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

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**, 2011G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☐ Amended return ☐ Address change ☐ Name changeName of foundation **TR U/W ELMA M LAPP FDN CONS** A Employer identification number **31-6229734**

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)

38 FOUNTAIN SQUARE PLAZA**(513) 579-5310**

City or town, state, and ZIP code

CINCINNATI, OH 45263-0858H Check type of organization: ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundationI Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ **47,063,538.** J Accounting method: ☒ Cash ☐ Accrual
☐ Other (specify) _____ (Part I, column (d) must be on cash basis.)C If exemption application is pending, check here ☐
D 1 Foreign organizations, check here ☐
2 Foreign organizations meeting the 85% test, check here and attach computation ☐
E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☒**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☐ if the foundation is not required to attach Sch. B				
3 Interest on savings and temporary cash investments	372,551.	372,551.		STMT 1
4 Dividends and interest from securities	834,257.	830,585.		STMT 2
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	2,679,243.			
b Gross sales price for all assets on line 6a	39,106,414.			
7 Capital gain net income (from Part IV, line 2)		2,679,243.		
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)	221.			STMT 3
12 Total. Add lines 1 through 11	3,886,272.	3,882,379.		
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc.				
14 Other employee salaries and wages		NONE	NONE	
15 Pension plans, employee benefits		NONE	NONE	
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule) STMT 4	660.	330.	NONE	330.
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions)	7,735.	7,735.		
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	246,903.	246,703.		200.
24 Total operating and administrative expenses. Add lines 13 through 23	255,298.	254,768.	NONE	530.
25 Contributions, gifts, grants paid	2,377,459.			2,377,459.
26 Total expenses and disbursements. Add lines 24 and 25	2,632,757.	254,768.	NONE	2,377,989.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	1,253,515.			
b Net investment income (if negative, enter -0-)		3,627,611.		
c Adjusted net income (if negative, enter -0-)				

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

JSA

Form **990-PF** (2010)

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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				
	2	Savings and temporary cash investments		1,259,268.	1,558,583.	1,558,583.
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less: allowance for doubtful accounts ▶	NONE			
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10 a	Investments - U S and state government obligations (attach schedule),				
	b	Investments - corporate stock (attach schedule) . STMT 7.		32,033,824.	32,247,252.	30,278,942.
	c	Investments - corporate bonds (attach schedule) . STMT 8.		13,630,880.	14,371,652.	15,226,013.
	11	Investments - land, buildings, and equipment basis ▶				
	Less: accumulated depreciation (attach schedule) ▶					
12	Investments - mortgage loans					
13	Investments - other (attach schedule)					
14	Land, buildings, and equipment basis ▶					
	Less: accumulated depreciation (attach schedule) ▶					
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		46,923,972.	48,177,487.	47,063,538.	
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		46,923,972.	48,177,487.	
	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)		46,923,972.	48,177,487.	
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		46,923,972.	48,177,487.	

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	46,923,972.
2	Enter amount from Part I, line 27a	2	1,253,515.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	48,177,487.
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	48,177,487.

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			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss)			2	2,679,243.	
{ 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	2,349,126.	47,360,328.	0.04960113452
2008	2,915,524.	41,835,155.	0.06969076606
2007			
2006			
2005			
2 Total of line 1, column (d)			2 0.11929190058
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 0.05964595029
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 51,501,228.
5 Multiply line 4 by line 3			5 3,071,840.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 36,276.
7 Add lines 5 and 6			7 3,108,116.
8 Enter qualifying distributions from Part XII, line 4			8 2,377,989.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)		1	NONE
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	NONE
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	NONE
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a		
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		NONE
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		NONE
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2011 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		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)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ► \$ _____ (2) On foundation managers ► \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ► \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ► STMT 9		
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

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, TRUSTEE</u> Telephone no <u>(513) 579-5310</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)?	1b	
Organizations relying on a current notice regarding disaster assistance check here ☐		
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)).		
a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010?	☐ Yes ☒ No	
If "Yes," list the years <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

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 ☒ No
Organizations relying on a current notice regarding disaster assistance check here ☐
- c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No
If "Yes," attach the statement required by Regulations section 53.4945-5(d).
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ 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

5b

6b

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 10		- 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	

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	50,564,083.
b	Average of monthly cash balances	1b	1,721,428.
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	52,285,511.
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	52,285,511.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	784,283.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	51,501,228.
6	Minimum investment return. Enter 5% of line 5	6	2,575,061.

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	2,575,061.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	NONE
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	NONE
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,575,061.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	2,575,061.
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	2,575,061.

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	2,377,989.
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	2,377,989.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,377,989.

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				2,575,061.
2 Undistributed income, if any, as of the end of 2010:				
a Enter amount for 2009 only			NONE	
b Total for prior years 20 <u>08</u> , 20 <u> </u> , 20 <u> </u>		NONE		
3 Excess distributions carryover, if any, to 2010:				
a From 2005	NONE			
b From 2006	NONE			
c From 2007	NONE			
d From 2008	844,397.			
e From 2009	NONE			
f Total of lines 3a through e	844,397.			
4 Qualifying distributions for 2010 from Part XII, line 4: ► \$ <u>2,377,989.</u>				
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				2,377,989.
e Remaining amount distributed out of corpus	NONE			
5 Excess distributions carryover applied to 2010	197,072.			197,072.
(If an amount appears in column (d), the same amount must be shown in column (a).)				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5	647,325.			
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.				
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	647,325.			
10 Analysis of line 9:				
a Excess from 2006	NONE			
b Excess from 2007	NONE			
c Excess from 2008	647,325.			
d Excess from 2009	NONE			
e Excess from 2010	NONE			

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

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

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

4942(j)(3) or

4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2010	(b) 2009	(c) 2008	(d) 2007	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i).					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties).					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii).					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see page 28 of the instructions.)**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number of the person to whom applications should be addressed:

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

c Any submission deadlines:

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

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

Recipient	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 12				
Total			▶ 3a	2,377,459.
b Approved for future payment				
Total			▶ 3b	

Enter gross amounts unless otherwise indicated.

(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.)
▼	

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Part XVII

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

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of:		
	(1) Cash		X
	(2) Other assets		X
b	Other transactions:		
	(1) Sales of assets to a noncharitable exempt organization		X
	(2) Purchases of assets from a noncharitable exempt organization		X
	(3) Rental of facilities, equipment, or other assets		X
	(4) Reimbursement arrangements		X
	(5) Loans or loan guarantees		X
	(6) Performance of services or membership or fundraising solicitations		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees		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 FIFTH THIRD BANK, TRUSTEE		Date 11/16/2011		Title Tax Officer
Paid Preparer Use Only	Print/Type preparer's name		Preparer's signature		Date
					Check ☐ if self-employed
	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					689.	
23,878.00		1027. AAR CORP COM PROPERTY TYPE: SECURITIES 23,212.00					04/24/2008	11/04/2010
							666.00	
5,128.00		204. AAR CORP COM PROPERTY TYPE: SECURITIES 4,611.00					04/24/2008	12/02/2010
							517.00	
32,485.00		1245. AAR CORP COM PROPERTY TYPE: SECURITIES 28,140.00					04/24/2008	03/15/2011
							4,345.00	
4,253.00		163. AAR CORP COM PROPERTY TYPE: SECURITIES 3,144.00					05/28/2008	03/15/2011
							1,109.00	
1,028.00		47. AAR CORP COM PROPERTY TYPE: SECURITIES 1,107.00					08/30/2011	09/06/2011
							-79.00	
894.00		31. AT&T INC PROPERTY TYPE: SECURITIES 855.00					12/29/2008	11/10/2010
							39.00	
3,133.00		110. AT&T INC PROPERTY TYPE: SECURITIES 3,034.00					12/29/2008	12/02/2010
							99.00	
1,893.00		69. AT&T INC PROPERTY TYPE: SECURITIES 1,903.00					12/29/2008	03/16/2011
							-10.00	
5,302.00		176. AT&T INC PROPERTY TYPE: SECURITIES 4,854.00					12/29/2008	04/20/2011
							448.00	
112,660.00		3740. AT&T INC PROPERTY TYPE: SECURITIES 103,122.00					07/06/2006	04/20/2011
							9,538.00	

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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)	
13,707.00		366. ACME PACKET INC PROPERTY TYPE: SECURITIES 13,693.00					09/08/2010 14.00	10/01/2010
2,996.00		80. ACME PACKET INC PROPERTY TYPE: SECURITIES 2,461.00					08/05/2010 535.00	10/01/2010
29,811.00		559. ACME PACKET INC PROPERTY TYPE: SECURITIES 22,514.00					11/17/2010 7,297.00	12/01/2010
14,292.00		268. ACME PACKET INC PROPERTY TYPE: SECURITIES 10,731.00					11/02/2010 3,561.00	12/01/2010
8,661.00		165. ACME PACKET INC PROPERTY TYPE: SECURITIES 6,607.00					11/02/2010 2,054.00	12/02/2010
1,551.00		29. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,161.00					11/02/2010 390.00	12/15/2010
2,621.00		49. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,815.00					10/13/2010 806.00	12/15/2010
20,328.00		382. ACME PACKET INC PROPERTY TYPE: SECURITIES 14,153.00					10/13/2010 6,175.00	12/15/2010
16,337.00		307. ACME PACKET INC PROPERTY TYPE: SECURITIES 9,444.00					08/05/2010 6,893.00	12/15/2010
21,902.00		415. ACME PACKET INC PROPERTY TYPE: SECURITIES 12,766.00					08/05/2010 9,136.00	01/20/2011
35,554.00		689. ACME PACKET INC PROPERTY TYPE: SECURITIES 21,194.00					08/05/2010 14,360.00	01/24/2011

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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)	
20,187.00		277. ACME PACKET INC PROPERTY TYPE: SECURITIES 8,521.00					08/05/2010 11,666.00	02/17/2011
10,466.00		138. ACME PACKET INC PROPERTY TYPE: SECURITIES 4,245.00					08/05/2010 6,221.00	02/25/2011
31,029.00		413. ACME PACKET INC PROPERTY TYPE: SECURITIES 12,704.00					08/05/2010 18,325.00	03/03/2011
3,411.00		48. ACME PACKET INC PROPERTY TYPE: SECURITIES 1,477.00					08/05/2010 1,934.00	03/16/2011
9,796.00		136. ACME PACKET INC PROPERTY TYPE: SECURITIES 4,184.00					08/05/2010 5,612.00	04/13/2011
2,121.00		32. ACME PACKET INC PROPERTY TYPE: SECURITIES 984.00					08/05/2010 1,137.00	06/13/2011
43,095.00		662. ACME PACKET INC PROPERTY TYPE: SECURITIES 20,364.00					08/05/2010 22,731.00	06/24/2011
13,362.00		365. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 13,277.00					11/24/2010 85.00	12/02/2010
4,359.00		112. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,074.00					11/24/2010 285.00	12/15/2010
11,611.00		259. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 9,421.00					11/24/2010 2,190.00	02/14/2011
31,831.00		710. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 24,925.00					11/17/2010 6,906.00	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)	
18,695.00		417. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 14,015.00					10/01/2010 4,680.00	02/14/2011
5,125.00		120. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,033.00					10/01/2010 1,092.00	03/16/2011
4,067.00		85. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,169.00					06/09/2011 -102.00	06/13/2011
7,372.00		198. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 7,482.00					10/01/2010 -110.00	10/29/2010
16,456.00		442. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 13,094.00					12/04/2009 3,362.00	10/29/2010
23,269.00		625. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 18,511.00					12/04/2009 4,758.00	10/29/2010
24,423.00		656. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 19,413.00					12/04/2009 5,010.00	10/29/2010
32,576.00		875. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 24,763.00					12/10/2009 7,813.00	10/29/2010
44,639.00		1199. ALBERTO-CULVER CO PROPERTY TYPE: SECURITIES 33,451.00					05/21/2010 11,188.00	10/29/2010
960.00		70. ALCOA INC PROPERTY TYPE: SECURITIES 752.00					06/04/2009 208.00	11/10/2010
3,466.00		249. ALCOA INC PROPERTY TYPE: SECURITIES 2,675.00					06/04/2009 791.00	12/02/2010

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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)	
2,486.00		158. ALCOA INC PROPERTY TYPE: SECURITIES 1,698.00				06/04/2009 788.00	03/16/2011
869.00		74. ALCOA INC PROPERTY TYPE: SECURITIES 870.00				08/08/2011 -1.00	09/06/2011
8,339.00		123. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 6,564.00				06/03/2010 1,775.00	10/13/2010
8,610.00		127. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 6,776.00				06/03/2010 1,834.00	10/13/2010
4,435.00		66. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,521.00				06/03/2010 914.00	10/14/2010
27,347.00		407. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 21,626.00				07/22/2010 5,721.00	10/14/2010
12,643.00		167. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 11,505.00				11/02/2010 1,138.00	12/02/2010
4,110.00		52. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,583.00				11/02/2010 527.00	12/15/2010
18,672.00		217. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 14,950.00				11/02/2010 3,722.00	02/09/2011
4,388.00		51. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,710.00				07/22/2010 1,678.00	02/09/2011
24,608.00		286. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 15,197.00				07/22/2010 9,411.00	02/09/2011

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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)	
2,954.00		30. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,594.00				07/22/2010 1,360.00	03/03/2011
24,320.00		247. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 13,027.00				06/14/2010 11,293.00	03/03/2011
4,739.00		50. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,637.00				06/14/2010 2,102.00	03/16/2011
3,617.00		78. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,057.00				06/14/2010 1,560.00	06/13/2011
1,054.00		18. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 475.00				06/14/2010 579.00	09/13/2011
30,337.00		518. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 13,481.00				06/11/2010 16,856.00	09/13/2011
26,889.00		399. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 10,384.00				06/11/2010 16,505.00	09/27/2011
1,780.00		58. ALLSTATE CORP PROPERTY TYPE: SECURITIES 3,289.00				09/19/2007 -1,509.00	11/10/2010
6,368.00		211. ALLSTATE CORP PROPERTY TYPE: SECURITIES 11,964.00				09/19/2007 -5,596.00	12/02/2010
588.00		19. ALLSTATE CORP PROPERTY TYPE: SECURITIES 1,077.00				09/19/2007 -489.00	03/16/2011
3,528.00		114. ALLSTATE CORP PROPERTY TYPE: SECURITIES 6,243.00				07/06/2006 -2,715.00	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)	
43,857.00		1612. ALLSTATE CORP PROPERTY TYPE: SECURITIES 88,281.00					07/06/2006 -44,424.00	08/03/2011
2,177.00		80. ALLSTATE CORP PROPERTY TYPE: SECURITIES 4,005.00					05/28/2008 -1,828.00	08/03/2011
17,167.00		631. ALLSTATE CORP PROPERTY TYPE: SECURITIES 21,485.00					04/28/2010 -4,318.00	08/03/2011
14,933.00		400. ALTERA CORP COM PROPERTY TYPE: SECURITIES 13,198.00					11/04/2010 1,735.00	12/02/2010
17,643.00		482. ALTERA CORP COM PROPERTY TYPE: SECURITIES 15,904.00					11/04/2010 1,739.00	12/15/2010
7,577.00		207. ALTERA CORP COM PROPERTY TYPE: SECURITIES 6,557.00					11/02/2010 1,020.00	12/15/2010
4,539.00		123. ALTERA CORP COM PROPERTY TYPE: SECURITIES 3,896.00					11/02/2010 643.00	12/15/2010
6,559.00		161. ALTERA CORP COM PROPERTY TYPE: SECURITIES 5,100.00					11/02/2010 1,459.00	03/16/2011
4,450.00		99. ALTERA CORP COM PROPERTY TYPE: SECURITIES 3,136.00					11/02/2010 1,314.00	04/20/2011
13,981.00		311. ALTERA CORP COM PROPERTY TYPE: SECURITIES 9,769.00					10/29/2010 4,212.00	04/20/2011
19,894.00		427. ALTERA CORP COM PROPERTY TYPE: SECURITIES 13,413.00					10/29/2010 6,481.00	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)	
11,787.00		253. ALTERA CORP COM PROPERTY TYPE: SECURITIES 7,834.00					10/27/2010 3,953.00	05/26/2011
3,551.00		82. ALTERA CORP COM PROPERTY TYPE: SECURITIES 2,539.00					10/27/2010 1,012.00	06/13/2011
15,869.00		373. ALTERA CORP COM PROPERTY TYPE: SECURITIES 11,550.00					10/27/2010 4,319.00	07/14/2011
23,016.00		541. ALTERA CORP COM PROPERTY TYPE: SECURITIES 15,497.00					07/23/2010 7,519.00	07/14/2011
27,197.00		642. ALTERA CORP COM PROPERTY TYPE: SECURITIES 18,390.00					07/23/2010 8,807.00	07/15/2011
1,408.00		33. ALTERA CORP COM PROPERTY TYPE: SECURITIES 945.00					07/23/2010 463.00	07/15/2011
1,513.00		60. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 1,275.00					08/05/2008 238.00	11/10/2010
5,097.00		214. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 4,549.00					08/05/2008 548.00	12/02/2010
3,324.00		136. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 2,891.00					08/05/2008 433.00	03/16/2011
2,027.00		76. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 1,615.00					08/05/2008 412.00	09/06/2011
1,087.00		69. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 1,198.00					04/27/2010 -111.00	11/10/2010

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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)	
3,921.00		248. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 4,304.00				04/27/2010 -383.00	12/02/2010
2,465.00		157. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 2,725.00				04/27/2010 -260.00	03/16/2011
3,921.00		266. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 4,617.00				04/27/2010 -696.00	03/18/2011
43,203.00		2931. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 49,693.00				03/09/2010 -6,490.00	03/18/2011
32,929.00		2234. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 35,945.00				05/12/2010 -3,016.00	03/18/2011
20,931.00		1420. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 13,933.00				11/26/2008 6,998.00	03/18/2011
18,130.00		1230. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 11,478.00				03/05/2009 6,652.00	03/18/2011
11,055.00		750. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES 6,786.00				12/29/2008 4,269.00	03/18/2011
477.00		52. AMERICAN EQUITY INVT LIFE HLDG PROPERTY TYPE: SECURITIES 671.00				05/06/2011 -194.00	09/06/2011
18,555.00		443. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 19,519.00				07/13/2010 -964.00	10/01/2010
12,523.00		299. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 12,836.00				07/22/2010 -313.00	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)	
31,650.00		846. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 36,318.00					07/22/2010 -4,668.00	10/05/2010
128,883.00		3445. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 143,562.00					07/08/2010 -14,679.00	10/05/2010
2,581.00		54. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 2,736.00					05/26/2011 -155.00	06/13/2011
8,090.00		156. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 7,899.00					10/20/2010 191.00	12/02/2010
2,264.00		45. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 2,278.00					10/20/2010 -14.00	12/15/2010
4,669.00		92. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 5,117.00					02/11/2011 -448.00	03/16/2011
8,991.00		182. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 10,123.00					02/11/2011 -1,132.00	03/24/2011
20,402.00		413. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 22,725.00					02/10/2011 -2,323.00	03/24/2011
33,838.00		685. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 37,333.00					02/09/2011 -3,495.00	03/24/2011
26,428.00		535. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 27,088.00					10/20/2010 -660.00	03/24/2011
36,555.00		740. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 37,052.00					09/20/2010 -497.00	03/24/2011

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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)	
73,111.00		1480. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 73,215.00					09/08/2010 -104.00	03/24/2011
1,416.00		1415.84 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 1,306.00					03/24/2010 110.00	10/25/2010
590.00		589.98 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 544.00					03/24/2010 46.00	11/25/2010
297.00		296.93 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 274.00					03/24/2010 23.00	12/25/2010
347.00		346.75 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 320.00					03/24/2010 27.00	01/25/2011
372.00		372.13 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 344.00					03/24/2010 28.00	02/25/2011
476.00		475.94 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 440.00					03/24/2010 36.00	03/25/2011
512.00		512.05 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 473.00					03/24/2010 39.00	04/25/2011
444.00		444.11 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 411.00					03/24/2010 33.00	05/25/2011
458.00		458.45 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 424.00					03/24/2010 34.00	06/25/2011
286.00		285.52 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 264.00					03/24/2010 22.00	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)	
572.00		572.16 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 530.00					03/24/2010 42.00	08/25/2011
727.00		726.71 AMSI 2003-IA1 A4 10/1/2003 4.965 PROPERTY TYPE: SECURITIES 673.00					03/24/2010 54.00	09/25/2011
2,032.00		38. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 1,436.00					02/04/2010 596.00	11/10/2010
12,979.00		242. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 10,408.00					03/08/2010 2,571.00	12/02/2010
7,452.00		139. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 5,254.00					02/04/2010 2,198.00	12/02/2010
3,716.00		67. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 2,882.00					03/08/2010 834.00	12/15/2010
5,199.00		88. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 3,326.00					02/04/2010 1,873.00	03/16/2011
5,730.00		97. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 4,172.00					03/08/2010 1,558.00	03/16/2011
42,177.00		679. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 29,204.00					03/08/2010 12,973.00	05/13/2011
15,629.00		260. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 11,183.00					03/08/2010 4,446.00	05/26/2011
34,985.00		582. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 24,876.00					03/05/2010 10,109.00	05/26/2011

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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)	
55,400.00		921. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 39,366.00				03/05/2010 16,034.00	05/26/2011
40,200.00		669. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 28,595.00				03/05/2010 11,605.00	05/26/2011
45,368.00		755. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 29,852.00				05/26/2010 15,516.00	05/26/2011
10,155.00		169. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 6,668.00				07/13/2010 3,487.00	05/26/2011
1,457.00		35. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 1,507.00				08/24/2011 -50.00	09/06/2011
11,123.00		183. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 10,662.00				11/24/2010 461.00	12/02/2010
3,375.00		56. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 3,263.00				11/24/2010 112.00	12/15/2010
20.00		.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 19.00				11/24/2010 1.00	12/31/2010
4,969.00		123. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 5,491.00				02/10/2011 -522.00	03/16/2011
9,168.00		217. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 9,688.00				02/10/2011 -520.00	05/26/2011
19,308.00		457. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 19,953.00				05/13/2011 -645.00	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)	
3,246.00		78. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 3,406.00					05/13/2011 -160.00	06/13/2011
1,797.00		33. AMGEN INC PROPERTY TYPE: SECURITIES 1,817.00					11/19/2007 -20.00	11/10/2010
6,410.00		120. AMGEN INC PROPERTY TYPE: SECURITIES 6,607.00					11/19/2007 -197.00	12/02/2010
4,554.00		86. AMGEN INC PROPERTY TYPE: SECURITIES 4,735.00					11/19/2007 -181.00	03/16/2011
3,486.00		64. AMGEN INC PROPERTY TYPE: SECURITIES 3,579.00					04/20/2011 -93.00	09/06/2011
11,585.00		167. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 10,697.00					11/02/2010 888.00	12/02/2010
3,575.00		52. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 3,331.00					11/02/2010 244.00	12/15/2010
16,614.00		222. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 14,221.00					11/02/2010 2,393.00	01/20/2011
21,403.00		286. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 17,778.00					10/29/2010 3,625.00	01/20/2011
34,200.00		457. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 26,082.00					10/20/2010 8,118.00	01/20/2011
3,834.00		51. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 2,911.00					10/20/2010 923.00	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)	
2,557.00		35. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 2,624.00					06/09/2011 -67.00	06/13/2011
517.00		29. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 524.00					09/22/2010 -7.00	11/10/2010
1,921.00		106. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 1,915.00					09/22/2010 6.00	12/02/2010
1,175.00		66. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 1,193.00					09/22/2010 -18.00	03/16/2011
660.00		38. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 687.00					09/22/2010 -27.00	09/06/2011
2,525.00		23. APACHE CORP COM PROPERTY TYPE: SECURITIES 2,357.00					10/15/2009 168.00	11/10/2010
8,967.00		79. APACHE CORP COM PROPERTY TYPE: SECURITIES 8,096.00					10/15/2009 871.00	12/02/2010
5,944.00		51. APACHE CORP COM PROPERTY TYPE: SECURITIES 5,226.00					10/15/2009 718.00	03/16/2011
2,203.00		19. APACHE CORP COM PROPERTY TYPE: SECURITIES 1,947.00					10/15/2009 256.00	06/27/2011
119,072.00		1027. APACHE CORP COM PROPERTY TYPE: SECURITIES 104,282.00					01/28/2010 14,790.00	06/27/2011
89,275.00		770. APACHE CORP COM PROPERTY TYPE: SECURITIES 61,411.00					10/17/2008 27,864.00	06/27/2011

