48)

CUSIP - 989922109

Equities - Total

\$31,948,378.53 68.4% \$35,247,366.96 \$(3,298,988.43) \$606,015.80 1.9%

Alternative Strategies

26,242.0000 GSG ISHARES S&P GSCI
COMMODITY-INDEXED TRUST
CUSIP - 46428R107

\$30.190 \$792,245.98 1.7% \$749,705.66 \$42,540.32

61,275.0000 IAU ISHARES COMEX GOLD TRUST
CUSIP - 464285105

\$15.830 \$969,983.25 2.1% \$752,457.00 \$217,526.25

22,486.0000 IGE S & P NORTH AMERICAN NATURAL
RESOURCES SECTOR INDES
CUSIP - 464287374

\$33.460 \$759,073.56 1.6% \$755,657.05 \$3,416.51 \$15,539.91 2.0%

Alternative Strategies - Total

\$2,521,302.79 5.4% \$2,257,819.71 \$263,483.08 \$15,539.91 0.6%

Real Estate Investments

9000 NLY ANNALY CAPITAL MANAGEMENT INC
CUSIP - 035710409

\$16.630 \$22,600.17 0.0% \$24,622.12 \$(2,021.95) \$3,261.60 14.4%

400 HCN HEALTH CARE REIT INC
COM
CUSIP - 42217K106

\$46.800 \$55,879.20 0.1% \$55,122.07 \$757.13 \$3,414.84 6.1%

Real Estate Investments - Total

\$78,479.37 0.2% \$79,744.19 \$(1,264.82) \$6,676.44 8.5%

Total Portfolio Positions

\$46,691,719.77 100.0% \$49,315,261.68 \$(2,623,541.91) \$1,034,135.14 2.2%