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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)	
8,116.00		70. APACHE CORP COM PROPERTY TYPE: SECURITIES 5,033.00					12/29/2008 3,083.00	06/27/2011
111,304.00		960. APACHE CORP COM PROPERTY TYPE: SECURITIES 58,431.00					02/24/2009 52,873.00	06/27/2011
38,146.00		120. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 31,548.00					09/08/2010 6,598.00	12/02/2010
1,928.00		6. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 1,577.00					09/08/2010 351.00	12/15/2010
8,998.00		28. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 7,214.00					09/03/2010 1,784.00	12/15/2010
16,728.00		50. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 16,904.00					01/31/2011 -176.00	03/16/2011
11,770.00		36. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 12,171.00					01/31/2011 -401.00	06/13/2011
19,629.00		50. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 16,904.00					01/31/2011 2,725.00	08/02/2011
32,976.00		84. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 21,643.00					09/03/2010 11,333.00	08/02/2011
10,020.00		437. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 10,453.00					11/24/2010 -433.00	12/02/2010
3,010.00		135. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 3,229.00					11/24/2010 -219.00	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)	
3,524.00		166. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 3,971.00					11/24/2010 -447.00	12/30/2010
21,080.00		993. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 21,002.00					10/27/2010 78.00	12/30/2010
26,281.00		1238. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 24,524.00					09/08/2010 1,757.00	12/30/2010
36,852.00		1736. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 33,809.00					09/03/2010 3,043.00	12/30/2010
18,205.00		692. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 13,477.00					09/03/2010 4,728.00	02/17/2011
2,411.00		76. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 1,480.00					09/03/2010 931.00	03/16/2011
20,458.00		669. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 21,960.00					03/24/2011 -1,502.00	04/13/2011
4,984.00		163. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 3,174.00					09/03/2010 1,810.00	04/13/2011
83,926.00		3200. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES 62,320.00					09/03/2010 21,606.00	06/09/2011
6,317.00		81. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 5,889.00					11/02/2010 428.00	12/02/2010
3,547.00		45. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 3,272.00					11/02/2010 275.00	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)	
41,948.00		542. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 39,404.00					11/02/2010 2,544.00	01/31/2011
11,532.00		149. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 10,423.00					10/13/2010 1,109.00	01/31/2011
10,880.00		141. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 9,863.00					10/13/2010 1,017.00	02/11/2011
36,113.00		468. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 30,677.00					10/01/2010 5,436.00	02/11/2011
6,096.00		79. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 4,619.00					09/03/2010 1,477.00	02/11/2011
105,199.00		1376. AUTOLIV, INC. PROPERTY TYPE: SECURITIES 80,453.00					09/03/2010 24,746.00	02/17/2011
1,145.00		37. AVNET INC COM PROPERTY TYPE: SECURITIES 1,106.00					03/29/2010 39.00	11/10/2010
4,236.00		132. AVNET INC COM PROPERTY TYPE: SECURITIES 3,945.00					03/29/2010 291.00	12/02/2010
2,675.00		84. AVNET INC COM PROPERTY TYPE: SECURITIES 2,511.00					03/29/2010 164.00	03/16/2011
6,561.00		181. AVNET INC COM PROPERTY TYPE: SECURITIES 5,410.00					03/29/2010 1,151.00	05/05/2011
59,559.00		1643. AVNET INC COM PROPERTY TYPE: SECURITIES 48,584.00					03/18/2010 10,975.00	05/05/2011

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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)	
25,944.00		261. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 21,937.00					09/08/2010 4,007.00	10/01/2010
20,079.00		202. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 16,786.00					09/02/2010 3,293.00	10/01/2010
12,922.00		130. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 10,341.00					08/27/2010 2,581.00	10/01/2010
28,991.00		290. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 29,186.00					10/13/2010 -195.00	10/20/2010
200.00		2. BAIDU, INC SPONSORED ADR REPSTG ORD S PROPERTY TYPE: SECURITIES 159.00					08/27/2010 41.00	10/20/2010
11,690.00		109. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 11,903.00					11/02/2010 -213.00	12/02/2010
18,741.00		179. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 19,547.00					11/02/2010 -806.00	12/15/2010
6,491.00		62. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 4,932.00					08/27/2010 1,559.00	12/15/2010
18,008.00		172. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 13,413.00					07/23/2010 4,595.00	12/15/2010
3,586.00		34. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 2,651.00					07/23/2010 935.00	12/15/2010
27,146.00		276. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 21,524.00					07/23/2010 5,622.00	12/30/2010

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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)	
42,692.00		414. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 32,286.00					07/23/2010 10,406.00	01/24/2011
5,300.00		43. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 5,463.00					02/11/2011 -163.00	03/16/2011
33,800.00		232. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 29,474.00					02/11/2011 4,326.00	04/15/2011
5,536.00		38. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 4,767.00					02/10/2011 769.00	04/15/2011
31,619.00		237. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 29,734.00					02/10/2011 1,885.00	05/13/2011
22,413.00		168. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 20,692.00					02/09/2011 1,721.00	05/13/2011
2,209.00		18. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 2,217.00					02/09/2011 -8.00	06/13/2011
27,576.00		227. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 27,959.00					02/09/2011 -383.00	09/22/2011
36,808.00		303. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 23,629.00					07/23/2010 13,179.00	09/22/2011
1,099.00		22. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 1,053.00					02/24/2010 46.00	11/10/2010
4,280.00		79. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 3,781.00					02/24/2010 499.00	12/02/2010

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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)	
3,483.00		50. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 2,393.00					02/24/2010 1,090.00	03/16/2011
38,914.00		552. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 26,416.00					02/24/2010 12,498.00	05/19/2011
157,890.00		2266. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES 108,440.00					02/24/2010 49,450.00	06/28/2011
1,620.00		1620.21 BANK OF AMERICA MTG SECURITIES 0 PROPERTY TYPE: SECURITIES 1,576.00					02/26/2010 44.00	10/25/2010
1,340.00		1340.16 BANK OF AMERICA MTG SECURITIES 0 PROPERTY TYPE: SECURITIES 1,304.00					02/26/2010 36.00	11/25/2010
1,096.00		1096. BANK OF AMERICA MTG SECURITIES 07/ PROPERTY TYPE: SECURITIES 1,066.00					02/26/2010 30.00	12/25/2010
1,099.00		1099.28 BANK OF AMERICA MTG SECURITIES 0 PROPERTY TYPE: SECURITIES 1,070.00					02/26/2010 29.00	01/25/2011
993.00		993.31 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 966.00					02/26/2010 27.00	02/25/2011
538.00		538.46 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 524.00					02/26/2010 14.00	03/25/2011
721.00		721.33 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 702.00					02/26/2010 19.00	04/25/2011
865.00		865.15 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 842.00					02/26/2010 23.00	05/25/2011

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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)	
56.00		56.32 BANK OF AMERICA MTG SECURITIES 07/ PROPERTY TYPE: SECURITIES 55.00				02/26/2010 1.00	06/25/2011
700.00		699.51 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 681.00				02/26/2010 19.00	07/25/2011
745.00		745.46 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 725.00				02/26/2010 20.00	08/25/2011
46.00		46.29 BANK OF AMERICA MTG SECURITIES 07/ PROPERTY TYPE: SECURITIES 46.00				02/26/2010	09/25/2011
1,499.00		121. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 910.00				03/19/2009 589.00	11/10/2010
104,274.00		9268. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 69,669.00				03/19/2009 34,605.00	11/22/2010
12,773.00		1135. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 8,532.00				03/19/2009 4,241.00	11/22/2010
64,823.00		5760. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 27,187.00				02/24/2009 37,636.00	11/22/2010
13,423.00		362. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 9,305.00				01/05/2010 4,118.00	12/02/2010
3,749.00		101. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 2,596.00				01/05/2010 1,153.00	12/15/2010
8,567.00		222. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 5,707.00				01/05/2010 2,860.00	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)	
18,215.00		472. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 10,681.00					12/14/2009 7,534.00	01/31/2011
26,653.00		688. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 15,569.00					12/14/2009 11,084.00	02/01/2011
16,756.00		439. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 9,935.00					12/14/2009 6,821.00	02/10/2011
9,504.00		249. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 5,184.00					12/03/2009 4,320.00	02/10/2011
8,718.00		228. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 4,747.00					12/03/2009 3,971.00	02/11/2011
43,895.00		1148. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 22,864.00					09/21/2009 21,031.00	02/11/2011
99,973.00		2752. BE AEROSPACE INC COM PROPERTY TYPE: SECURITIES 54,810.00					09/21/2009 45,163.00	02/16/2011
1,243.00		28. BEST BUY INC COM PROPERTY TYPE: SECURITIES 1,108.00					10/26/2009 135.00	11/10/2010
4,379.00		101. BEST BUY INC COM PROPERTY TYPE: SECURITIES 3,996.00					10/26/2009 383.00	12/02/2010
2,013.00		65. BEST BUY INC COM PROPERTY TYPE: SECURITIES 2,572.00					10/26/2009 -559.00	03/16/2011
72,799.00		2305. BEST BUY INC COM PROPERTY TYPE: SECURITIES 91,190.00					10/26/2009 -18,391.00	03/21/2011

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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)	
41,058.00		1300. BEST BUY INC COM PROPERTY TYPE: SECURITIES 46,453.00					02/04/2010 -5,395.00	03/21/2011
2,023.00		22. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 1,777.00					04/13/2011 246.00	06/13/2011
75,266.00		1017. BOEING CO PROPERTY TYPE: SECURITIES 74,013.00					02/10/2011 1,253.00	07/05/2011
86,960.00		1175. BOEING CO PROPERTY TYPE: SECURITIES 83,950.00					03/21/2011 3,010.00	07/05/2011
49,216.00		665. BOEING CO PROPERTY TYPE: SECURITIES 46,074.00					03/15/2011 3,142.00	07/05/2011
13,592.00		209. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 8,515.00					07/19/2010 5,077.00	12/02/2010
3,187.00		49. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 1,955.00					06/03/2010 1,232.00	12/02/2010
4,880.00		71. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 2,833.00					06/03/2010 2,047.00	12/15/2010
125,283.00		1931. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 77,056.00					06/03/2010 48,227.00	02/03/2011
21,272.00		277. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 11,054.00					06/03/2010 10,218.00	03/03/2011
3,551.00		48. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 1,915.00					06/03/2010 1,636.00	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)	
2,458.00		36. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 1,437.00					06/03/2010 1,021.00	06/13/2011
9,042.00		351. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 9,781.00					09/21/2010 -739.00	12/02/2010
2,686.00		101. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 2,815.00					09/21/2010 -129.00	12/15/2010
52,138.00		2070. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 57,686.00					09/21/2010 -5,548.00	01/31/2011
68,043.00		2659. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 74,099.00					09/21/2010 -6,056.00	02/10/2011
18,450.00		721. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 19,770.00					10/13/2010 -1,320.00	02/10/2011
19,141.00		748. BRISTOL MYERS SQUIBB CO PROPERTY TYPE: SECURITIES 20,210.00					10/20/2010 -1,069.00	02/10/2011
3,679.00		604. CBIZ INC PROPERTY TYPE: SECURITIES 3,868.00					11/05/2010 -189.00	12/02/2010
2,585.00		380. CBIZ INC PROPERTY TYPE: SECURITIES 2,433.00					11/05/2010 152.00	03/16/2011
1,399.00		213. CBIZ INC PROPERTY TYPE: SECURITIES 1,364.00					11/05/2010 35.00	09/06/2011
12,998.00		687. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 13,466.00					11/04/2010 -468.00	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)	
13,982.00		739. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 14,290.00					11/17/2010 -308.00	12/01/2010
14,001.00		740. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 13,816.00					09/20/2010 185.00	12/01/2010
5,619.00		297. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 5,334.00					09/03/2010 285.00	12/01/2010
3,548.00		185. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 3,323.00					09/03/2010 225.00	12/02/2010
2,766.00		135. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 2,425.00					09/03/2010 341.00	12/15/2010
5,553.00		216. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 5,383.00					02/25/2011 170.00	03/16/2011
12,128.00		413. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 10,292.00					02/25/2011 1,836.00	04/20/2011
1,344.00		52. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 1,296.00					02/25/2011 48.00	05/13/2011
24,701.00		956. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 21,328.00					01/31/2011 3,373.00	05/13/2011
3,772.00		146. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 2,622.00					09/03/2010 1,150.00	05/13/2011
1,628.00		63. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 1,101.00					09/02/2010 527.00	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)	
2,900.00		120. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 2,098.00					09/02/2010 802.00	06/13/2011
43,223.00		1921. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 33,579.00					09/02/2010 9,644.00	07/18/2011
5,265.00		234. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 3,854.00					08/31/2010 1,411.00	07/18/2011
12,825.00		570. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 9,376.00					08/31/2010 3,449.00	07/18/2011
71,821.00		3192. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 52,245.00					08/31/2010 19,576.00	07/18/2011
45,406.00		2018. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES 33,021.00					08/31/2010 12,385.00	07/18/2011
637.00		636.91 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 632.00					08/25/2005 5.00	10/25/2010
825.00		825.36 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 818.00					08/25/2005 7.00	11/25/2010
652.00		651.96 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 647.00					08/25/2005 5.00	12/25/2010
654.00		653.56 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 648.00					08/25/2005 6.00	01/25/2011
636.00		636.41 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 631.00					08/25/2005 5.00	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)	
470.00		469.62 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 466.00					08/25/2005 4.00	03/25/2011
430.00		429.58 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 426.00					08/25/2005 4.00	04/25/2011
473.00		473.34 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 474.00					08/25/2005 -1.00	05/25/2011
239.00		239.37 CWALT 2004-2CB 1A1 1/1/2004 4.250 PROPERTY TYPE: SECURITIES 233.00					08/25/2005 6.00	06/25/2011
773.00		773.15 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 731.00					01/05/2010 42.00	10/25/2010
532.00		532.39 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 503.00					01/05/2010 29.00	11/25/2010
534.00		534.25 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 506.00					01/05/2010 28.00	12/25/2010
504.00		504.36 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 478.00					01/05/2010 26.00	01/25/2011
388.00		387.87 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 368.00					01/05/2010 20.00	02/25/2011
809.00		809.23 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 767.00					01/05/2010 42.00	03/25/2011
760.00		760.4 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 721.00					01/05/2010 39.00	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)	
690.00		689.83 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 654.00				01/05/2010 36.00	05/25/2011
524.00		524.11 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 497.00				01/05/2010 27.00	06/25/2011
449.00		448.91 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 426.00				01/05/2010 23.00	07/25/2011
327.00		327.21 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 311.00				01/05/2010 16.00	08/25/2011
812.00		811.95 CWALT INC 12/01/04 5.00 02/25/20 PROPERTY TYPE: SECURITIES 772.00				01/05/2010 40.00	09/25/2011
3,579.00		3579.25 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES 3,455.00				03/24/2010 124.00	10/25/2010
5,001.00		5000.69 CWHL 2004-J6 1A2 7/1/2004 5.250 PROPERTY TYPE: SECURITIES 4,827.00				03/24/2010 174.00	11/25/2010
1,903.00		1903. CWHL 2004-J6 1A2 7/1/2004 5.250 8/ PROPERTY TYPE: SECURITIES 1,841.00				03/24/2010 62.00	12/25/2010
3,480.00		3480.1 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 3,366.00				03/24/2010 114.00	01/25/2011
150.00		149.63 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 145.00				03/24/2010 5.00	02/25/2011
149.00		149.17 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 145.00				03/24/2010 4.00	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)	
889.00		889.42 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 861.00					03/24/2010 28.00	04/25/2011
155.00		154.86 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 150.00					03/24/2010 5.00	05/25/2011
146.00		146.15 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 142.00					03/24/2010 4.00	06/25/2011
146.00		145.64 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 141.00					03/24/2010 5.00	07/25/2011
147.00		147.3 CWHL 2004-J6 1A2 7/1/2004 5.250 8/ PROPERTY TYPE: SECURITIES 143.00					03/24/2010 4.00	08/25/2011
146.00		145.73 CWHL 2004-J6 1A2 7/1/2004 5.250 8 PROPERTY TYPE: SECURITIES 141.00					03/24/2010 5.00	09/25/2011
727.00		18. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 588.00					04/26/2007 139.00	11/10/2010
2,704.00		66. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 2,157.00					04/26/2007 547.00	12/02/2010
17,432.00		390. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 12,747.00					04/26/2007 4,685.00	01/27/2011
25,790.00		577. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 17,289.00					11/07/2006 8,501.00	01/27/2011
36,775.00		761. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 22,802.00					11/07/2006 13,973.00	03/02/2011

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21,613.00		476. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 14,262.00					11/07/2006 7,351.00	03/15/2011
9,081.00		200. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 4,854.00					12/29/2008 4,227.00	03/15/2011
679.00		81. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 931.00					05/01/2008 -252.00	11/10/2010
2,394.00		293. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 3,369.00					05/01/2008 -975.00	12/02/2010
7,302.00		744. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 8,555.00					05/01/2008 -1,253.00	03/02/2011
26,481.00		2698. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 30,594.00					04/24/2008 -4,113.00	03/02/2011
1,097.00		117. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 1,327.00					04/24/2008 -230.00	03/16/2011
15,024.00		1545. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 17,520.00					04/24/2008 -2,496.00	03/30/2011
3,890.00		400. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 4,468.00					05/28/2008 -578.00	03/30/2011
49,593.00		5100. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 32,415.00					06/11/2009 17,178.00	03/30/2011
26,877.00		25000. CARDINAL HEALTH INC 06/02/08 5.50 PROPERTY TYPE: SECURITIES 27,488.00					11/08/2010 -611.00	08/25/2011

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10,097.00		167. CELGENE CORP COM PROPERTY TYPE: SECURITIES 10,511.00					11/02/2010 -414.00	12/02/2010
3,005.00		52. CELGENE CORP COM PROPERTY TYPE: SECURITIES 3,273.00					11/02/2010 -268.00	12/15/2010
12,583.00		222. CELGENE CORP COM PROPERTY TYPE: SECURITIES 13,973.00					11/02/2010 -1,390.00	01/26/2011
15,700.00		277. CELGENE CORP COM PROPERTY TYPE: SECURITIES 17,182.00					10/29/2010 -1,482.00	01/26/2011
114,485.00		2227. CELGENE CORP COM PROPERTY TYPE: SECURITIES 138,140.00					10/29/2010 -23,655.00	01/28/2011
7,608.00		148. CELGENE CORP COM PROPERTY TYPE: SECURITIES 9,133.00					11/24/2010 -1,525.00	01/28/2011
15,298.00		294. CELGENE CORP COM PROPERTY TYPE: SECURITIES 18,143.00					11/24/2010 -2,845.00	01/28/2011
1,785.00		42. CENTURYTEL INC PROPERTY TYPE: SECURITIES 1,652.00					09/20/2010 133.00	11/10/2010
6,400.00		147. CENTURYTEL INC PROPERTY TYPE: SECURITIES 5,783.00					09/20/2010 617.00	12/02/2010
3,738.00		93. CENTURYTEL INC PROPERTY TYPE: SECURITIES 3,659.00					09/20/2010 79.00	03/16/2011
1,664.00		50. CENTURYTEL INC PROPERTY TYPE: SECURITIES 1,973.00					06/27/2011 -309.00	09/06/2011

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319.00		318.61 CFLX 2006-01 5/1/2006 VAR 6/25/20 PROPERTY TYPE: SECURITIES 320.00					05/26/2006 -1.00	10/25/2010
434.00		433.72 CFLX 2006-01 5/1/2006 VAR 6/25/20 PROPERTY TYPE: SECURITIES 436.00					05/26/2006 -2.00	11/25/2010
823.00		823.29 CFLX 2006-01 5/1/2006 VAR 6/25/20 PROPERTY TYPE: SECURITIES 826.00					05/26/2006 -3.00	12/25/2010
60,326.00		98894.294 CFLX 2006-01 5/1/2006 VAR 6/25 PROPERTY TYPE: SECURITIES 99,219.00					05/26/2006 -38,893.00	01/11/2011
652.00		651.85 CFLX 2006-01 5/1/2006 VAR 6/25/20 PROPERTY TYPE: SECURITIES 654.00					05/26/2006 -2.00	01/25/2011
2,279.00		27. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 1,528.00					12/23/2005 751.00	11/10/2010
8,164.00		97. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 5,491.00					12/23/2005 2,673.00	12/02/2010
6,254.00		62. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 3,510.00					12/23/2005 2,744.00	03/16/2011
3,319.00		35. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 1,981.00					12/23/2005 1,338.00	09/06/2011
46,807.00		2020. CISCO SYS INC PROPERTY TYPE: SECURITIES 37,592.00					01/25/2006 9,215.00	11/02/2010
13,162.00		568. CISCO SYS INC PROPERTY TYPE: SECURITIES 10,535.00					01/25/2006 2,627.00	11/02/2010

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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)	
16,300.00		837. CISCO SYS INC PROPERTY TYPE: SECURITIES 15,525.00					01/25/2006 775.00	11/24/2010
20,215.00		1038. CISCO SYS INC PROPERTY TYPE: SECURITIES 18,632.00					01/06/2009 1,583.00	11/24/2010
4,192.00		219. CISCO SYS INC PROPERTY TYPE: SECURITIES 3,931.00					01/06/2009 261.00	12/02/2010
1,307.00		67. CISCO SYS INC PROPERTY TYPE: SECURITIES 1,203.00					01/06/2009 104.00	12/15/2010
19,686.00		897. CISCO SYS INC PROPERTY TYPE: SECURITIES 16,101.00					01/06/2009 3,585.00	02/09/2011
5,596.00		255. CISCO SYS INC PROPERTY TYPE: SECURITIES 4,577.00					01/06/2009 1,019.00	02/09/2011
57,061.00		2600. CISCO SYS INC PROPERTY TYPE: SECURITIES 43,573.00					01/27/2009 13,488.00	02/09/2011
8,340.00		380. CISCO SYS INC PROPERTY TYPE: SECURITIES 6,095.00					12/29/2008 2,245.00	02/09/2011
43,822.00		40000. CISCO SYS INC 02/17/09 4.950 02/1 PROPERTY TYPE: SECURITIES 45,806.00					08/26/2010 -1,984.00	06/09/2011
32,867.00		30000. CISCO SYS INC 02/17/09 4.950 02/1 PROPERTY TYPE: SECURITIES 29,933.00					02/09/2009 2,934.00	06/09/2011
733.00		169. CITIGROUP INC PROPERTY TYPE: SECURITIES 703.00					10/18/2010 30.00	11/10/2010

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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)	
6,241.00		1409. CITIGROUP INC PROPERTY TYPE: SECURITIES 6,091.00				12/01/2010 150.00	12/02/2010
6,231.00		1413. CITIGROUP INC PROPERTY TYPE: SECURITIES 6,931.00				01/27/2011 -700.00	03/16/2011
21.00		.5 CITIGROUP INC PROPERTY TYPE: SECURITIES 25.00				01/27/2011 -4.00	05/31/2011
10,339.00		346.7 CITIGROUP INC PROPERTY TYPE: SECURITIES 17,006.00				01/27/2011 -6,667.00	08/12/2011
23,091.00		774.3 CITIGROUP INC PROPERTY TYPE: SECURITIES 37,825.00				01/27/2011 -14,734.00	08/12/2011
1,527.00		55. CITIGROUP INC PROPERTY TYPE: SECURITIES 2,687.00				01/27/2011 -1,160.00	09/06/2011
11,711.00		168. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 11,760.00				09/20/2010 -49.00	12/02/2010
3,585.00		52. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 3,640.00				09/20/2010 -55.00	12/15/2010
24,239.00		372. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 26,040.00				09/20/2010 -1,801.00	01/24/2011
20,786.00		319. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 21,856.00				10/01/2010 -1,070.00	01/24/2011
7,833.00		124. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 8,496.00				10/01/2010 -663.00	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)	
27,163.00		430. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 27,748.00					10/27/2010 -585.00	01/31/2011
72,709.00		1151. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 73,325.00					09/08/2010 -616.00	01/31/2011
20,929.00		329. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 20,959.00					09/08/2010 -30.00	02/01/2011
28,181.00		443. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 28,119.00					11/17/2010 62.00	02/01/2011
3,450.00		43. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 3,691.00					04/28/2011 -241.00	06/13/2011
14,679.00		269. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 23,090.00					04/28/2011 -8,411.00	09/13/2011
12,944.00		137. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 12,066.00					02/10/2011 878.00	02/25/2011
26,078.00		276. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 23,925.00					01/26/2011 2,153.00	02/25/2011
3,310.00		39. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 3,381.00					01/26/2011 -71.00	03/16/2011
2,721.00		32. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 3,059.00					03/24/2011 -338.00	06/13/2011
13,392.00		235. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 22,468.00					03/24/2011 -9,076.00	09/23/2011

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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)	
16,983.00		298. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 25,832.00					01/26/2011 -8,849.00	09/23/2011
15,629.00		241. COCA COLA CO PROPERTY TYPE: SECURITIES 15,054.00					11/17/2010 575.00	12/02/2010
4,786.00		74. COCA COLA CO PROPERTY TYPE: SECURITIES 4,622.00					11/17/2010 164.00	12/15/2010
18,015.00		281. COCA COLA CO PROPERTY TYPE: SECURITIES 18,417.00					12/30/2010 -402.00	02/25/2011
6,516.00		105. COCA COLA CO PROPERTY TYPE: SECURITIES 6,882.00					12/30/2010 -366.00	03/16/2011
4,670.00		72. COCA COLA CO PROPERTY TYPE: SECURITIES 4,910.00					05/13/2011 -240.00	06/13/2011
86,346.00		80000. COCA COLA ENTERPRISE INC 02/20/09 PROPERTY TYPE: SECURITIES 88,747.00					08/27/2010 -2,401.00	03/10/2011
29,916.00		1501. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 32,695.00					09/16/2009 -2,779.00	10/28/2010
15,745.00		790. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 16,902.00					10/06/2009 -1,157.00	10/28/2010
44,234.00		1348. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 28,841.00					10/06/2009 15,393.00	03/02/2011
2,829.00		92. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 1,968.00					10/06/2009 861.00	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)	
24,044.00		770. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 16,474.00					10/06/2009 7,570.00	04/14/2011
15,301.00		490. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 8,319.00					04/26/2010 6,982.00	04/14/2011
62,014.00		1986. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 33,701.00					04/26/2010 28,313.00	04/14/2011
26,823.00		412. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 21,313.00					06/03/2010 5,510.00	10/19/2010
12,044.00		185. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 9,531.00					03/30/2010 2,513.00	10/19/2010
7,682.00		118. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 5,939.00					03/01/2010 1,743.00	10/19/2010
7,290.00		105. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 6,896.00					11/02/2010 394.00	12/02/2010
4,305.00		62. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 3,120.00					03/01/2010 1,185.00	12/02/2010
3,609.00		52. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 2,617.00					03/01/2010 992.00	12/15/2010
30,682.00		415. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 20,887.00					03/01/2010 9,795.00	01/24/2011
4,647.00		63. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 3,171.00					03/01/2010 1,476.00	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)	
3,294.00		45. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 3,370.00					05/26/2011 -76.00	06/13/2011
21,493.00		352. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 26,361.00					05/26/2011 -4,868.00	09/13/2011
19,172.00		314. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 15,803.00					03/01/2010 3,369.00	09/13/2011
12,022.00		228. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 11,229.00					10/13/2010 793.00	12/02/2010
2,885.00		54. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,659.00					10/13/2010 226.00	12/15/2010
695.00		13. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 484.00					11/30/2007 211.00	12/15/2010
15,310.00		302. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 11,234.00					11/30/2007 4,076.00	01/24/2011
33,713.00		665. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 24,366.00					11/28/2007 9,347.00	01/24/2011
11,274.00		225. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 8,244.00					11/28/2007 3,030.00	01/28/2011
139,801.00		2790. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 90,811.00					09/26/2007 48,990.00	01/28/2011
7,516.00		150. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,544.00					12/29/2008 2,972.00	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)	
2,693.00		43. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 2,512.00					12/23/2005 181.00	11/10/2010
9,908.00		156. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 9,115.00					12/23/2005 793.00	12/02/2010
7,378.00		99. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 5,784.00					12/23/2005 1,594.00	03/16/2011
3,595.00		55. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 3,214.00					12/23/2005 381.00	09/06/2011
4,788.00		4788.05 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 5,075.00					09/30/2010 -287.00	10/15/2010
1,859.00		1858.75 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,971.00					09/30/2010 -112.00	11/15/2010
1,139.00		1138.8 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,207.00					09/30/2010 -68.00	12/15/2010
1,686.00		1685.51 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,787.00					09/30/2010 -101.00	01/15/2011
1,188.00		1188.3 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,260.00					09/30/2010 -72.00	02/15/2011
2,904.00		2903.82 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 3,078.00					09/30/2010 -174.00	03/15/2011
1,412.00		1411.57 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,496.00					09/30/2010 -84.00	04/15/2011

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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)	
2,207.00		2206.8 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 2,339.00				09/30/2010 -132.00	05/15/2011
1,426.00		1426.35 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,512.00				09/30/2010 -86.00	06/15/2011
4,123.00		4123.43 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 4,371.00				09/30/2010 -248.00	07/15/2011
1,760.00		1760. CONSECO FINANCE HOME EQUITY LN TR 0 PROPERTY TYPE: SECURITIES 1,866.00				09/30/2010 -106.00	08/15/2011
2,159.00		2158.91 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 2,288.00				09/30/2010 -129.00	09/15/2011
1,085.00		58. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 1,176.00				03/31/2011 -91.00	09/06/2011
45,671.00		2422. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 49,090.00				03/31/2011 -3,419.00	09/20/2011
76,181.00		4040. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES 79,814.00				03/30/2011 -3,633.00	09/20/2011
11,806.00		219. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 11,622.00				11/24/2010 184.00	12/02/2010
3,929.00		67. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 3,556.00				11/24/2010 373.00	12/15/2010
7,090.00		101. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 5,360.00				11/24/2010 1,730.00	03/08/2011

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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)	
37,062.00	-	528. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 26,907.00					10/14/2010 10,155.00	03/08/2011
28,489.00		412. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 20,996.00					10/14/2010 7,493.00	03/29/2011
6,317.00		86. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 4,383.00					10/14/2010 1,934.00	04/15/2011
23,283.00		317. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 16,133.00					10/20/2010 7,150.00	04/15/2011
3,154.00		43. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 2,188.00					10/20/2010 966.00	06/13/2011
4,459.00		215. CORNING INC PROPERTY TYPE: SECURITIES 4,784.00					02/10/2011 -325.00	03/16/2011
18,643.00		961. CORNING INC PROPERTY TYPE: SECURITIES 21,382.00					02/10/2011 -2,739.00	05/26/2011
3,706.00		198. CORNING INC PROPERTY TYPE: SECURITIES 4,406.00					02/10/2011 -700.00	06/09/2011
29,801.00		1592. CORNING INC PROPERTY TYPE: SECURITIES 35,351.00					01/31/2011 -5,550.00	06/09/2011
25,776.00		1377. CORNING INC PROPERTY TYPE: SECURITIES 30,528.00					01/31/2011 -4,752.00	06/09/2011
79,593.00		4252. CORNING INC PROPERTY TYPE: SECURITIES 93,103.00					01/26/2011 -13,510.00	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)	
19,057.00		1036. CORNING INC PROPERTY TYPE: SECURITIES 22,685.00					01/26/2011 -3,628.00	06/10/2011
1,688.00		121. CORNING INC PROPERTY TYPE: SECURITIES 2,457.00					04/20/2011 -769.00	09/06/2011
12,603.00		183. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 12,154.00					11/17/2010 449.00	12/02/2010
3,993.00		56. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 3,719.00					11/17/2010 274.00	12/15/2010
5,972.00		85. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 6,189.00					12/30/2010 -217.00	03/16/2011
5,349.00		68. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 5,320.00					04/20/2011 29.00	06/13/2011
25,620.00		330. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 25,819.00					04/20/2011 -199.00	08/29/2011
394.00		5. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 391.00					04/20/2011 3.00	08/31/2011
20,897.00		265. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 20,378.00					04/15/2011 519.00	08/31/2011
5,362.00		68. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 4,951.00					12/30/2010 411.00	08/31/2011
3,624.00		3624.1 CSFB 2004-7 6A1 10/1/2004 5.250 1 PROPERTY TYPE: SECURITIES 3,651.00					01/27/2010 -27.00	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)	
2,687.00		2686.83 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 2,707.00				01/27/2010 -20.00	11/25/2010
1,951.00		1950.84 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 1,965.00				01/27/2010 -14.00	12/25/2010
1,859.00		1858.88 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 1,873.00				01/27/2010 -14.00	01/25/2011
2,852.00		2851.81 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 2,873.00				01/27/2010 -21.00	02/25/2011
2,897.00		2896.79 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 2,919.00				01/27/2010 -22.00	03/25/2011
496.00		495.62 CSFB 2004-7 6A1 10/1/2004 5.250 1 PROPERTY TYPE: SECURITIES 499.00				01/27/2010 -3.00	04/25/2011
3,206.00		3206.31 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 3,230.00				01/27/2010 -24.00	05/25/2011
2,095.00		2094.77 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 2,110.00				01/27/2010 -15.00	06/25/2011
2,666.00		2665.76 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 2,686.00				01/27/2010 -20.00	07/25/2011
668.00		668.08 CSFB 2004-7 6A1 10/1/2004 5.250 1 PROPERTY TYPE: SECURITIES 673.00				01/27/2010 -5.00	08/25/2011
1,970.00		1970.48 CSFB 2004-7 6A1 10/1/2004 5.250 PROPERTY TYPE: SECURITIES 1,985.00				01/27/2010 -15.00	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)	
28,903.00		294. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 26,872.00					11/02/2010 2,031.00	11/24/2010
13,495.00		131. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 11,973.00					11/02/2010 1,522.00	12/02/2010
440.00		4. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 366.00					11/02/2010 74.00	12/15/2010
4,071.00		37. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 3,022.00					08/04/2010 1,049.00	12/15/2010
9,364.00		85. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 6,943.00					08/04/2010 2,421.00	12/30/2010
5,949.00		54. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 4,366.00					09/02/2010 1,583.00	12/30/2010
15,092.00		137. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 10,920.00					07/28/2010 4,172.00	12/30/2010
28,480.00		263. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 20,962.00					07/28/2010 7,518.00	01/31/2011
24,148.00		223. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 16,985.00					08/27/2010 7,163.00	01/31/2011
7,089.00		71. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 7,249.00					02/25/2011 -160.00	03/08/2011
1,997.00		20. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 1,523.00					08/27/2010 474.00	03/08/2011

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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)	
9,685.00		97. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 6,988.00					07/20/2010 2,697.00	03/08/2011
1,223.00		13. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 936.00					07/20/2010 287.00	06/13/2011
12,970.00		290. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 10,543.00					12/12/2006 2,427.00	12/02/2010
3,698.00		80. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 2,908.00					12/12/2006 790.00	12/15/2010
5,871.00		118. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 6,069.00					03/08/2011 -198.00	03/16/2011
22,366.00		422. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 21,705.00					03/08/2011 661.00	04/21/2011
13,568.00		256. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 9,307.00					12/12/2006 4,261.00	04/21/2011
3,815.00		74. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 2,690.00					12/12/2006 1,125.00	06/13/2011
5,731.00		73. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 5,177.00					11/24/2010 554.00	12/02/2010
1,896.00		23. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 1,631.00					11/24/2010 265.00	12/15/2010
2,575.00		32. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 2,269.00					11/24/2010 306.00	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)	
13,388.00		167. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 11,844.00					11/24/2010 1,544.00	03/18/2011
19,000.00		237. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 14,731.00					11/17/2010 4,269.00	03/18/2011
32,420.00		403. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 38,288.00					04/20/2011 -5,868.00	06/09/2011
32,420.00		403. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 38,267.00					04/15/2011 -5,847.00	06/09/2011
161.00		2. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 124.00					11/17/2010 37.00	06/09/2011
1,025.00		13. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 808.00					11/17/2010 217.00	06/13/2011
22,541.00		294. DEERE & CO PROPERTY TYPE: SECURITIES 18,511.00					07/22/2010 4,030.00	10/20/2010
10,499.00		134. DEERE & CO PROPERTY TYPE: SECURITIES 8,437.00					07/22/2010 2,062.00	12/02/2010
2,899.00		37. DEERE & CO PROPERTY TYPE: SECURITIES 2,242.00					07/20/2010 657.00	12/02/2010
4,127.00		50. DEERE & CO PROPERTY TYPE: SECURITIES 3,030.00					07/20/2010 1,097.00	12/15/2010
25,192.00		278. DEERE & CO PROPERTY TYPE: SECURITIES 16,845.00					07/20/2010 8,347.00	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)	
5,444.00		62. DEERE & CO PROPERTY TYPE: SECURITIES 3,757.00					07/20/2010 1,687.00	03/16/2011
9,512.00		103. DEERE & CO PROPERTY TYPE: SECURITIES 6,241.00					07/20/2010 3,271.00	05/05/2011
15,699.00		170. DEERE & CO PROPERTY TYPE: SECURITIES 9,912.00					05/21/2010 5,787.00	05/05/2011
47,222.00		537. DEERE & CO PROPERTY TYPE: SECURITIES 31,311.00					05/21/2010 15,911.00	05/13/2011
2,370.00		29. DEERE & CO PROPERTY TYPE: SECURITIES 1,691.00					05/21/2010 679.00	06/13/2011
42,018.00		529. DEERE & CO PROPERTY TYPE: SECURITIES 30,844.00					05/21/2010 11,174.00	07/18/2011
60,450.00		65000. DELAWARE ST GO 10/28/10 3.25 07/0 PROPERTY TYPE: SECURITIES 64,944.00					10/21/2010 -4,494.00	02/03/2011
521.00		520.76 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 521.00					08/17/2005	10/25/2010
81.00		81.16 DBALT 2005-4 A2 8/1/2005 VAR 9/25/ PROPERTY TYPE: SECURITIES 81.00					08/17/2005	11/25/2010
630.00		629.63 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 630.00					08/17/2005	12/25/2010
755.00		754.53 DBALT 2005-4 A2 8/1/2005 VAR 9/25 PROPERTY TYPE: SECURITIES 754.00					08/17/2005 1.00	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)	
395.00		11. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 318.00					06/14/2010 77.00	12/02/2010
11,066.00		308. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 8,834.00					06/03/2010 2,232.00	12/02/2010
3,264.00		89. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 2,553.00					06/03/2010 711.00	12/15/2010
5,150.00		129. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 3,700.00					06/03/2010 1,450.00	03/16/2011
62,515.00		1714. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 49,163.00					06/03/2010 13,352.00	06/09/2011
11,416.00		313. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 8,827.00					10/01/2010 2,589.00	06/09/2011
1,739.00		48. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 1,354.00					10/01/2010 385.00	06/13/2011
13,931.00		376. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 10,603.00					10/01/2010 3,328.00	06/22/2011
10,559.00		285. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 8,011.00					05/26/2010 2,548.00	06/22/2011
20,789.00		664. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 18,663.00					05/26/2010 2,126.00	08/12/2011
4,492.00		74. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 4,372.00					06/03/2010 120.00	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)	
8,741.00		144. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 5,402.00					06/26/2007 3,339.00	10/01/2010
4,006.00		66. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 2,465.00					06/27/2007 1,541.00	10/01/2010
35,205.00		580. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 19,881.00					02/04/2009 15,324.00	10/01/2010
19,424.00		320. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 10,240.00					01/27/2009 9,184.00	10/01/2010
88,169.00		1480. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 47,360.00					01/27/2009 40,809.00	10/29/2010
30,990.00		896. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 25,356.00					09/15/2009 5,634.00	10/20/2010
8,754.00		234. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 6,622.00					09/15/2009 2,132.00	12/02/2010
2,484.00		67. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 1,896.00					09/15/2009 588.00	12/15/2010
4,167.00		102. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 4,425.00					02/10/2011 -258.00	03/16/2011
3,285.00		85. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 3,687.00					02/10/2011 -402.00	06/13/2011
7,428.00		222. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 9,630.00					02/10/2011 -2,202.00	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)	
13,384.00		400. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 17,120.00					03/24/2011 -3,736.00	08/16/2011
1,539.00		46. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 1,918.00					04/15/2011 -379.00	08/16/2011
16,146.00		490. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 20,428.00					04/15/2011 -4,282.00	08/29/2011
36,279.00		1101. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 31,158.00					09/15/2009 5,121.00	08/29/2011
88,329.00		2709. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 76,664.00					09/15/2009 11,665.00	09/20/2011
10,499.00		322. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES 9,112.00					09/15/2009 1,387.00	09/20/2011
1,517.00		82. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 1,935.00					09/19/2007 -418.00	11/10/2010
5,558.00		295. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 6,963.00					09/19/2007 -1,405.00	12/02/2010
3,999.00		186. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 4,390.00					09/19/2007 -391.00	03/16/2011
17,968.00		755. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 17,820.00					09/19/2007 148.00	05/27/2011
51,073.00		2146. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 37,472.00					03/24/2008 13,601.00	05/27/2011

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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)	
8,806.00		370. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 6,386.00					05/28/2008 2,420.00	05/27/2011
14,018.00		589. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 9,249.00					03/25/2010 4,769.00	05/27/2011
48,361.00		2059. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 32,331.00					03/25/2010 16,030.00	08/04/2011
26,664.00		526. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 16,814.00					12/03/2009 9,850.00	10/13/2010
11,456.00		226. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 6,410.00					01/27/2009 5,046.00	10/13/2010
10,623.00		190. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 5,389.00					01/27/2009 5,234.00	12/02/2010
3,146.00		56. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 1,588.00					01/27/2009 1,558.00	12/15/2010
11,492.00		233. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 6,609.00					01/27/2009 4,883.00	02/10/2011
25,844.00		524. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 14,668.00					11/26/2008 11,176.00	02/10/2011
51,434.00		1035. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 28,972.00					11/26/2008 22,462.00	02/11/2011
59,686.00		1186. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 33,199.00					11/26/2008 26,487.00	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)	
7,549.00		150. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 4,101.00					12/29/2008 3,448.00	02/25/2011
15,853.00		315. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 7,430.00					10/15/2008 8,423.00	02/25/2011
2,629.00		83. DOW CHEM CO PROPERTY TYPE: SECURITIES 3,678.00					12/23/2005 -1,049.00	11/10/2010
9,849.00		300. DOW CHEM CO PROPERTY TYPE: SECURITIES 13,294.00					12/23/2005 -3,445.00	12/02/2010
3,639.00		103. DOW CHEM CO PROPERTY TYPE: SECURITIES 4,564.00					12/23/2005 -925.00	03/16/2011
3,038.00		86. DOW CHEM CO PROPERTY TYPE: SECURITIES 3,734.00					09/20/2005 -696.00	03/16/2011
1,350.00		52. DOW CHEM CO PROPERTY TYPE: SECURITIES 2,258.00					09/20/2005 -908.00	09/06/2011
571.00		22. DOW CHEM CO PROPERTY TYPE: SECURITIES 941.00					02/14/2006 -370.00	09/06/2011
9,486.00		431. EMC CORP/MASS PROPERTY TYPE: SECURITIES 9,178.00					11/17/2010 308.00	12/02/2010
2,991.00		132. EMC CORP/MASS PROPERTY TYPE: SECURITIES 2,811.00					11/17/2010 180.00	12/15/2010
5,529.00		217. EMC CORP/MASS PROPERTY TYPE: SECURITIES 5,388.00					01/31/2011 141.00	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)	
4,089.00		156. EMC CORP/MASS PROPERTY TYPE: SECURITIES 4,346.00					05/26/2011 -257.00	06/13/2011
119,401.00		1332. EOG RES INC PROPERTY TYPE: SECURITIES 132,756.00					06/30/2010 -13,355.00	11/24/2010
13,267.00		148. EOG RES INC PROPERTY TYPE: SECURITIES 14,254.00					10/01/2010 -987.00	11/24/2010
784.00		21. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 876.00					07/27/2006 -92.00	11/10/2010
2,737.00		73. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 3,044.00					07/27/2006 -307.00	12/02/2010
674.00		19. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 792.00					07/27/2006 -118.00	03/16/2011
1,384.00		39. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 1,537.00					06/12/2006 -153.00	03/16/2011
1,207.00		34. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 1,340.00					06/12/2006 -133.00	09/06/2011
45,214.00		705. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 42,972.00					09/03/2010 2,242.00	11/02/2010
6,606.00		103. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 6,180.00					09/02/2010 426.00	11/02/2010
1,819.00		23. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 1,380.00					09/02/2010 439.00	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)	
3,441.00		40. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 3,352.00				01/24/2011 89.00	03/16/2011
23,466.00		267. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 22,917.00				03/24/2011 549.00	03/29/2011
32,695.00		372. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 31,169.00				01/24/2011 1,526.00	03/29/2011
2,900.00		33. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 1,980.00				09/02/2010 920.00	03/29/2011
22,429.00		269. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 16,139.00				09/02/2010 6,290.00	04/21/2011
1,436.00		17. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 1,020.00				09/02/2010 416.00	06/13/2011
79,144.00		1058. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES 63,477.00				09/02/2010 15,667.00	07/25/2011
1,583.00		23. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 1,388.00				03/16/2010 195.00	11/10/2010
288.00		4. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 241.00				03/16/2010 47.00	12/02/2010
1,726.00		24. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 1,433.00				03/09/2010 293.00	12/02/2010
3,883.00		54. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 3,215.00				03/09/2010 668.00	12/02/2010

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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)	
3,362.00		51. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 3,036.00				03/09/2010 326.00	03/16/2011
35,479.00		467. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 27,802.00				03/09/2010 7,677.00	08/12/2011
3,241.00		48. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 2,858.00				03/09/2010 383.00	09/26/2011
8,238.00		122. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 7,261.00				03/09/2010 977.00	09/26/2011
10,399.00		154. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 8,797.00				02/25/2010 1,602.00	09/26/2011
19,853.00		294. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 16,709.00				02/25/2010 3,144.00	09/26/2011
123,573.00		1830. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES 103,744.00				02/25/2010 19,829.00	09/26/2011
699.00		20. ENPRO INDS INC PROPERTY TYPE: SECURITIES 478.00				11/13/2009 221.00	10/28/2010
15,864.00		454. ENPRO INDS INC PROPERTY TYPE: SECURITIES 10,711.00				12/02/2009 5,153.00	10/28/2010
19,148.00		548. ENPRO INDS INC PROPERTY TYPE: SECURITIES 12,774.00				11/03/2009 6,374.00	10/28/2010
20,227.00		552. ENPRO INDS INC PROPERTY TYPE: SECURITIES 12,867.00				11/03/2009 7,360.00	11/04/2010

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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)	
2,849.00		51. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 2,663.00					12/27/2010 186.00	03/16/2011
1,969.00		42. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 2,233.00					06/28/2011 -264.00	09/06/2011
1,622.00		23. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 1,430.00					06/29/2006 192.00	11/10/2010
69,779.00		984. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 61,161.00					06/29/2006 8,618.00	12/01/2010
4,046.00		57. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 3,543.00					06/29/2006 503.00	12/02/2010
2,901.00		36. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 2,238.00					06/29/2006 663.00	03/16/2011
5,963.00		74. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 6,360.00					02/28/2011 -397.00	03/16/2011
95,981.00		1137. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 70,671.00					06/29/2006 25,310.00	03/31/2011
78,011.00		910. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 56,561.00					06/29/2006 21,450.00	04/08/2011
6,096.00		76. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 6,537.00					04/21/2011 -441.00	06/13/2011
11,668.00		145. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 10,837.00					11/02/2010 831.00	12/02/2010

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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)	
3,589.00		45. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 3,363.00					11/02/2010 226.00	12/15/2010
7,655.00		99. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 7,399.00					11/02/2010 256.00	01/26/2011
10,825.00		140. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 9,933.00					10/13/2010 892.00	01/26/2011
34,329.00		444. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 30,383.00					09/20/2010 3,946.00	01/26/2011
5,335.00		69. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 4,531.00					09/08/2010 804.00	01/26/2011
18,386.00		242. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 15,892.00					09/08/2010 2,494.00	02/25/2011
5,091.00		67. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 4,400.00					09/08/2010 691.00	02/25/2011
17,790.00		234. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 15,366.00					09/08/2010 2,424.00	02/25/2011
27,369.00		360. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 23,425.00					09/03/2010 3,944.00	02/25/2011
1,810.00		24. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 1,562.00					09/03/2010 248.00	03/16/2011
2,671.00		34. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 2,905.00					04/15/2011 -234.00	06/13/2011

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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)	
11,419.00		224. FASTENAL CO PROPERTY TYPE: SECURITIES 10,877.00				09/02/2010 542.00	10/27/2010
21,258.00		417. FASTENAL CO PROPERTY TYPE: SECURITIES 15,877.00				05/01/2009 5,381.00	10/27/2010
6,067.00		119. FASTENAL CO PROPERTY TYPE: SECURITIES 4,405.00				02/09/2009 1,662.00	10/27/2010
5,838.00		111. FASTENAL CO PROPERTY TYPE: SECURITIES 4,108.00				02/09/2009 1,730.00	11/02/2010
3,682.00		70. FASTENAL CO PROPERTY TYPE: SECURITIES 2,492.00				04/02/2009 1,190.00	11/02/2010
33,820.00		643. FASTENAL CO PROPERTY TYPE: SECURITIES 22,886.00				04/02/2009 10,934.00	11/02/2010
13,238.00		257. FASTENAL CO PROPERTY TYPE: SECURITIES 9,147.00				04/02/2009 4,091.00	11/17/2010
25,756.00		500. FASTENAL CO PROPERTY TYPE: SECURITIES 17,553.00				04/21/2009 8,203.00	11/17/2010
103,023.00		2000. FASTENAL CO PROPERTY TYPE: SECURITIES 61,637.00				02/26/2009 41,386.00	11/17/2010
5,151.00		100. FASTENAL CO PROPERTY TYPE: SECURITIES 3,082.00				02/26/2009 2,069.00	11/17/2010
5,353.00		90. FASTENAL CO PROPERTY TYPE: SECURITIES 5,698.00				02/10/2011 -345.00	03/16/2011

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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)	
4,202.00		135. FASTENAL CO PROPERTY TYPE: SECURITIES 4,273.00					02/10/2011 -71.00	06/13/2011
23,303.00		680. FASTENAL CO PROPERTY TYPE: SECURITIES 21,525.00					02/10/2011 1,778.00	09/23/2011
922.00		921.97 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 897.00					09/06/2007 25.00	10/15/2010
795.00		795.13 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 774.00					09/06/2007 21.00	11/15/2010
900.00		900.12 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 877.00					09/06/2007 23.00	12/15/2010
900.00		900.37 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 877.00					09/06/2007 23.00	01/15/2011
816.00		815.96 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 795.00					09/06/2007 21.00	02/15/2011
615.00		615.39 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 600.00					09/06/2007 15.00	03/15/2011
504.00		504.21 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 492.00					09/06/2007 12.00	04/15/2011
466.00		465.55 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 454.00					09/06/2007 12.00	05/15/2011
369.00		368.69 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 360.00					09/06/2007 9.00	06/15/2011

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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)	
566.00		566.48 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 553.00				09/06/2007 13.00	07/15/2011
453.00		452.67 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 442.00				09/06/2007 11.00	08/15/2011
517.00		516.94 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 505.00				09/06/2007 12.00	09/15/2011
5,931.00		5930.66 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 5,961.00				07/28/2008 -30.00	10/15/2010
2,068.00		2068.03 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 2,079.00				07/28/2008 -11.00	11/15/2010
950.00		950.18 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 955.00				07/28/2008 -5.00	12/15/2010
1,749.00		1749.14 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,758.00				07/28/2008 -9.00	01/15/2011
759.00		759.41 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 763.00				07/28/2008 -4.00	02/15/2011
6,707.00		6707.4 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 6,742.00				07/28/2008 -35.00	03/15/2011
2,107.00		2107.01 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 2,118.00				07/28/2008 -11.00	04/15/2011
5,349.00		5349.31 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 5,377.00				07/28/2008 -28.00	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)	
2,934.00		2934.12 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 2,949.00					07/28/2008 -15.00	06/15/2011
824.00		823.99 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 828.00					07/28/2008 -4.00	07/15/2011
858.00		858.36 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 863.00					07/28/2008 -5.00	08/15/2011
1,435.00		1434.98 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,442.00					07/28/2008 -7.00	09/15/2011
3,440.00		3439.66 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 3,639.00					09/21/2009 -199.00	10/15/2010
2,479.00		2479.29 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,623.00					09/21/2009 -144.00	11/15/2010
3,056.00		3055.67 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 3,232.00					09/21/2009 -176.00	12/15/2010
3,116.00		3115.88 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 3,296.00					09/21/2009 -180.00	01/15/2011
3,047.00		3047.24 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 3,223.00					09/21/2009 -176.00	02/15/2011
3,065.00		3064.91 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 3,242.00					09/21/2009 -177.00	03/15/2011
2,038.00		2037.84 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,156.00					09/21/2009 -118.00	04/15/2011

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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)	
2,061.00		2061.09 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,180.00				09/21/2009 -119.00	05/15/2011
1,512.00		1512.02 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,599.00				09/21/2009 -87.00	06/15/2011
1,986.00		1985.65 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,100.00				09/21/2009 -114.00	07/15/2011
1,945.00		1944.8 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 2,057.00				09/21/2009 -112.00	08/15/2011
2,898.00		2897.64 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 3,065.00				09/21/2009 -167.00	09/15/2011
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

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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)	
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
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
3,282.00		3281.57 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 3,196.00					09/06/2007 86.00	10/15/2010
3,650.00		3650.46 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 3,557.00					09/06/2007 93.00	11/15/2010
4,333.00		4332.81 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 4,223.00					09/06/2007 110.00	12/15/2010
4,015.00		4015.31 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 3,914.00					09/06/2007 101.00	01/15/2011
2,018.00		2017.72 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,968.00					09/06/2007 50.00	02/15/2011

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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)	
2,365.00		2364.6 FG G18020 11/01/04 4.500 11/01/19 PROPERTY TYPE: SECURITIES 2,308.00				09/06/2007 57.00	03/15/2011
2,127.00		2126.71 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,076.00				09/06/2007 51.00	04/15/2011
1,571.00		1571.24 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,535.00				09/06/2007 36.00	05/15/2011
1,700.00		1700.39 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,662.00				09/06/2007 38.00	06/15/2011
1,997.00		1996.84 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,953.00				09/06/2007 44.00	07/15/2011
1,777.00		1777.24 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,738.00				09/06/2007 39.00	08/15/2011
1,902.00		1901.79 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,860.00				09/06/2007 42.00	09/15/2011
899.00		898.51 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 895.00				06/11/2007 4.00	10/15/2010
1,293.00		1293.16 FH 1H1348 10/01/2006 VAR 10/01/2 PROPERTY TYPE: SECURITIES 1,288.00				06/11/2007 5.00	11/15/2010
542.00		541.57 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 539.00				06/11/2007 3.00	12/15/2010
817.00		816.63 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 813.00				06/11/2007 4.00	01/15/2011

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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)	
1,045.00		1044.66 FH 1H1348 10/01/2006 VAR 10/01/2 PROPERTY TYPE: SECURITIES 1,040.00					06/11/2007 5.00	02/15/2011
563.00		563.14 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 561.00					06/11/2007 2.00	03/15/2011
607.00		607.34 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 605.00					06/11/2007 2.00	04/15/2011
216.00		215.72 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 215.00					06/11/2007 1.00	05/15/2011
892.00		892.31 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 889.00					06/11/2007 3.00	06/15/2011
638.00		638.35 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 636.00					06/11/2007 2.00	07/15/2011
172.00		172.34 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 172.00					06/11/2007	08/15/2011
487.00		487.18 FH 1H1348 10/01/2006 VAR 10/01/20 PROPERTY TYPE: SECURITIES 485.00					06/11/2007 2.00	09/15/2011
5.00		5.01 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 5.00					03/01/2007	10/15/2010
3,004.00		3003.84 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 3,041.00					03/01/2007 -37.00	11/15/2010
3,466.00		3466.14 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 3,509.00					03/01/2007 -43.00	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)	
7.00		7.46 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 8.00					03/01/2007 -1.00	01/15/2011
6.00		6.02 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 6.00					03/01/2007	02/15/2011
2,252.00		2251.87 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 2,280.00					03/01/2007 -28.00	03/15/2011
4,645.00		4645.22 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 4,703.00					03/01/2007 -58.00	04/15/2011
6.00		6.11 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 6.00					03/01/2007	05/15/2011
5.00		5.15 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 5.00					03/01/2007	06/15/2011
7.00		7.49 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 8.00					03/01/2007 -1.00	07/15/2011
6.00		5.55 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 6.00					03/01/2007	08/15/2011
8.00		7.63 FH 1J1540 2/1/2007 VAR 3/1/2037 PROPERTY TYPE: SECURITIES 8.00					03/01/2007	09/15/2011
975.00		974.89 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 973.00					02/22/2011 2.00	04/15/2011
1,171.00		1171.16 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,169.00					02/22/2011 2.00	05/15/2011

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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)	
1,098.00		1098.13 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,096.00					02/22/2011 2.00	06/15/2011
1,172.00		1171.97 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,170.00					02/22/2011 2.00	07/15/2011
1,329.00		1329.19 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,327.00					02/22/2011 2.00	08/15/2011
1,631.00		1631. FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 1,628.00					02/22/2011 3.00	09/15/2011
3,293.00		3292.62 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3,316.00					01/26/2007 -23.00	10/15/2010
2.00		1.96 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 2.00					01/26/2007	11/15/2010
4.00		4.24 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 4.00					01/26/2007	12/15/2010
12.00		12.45 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 13.00					01/26/2007 -1.00	01/15/2011
3.00		3.2 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	02/15/2011
4,993.00		4992.69 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 5,029.00					01/26/2007 -36.00	03/15/2011
4.00		3.78 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 4.00					01/26/2007	04/15/2011

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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)	
2,062.00		2061.94 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 2,077.00					01/26/2007 -15.00	05/15/2011
1,927.00		1926.56 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 1,940.00					01/26/2007 -13.00	06/15/2011
3.00		3.19 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 3.00					01/26/2007	07/15/2011
1,232.00		1231.55 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 1,240.00					01/26/2007 -8.00	08/15/2011
2,908.00		2907.97 FH 1G2580 12/1/2006 VAR 1/1/2037 PROPERTY TYPE: SECURITIES 2,929.00					01/26/2007 -21.00	09/15/2011
8.00		8.11 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 8.00					06/07/2007	10/15/2010
9.00		8.85 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 9.00					06/07/2007	11/15/2010
3,870.00		3869.63 FH 1G2601 1/01/2007 VAR 2/01/203 PROPERTY TYPE: SECURITIES 3,886.00					06/07/2007 -16.00	12/15/2010
10.00		9.6 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 10.00					06/07/2007	01/15/2011
8.00		7.86 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 8.00					06/07/2007	02/15/2011
5,452.00		5452.34 FH 1G2601 1/01/2007 VAR 2/01/203 PROPERTY TYPE: SECURITIES 5,476.00					06/07/2007 -24.00	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)	
5.00		4.61 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 5.00					06/07/2007	04/15/2011
9.00		8.69 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 9.00					06/07/2007	05/15/2011
5,056.00		5055.79 FH 1G2601 1/01/2007 VAR 2/01/203 PROPERTY TYPE: SECURITIES 5,078.00					06/07/2007 -22.00	06/15/2011
9.00		8.74 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 9.00					06/07/2007	07/15/2011
7.00		7.39 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 7.00					06/07/2007	08/15/2011
6.00		6.06 FH 1G2601 1/01/2007 VAR 2/01/2037 PROPERTY TYPE: SECURITIES 6.00					06/07/2007	09/15/2011
720.00		720.28 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 754.00					08/26/2010 -34.00	10/15/2010
1,453.00		1452.89 FH A9-3505 08/01/10 4.500 08/01/ PROPERTY TYPE: SECURITIES 1,521.00					08/26/2010 -68.00	11/15/2010
2,244.00		2243.52 FH A9-3505 08/01/10 4.500 08/01/ PROPERTY TYPE: SECURITIES 2,348.00					08/26/2010 -104.00	12/15/2010
1,989.00		1988.77 FH A9-3505 08/01/10 4.500 08/01/ PROPERTY TYPE: SECURITIES 2,081.00					08/26/2010 -92.00	01/15/2011
1,057.00		1056.63 FH A9-3505 08/01/10 4.500 08/01/ PROPERTY TYPE: SECURITIES 1,106.00					08/26/2010 -49.00	02/15/2011

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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)	
741.00		741.35 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 776.00					08/26/2010 -35.00	03/15/2011
361.00		360.66 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 377.00					08/26/2010 -16.00	04/15/2011
442.00		441.64 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 462.00					08/26/2010 -20.00	05/15/2011
531.00		531.17 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 556.00					08/26/2010 -25.00	06/15/2011
937.00		937.09 FH A9-3505 08/01/10 4.500 08/01/4 PROPERTY TYPE: SECURITIES 981.00					08/26/2010 -44.00	07/15/2011
91,034.00		87783.201 FH A9-3505 08/01/10 4.500 08/0 PROPERTY TYPE: SECURITIES 91,871.00					08/26/2010 -837.00	07/18/2011
935.00		934.606 FH A9-3505 08/01/10 4.500 08/01/ PROPERTY TYPE: SECURITIES 978.00					08/26/2010 -43.00	08/15/2011
207.00		207.04 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 213.00					03/17/2011 -6.00	05/15/2011
530.00		529.54 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 545.00					03/17/2011 -15.00	06/15/2011
325.00		324.83 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 334.00					03/17/2011 -9.00	07/15/2011
294.00		293.62 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 302.00					03/17/2011 -8.00	08/15/2011

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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)	
920.00		919.7 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 946.00				03/17/2011 -26.00	09/15/2011
8,396.00		8396.44 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 8,499.00				09/10/2008 -103.00	10/15/2010
9,004.00		9003.92 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 9,114.00				09/10/2008 -110.00	11/15/2010
6,833.00		6833.16 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 6,916.00				09/10/2008 -83.00	12/15/2010
12,368.00		12368.32 FG A30941 01/01/05 5.500 02/01/ PROPERTY TYPE: SECURITIES 12,519.00				09/10/2008 -151.00	01/15/2011
7,462.00		7461.52 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 7,552.00				09/10/2008 -90.00	02/15/2011
4,426.00		4426.32 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,480.00				09/10/2008 -54.00	03/15/2011
13,967.00		13966.64 FG A30941 01/01/05 5.500 02/01/ PROPERTY TYPE: SECURITIES 14,137.00				09/10/2008 -170.00	04/15/2011
3,503.00		3502.52 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 3,545.00				09/10/2008 -42.00	05/15/2011
6,710.00		6709.56 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 6,791.00				09/10/2008 -81.00	06/15/2011
4,308.00		4308.28 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,361.00				09/10/2008 -53.00	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)	
269.00		269.24 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 273.00					09/10/2008 -4.00	08/15/2011
306.00		306.16 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 310.00					09/10/2008 -4.00	09/15/2011
1,003.00		1002.68 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,016.00					10/02/2007 -13.00	10/25/2010
1,316.00		1316.43 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,334.00					10/02/2007 -18.00	11/25/2010
1,440.00		1440.27 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,460.00					10/02/2007 -20.00	12/25/2010
663.00		663.22 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 672.00					10/02/2007 -9.00	01/25/2011
1,098.00		1098.24 FN 254193 1/1/2002 6.000 2/1/202 PROPERTY TYPE: SECURITIES 1,113.00					10/02/2007 -15.00	02/25/2011
658.00		657.81 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 667.00					10/02/2007 -9.00	03/25/2011
873.00		872.93 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 885.00					10/02/2007 -12.00	04/25/2011
636.00		635.56 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 644.00					10/02/2007 -8.00	05/25/2011
847.00		847.34 FN 254193 1/1/2002 6.000 2/1/2022 PROPERTY TYPE: SECURITIES 859.00					10/02/2007 -12.00	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)	
437.00		437.12 FN 254193 1/1/2002 PROPERTY TYPE: SECURITIES 443.00		6.000 2/1/2022			10/02/2007 -6.00	07/25/2011
623.00		623.19 FN 254193 1/1/2002 PROPERTY TYPE: SECURITIES 632.00		6.000 2/1/2022			10/02/2007 -9.00	08/25/2011
1,041.00		1040.86 FN 254193 1/1/2002 PROPERTY TYPE: SECURITIES 1,055.00		6.000 2/1/202			10/02/2007 -14.00	09/25/2011
5,036.00		5035.93 FN 254880 07/01/03 PROPERTY TYPE: SECURITIES 5,258.00		4.500 08/01/2			02/04/2011 -222.00	03/25/2011
4,426.00		4426.16 FN 254880 07/01/03 PROPERTY TYPE: SECURITIES 4,621.00		4.500 08/01/2			02/04/2011 -195.00	04/25/2011
3,896.00		3896.24 FN 254880 07/01/03 PROPERTY TYPE: SECURITIES 4,068.00		4.500 08/01/2			02/04/2011 -172.00	05/25/2011
3,852.00		3852.42 FN 254880 07/01/03 PROPERTY TYPE: SECURITIES 4,022.00		4.500 08/01/2			02/04/2011 -170.00	06/25/2011
5,012.00		5012.11 FN 254880 07/01/03 PROPERTY TYPE: SECURITIES 5,233.00		4.500 08/01/2			02/04/2011 -221.00	07/25/2011
3,762.00		3762.32 FN 254880 07/01/03 PROPERTY TYPE: SECURITIES 3,928.00		4.500 08/01/2			02/04/2011 -166.00	08/25/2011
3,913.00		3913.23 FN 254880 07/01/03 PROPERTY TYPE: SECURITIES 4,086.00		4.500 08/01/2			02/04/2011 -173.00	09/25/2011
2,818.00		2818.13 FN 256845 07/01/07 PROPERTY TYPE: SECURITIES 2,868.00		6.500 08/01/3			09/05/2007 -50.00	10/25/2010

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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)	
4,161.00		4160.73 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 4,235.00					09/05/2007 -74.00	11/25/2010
3,264.00		3263.76 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 3,322.00					09/05/2007 -58.00	12/25/2010
3,137.00		3137.13 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 3,193.00					09/05/2007 -56.00	01/25/2011
4,452.00		4452.42 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 4,532.00					09/05/2007 -80.00	02/25/2011
1,966.00		1966. FN 256845 07/01/07 6.500 08/01/37 PROPERTY TYPE: SECURITIES 2,001.00					09/05/2007 -35.00	03/25/2011
3,494.00		3494. FN 256845 07/01/07 6.500 08/01/37 PROPERTY TYPE: SECURITIES 3,556.00					09/05/2007 -62.00	04/25/2011
2,951.00		2950.68 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 3,003.00					09/05/2007 -52.00	05/25/2011
2,556.00		2555.82 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,601.00					09/05/2007 -45.00	06/25/2011
1,744.00		1744.49 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 1,776.00					09/05/2007 -32.00	07/25/2011
1,018.00		1017.98 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 1,036.00					09/05/2007 -18.00	08/25/2011
1,863.00		1863.21 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 1,896.00					09/05/2007 -33.00	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)	
770.00		115. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 765.00					05/20/2010 5.00	12/02/2010
2,142.00		320. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 2,128.00					05/20/2010 14.00	12/02/2010
1,509.00		280. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 1,862.00					05/20/2010 -353.00	03/16/2011
6,373.00		985. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 6,550.00					05/20/2010 -177.00	03/31/2011
15,035.00		2324. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 15,452.00					05/20/2010 -417.00	03/31/2011
13,586.00		2100. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 13,926.00					05/26/2010 -340.00	03/31/2011
2,671.00		408. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 2,706.00					05/26/2010 -35.00	04/01/2011
412.00		88. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 584.00					05/26/2010 -172.00	09/06/2011
104.00		103.78 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 106.00					09/12/2007 -2.00	10/25/2010
115.00		114.52 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 117.00					09/12/2007 -2.00	11/25/2010
105.00		104.77 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 107.00					09/12/2007 -2.00	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)	
107.00		107.46 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 110.00					09/12/2007 -3.00	01/25/2011
107.00		106.79 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 109.00					09/12/2007 -2.00	02/25/2011
104.00		104.21 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 106.00					09/12/2007 -2.00	03/25/2011
453.00		453.05 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 463.00					09/12/2007 -10.00	04/25/2011
93.00		93.25 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 95.00					09/12/2007 -2.00	05/25/2011
94.00		93.79 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 96.00					09/12/2007 -2.00	06/25/2011
94.00		93.84 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 96.00					09/12/2007 -2.00	07/25/2011
100.00		100.2 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 102.00					09/12/2007 -2.00	08/25/2011
94.00		94.39 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 96.00					09/12/2007 -2.00	09/25/2011
483.00		483.36 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 486.00					06/14/2011 -3.00	08/25/2011
392.00		391.77 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 394.00					06/14/2011 -2.00	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)	
126.00		126.37 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 126.00					01/03/2011	02/25/2011
125.00		124.71 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 124.00					01/03/2011	03/25/2011 1.00
127.00		126.64 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 126.00					01/03/2011	04/25/2011 1.00
128.00		128.33 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 128.00					01/03/2011	05/25/2011
132.00		131.76 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 131.00					01/03/2011	06/25/2011 1.00
128.00		128.21 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 128.00					01/03/2011	07/25/2011
824.00		823.69 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 820.00					01/03/2011	08/25/2011 4.00
571.00		571.2 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 568.00					01/03/2011	09/25/2011 3.00
326.00		325.72 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 321.00					03/10/2011	05/25/2011 5.00
352.00		352.18 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 347.00					03/10/2011	06/25/2011 5.00
325.00		324.85 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 320.00					03/10/2011	07/25/2011 5.00

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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)	
359.00		359.33 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 354.00					03/10/2011	08/25/2011 5.00
344.00		344. FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 339.00					03/10/2011	09/25/2011 5.00
135.00		135.41 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 136.00					05/17/2011	07/25/2011 -1.00
711.00		710.85 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 716.00					05/17/2011	08/25/2011 -5.00
606.00		605.6 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 610.00					05/17/2011	09/25/2011 -4.00
3,014.00		3014.23 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 3,129.00					02/18/2010	10/25/2010 -115.00
2,260.00		2260.38 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 2,346.00					02/18/2010	11/25/2010 -86.00
2,966.00		2965.94 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 3,079.00					02/18/2010	12/25/2010 -113.00
1,774.00		1773.54 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,841.00					02/18/2010	01/25/2011 -67.00
2,236.00		2236. FNMA REMIC TRUST 2003 06/01/03 3.7 PROPERTY TYPE: SECURITIES 2,321.00					02/18/2010	02/25/2011 -85.00
1,432.00		1432.26 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,487.00					02/18/2010	03/25/2011 -55.00

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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)	
1,659.00		1658.94 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,722.00					02/18/2010	04/25/2011 -63.00
2,707.00		2706.59 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 2,809.00					02/18/2010	05/25/2011 -102.00
1,946.00		1946.23 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 2,020.00					02/18/2010	06/25/2011 -74.00
1,821.00		1821.36 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,891.00					02/18/2010	07/25/2011 -70.00
1,745.00		1744.92 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,811.00					02/18/2010	08/25/2011 -66.00
2,142.00		2141.94 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 2,223.00					02/18/2010	09/25/2011 -81.00
1,300.00		1299.5 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 1,298.00					05/11/2007	10/25/2010 2.00
1,219.00		1219.21 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,218.00					05/11/2007	11/25/2010 1.00
1,430.00		1430.14 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,429.00					05/11/2007	12/25/2010 1.00
1,332.00		1331.71 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,331.00					05/11/2007	01/25/2011 1.00
1,136.00		1136.04 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,135.00					05/11/2007	02/25/2011 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)	
935.00		934.69 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 934.00					05/11/2007	03/25/2011 1.00
1,029.00		1029.16 FNBR 2007-B2 AB 5/01/2007 5.500 PROPERTY TYPE: SECURITIES 1,028.00					05/11/2007	04/25/2011 1.00
721.00		720.85 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 720.00					05/11/2007	05/25/2011 1.00
841.00		840.96 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 840.00					05/11/2007	06/25/2011 1.00
703.00		703.18 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 703.00					05/11/2007	07/25/2011
669.00		668.75 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 668.00					05/11/2007	08/25/2011 1.00
756.00		755.85 FNBR 2007-B2 AB 5/01/2007 5.500 1 PROPERTY TYPE: SECURITIES 755.00					05/11/2007	09/25/2011 1.00
2,309.00		2308.93 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 2,306.00					06/21/2007	10/15/2010 3.00
1,933.00		1933.1 FHRR R013 AB 06/01/07 6.000 12/15 PROPERTY TYPE: SECURITIES 1,931.00					06/21/2007	11/15/2010 2.00
2,171.00		2171.36 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 2,169.00					06/21/2007	12/15/2010 2.00
1,992.00		1991.52 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,989.00					06/21/2007	01/15/2011 3.00

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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)	
1,887.00		1886.61 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,884.00					06/21/2007 3.00	02/15/2011
1,770.00		1769.55 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,767.00					06/21/2007 3.00	03/15/2011
1,396.00		1396.33 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,395.00					06/21/2007 1.00	04/15/2011
1,355.00		1354.65 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,353.00					06/21/2007 2.00	05/15/2011
1,206.00		1205.86 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,204.00					06/21/2007 2.00	06/15/2011
1,185.00		1184.84 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,183.00					06/21/2007 2.00	07/15/2011
1,064.00		1063.98 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,063.00					06/21/2007 1.00	08/15/2011
1,282.00		1282.14 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,281.00					06/21/2007 1.00	09/15/2011
2,472.00		2471.61 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,584.00					12/07/2009 -112.00	10/25/2010
2,427.00		2427. FANNIE MAE 10/01/09 4.500 11/25/24 PROPERTY TYPE: SECURITIES 2,538.00					12/07/2009 -111.00	11/25/2010
2,160.00		2160.21 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,259.00					12/07/2009 -99.00	12/25/2010

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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)	
2,431.00		2430.84 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,542.00				12/07/2009 -111.00	01/25/2011
2,398.00		2398.24 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,508.00				12/07/2009 -110.00	02/25/2011
2,191.00		2190.73 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,291.00				12/07/2009 -100.00	03/25/2011
1,928.00		1928.25 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,016.00				12/07/2009 -88.00	04/25/2011
1,745.00		1745. FANNIE MAE 10/01/09 4.500 11/25/24 PROPERTY TYPE: SECURITIES 1,825.00				12/07/2009 -80.00	05/25/2011
1,809.00		1809.35 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,892.00				12/07/2009 -83.00	06/25/2011
1,917.00		1917.38 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,005.00				12/07/2009 -88.00	07/25/2011
2,222.00		2222.11 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,323.00				12/07/2009 -101.00	08/25/2011
1,508.00		1507.61 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,576.00				12/07/2009 -68.00	09/25/2011
181.00		181.4 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 182.00				08/28/2007 -1.00	10/25/2010
175.00		175.48 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 176.00				08/28/2007 -1.00	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)	
4,781.00		4780.97 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 4,792.00					08/28/2007 -11.00	12/25/2010
170.00		169.52 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 170.00					08/28/2007	01/25/2011
2,945.00		2944.81 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,952.00					08/28/2007 -7.00	02/25/2011
165.00		164.98 FN 684200 1/1/2003 6.000 1/1/2033 PROPERTY TYPE: SECURITIES 165.00					08/28/2007	03/25/2011
2,229.00		2229.45 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,235.00					08/28/2007 -6.00	04/25/2011
2,219.00		2219.42 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,225.00					08/28/2007 -6.00	05/25/2011
4,265.00		4264.83 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 4,275.00					08/28/2007 -10.00	06/25/2011
2,424.00		2423.76 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,429.00					08/28/2007 -5.00	07/25/2011
5,431.00		5430.63 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 5,443.00					08/28/2007 -12.00	08/25/2011
2,636.00		2636.15 FN 684200 1/1/2003 6.000 1/1/203 PROPERTY TYPE: SECURITIES 2,642.00					08/28/2007 -6.00	09/25/2011
65.00		65.07 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 70.00					11/08/2010 -5.00	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)	
1,015.00		1015.18 FN 697220 07/01/03 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,090.00					11/08/2010 -75.00	01/25/2011
954.00		953.79 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 1,024.00					11/08/2010 -70.00	02/25/2011
59.00		59.05 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 63.00					11/08/2010 -4.00	03/25/2011
60.00		60.15 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 65.00					11/08/2010 -5.00	04/25/2011
59.00		59.19 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 64.00					11/08/2010 -5.00	05/25/2011
736.00		735.99 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 790.00					11/08/2010 -54.00	06/25/2011
60.00		60.08 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 64.00					11/08/2010 -4.00	07/25/2011
723.00		723.21 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 776.00					11/08/2010 -53.00	08/25/2011
57.00		57.32 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 62.00					11/08/2010 -5.00	09/25/2011
10,133.00		10132.87 FN 725027 12/1/2003 5.000 11/1/ PROPERTY TYPE: SECURITIES 10,834.00					11/09/2010 -701.00	01/25/2011
6,956.00		6955.54 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 7,437.00					11/09/2010 -481.00	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)	
4,750.00		4749.79 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 5,079.00					11/09/2010 -329.00	03/25/2011
4,295.00		4295.04 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 4,592.00					11/09/2010 -297.00	04/25/2011
3,830.00		3829.81 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 4,095.00					11/09/2010 -265.00	05/25/2011
3,638.00		3638.04 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 3,890.00					11/09/2010 -252.00	06/25/2011
4,900.00		4899.74 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 5,239.00					11/09/2010 -339.00	07/25/2011
4,492.00		4491.88 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 4,803.00					11/09/2010 -311.00	08/25/2011
5,150.00		5149.67 FN 725027 12/1/2003 5.000 11/1/2 PROPERTY TYPE: SECURITIES 5,506.00					11/09/2010 -356.00	09/25/2011
2,027.00		2026.65 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,988.00					08/30/2007 39.00	10/25/2010
2,019.00		2019.21 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,980.00					08/30/2007 39.00	11/25/2010
2,038.00		2038.48 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,999.00					08/30/2007 39.00	12/25/2010
3,107.00		3107.32 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,048.00					08/30/2007 59.00	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)	
1,638.00		1638.22 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,607.00					08/30/2007 31.00	02/25/2011
1,585.00		1584.98 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,555.00					08/30/2007 30.00	03/25/2011
1,411.00		1410.88 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,384.00					08/30/2007 27.00	04/25/2011
982.00		981.7 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 963.00					08/30/2007 19.00	05/25/2011
975.00		974.54 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 956.00					08/30/2007 19.00	06/25/2011
1,781.00		1781.22 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,747.00					08/30/2007 34.00	07/25/2011
779.00		778.98 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 764.00					08/30/2007 15.00	08/25/2011
1,405.00		1404.95 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,378.00					08/30/2007 27.00	09/25/2011
3,190.00		3190.45 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 3,035.00					09/04/2007 155.00	10/25/2010
4,398.00		4397.73 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 4,183.00					09/04/2007 215.00	11/25/2010
4,087.00		4087.27 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 3,888.00					09/04/2007 199.00	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)	
3,757.00		3756.55 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 3,573.00					09/04/2007 184.00	01/25/2011
2,330.00		2329.78 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 2,216.00					09/04/2007 114.00	02/25/2011
1,604.00		1604.39 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,526.00					09/04/2007 78.00	03/25/2011
1,554.00		1553.82 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,478.00					09/04/2007 76.00	04/25/2011
1,114.00		1113.85 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,060.00					09/04/2007 54.00	05/25/2011
1,168.00		1167.87 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,111.00					09/04/2007 57.00	06/25/2011
1,669.00		1668.85 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,587.00					09/04/2007 82.00	07/25/2011
1,373.00		1372.91 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 1,306.00					09/04/2007 67.00	08/25/2011
2,170.00		2170.43 FN 733756 8/1/2003 5.000 9/1/203 PROPERTY TYPE: SECURITIES 2,065.00					09/04/2007 105.00	09/25/2011
6,870.00		6869.5 FN 735230 1/1/2005 5.500 2/1/2035 PROPERTY TYPE: SECURITIES 6,745.00					08/29/2007 125.00	10/25/2010
7,539.00		7538.53 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 7,402.00					08/29/2007 137.00	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)	
7,774.00		7774.02 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 7,633.00					08/29/2007 141.00	12/25/2010
7,922.00		7921.63 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 7,778.00					08/29/2007 144.00	01/25/2011
6,141.00		6141.1 FN 735230 1/1/2005 5.500 2/1/2035 PROPERTY TYPE: SECURITIES 6,030.00					08/29/2007 111.00	02/25/2011
5,117.00		5116.82 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 5,024.00					08/29/2007 93.00	03/25/2011
5,255.00		5255.07 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 5,160.00					08/29/2007 95.00	04/25/2011
5,012.00		5011.66 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 4,921.00					08/29/2007 91.00	05/25/2011
4,025.00		4024.74 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 3,952.00					08/29/2007 73.00	06/25/2011
4,412.00		4412.4 FN 735230 1/1/2005 5.500 2/1/2035 PROPERTY TYPE: SECURITIES 4,332.00					08/29/2007 80.00	07/25/2011
4,004.00		4003.82 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 3,931.00					08/29/2007 73.00	08/25/2011
4,572.00		4571.76 FN 735230 1/1/2005 5.500 2/1/203 PROPERTY TYPE: SECURITIES 4,489.00					08/29/2007 83.00	09/25/2011
1,380.00		1379.66 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,383.00					08/28/2007 -3.00	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)	
1,210.00		1209.8 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 1,213.00					08/28/2007 -3.00	11/25/2010
1,952.00		1952.2 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 1,957.00					08/28/2007 -5.00	12/25/2010
1,808.00		1808.42 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,813.00					08/28/2007 -5.00	01/25/2011
1,793.00		1792.73 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,797.00					08/28/2007 -4.00	02/25/2011
1,280.00		1280.27 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,283.00					08/28/2007 -3.00	03/25/2011
810.00		809.87 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 812.00					08/28/2007 -2.00	04/25/2011
1,013.00		1013.08 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,015.00					08/28/2007 -2.00	05/25/2011
1,190.00		1189.76 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,193.00					08/28/2007 -3.00	06/25/2011
822.00		822.32 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 824.00					08/28/2007 -2.00	07/25/2011
849.00		849.33 FN 745257 1/1/2006 6.000 1/1/2036 PROPERTY TYPE: SECURITIES 851.00					08/28/2007 -2.00	08/25/2011
1,367.00		1366.59 FN 745257 1/1/2006 6.000 1/1/203 PROPERTY TYPE: SECURITIES 1,370.00					08/28/2007 -3.00	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)	
4,440.00		4440.03 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 4,813.00					07/16/2010 -373.00	10/25/2010
4,029.00		4029.41 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 4,368.00					07/16/2010 -339.00	11/25/2010
2,357.00		2357.19 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,555.00					07/16/2010 -198.00	12/25/2010
5,089.00		5089.27 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 5,517.00					07/16/2010 -428.00	01/25/2011
1,264.00		1264.46 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,371.00					07/16/2010 -107.00	02/25/2011
1,272.00		1271.93 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,379.00					07/16/2010 -107.00	03/25/2011
235.00		234.62 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 254.00					07/16/2010 -19.00	04/25/2011
354.00		353.66 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 383.00					07/16/2010 -29.00	05/25/2011
143.00		143.3 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 155.00					07/16/2010 -12.00	06/25/2011
2,380.00		2379.81 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,580.00					07/16/2010 -200.00	07/25/2011
1,330.00		1329.65 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,441.00					07/16/2010 -111.00	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)	
1,971.00		1970.77 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,136.00					07/16/2010 -165.00	09/25/2011
2,178.00		2177.57 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 2,054.00					08/17/2007 124.00	10/25/2010
10,311.00		10310.62 FN 771031 04/01/04 5.000 04/01/ PROPERTY TYPE: SECURITIES 9,724.00					08/17/2007 587.00	11/25/2010
3,953.00		3953.05 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,728.00					08/17/2007 225.00	12/25/2010
4,091.00		4091.44 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,859.00					08/17/2007 232.00	01/25/2011
9,384.00		9384.44 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 8,851.00					08/17/2007 533.00	02/25/2011
4,005.00		4004.68 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,777.00					08/17/2007 228.00	03/25/2011
3,884.00		3883.72 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,663.00					08/17/2007 221.00	04/25/2011
2,455.00		2455.09 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 2,315.00					08/17/2007 140.00	05/25/2011
5,403.00		5403.12 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 5,096.00					08/17/2007 307.00	06/25/2011
2,454.00		2453.52 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 2,314.00					08/17/2007 140.00	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)	
5,640.00		5640.24 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 5,319.00				08/17/2007 321.00	08/25/2011
7,777.00		7776.6 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 7,334.00				08/17/2007 443.00	09/25/2011
1,801.00		1801.24 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,721.00				09/25/2007 80.00	10/25/2010
2,491.00		2491.11 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 2,381.00				09/25/2007 110.00	11/25/2010
2,013.00		2013.14 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,924.00				09/25/2007 89.00	12/25/2010
2,728.00		2728.26 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 2,607.00				09/25/2007 121.00	01/25/2011
1,341.00		1340.6 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 1,281.00				09/25/2007 60.00	02/25/2011
1,080.00		1080.24 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,032.00				09/25/2007 48.00	03/25/2011
846.00		845.89 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 808.00				09/25/2007 38.00	04/25/2011
838.00		837.57 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 800.00				09/25/2007 38.00	05/25/2011
265.00		264.59 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 253.00				09/25/2007 12.00	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)	
597.00		597.14 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 571.00					26.00	09/25/2007 07/25/2011
1,084.00		1083.81 FN 788519 7/01/2004 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,036.00					48.00	09/25/2007 08/25/2011
808.00		807.87 FN 788519 7/01/2004 5.000 7/01/20 PROPERTY TYPE: SECURITIES 772.00					36.00	09/25/2007 09/25/2011
564.00		563.81 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 553.00					11.00	08/30/2007 10/25/2010
196.00		195.72 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 192.00					4.00	08/30/2007 11/25/2010
527.00		527.43 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 517.00					10.00	08/30/2007 12/25/2010
370.00		370.37 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 363.00					7.00	08/30/2007 01/25/2011
75.00		74.96 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 74.00					1.00	08/30/2007 02/25/2011
1,229.00		1229.35 FN 793372 09/01/04 5.500 09/01/3 PROPERTY TYPE: SECURITIES 1,206.00					23.00	08/30/2007 03/25/2011
567.00		566.61 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 556.00					11.00	08/30/2007 04/25/2011
676.00		675.66 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 663.00					13.00	08/30/2007 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)	
84.00		84.24 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 83.00					08/30/2007 1.00	06/25/2011
662.00		661.53 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 649.00					08/30/2007 13.00	07/25/2011
391.00		390.95 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 384.00					08/30/2007 7.00	08/25/2011
697.00		696.96 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 684.00					08/30/2007 13.00	09/25/2011
1,653.00		1652.56 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,633.00					09/11/2007 20.00	10/25/2010
482.00		481.89 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 476.00					09/11/2007 6.00	11/25/2010
1,668.00		1668.37 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,649.00					09/11/2007 19.00	12/25/2010
1,629.00		1628.69 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,610.00					09/11/2007 19.00	01/25/2011
545.00		545.1 FN 810961 4/01/2005 5.000 4/01/202 PROPERTY TYPE: SECURITIES 539.00					09/11/2007 6.00	02/25/2011
1,755.00		1754.75 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,734.00					09/11/2007 21.00	03/25/2011
481.00		480.81 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 475.00					09/11/2007 6.00	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)	
468.00		468.03 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 463.00					09/11/2007	05/25/2011 5.00
1,701.00		1700.65 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,681.00					09/11/2007	06/25/2011 20.00
3,515.00		3515.25 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 3,474.00					09/11/2007	07/25/2011 41.00
418.00		418.15 FN 810961 4/01/2005 5.000 4/01/20 PROPERTY TYPE: SECURITIES 413.00					09/11/2007	08/25/2011 5.00
1,627.00		1627.05 FN 810961 4/01/2005 5.000 4/01/2 PROPERTY TYPE: SECURITIES 1,608.00					09/11/2007	09/25/2011 19.00
547.00		547.43 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 521.00					09/04/2007	10/25/2010 26.00
691.00		690.63 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 657.00					09/04/2007	11/25/2010 34.00
633.00		633.14 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 602.00					09/04/2007	12/25/2010 31.00
1,399.00		1399.15 FN 814475 3/01/2005 5.000 3/01/2 PROPERTY TYPE: SECURITIES 1,331.00					09/04/2007	01/25/2011 68.00
1,153.00		1152.59 FN 814475 3/01/2005 5.000 3/01/2 PROPERTY TYPE: SECURITIES 1,096.00					09/04/2007	02/25/2011 57.00
265.00		265.33 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 252.00					09/04/2007	03/25/2011 13.00

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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)	
57.00		56.95 FN 814475 3/01/2005 5.000 3/01/203 PROPERTY TYPE: SECURITIES 54.00					09/04/2007 3.00	04/25/2011
215.00		215.14 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 205.00					09/04/2007 10.00	05/25/2011
370.00		369.64 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 352.00					09/04/2007 18.00	06/25/2011
269.00		268.67 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 256.00					09/04/2007 13.00	07/25/2011
48.00		48.26 FN 814475 3/01/2005 5.000 3/01/203 PROPERTY TYPE: SECURITIES 46.00					09/04/2007 2.00	08/25/2011
399.00		398.81 FN 814475 3/01/2005 5.000 3/01/20 PROPERTY TYPE: SECURITIES 379.00					09/04/2007 20.00	09/25/2011
1,947.00		1946.62 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,852.00					09/04/2007 95.00	10/25/2010
2,475.00		2474.57 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 2,354.00					09/04/2007 121.00	11/25/2010
2,079.00		2078.58 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,977.00					09/04/2007 102.00	12/25/2010
1,719.00		1719.21 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,635.00					09/04/2007 84.00	01/25/2011
1,363.00		1363.18 FN 829196 7/01/2005 5.000 7/01/2 PROPERTY TYPE: SECURITIES 1,297.00					09/04/2007 66.00	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)	
778.00		778.3 FN 829196 7/01/2005 5.000 7/01/203 PROPERTY TYPE: SECURITIES 740.00					09/04/2007 38.00	03/25/2011
711.00		710.72 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 676.00					09/04/2007 35.00	04/25/2011
550.00		549.98 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 523.00					09/04/2007 27.00	05/25/2011
767.00		767.09 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 730.00					09/04/2007 37.00	06/25/2011
647.00		646.7 FN 829196 7/01/2005 5.000 7/01/203 PROPERTY TYPE: SECURITIES 615.00					09/04/2007 32.00	07/25/2011
881.00		880.5 FN 829196 7/01/2005 5.000 7/01/203 PROPERTY TYPE: SECURITIES 838.00					09/04/2007 43.00	08/25/2011
664.00		663.57 FN 829196 7/01/2005 5.000 7/01/20 PROPERTY TYPE: SECURITIES 631.00					09/04/2007 33.00	09/25/2011
2,482.00		2481.5 FAMMIE MAE 11/01/2006 6.00 11/01/ PROPERTY TYPE: SECURITIES 2,500.00					09/19/2007 -18.00	10/25/2010
9,020.00		9019.52 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 9,087.00					09/19/2007 -67.00	11/25/2010
4,917.00		4916.56 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 4,953.00					09/19/2007 -36.00	12/25/2010
4,008.00		4008.42 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 4,038.00					09/19/2007 -30.00	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)	
4,770.00		4770.18 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 4,806.00					09/19/2007 -36.00	02/25/2011
3,841.00		3841.26 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 3,870.00					09/19/2007 -29.00	03/25/2011
1,681.00		1680.8 FAMMIE MAE 11/01/2006 6.00 11/01/ PROPERTY TYPE: SECURITIES 1,693.00					09/19/2007 -12.00	04/25/2011
3,778.00		3778.28 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 3,807.00					09/19/2007 -29.00	05/25/2011
2,613.00		2613. FAMMIE MAE 11/01/2006 6.00 11/01/2 PROPERTY TYPE: SECURITIES 2,633.00					09/19/2007 -20.00	06/25/2011
1,344.00		1344.46 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 1,355.00					09/19/2007 -11.00	07/25/2011
2,406.00		2405.67 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 2,424.00					09/19/2007 -18.00	08/25/2011
3,609.00		3608.63 FAMMIE MAE 11/01/2006 6.00 11/01 PROPERTY TYPE: SECURITIES 3,636.00					09/19/2007 -27.00	09/25/2011
1,778.00		1778.11 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 1,780.00					10/15/2007 -2.00	10/25/2010
3,922.00		3922.47 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 3,927.00					10/15/2007 -5.00	11/25/2010
2,527.00		2526.72 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 2,530.00					10/15/2007 -3.00	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)	
1,748.00		1747.76 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 1,750.00					10/15/2007 -2.00	01/25/2011
2,223.00		2223.47 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 2,226.00					10/15/2007 -3.00	02/25/2011
188.00		188.23 FN 831926 12/01/2006 6.000 12/01/ PROPERTY TYPE: SECURITIES 188.00					10/15/2007	03/25/2011
177.00		176.72 FN 831926 12/01/2006 6.000 12/01/ PROPERTY TYPE: SECURITIES 177.00					10/15/2007	04/25/2011
2,469.00		2469.13 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 2,472.00					10/15/2007 -3.00	05/25/2011
160.00		160.11 FN 831926 12/01/2006 6.000 12/01/ PROPERTY TYPE: SECURITIES 160.00					10/15/2007	06/25/2011
2,485.00		2485.14 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 2,488.00					10/15/2007 -3.00	07/25/2011
1,572.00		1571.87 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 1,574.00					10/15/2007 -2.00	08/25/2011
3,906.00		3906.23 FN 831926 12/01/2006 6.000 12/01 PROPERTY TYPE: SECURITIES 3,911.00					10/15/2007 -5.00	09/25/2011
1,642.00		1641.67 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,681.00					05/29/2009 -39.00	10/25/2010
900.00		899.65 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 921.00					05/29/2009 -21.00	11/25/2010

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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)	
195.00		195.48 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 200.00				05/29/2009 -5.00	12/25/2010
778.00		777.86 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 797.00				05/29/2009 -19.00	01/25/2011
1,172.00		1172.48 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,201.00				05/29/2009 -29.00	02/25/2011
1,269.00		1268.58 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,299.00				05/29/2009 -30.00	03/25/2011
872.00		871.88 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 893.00				05/29/2009 -21.00	04/25/2011
287.00		286.95 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 294.00				05/29/2009 -7.00	05/25/2011
1,110.00		1110.24 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,137.00				05/29/2009 -27.00	06/25/2011
182.00		182.47 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 187.00				05/29/2009 -5.00	07/25/2011
1,361.00		1361.14 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,394.00				05/29/2009 -33.00	08/25/2011
1,541.00		1541.07 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,578.00				05/29/2009 -37.00	09/25/2011
2,647.00		2647.14 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,758.00				08/04/2009 -111.00	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)	
3,851.00		3850.76 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 4,013.00					08/04/2009 -162.00	11/25/2010
4,123.00		4122.73 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 4,296.00					08/04/2009 -173.00	12/25/2010
3,403.00		3403.12 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,546.00					08/04/2009 -143.00	01/25/2011
3,575.00		3575.01 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,725.00					08/04/2009 -150.00	02/25/2011
2,765.00		2764.88 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,881.00					08/04/2009 -116.00	03/25/2011
3,167.00		3167.23 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,300.00					08/04/2009 -133.00	04/25/2011
2,191.00		2190.9 FN 889987 10/01/08 5.500 08/01/38 PROPERTY TYPE: SECURITIES 2,283.00					08/04/2009 -92.00	05/25/2011
2,922.00		2921.87 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,045.00					08/04/2009 -123.00	06/25/2011
2,462.00		2462.26 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,566.00					08/04/2009 -104.00	07/25/2011
2,659.00		2658.71 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,770.00					08/04/2009 -111.00	08/25/2011
2,273.00		2272.69 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,368.00					08/04/2009 -95.00	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)	
1,133.00		1132.53 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,131.00					09/17/2007 2.00	10/25/2010
1,391.00		1391.33 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,390.00					09/17/2007 1.00	11/25/2010
1,085.00		1085.2 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 1,084.00					09/17/2007 1.00	12/25/2010
1,354.00		1354.4 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 1,353.00					09/17/2007 1.00	01/25/2011
1,452.00		1451.92 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,451.00					09/17/2007 1.00	02/25/2011
910.00		910.07 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 909.00					09/17/2007 1.00	03/25/2011
1,304.00		1303.75 FN 897936 09/01/06 5.500 08/01/2 PROPERTY TYPE: SECURITIES 1,303.00					09/17/2007 1.00	04/25/2011
557.00		556.52 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 556.00					09/17/2007 1.00	05/25/2011
590.00		590.07 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 590.00					09/17/2007	06/25/2011
944.00		944.34 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 943.00					09/17/2007 1.00	07/25/2011
827.00		827.25 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 826.00					09/17/2007 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)	
447.00		447.22 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 447.00					09/17/2007	09/25/2011
200.00		199.53 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 200.00					09/18/2007	10/25/2010
3,217.00		3216.66 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 3,229.00					09/18/2007	11/25/2010
218.00		218.49 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 219.00					09/18/2007	12/25/2010
216.00		216.11 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 217.00					09/18/2007	01/25/2011
3,034.00		3034.24 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 3,046.00					09/18/2007	02/25/2011
5,676.00		5675.52 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 5,697.00					09/18/2007	03/25/2011
196.00		196.12 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 197.00					09/18/2007	04/25/2011
200.00		199.65 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 200.00					09/18/2007	05/25/2011
2,838.00		2838.02 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 2,849.00					09/18/2007	06/25/2011
186.00		185.59 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 186.00					09/18/2007	07/25/2011

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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)	
497.00		496.64 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 499.00					09/18/2007 -2.00	08/25/2011
199.00		199.14 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 200.00					09/18/2007 -1.00	09/25/2011
8,358.00		8358.46 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 8,978.00					05/24/2010 -620.00	10/25/2010
2,891.00		2891.47 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,106.00					05/24/2010 -215.00	11/25/2010
2,869.00		2868.64 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,081.00					05/24/2010 -212.00	12/25/2010
2,986.00		2986.12 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,207.00					05/24/2010 -221.00	01/25/2011
2,942.00		2942.08 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 3,160.00					05/24/2010 -218.00	02/25/2011
4,383.00		4383.39 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 4,708.00					05/24/2010 -325.00	03/25/2011
2,750.00		2749.58 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 2,953.00					05/24/2010 -203.00	04/25/2011
2,323.00		2323.24 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 2,495.00					05/24/2010 -172.00	05/25/2011
263.00		262.73 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 282.00					05/24/2010 -19.00	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)	
957.00		957.47 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 1,028.00					05/24/2010 -71.00	07/25/2011
5,164.00		5164.07 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 5,547.00					05/24/2010 -383.00	08/25/2011
1,750.00		1749.69 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 1,879.00					05/24/2010 -129.00	09/25/2011
1,225.00		1225.06 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,271.00					01/04/2011 -46.00	02/25/2011
869.00		868.72 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 901.00					01/04/2011 -32.00	03/25/2011
524.00		523.52 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 543.00					01/04/2011 -19.00	04/25/2011
728.00		728.23 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 755.00					01/04/2011 -27.00	05/25/2011
876.00		875.98 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 909.00					01/04/2011 -33.00	06/25/2011
972.00		971.96 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 1,008.00					01/04/2011 -36.00	07/25/2011
1,330.00		1330.12 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,380.00					01/04/2011 -50.00	08/25/2011
1,063.00		1062.95 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,102.00					01/04/2011 -39.00	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)	
1,617.00		1616.5 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 1,658.00				12/14/2010 -41.00	02/25/2011
839.00		839.2 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 861.00				12/14/2010 -22.00	03/25/2011
2,127.00		2127.29 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 2,182.00				12/14/2010 -55.00	04/25/2011
1,625.00		1624.7 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 1,666.00				12/14/2010 -41.00	05/25/2011
1,219.00		1219.23 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,250.00				12/14/2010 -31.00	06/25/2011
2,242.00		2241.65 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 2,299.00				12/14/2010 -57.00	07/25/2011
2,009.00		2008.86 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 2,060.00				12/14/2010 -51.00	08/25/2011
1,725.00		1725.37 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,770.00				12/14/2010 -45.00	09/25/2011
87.00		86.75 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 91.00				07/27/2010 -4.00	10/25/2010
89.00		88.77 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 93.00				07/27/2010 -4.00	11/25/2010
90.00		90.42 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 94.00				07/27/2010 -4.00	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)	
87.00		87.02 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 91.00					07/27/2010 -4.00	01/25/2011
92.00		92.42 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 96.00					07/27/2010 -4.00	02/25/2011
91.00		91.32 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 95.00					07/27/2010 -4.00	03/25/2011
1,037.00		1036.67 FN AA9176 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,082.00					07/27/2010 -45.00	04/25/2011
88.00		87.83 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 92.00					07/27/2010 -4.00	05/25/2011
86.00		86.12 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 90.00					07/27/2010 -4.00	06/25/2011
86.00		86. FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 90.00					07/27/2010 -4.00	07/25/2011
308.00		307.94 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 322.00					07/27/2010 -14.00	08/25/2011
663.00		662.57 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 692.00					07/27/2010 -29.00	09/25/2011
1,326.00		1325.9 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 1,391.00					11/17/2010 -65.00	01/25/2011
968.00		967.88 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 1,015.00					11/17/2010 -47.00	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)	
802.00		801.65 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 841.00					11/17/2010 -39.00	03/25/2011
847.00		847.33 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 889.00					11/17/2010 -42.00	04/25/2011
714.00		713.98 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 749.00					11/17/2010 -35.00	05/25/2011
861.00		861.35 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 903.00					11/17/2010 -42.00	06/25/2011
865.00		865. FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 907.00					11/17/2010 -42.00	07/25/2011
886.00		885.77 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 929.00					11/17/2010 -43.00	08/25/2011
865.00		864.85 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 907.00					11/17/2010 -42.00	09/25/2011
202.00		202.34 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 201.00					01/19/2011 1.00	03/25/2011
222.00		222.42 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 221.00					01/19/2011 1.00	04/25/2011
238.00		237.84 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 237.00					01/19/2011 1.00	05/25/2011
301.00		300.93 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 299.00					01/19/2011 2.00	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)	
437.00		436.78 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 434.00					01/19/2011 3.00	07/25/2011
570.00		570.46 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 578.00					07/14/2011 -8.00	08/25/2011
794.00		793.86 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 804.00					07/14/2011 -10.00	09/25/2011
1,018.00		1017.89 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,053.00					03/11/2011 -35.00	04/25/2011
1,204.00		1203.95 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,246.00					03/11/2011 -42.00	05/25/2011
1,602.00		1602.41 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,658.00					03/11/2011 -56.00	06/25/2011
1,165.00		1165.35 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,206.00					03/11/2011 -41.00	07/25/2011
1,564.00		1563.91 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,618.00					03/11/2011 -54.00	08/25/2011
3,188.00		3187.8 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 3,299.00					03/11/2011 -111.00	09/25/2011
3,531.00		3531.01 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 3,741.00					07/01/2010 -210.00	10/25/2010
1,055.00		1055.2 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 1,118.00					07/01/2010 -63.00	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)	
2,330.00		2330.34 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 2,469.00					07/01/2010 -139.00	12/25/2010
110.00		109.67 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 116.00					07/01/2010 -6.00	01/25/2011
116.00		115.51 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 122.00					07/01/2010 -6.00	02/25/2011
1,515.00		1515.12 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,605.00					07/01/2010 -90.00	03/25/2011
109.00		108.94 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 115.00					07/01/2010 -6.00	04/25/2011
1,669.00		1668.67 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,768.00					07/01/2010 -99.00	05/25/2011
108.00		108.28 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 115.00					07/01/2010 -7.00	06/25/2011
105.00		104.8 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 111.00					07/01/2010 -6.00	07/25/2011
312.00		312.46 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 331.00					07/01/2010 -19.00	08/25/2011
1,114.00		1114.14 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,180.00					07/01/2010 -66.00	09/25/2011
175.00		174.85 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 182.00					07/21/2010 -7.00	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)	
138.00		138.01 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 144.00				07/21/2010 -6.00	11/25/2010
160.00		159.74 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 167.00				07/21/2010 -7.00	12/25/2010
551.00		550.78 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 575.00				07/21/2010 -24.00	01/25/2011
323.00		322.73 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 337.00				07/21/2010 -14.00	02/25/2011
90.00		90.07 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 94.00				07/21/2010 -4.00	03/25/2011
521.00		521.4 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 544.00				07/21/2010 -23.00	04/25/2011
493.00		493.13 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 515.00				07/21/2010 -22.00	05/25/2011
90.00		90.07 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 94.00				07/21/2010 -4.00	06/25/2011
94.00		94.47 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 99.00				07/21/2010 -5.00	07/25/2011
304.00		304.43 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 318.00				07/21/2010 -14.00	08/25/2011
441.00		440.89 FN AD6369 05/01/10 4.50 05/01/40 PROPERTY TYPE: SECURITIES 460.00				07/21/2010 -19.00	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)	
324.00		324.09 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 334.00					08/26/2010 -10.00	10/25/2010
1,487.00		1487.16 FN AD-8522 08/01/10 4.000 08/01/ PROPERTY TYPE: SECURITIES 1,535.00					08/26/2010 -48.00	11/25/2010
2,104.00		2103.62 FN AD-8522 08/01/10 4.000 08/01/ PROPERTY TYPE: SECURITIES 2,171.00					08/26/2010 -67.00	12/25/2010
1,128.00		1127.76 FN AD-8522 08/01/10 4.000 08/01/ PROPERTY TYPE: SECURITIES 1,164.00					08/26/2010 -36.00	01/25/2011
308.00		307.86 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 318.00					08/26/2010 -10.00	02/25/2011
221.00		220.78 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 228.00					08/26/2010 -7.00	03/25/2011
237.00		237.38 FN AD-8522 08/01/10 4.000 08/01/4 PROPERTY TYPE: SECURITIES 245.00					08/26/2010 -8.00	04/25/2011
52,572.00		52761.868 FN AD-8522 08/01/10 4.000 08/0 PROPERTY TYPE: SECURITIES 54,452.00					08/26/2010 -1,880.00	05/03/2011
236.00		235.888 FN AD-8522 08/01/10 4.000 08/01/ PROPERTY TYPE: SECURITIES 243.00					08/26/2010 -7.00	05/25/2011
84.00		84.42 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 84.00					05/03/2011	06/25/2011
209.00		209.09 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 209.00					05/03/2011	07/25/2011

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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)	
156.00		156.3 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 156.00					05/03/2011	08/25/2011
103.00		103.33 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 103.00					05/03/2011	09/25/2011
215.00		215.04 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 225.00					07/18/2011	09/25/2011
192.00		191.86 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 196.00					12/28/2010	02/25/2011
201.00		201.35 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 206.00					12/28/2010	03/25/2011
201.00		200.92 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 205.00					12/28/2010	04/25/2011
202.00		202.05 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 207.00					12/28/2010	05/25/2011
195.00		195.15 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 200.00					12/28/2010	06/25/2011
204.00		203.63 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 208.00					12/28/2010	07/25/2011
202.00		201.51 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 206.00					12/28/2010	08/25/2011
965.00		964.73 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 986.00					12/28/2010	09/25/2011
							-10.00	
							-4.00	
							-5.00	
							-4.00	
							-5.00	
							-5.00	
							-4.00	
							-21.00	

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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)	
140.00		139.83 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 138.00					12/30/2010 2.00	02/25/2011
150.00		150.33 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 148.00					12/30/2010 2.00	03/25/2011
147.00		147.22 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 145.00					12/30/2010 2.00	04/25/2011
190.00		190.05 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 188.00					12/30/2010 2.00	05/25/2011
543.00		542.74 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 536.00					12/30/2010 7.00	06/25/2011
159.00		158.64 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 157.00					12/30/2010 2.00	07/25/2011
345.00		344.6 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 340.00					12/30/2010 5.00	08/25/2011
400.00		399.72 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 395.00					12/30/2010 5.00	09/25/2011
957.00		92. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 1,083.00					10/06/2010 -126.00	11/10/2010
3,353.00		333. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 3,919.00					10/06/2010 -566.00	12/02/2010
		.004 FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					10/06/2010	01/07/2011

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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)	
2,381.00		215. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 2,485.00					10/06/2010 -104.00	03/16/2011
15,382.00		2196.995 FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 25,398.00					10/06/2010 -10,016.00	08/15/2011
22,852.00		3264. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 35,858.00					09/21/2010 -13,006.00	08/15/2011
46,404.00		6628.004 FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES 72,594.00					09/20/2010 -26,190.00	08/15/2011
1,392.00		1392.33 FHASI 2004-5 2A1 6/1/2004 6.250 PROPERTY TYPE: SECURITIES 1,446.00					09/23/2010 -54.00	10/25/2010
16,744.00		16743.87 FHASI 2004-5 2A1 6/1/2004 6.250 PROPERTY TYPE: SECURITIES 17,393.00					09/23/2010 -649.00	11/25/2010
16,385.00		16385.26 FHASI 2004-5 2A1 6/1/2004 6.250 PROPERTY TYPE: SECURITIES 17,020.00					09/23/2010 -635.00	12/25/2010
14,228.00		14228.18 FHASI 2004-5 2A1 6/1/2004 6.250 PROPERTY TYPE: SECURITIES 14,780.00					09/23/2010 -552.00	01/25/2011
829.00		828.55 FHASI 2004-5 2A1 6/1/2004 6.250 8 PROPERTY TYPE: SECURITIES 861.00					09/23/2010 -32.00	02/25/2011
833.00		833.23 FHASI 2004-5 2A1 6/1/2004 6.250 8 PROPERTY TYPE: SECURITIES 866.00					09/23/2010 -33.00	03/25/2011
836.00		835.51 FHASI 2004-5 2A1 6/1/2004 6.250 8 PROPERTY TYPE: SECURITIES 868.00					09/23/2010 -32.00	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)	
1,699.00		1698.65 FHASI 2004-5 2A1 6/1/2004 6.250 PROPERTY TYPE: SECURITIES 1,764.00					09/23/2010 -65.00	05/25/2011
2,547.00		2546.87 FHASI 2004-5 2A1 6/1/2004 6.250 PROPERTY TYPE: SECURITIES 2,646.00					09/23/2010 -99.00	06/25/2011
841.00		840.93 FHASI 2004-5 2A1 6/1/2004 6.250 8 PROPERTY TYPE: SECURITIES 874.00					09/23/2010 -33.00	07/25/2011
999.00		998.9 FHASI 2004-5 2A1 6/1/2004 6.250 8/ PROPERTY TYPE: SECURITIES 1,038.00					09/23/2010 -39.00	08/25/2011
704.00		703.66 FHASI 2004-5 2A1 6/1/2004 6.250 8 PROPERTY TYPE: SECURITIES 731.00					09/23/2010 -27.00	09/25/2011
5,244.00		90. FISERV INC PROPERTY TYPE: SECURITIES 5,705.00					02/17/2011 -461.00	03/16/2011
4,551.00		73. FISERV INC PROPERTY TYPE: SECURITIES 4,627.00					02/17/2011 -76.00	06/13/2011
13,068.00		249. FISERV INC PROPERTY TYPE: SECURITIES 15,784.00					02/17/2011 -2,716.00	09/27/2011
15,219.00		290. FISERV INC PROPERTY TYPE: SECURITIES 18,354.00					04/15/2011 -3,135.00	09/27/2011
1,756.00		48. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 1,901.00					06/25/2009 -145.00	03/16/2011
2,339.00		55. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 2,178.00					06/25/2009 161.00	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)	
2,113.00		31. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 2,342.00					02/17/2011 -229.00	03/16/2011
9,111.00		137. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 10,349.00					02/17/2011 -1,238.00	05/05/2011
67,542.00		1068. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 80,680.00					02/17/2011 -13,138.00	06/09/2011
5,881.00		93. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 6,997.00					02/17/2011 -1,116.00	06/09/2011
2,972.00		47. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 3,536.00					02/17/2011 -564.00	06/09/2011
6,957.00		110. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 7,998.00					03/29/2011 -1,041.00	06/09/2011
35,478.00		561. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 40,651.00					03/24/2011 -5,173.00	06/09/2011
42,498.00		672. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 47,063.00					03/18/2011 -4,565.00	06/09/2011
2,537.00		77. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 2,826.00					08/05/2008 -289.00	11/10/2010
8,886.00		277. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 10,165.00					08/05/2008 -1,279.00	12/02/2010
5,346.00		176. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 6,459.00					08/05/2008 -1,113.00	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)	
60,334.00		1797. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 65,947.00					08/05/2008 -5,613.00	04/20/2011
33,575.00		1000. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 35,573.00					07/22/2008 -1,998.00	04/20/2011
2,350.00		70. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 2,451.00					05/28/2008 -101.00	04/20/2011
40,290.00		1200. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 35,961.00					01/27/2010 4,329.00	04/20/2011
76,886.00		2290. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 56,453.00					12/23/2008 20,433.00	04/20/2011
92,238.00		2780. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 68,532.00					12/23/2008 23,706.00	04/21/2011
24,884.00		750. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 18,299.00					12/29/2008 6,585.00	04/21/2011
3,978.00		48. FOSSIL INC PROPERTY TYPE: SECURITIES 3,970.00					02/11/2011 8.00	03/16/2011
3,939.00		37. FOSSIL INC PROPERTY TYPE: SECURITIES 3,142.00					03/24/2011 797.00	06/13/2011
12,333.00		96. FOSSIL INC PROPERTY TYPE: SECURITIES 8,153.00					03/24/2011 4,180.00	07/18/2011
38,669.00		301. FOSSIL INC PROPERTY TYPE: SECURITIES 24,896.00					02/11/2011 13,773.00	07/18/2011

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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)	
24,123.00		266. FOSSIL INC PROPERTY TYPE: SECURITIES 22,001.00					02/11/2011 2,122.00	08/12/2011
9,590.00		96. FOSSIL INC PROPERTY TYPE: SECURITIES 7,940.00					02/11/2011 1,650.00	08/29/2011
8,192.00		82. FOSSIL INC PROPERTY TYPE: SECURITIES 6,727.00					02/11/2011 1,465.00	08/29/2011
3,177.00		32. FOSSIL INC PROPERTY TYPE: SECURITIES 2,625.00					02/11/2011 552.00	08/31/2011
18,563.00		187. FOSSIL INC PROPERTY TYPE: SECURITIES 14,901.00					03/03/2011 3,662.00	08/31/2011
8,715.00		88. FOSSIL INC PROPERTY TYPE: SECURITIES 7,012.00					03/03/2011 1,703.00	09/27/2011
4,456.00		45. FOSSIL INC PROPERTY TYPE: SECURITIES 3,540.00					02/17/2011 916.00	09/27/2011
100,000.00		12254.901 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 143,995.00					12/28/2005 -43,995.00	12/02/2010
215,000.00		25504.151 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 299,674.00					12/28/2005 -84,674.00	06/13/2011
11,734.00		109. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 10,671.00					11/02/2010 1,063.00	12/02/2010
3,180.00		28. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 2,741.00					11/02/2010 439.00	12/15/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
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682.00		6. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 478.00					09/08/2010 204.00	12/15/2010
11,917.00		224. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 8,932.00					09/08/2010 2,985.00	02/11/2011
15,960.00		300. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 11,739.00					09/03/2010 4,221.00	02/11/2011
30,909.00		581. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 22,232.00					09/02/2010 8,677.00	02/11/2011
984.00		19. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 727.00					09/02/2010 257.00	03/03/2011
70,360.00		1358. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 48,821.00					08/31/2010 21,539.00	03/03/2011
53,823.00		1137. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 40,876.00					08/31/2010 12,947.00	03/10/2011
24,280.00		513. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 18,443.00					08/31/2010 5,837.00	03/10/2011
1,888.00		205. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 1,675.00					09/20/2010 213.00	11/10/2010
6,587.00		706. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 5,769.00					09/20/2010 818.00	12/02/2010
3,535.00		448. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 3,661.00					09/20/2010 -126.00	03/16/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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112,936.00		14410. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 114,366.00					09/20/2010 -1,430.00	06/27/2011
25,409.00		3242. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 25,652.00					08/18/2010 -243.00	06/27/2011
43,908.00		5606. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 44,356.00					08/18/2010 -448.00	06/27/2011
6,780.00		865.665 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 6,637.00					06/04/2009 143.00	06/27/2011
8,242.00		1052.334 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES 7,979.00					06/22/2010 263.00	06/27/2011
2,010.00		2009.52 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 2,092.00					03/25/2011 -82.00	06/10/2011
445.00		444.71 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 463.00					03/25/2011 -18.00	07/10/2011
5,998.00		5997.61 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 6,245.00					03/25/2011 -247.00	08/10/2011
391.00		390.53 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 407.00					03/25/2011 -16.00	09/10/2011
30,000.00		30000. GSMS 2004-C1 B 4/1/2004 VAR 10/10 PROPERTY TYPE: SECURITIES 28,921.00					03/27/2006 1,079.00	01/10/2011
25,000.00		25000. GSMS 2004-C1 B 4/1/2004 VAR 10/10 PROPERTY TYPE: SECURITIES 23,810.00					05/31/2006 1,190.00	01/10/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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80,000.00		80000. GSMS 2004-C1 C 4/1/2004 VAR 10/10 PROPERTY TYPE: SECURITIES 77,256.00					03/23/2006 2,744.00	01/10/2011
1,923.00		32. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 2,138.00					10/28/2010 -215.00	09/06/2011
3,975.00		243. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 8,607.00					12/23/2005 -4,632.00	11/10/2010
11,605.00		702. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 24,865.00					12/23/2005 -13,260.00	12/02/2010
2,827.00		171. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 6,048.00					06/29/2005 -3,221.00	12/02/2010
2,000.00		105. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 3,714.00					06/29/2005 -1,714.00	03/16/2011
8,553.00		449. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 13,600.00					05/28/2008 -5,047.00	03/16/2011
3,041.00		201. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 6,088.00					05/28/2008 -3,047.00	09/06/2011
1,649.00		109. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 2,929.00					09/22/2008 -1,280.00	09/06/2011
65,602.00		4341. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 116,668.00					09/22/2008 -51,066.00	09/23/2011
13,450.00		890. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 22,346.00					09/23/2008 -8,896.00	09/23/2011

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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)	
101,396.00		95000. GENERAL ELEC CAP CORP MEDIUM 04/2 PROPERTY TYPE: SECURITIES 91,473.00					11/04/2008 9,923.00	05/04/2011
9,676.00		273. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 10,246.00					10/29/2010 -570.00	11/17/2010
10,350.00		292. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 9,941.00					09/24/2008 409.00	11/17/2010
11,803.00		333. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 11,337.00					09/24/2008 466.00	11/17/2010
2,127.00		60. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 1,956.00					11/07/2008 171.00	11/17/2010
3,544.00		100. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 3,254.00					10/15/2008 290.00	11/17/2010
31,900.00		900. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 29,283.00					10/15/2008 2,617.00	11/17/2010
22,684.00		640. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 20,816.00					10/24/2008 1,868.00	11/17/2010
4,962.00		140. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 4,554.00					10/15/2009 408.00	11/17/2010
8,507.00		240. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 7,034.00					12/29/2008 1,473.00	11/17/2010
51,040.00		1440. GENERAL MILLS INC PROPERTY TYPE: SECURITIES 40,168.00					06/30/2009 10,872.00	11/17/2010

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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)	
5,127.00		33. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 5,604.00					12/27/2010 -477.00	03/16/2011
19,012.00		164. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 27,851.00					12/27/2010 -8,839.00	08/12/2011
41,062.00		40000. GOLDMAN SACHS GROUP INC (FDIC) 12 PROPERTY TYPE: SECURITIES 39,845.00					11/25/2008 1,217.00	07/21/2011
12,631.00		146. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 12,038.00					11/17/2010 593.00	12/02/2010
3,862.00		45. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 3,710.00					11/17/2010 152.00	12/15/2010
8,441.00		91. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 7,503.00					11/17/2010 938.00	02/10/2011
4,916.00		53. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 3,983.00					04/30/2010 933.00	02/10/2011
53,985.00		582. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 42,099.00					03/11/2010 11,886.00	02/10/2011
38,078.00		419. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 30,308.00					03/11/2010 7,770.00	02/17/2011
21,266.00		234. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 16,850.00					03/12/2010 4,416.00	02/17/2011
35,976.00		413. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 29,740.00					03/12/2010 6,236.00	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)	
23,067.00		275. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 19,803.00					03/12/2010 3,264.00	03/10/2011
7,885.00		94. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 6,733.00					03/30/2010 1,152.00	03/10/2011
8,639.00		103. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 7,372.00					03/30/2010 1,267.00	03/10/2011
8,640.00		103. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 7,366.00					03/30/2010 1,274.00	03/10/2011
3,728.00		44. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 3,147.00					03/30/2010 581.00	03/10/2011
1,186.00		14. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 972.00					05/21/2010 214.00	03/10/2011
6,246.00		74. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 5,137.00					05/21/2010 1,109.00	03/10/2011
21,395.00		256. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 17,770.00					05/21/2010 3,625.00	03/11/2011
13,124.00		23. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 10,739.00					04/13/2007 2,385.00	12/02/2010
3,559.00		6. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 2,802.00					04/13/2007 757.00	12/15/2010
47,926.00		85. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 51,932.00					01/24/2011 -4,006.00	03/17/2011

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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)	
1,743.00		3. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 1,833.00				01/24/2011 -90.00	03/29/2011
34,273.00		59. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 35,326.00				01/31/2011 -1,053.00	03/29/2011
4,817.00		9. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 5,389.00				01/31/2011 -572.00	04/15/2011
66,900.00		125. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 58,366.00				04/13/2007 8,534.00	04/15/2011
20,980.00		40. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 18,677.00				04/13/2007 2,303.00	04/21/2011
5,769.00		11. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 3,987.00				10/30/2008 1,782.00	04/21/2011
5,245.00		10. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 3,499.00				02/04/2009 1,746.00	04/21/2011
3,147.00		6. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 1,970.00				01/27/2009 1,177.00	04/21/2011
97,890.00		182. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 59,766.00				01/27/2009 38,124.00	04/28/2011
10,757.00		20. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 5,901.00				12/29/2008 4,856.00	04/28/2011
22,486.00		375. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 21,244.00				06/14/2010 1,242.00	11/02/2010

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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)	
720.00		12. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 664.00					06/03/2010 56.00	11/02/2010
4,975.00		78. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 4,969.00					11/24/2010 6.00	12/02/2010
3,380.00		53. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 2,932.00					06/03/2010 448.00	12/02/2010
2,640.00		41. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 2,268.00					06/03/2010 372.00	12/15/2010
16,435.00		204. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 11,286.00					06/03/2010 5,149.00	03/08/2011
16,412.00		204. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 11,286.00					06/03/2010 5,126.00	04/20/2011
4,425.00		55. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 2,633.00					12/16/2009 1,792.00	04/20/2011
16,087.00		204. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 9,767.00					12/16/2009 6,320.00	04/29/2011
36,985.00		469. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 21,954.00					12/14/2009 15,031.00	04/29/2011
24,102.00		312. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 14,605.00					12/14/2009 9,497.00	05/26/2011
18,480.00		592. HALLIBURTON CO PROPERTY TYPE: SECURITIES 18,867.00					09/20/2010 -387.00	10/28/2010

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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)	
34,526.00		1106. HALLIBURTON CO PROPERTY TYPE: SECURITIES 33,557.00				07/23/2010 969.00	10/28/2010
7,835.00		251. HALLIBURTON CO PROPERTY TYPE: SECURITIES 7,582.00				07/20/2010 253.00	10/28/2010
116,242.00		3717. HALLIBURTON CO PROPERTY TYPE: SECURITIES 112,282.00				07/20/2010 3,960.00	10/29/2010
21,860.00		699. HALLIBURTON CO PROPERTY TYPE: SECURITIES 19,761.00				08/24/2010 2,099.00	10/29/2010
5,745.00		109. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 5,935.00				11/26/2010 -190.00	12/02/2010
1,717.00		34. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 1,851.00				11/26/2010 -134.00	12/15/2010
12,505.00		217. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 11,816.00				11/26/2010 689.00	02/25/2011
26,334.00		455. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 24,776.00				11/26/2010 1,558.00	02/25/2011
49,253.00		851. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 45,970.00				11/24/2010 3,283.00	02/25/2011
31,427.00		543. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 29,120.00				11/29/2010 2,307.00	02/25/2011
31,948.00		552. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 29,214.00				12/30/2010 2,734.00	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)	
1,871.00		32. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 1,694.00					12/30/2010 177.00	02/25/2011
13,945.00		241. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 12,755.00					12/30/2010 1,190.00	02/25/2011
690.00		27. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 2,429.00					08/22/2007 -1,739.00	11/10/2010
2,313.00		97. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 8,725.00					08/22/2007 -6,412.00	12/02/2010
1,546.00		62. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 5,577.00					08/22/2007 -4,031.00	03/16/2011
3,606.00		125. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 11,243.00					08/22/2007 -7,637.00	04/28/2011
79,396.00		2752. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 237,752.00					12/23/2005 -158356.00	04/28/2011
1,212.00		42. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 3,334.00					10/31/2005 -2,122.00	04/28/2011
1,500.00		52. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 4,020.00					10/26/2005 -2,520.00	04/28/2011
1,212.00		42. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 3,190.00					10/24/2005 -1,978.00	04/28/2011
6,636.00		230. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 16,105.00					05/28/2008 -9,469.00	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)	
6,636.00		230. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 3,553.00					12/29/2008 3,083.00	04/28/2011
1,249.00		26. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 1,192.00					04/26/2010 57.00	11/10/2010
4,216.00		92. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 4,218.00					04/26/2010 -2.00	12/02/2010
3,013.00		59. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 2,705.00					04/26/2010 308.00	03/16/2011
1,637.00		33. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 1,513.00					04/26/2010 124.00	09/06/2011
36,664.00		757. HEINZ H J CO PROPERTY TYPE: SECURITIES 36,391.00					04/04/2008 273.00	11/24/2010
7,786.00		160. HEINZ H J CO PROPERTY TYPE: SECURITIES 7,692.00					04/04/2008 94.00	12/02/2010
2,510.00		50. HEINZ H J CO PROPERTY TYPE: SECURITIES 2,404.00					04/04/2008 106.00	12/15/2010
3,509.00		71. HEINZ H J CO PROPERTY TYPE: SECURITIES 3,413.00					04/04/2008 96.00	12/30/2010
4,744.00		96. HEINZ H J CO PROPERTY TYPE: SECURITIES 4,614.00					04/07/2008 130.00	12/30/2010
39,434.00		798. HEINZ H J CO PROPERTY TYPE: SECURITIES 38,355.00					04/07/2008 1,079.00	12/30/2010

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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)	
24,134.00		496. HEINZ H J CO PROPERTY TYPE: SECURITIES 23,840.00					04/07/2008 294.00	01/26/2011
23,842.00		490. HEINZ H J CO PROPERTY TYPE: SECURITIES 23,265.00					04/30/2008 577.00	01/26/2011
6,374.00		131. HEINZ H J CO PROPERTY TYPE: SECURITIES 5,991.00					06/14/2010 383.00	01/26/2011
10,252.00		213. HEINZ H J CO PROPERTY TYPE: SECURITIES 9,740.00					06/14/2010 512.00	01/27/2011
24,500.00		509. HEINZ H J CO PROPERTY TYPE: SECURITIES 22,711.00					06/08/2010 1,789.00	01/27/2011
3,177.00		66. HEINZ H J CO PROPERTY TYPE: SECURITIES 2,868.00					12/03/2009 309.00	01/27/2011
7,701.00		160. HEINZ H J CO PROPERTY TYPE: SECURITIES 5,939.00					12/29/2008 1,762.00	01/27/2011
376.00		27. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 273.00					09/24/2010 103.00	11/10/2010
1,933.00		141. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 2,019.00					12/01/2010 -86.00	12/02/2010
23,429.00		1572. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 22,511.00					12/01/2010 918.00	03/02/2011
17,945.00		1204. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 12,185.00					09/24/2010 5,760.00	03/02/2011

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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)	
584.00		40. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 405.00					09/24/2010 179.00	03/16/2011
49,017.00		2377. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 24,056.00					09/24/2010 24,961.00	07/26/2011
1,146.00		26. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 1,070.00					10/08/2010 76.00	11/10/2010
4,072.00		95. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 3,909.00					10/08/2010 163.00	12/02/2010
3,015.00		74. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 3,214.00					03/02/2011 -199.00	03/16/2011
41,386.00		999. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 43,388.00					03/02/2011 -2,002.00	04/13/2011
14,251.00		344. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 14,155.00					10/08/2010 96.00	04/13/2011
128,838.00		3110. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES 106,404.00					04/03/2009 22,434.00	04/13/2011
895.00		27. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 758.00					05/12/2010 137.00	11/10/2010
3,563.00		98. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 2,750.00					05/12/2010 813.00	12/02/2010
13,449.00		345. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 9,681.00					05/12/2010 3,768.00	12/27/2010

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54,499.00		1398. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 36,626.00					01/28/2010 17,873.00	12/27/2010
36,473.00		656. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 17,186.00					01/28/2010 19,287.00	03/02/2011
5,782.00		104. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 2,647.00					12/02/2009 3,135.00	03/02/2011
1,109.00		20. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 509.00					12/02/2009 600.00	03/16/2011
54,825.00		1013. HOLLY CORP COM PAR \$0.01 - (QDI) PROPERTY TYPE: SECURITIES 25,783.00					12/02/2009 29,042.00	03/16/2011
1,231.00		74. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 1,521.00					08/26/2008 -290.00	11/10/2010
260.00		15. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 308.00					08/26/2008 -48.00	12/02/2010
6,816.00		394. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 7,725.00					09/23/2008 -909.00	12/02/2010
5,568.00		263. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 5,156.00					09/23/2008 412.00	03/16/2011
33,204.00		1493. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 29,272.00					09/23/2008 3,932.00	03/30/2011
20,282.00		912. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 17,697.00					09/05/2008 2,585.00	03/30/2011

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828.00		38. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 737.00					09/05/2008 91.00	04/13/2011
50,324.00		2310. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 40,232.00					12/01/2010 10,092.00	04/13/2011
14,963.00		35000. RFMS2 2006-HI3 A4 7/1/2006 STEP C PROPERTY TYPE: SECURITIES 34,988.00					07/19/2006 -20,025.00	12/10/2010
11,449.00		202. HOSPIRA INC PROPERTY TYPE: SECURITIES 10,905.00					03/02/2010 544.00	12/02/2010
3,178.00		56. HOSPIRA INC PROPERTY TYPE: SECURITIES 3,023.00					03/02/2010 155.00	12/15/2010
27,361.00		492. HOSPIRA INC PROPERTY TYPE: SECURITIES 26,561.00					03/02/2010 800.00	12/30/2010
10,956.00		197. HOSPIRA INC PROPERTY TYPE: SECURITIES 10,623.00					03/03/2010 333.00	12/30/2010
45,894.00		898. HOSPIRA INC PROPERTY TYPE: SECURITIES 48,425.00					03/03/2010 -2,531.00	02/02/2011
13,186.00		258. HOSPIRA INC PROPERTY TYPE: SECURITIES 13,909.00					03/02/2010 -723.00	02/02/2011
4,702.00		92. HOSPIRA INC PROPERTY TYPE: SECURITIES 4,954.00					03/03/2010 -252.00	02/02/2011
11,959.00		234. HOSPIRA INC PROPERTY TYPE: SECURITIES 12,578.00					03/04/2010 -619.00	02/02/2011

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30,409.00		595. HOSPIRA INC PROPERTY TYPE: SECURITIES 31,916.00					09/02/2010 -1,507.00	02/02/2011
15,537.00		304. HOSPIRA INC PROPERTY TYPE: SECURITIES 16,255.00					03/01/2010 -718.00	02/02/2011
7,819.00		153. HOSPIRA INC PROPERTY TYPE: SECURITIES 8,178.00					03/01/2010 -359.00	02/02/2011
2,351.00		46. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,453.00					03/05/2010 -102.00	02/02/2011
8,893.00		174. HOSPIRA INC PROPERTY TYPE: SECURITIES 9,054.00					06/03/2010 -161.00	02/02/2011
8,460.00		218. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 7,760.00					07/28/2010 700.00	12/02/2010
2,359.00		60. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 2,136.00					07/28/2010 223.00	12/15/2010
3,728.00		87. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 3,097.00					07/28/2010 631.00	03/16/2011
17,252.00		399. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 19,204.00					04/15/2011 -1,952.00	06/09/2011
12,063.00		279. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 13,180.00					04/20/2011 -1,117.00	06/09/2011
2,332.00		54. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 2,551.00					04/20/2011 -219.00	06/13/2011

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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)	
2,746.00		71. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 3,354.00					04/20/2011 -608.00	09/20/2011
10,249.00		265. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 12,263.00					06/22/2011 -2,014.00	09/20/2011
7,194.00		186. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 6,621.00					07/28/2010 573.00	09/20/2011
34,460.00		891. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 31,643.00					07/23/2010 2,817.00	09/20/2011
17,326.00		448. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 15,672.00					07/20/2010 1,654.00	09/20/2011
6,546.00		168. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 5,877.00					07/20/2010 669.00	09/20/2011
71,474.00		1939. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 67,830.00					07/20/2010 3,644.00	09/21/2011
3,190.00		3190.27 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 3,190.00					10/27/2006	10/15/2010
3,040.00		3040.44 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 3,040.00					10/27/2006	11/15/2010
9,816.00		9816.03 HART 2006-B C 11/3/2006 5.250 5/ PROPERTY TYPE: SECURITIES 9,815.00					10/27/2006 1.00	12/15/2010
1,146.00		59. INTEL CORP PROPERTY TYPE: SECURITIES 1,398.00					05/05/2011 -252.00	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)	
19,016.00		131. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 18,807.00					10/29/2010 209.00	12/02/2010
5,951.00		41. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 5,886.00					10/29/2010 65.00	12/15/2010
11,529.00		75. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 12,002.00					01/31/2011 -473.00	03/16/2011
8,864.00		54. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 8,880.00					04/13/2011 -16.00	06/13/2011
3,460.00		56. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES 3,526.00					05/26/2011 -66.00	06/13/2011
2,111.00		2111.14 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 2,080.00					03/11/2005 31.00	10/25/2010
914.00		914.35 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 901.00					03/11/2005 13.00	11/25/2010
2,939.00		2938.89 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 2,895.00					03/11/2005 44.00	12/25/2010
3,485.00		3485.22 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 3,433.00					03/11/2005 52.00	01/25/2011
2,756.00		2755.57 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 2,715.00					03/11/2005 41.00	02/25/2011
684.00		684.36 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 674.00					03/11/2005 10.00	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)	
742.00		741.56 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 731.00					03/11/2005 11.00	04/25/2011
1,853.00		1852.61 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 1,825.00					03/11/2005 28.00	05/25/2011
2,148.00		2147.96 JPMMT 2005-A2 5A1 3/1/2005 VAR 4 PROPERTY TYPE: SECURITIES 2,116.00					03/11/2005 32.00	06/25/2011
700.00		699.7 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/2 PROPERTY TYPE: SECURITIES 689.00					03/11/2005 11.00	07/25/2011
840.00		839.52 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 827.00					03/11/2005 13.00	08/25/2011
974.00		974.23 JPMMT 2005-A2 5A1 3/1/2005 VAR 4/ PROPERTY TYPE: SECURITIES 960.00					03/11/2005 14.00	09/25/2011
18,181.00		491. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 23,064.00					05/19/2008 -4,883.00	11/02/2010
31,659.00		855. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 36,763.00					03/11/2010 -5,104.00	11/02/2010
2,962.00		80. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 3,378.00					08/12/2009 -416.00	11/02/2010
23,883.00		645. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 26,671.00					08/04/2010 -2,788.00	11/02/2010
35,510.00		959. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 38,878.00					07/30/2010 -3,368.00	11/02/2010

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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)	
19,069.00		515. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 20,713.00					07/13/2010 -1,644.00	11/02/2010
5,184.00		140. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,123.00					12/29/2008 1,061.00	11/02/2010
3,049.00		76. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 3,049.00					12/23/2005 11/10/2010	
10,597.00		272. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 10,912.00					12/23/2005 -315.00	12/02/2010
9,779.00		222. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 9,451.00					12/27/2010 328.00	03/16/2011
4,978.00		113. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 5,281.00					02/25/2011 -303.00	03/16/2011
18,005.00		409. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 19,116.00					02/25/2011 -1,111.00	04/20/2011
1,055.00		25. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 1,168.00					02/25/2011 -113.00	05/26/2011
23,204.00		550. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 25,671.00					02/11/2011 -2,467.00	05/26/2011
4,303.00		102. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,692.00					02/01/2011 -389.00	05/26/2011
2,401.00		59. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 2,714.00					02/01/2011 -313.00	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)	
42,093.00		1174. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 53,900.00					03/18/2011	08/12/2011
							-11,807.00	
7,171.00		200. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 8,514.00					12/27/2010	08/12/2011
							-1,343.00	
73,654.00		1980. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 84,293.00					12/27/2010	08/29/2011
							-10,639.00	
2,130.00		64. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 2,725.00					12/27/2010	09/06/2011
							-595.00	
4,326.00		4325.78 JPMCC 2001-C1 A3 12/1/2001 5.857 PROPERTY TYPE: SECURITIES 4,457.00					10/05/2006	10/12/2010
							-131.00	
307.00		307.21 JPMCC 2001-C1 A3 12/1/2001 5.857 PROPERTY TYPE: SECURITIES 317.00					10/05/2006	11/12/2010
							-10.00	
7,004.00		7004.35 JPMCC 2001-C1 A3 12/1/2001 5.857 PROPERTY TYPE: SECURITIES 7,217.00					10/05/2006	12/12/2010
							-213.00	
4,674.00		4674.09 JPMCC 2001-C1 A3 12/1/2001 5.857 PROPERTY TYPE: SECURITIES 4,816.00					10/05/2006	01/12/2011
							-142.00	
1,452.00		1452.1 JPMCC 2001-C1 A3 12/1/2001 5.857 PROPERTY TYPE: SECURITIES 1,496.00					10/05/2006	02/12/2011
							-44.00	
5,706.00		5705.55 JPMCC 2001-C1 A3 12/1/2001 5.857 PROPERTY TYPE: SECURITIES 5,879.00					10/05/2006	03/12/2011
							-173.00	
37,230.00		37229.94 JPMCC 2001-C1 A3 12/1/2001 5.85 PROPERTY TYPE: SECURITIES 38,360.00					10/05/2006	04/12/2011
							-1,130.00	

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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)	
21,167.00		21167.38 JPMCC 2001-C1 A3 12/1/2001 5.85 PROPERTY TYPE: SECURITIES 21,810.00					10/05/2006 -643.00	05/12/2011
14,601.00		14600.8 JPMCC 2001-C1 A3 12/1/2001 5.857 PROPERTY TYPE: SECURITIES 15,044.00					10/05/2006 -443.00	06/12/2011
18,451.00		18451.43 JPMCC 2001-C1 A3 12/1/2001 5.85 PROPERTY TYPE: SECURITIES 19,011.00					10/05/2006 -560.00	07/12/2011
15,413.00		15412.77 JPMCC 2001-C1 A3 12/1/2001 5.85 PROPERTY TYPE: SECURITIES 15,881.00					10/05/2006 -468.00	08/12/2011
12,150.00		12149.55 JPMCC 2001-C1 A3 12/1/2001 5.85 PROPERTY TYPE: SECURITIES 12,518.00					10/05/2006 -368.00	09/12/2011
344.00		343.7 JPALT 2005-S1 1A2 11/1/2005 5.500 PROPERTY TYPE: SECURITIES 340.00					11/08/2005 4.00	10/25/2010
18,889.00		23319.45 JPALT 2005-S1 1A2 11/1/2005 5.5 PROPERTY TYPE: SECURITIES 23,096.00					11/08/2005 -4,207.00	11/02/2010
291.00		291.12 JPALT 2006-S1 1A18 2/1/2006 6.000 PROPERTY TYPE: SECURITIES 283.00					07/26/2006 8.00	10/25/2010
13,473.00		62663.68 JPALT 2006-S1 1A18 2/1/2006 6.0 PROPERTY TYPE: SECURITIES 60,999.00					07/26/2006 -47,526.00	11/03/2010
1,845.00		29. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 1,811.00					07/27/2006 34.00	11/10/2010
6,446.00		103. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 6,433.00					07/27/2006 13.00	12/02/2010

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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)	
3,813.00		66. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 4,122.00					07/27/2006 -309.00	03/16/2011
57,228.00		973. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 60,767.00					07/27/2006 -3,539.00	03/21/2011
3,225.00		50. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 3,123.00					07/27/2006 102.00	09/06/2011
4,364.00		112. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,813.00					04/20/2007 551.00	12/02/2010
11,300.00		290. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 9,109.00					03/11/2010 2,191.00	12/02/2010
4,290.00		112. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,518.00					03/11/2010 772.00	12/15/2010
28,269.00		700. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 21,987.00					03/11/2010 6,282.00	03/03/2011
4,630.00		111. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,486.00					03/11/2010 1,144.00	03/10/2011
8,926.00		214. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 6,679.00					07/25/2008 2,247.00	03/10/2011
5,048.00		121. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,776.00					07/25/2008 1,272.00	03/10/2011
10,046.00		241. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 7,521.00					07/25/2008 2,525.00	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)	
4,691.00		119. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,714.00					07/25/2008 977.00	03/16/2011
31,518.00		802. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 25,030.00					07/25/2008 6,488.00	04/13/2011
2,851.00		73. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 2,278.00					07/25/2008 573.00	04/15/2011
17,104.00		438. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 12,356.00					09/02/2010 4,748.00	04/15/2011
1,445.00		37. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 1,021.00					12/03/2009 424.00	04/15/2011
1,007.00		28. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 772.00					12/03/2009 235.00	06/13/2011
1,294.00		36. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 964.00					12/10/2009 330.00	06/13/2011
17,410.00		662. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 25,884.00					06/22/2011 -8,474.00	09/23/2011
8,232.00		313. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 8,378.00					12/10/2009 -146.00	09/23/2011
26,720.00		1016. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 22,244.00					06/29/2009 4,476.00	09/23/2011
26,691.00		265. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 26,963.00					02/11/2011 -272.00	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)	
40,328.00		403. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 41,004.00					02/11/2011 -676.00	05/05/2011
14,343.00		157. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 15,974.00					02/11/2011 -1,631.00	06/09/2011
22,565.00		247. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 24,522.00					03/03/2011 -1,957.00	06/09/2011
1,165.00		13. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 1,291.00					03/03/2011 -126.00	06/13/2011
1,205.00		15. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 1,489.00					03/03/2011 -284.00	08/02/2011
44,184.00		550. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 53,488.00					02/25/2011 -9,304.00	08/02/2011
29,001.00		361. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 35,046.00					03/08/2011 -6,045.00	08/02/2011
19,372.00		265. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 11,525.00					09/09/2008 7,847.00	10/08/2010
37,119.00		490. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 21,311.00					09/09/2008 15,808.00	11/16/2010
22,773.00		299. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 13,004.00					09/09/2008 9,769.00	11/26/2010
15,994.00		210. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 4,517.00					12/29/2008 11,477.00	11/26/2010

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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)	
11,097.00		300. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 11,801.00					06/14/2010 -704.00	10/01/2010
11,134.00		301. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 11,490.00					09/08/2010 -356.00	10/01/2010
29,556.00		799. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 30,370.00					08/04/2010 -814.00	10/01/2010
30,407.00		822. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 30,662.00					05/26/2010 -255.00	10/01/2010
7,710.00		159. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 5,931.00					05/26/2010 1,779.00	12/02/2010
2,164.00		45. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 1,679.00					05/26/2010 485.00	12/15/2010
3,621.00		71. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 3,554.00					01/31/2011 67.00	03/16/2011
2,743.00		52. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 2,603.00					01/31/2011 140.00	06/13/2011
16,554.00		287. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 14,367.00					01/31/2011 2,187.00	08/02/2011
6,518.00		113. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 4,215.00					05/26/2010 2,303.00	08/02/2011
546.00		67. KEYCORP COMMON PROPERTY TYPE: SECURITIES 508.00					12/23/2008 38.00	11/10/2010

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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)	
3,132.00		393. KEYCORP COMMON PROPERTY TYPE: SECURITIES 3,050.00					12/01/2010 82.00	12/02/2010
2,197.00		252. KEYCORP COMMON PROPERTY TYPE: SECURITIES 1,956.00					12/01/2010 241.00	03/16/2011
907.00		149. KEYCORP COMMON PROPERTY TYPE: SECURITIES 1,246.00					07/26/2011 -339.00	09/06/2011
1,613.00		53. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 1,627.00					05/11/2010 -14.00	11/10/2010
5,666.00		186. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 5,711.00					05/11/2010 -45.00	12/02/2010
3,664.00		119. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 3,654.00					05/11/2010 10.00	03/16/2011
2,235.00		66. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 2,026.00					05/11/2010 209.00	09/06/2011
34,241.00		30000. KROGER CO 11/25/08 7.500 01/15/14 PROPERTY TYPE: SECURITIES 30,283.00					11/20/2008 3,958.00	02/10/2011
25,462.00		393. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 23,297.00					09/03/2010 2,165.00	10/27/2010
4,341.00		67. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 3,386.00					09/24/2008 955.00	10/27/2010
13,538.00		192. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 9,704.00					09/24/2008 3,834.00	11/02/2010

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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)	
5,853.00		83. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 4,114.00					12/03/2009 1,739.00	11/02/2010
37,160.00		527. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 18,888.00					10/29/2008 18,272.00	11/02/2010
10,143.00		131. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 9,343.00					11/17/2010 800.00	12/02/2010
3,222.00		41. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 2,924.00					11/17/2010 298.00	12/15/2010
5,705.00		64. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 5,102.00					12/30/2010 603.00	03/16/2011
4,373.00		45. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 3,587.00					12/30/2010 786.00	06/13/2011
16,601.00		166. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 13,233.00					12/30/2010 3,368.00	08/12/2011
23,402.00		234. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 16,690.00					11/17/2010 6,712.00	08/12/2011
1,480.00		44. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 3,236.00					01/03/2008 -1,756.00	11/10/2010
6,306.00		182. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 13,386.00					01/03/2008 -7,080.00	12/02/2010
3,864.00		116. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 8,532.00					01/03/2008 -4,668.00	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)	
1,767.00		68. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 5,001.00					01/03/2008 -3,234.00	09/06/2011
31,717.00		576. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 31,025.00					05/12/2010 692.00	10/28/2010
34,694.00		543. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 29,248.00					05/12/2010 5,446.00	12/27/2010
60,188.00		942. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 45,441.00					09/03/2010 14,747.00	12/27/2010
76,728.00		1184. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 57,115.00					09/03/2010 19,613.00	01/27/2011
20,004.00		298. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 14,375.00					09/03/2010 5,629.00	02/10/2011
52,629.00		784. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 37,595.00					12/23/2005 15,034.00	02/10/2011
4,699.00		70. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 3,324.00					07/20/2005 1,375.00	02/10/2011
4,565.00		68. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 3,144.00					08/10/2005 1,421.00	02/10/2011
39,810.00		35000. MARATHON OIL CORP 02/17/09 6.500 PROPERTY TYPE: SECURITIES 34,855.00					02/11/2009 4,955.00	02/10/2011
921.00		920.5 MALT 2004-7 10A1 07/01/04 6.000 06 PROPERTY TYPE: SECURITIES 928.00					08/26/2010 -7.00	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)	
170.00		170.18 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 172.00					08/26/2010 -2.00	11/25/2010
69.00		68.91 MALT 2004-7 10A1 07/01/04 6.000 06 PROPERTY TYPE: SECURITIES 69.00					08/26/2010	12/25/2010
15.00		15.11 MALT 2004-7 10A1 07/01/04 6.000 06 PROPERTY TYPE: SECURITIES 15.00					08/26/2010	01/25/2011
2,646.00		2646.41 MALT 2004-7 10A1 07/01/04 6.000 PROPERTY TYPE: SECURITIES 2,668.00					08/26/2010 -22.00	02/25/2011
165.00		164.6 MALT 2004-7 10A1 07/01/04 6.000 06 PROPERTY TYPE: SECURITIES 166.00					08/26/2010 -1.00	03/25/2011
164.00		164.47 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 166.00					08/26/2010 -2.00	04/25/2011
1,414.00		1413.93 MALT 2004-7 10A1 07/01/04 6.000 PROPERTY TYPE: SECURITIES 1,425.00					08/26/2010 -11.00	05/25/2011
163.00		162.94 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 164.00					08/26/2010 -1.00	06/25/2011
177.00		176.73 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 178.00					08/26/2010 -1.00	07/25/2011
165.00		165.13 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 166.00					08/26/2010 -1.00	08/25/2011
171.00		171.41 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 173.00					08/26/2010 -2.00	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)	
1,368.00		1367.83 MASTR ALTERNATIVE LOAN TRUST 12/ PROPERTY TYPE: SECURITIES 1,347.00					02/22/2010 21.00	10/25/2010
1,751.00		1750.9 MASTR ALTERNATIVE LOAN TRUST 12/1 PROPERTY TYPE: SECURITIES 1,725.00					02/22/2010 26.00	11/25/2010
932.00		932.38 MASTR ALTERNATIVE LOAN TRUST 12/1 PROPERTY TYPE: SECURITIES 918.00					02/22/2010 14.00	12/25/2010
2,247.00		2246.98 MASTR ALTERNATIVE LOAN TRUST 12/ PROPERTY TYPE: SECURITIES 2,213.00					02/22/2010 34.00	01/25/2011
1,175.00		1174.55 MASTR ALTERNATIVE LOAN TRUST 12/ PROPERTY TYPE: SECURITIES 1,157.00					02/22/2010 18.00	02/25/2011
596.00		596.22 MASTR ALTERNATIVE LOAN TRUST 12/1 PROPERTY TYPE: SECURITIES 587.00					02/22/2010 9.00	03/25/2011
69.00		69.49 MASTR ALTERNATIVE LOAN TRUST 12/1/ PROPERTY TYPE: SECURITIES 68.00					02/22/2010 1.00	04/25/2011
304.00		303.76 MASTR ALTERNATIVE LOAN TRUST 12/1 PROPERTY TYPE: SECURITIES 299.00					02/22/2010 5.00	05/25/2011
77.00		76.93 MASTR ALTERNATIVE LOAN TRUST 12/1/ PROPERTY TYPE: SECURITIES 76.00					02/22/2010 1.00	06/25/2011
79.00		79.06 MASTR ALTERNATIVE LOAN TRUST 12/1/ PROPERTY TYPE: SECURITIES 78.00					02/22/2010 1.00	07/25/2011
73.00		73.27 MASTR ALTERNATIVE LOAN TRUST 12/1/ PROPERTY TYPE: SECURITIES 72.00					02/22/2010 1.00	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)	
484.00		483.75 MASTR ALTERNATIVE LOAN TRUST 12/1 PROPERTY TYPE: SECURITIES 476.00					02/22/2010 8.00	09/25/2011
710.00		30. MATTEL INC PROPERTY TYPE: SECURITIES 716.00					10/01/2007 -6.00	11/10/2010
2,741.00		107. MATTEL INC PROPERTY TYPE: SECURITIES 2,553.00					10/01/2007 188.00	12/02/2010
1,655.00		68. MATTEL INC PROPERTY TYPE: SECURITIES 1,622.00					10/01/2007 33.00	03/16/2011
999.00		38. MATTEL INC PROPERTY TYPE: SECURITIES 907.00					10/01/2007 92.00	09/06/2011
2,228.00		93. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 2,232.00					12/01/2010 -4.00	12/02/2010
2,138.00		89. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 2,136.00					12/01/2010 2.00	12/15/2010
4,479.00		186. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 4,967.00					01/24/2011 -488.00	03/16/2011
3,464.00		141. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 3,765.00					01/24/2011 -301.00	06/13/2011
23,478.00		972. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 25,956.00					01/24/2011 -2,478.00	06/22/2011
1,743.00		72. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 1,923.00					01/24/2011 -180.00	06/22/2011

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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)	
19,367.00		800. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 20,624.00					01/31/2011 -1,257.00	06/22/2011
3,358.00		139. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 3,583.00					01/31/2011 -225.00	06/22/2011
10,012.00		437. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 11,266.00					01/31/2011 -1,254.00	07/18/2011
15,258.00		666. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 16,903.00					03/24/2011 -1,645.00	07/18/2011
25,017.00		1092. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 26,214.00					12/01/2010 -1,197.00	07/18/2011
10,355.00		452. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 10,848.00					11/24/2010 -493.00	07/18/2011
23,331.00		1020. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 24,481.00					11/24/2010 -1,150.00	08/02/2011
67,386.00		2946. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 65,944.00					11/17/2010 1,442.00	08/02/2011
14,543.00		183. MCDONALDS CORP PROPERTY TYPE: SECURITIES 14,242.00					10/29/2010 301.00	12/02/2010
4,315.00		56. MCDONALDS CORP PROPERTY TYPE: SECURITIES 4,358.00					10/29/2010 -43.00	12/15/2010
2,878.00		38. MCDONALDS CORP PROPERTY TYPE: SECURITIES 2,957.00					10/29/2010 -79.00	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)	
49,457.00		653. MCDONALDS CORP PROPERTY TYPE: SECURITIES 28,609.00					12/22/2006 20,848.00	02/11/2011
4,569.00		62. MCDONALDS CORP PROPERTY TYPE: SECURITIES 2,716.00					12/22/2006 1,853.00	03/16/2011
4,054.00		50. MCDONALDS CORP PROPERTY TYPE: SECURITIES 4,029.00					05/13/2011 25.00	06/13/2011
2,344.00		36. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 2,457.00					05/13/2011 -113.00	06/13/2011
1,226.00		129. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,108.00					08/30/2010 118.00	11/10/2010
4,478.00		464. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 3,986.00					08/30/2010 492.00	12/02/2010
2,853.00		293. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 2,517.00					08/30/2010 336.00	03/16/2011
1,086.00		123. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,057.00					08/30/2010 29.00	09/06/2011
371.00		42. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 359.00					08/27/2010 12.00	09/06/2011
174,316.00		4708. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES 70,618.00					11/12/2008 103,698.00	10/18/2010
26,801.00		710. MET LIFE COM PROPERTY TYPE: SECURITIES 35,167.00					12/23/2005 -8,366.00	11/26/2010

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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)	
3,761.00		97. MET LIFE COM PROPERTY TYPE: SECURITIES 4,804.00				12/23/2005 -1,043.00	12/01/2010
19,776.00		510. MET LIFE COM PROPERTY TYPE: SECURITIES 25,247.00				03/10/2006 -5,471.00	12/01/2010
7,368.00		190. MET LIFE COM PROPERTY TYPE: SECURITIES 6,115.00				12/29/2008 1,253.00	12/01/2010
12,919.00		87. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 12,266.00				11/17/2010 653.00	12/02/2010
4,181.00		27. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 3,807.00				11/17/2010 374.00	12/15/2010
21,606.00		136. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 20,325.00				01/31/2011 1,281.00	02/10/2011
3,972.00		25. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 3,525.00				11/17/2010 447.00	02/10/2011
23,195.00		146. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 15,776.00				07/29/2008 7,419.00	02/10/2011
20,176.00		127. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 13,563.00				07/25/2008 6,613.00	02/10/2011
5,269.00		33. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 3,524.00				07/25/2008 1,745.00	06/13/2011
7,717.00		316. MICROSOFT CORP PROPERTY TYPE: SECURITIES 8,402.00				12/23/2005 -685.00	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)	
12,430.00		509. MICROSOFT CORP PROPERTY TYPE: SECURITIES 13,470.00					11/02/2005 -1,040.00	10/01/2010
21,294.00		872. MICROSOFT CORP PROPERTY TYPE: SECURITIES 21,126.00					07/28/2006 168.00	10/01/2010
30,940.00		1267. MICROSOFT CORP PROPERTY TYPE: SECURITIES 30,636.00					07/31/2006 304.00	10/01/2010
2,367.00		88. MICROSOFT CORP PROPERTY TYPE: SECURITIES 2,194.00					08/18/2010 173.00	11/10/2010
13,617.00		510. MICROSOFT CORP PROPERTY TYPE: SECURITIES 13,687.00					10/29/2010 -70.00	12/02/2010
8,538.00		320. MICROSOFT CORP PROPERTY TYPE: SECURITIES 7,977.00					08/18/2010 561.00	12/02/2010
4,376.00		157. MICROSOFT CORP PROPERTY TYPE: SECURITIES 4,213.00					10/29/2010 163.00	12/15/2010
61,044.00		2244. MICROSOFT CORP PROPERTY TYPE: SECURITIES 60,222.00					10/29/2010 822.00	02/11/2011
143,715.00		5283. MICROSOFT CORP PROPERTY TYPE: SECURITIES 127,743.00					07/31/2006 15,972.00	02/11/2011
36,180.00		1330. MICROSOFT CORP PROPERTY TYPE: SECURITIES 31,295.00					05/04/2006 4,885.00	02/11/2011
5,577.00		205. MICROSOFT CORP PROPERTY TYPE: SECURITIES 4,716.00					10/30/2008 861.00	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)	
15,778.00		580. MICROSOFT CORP PROPERTY TYPE: SECURITIES 10,932.00					12/29/2008	02/11/2011
							4,846.00	
4,997.00		202. MICROSOFT CORP PROPERTY TYPE: SECURITIES 5,035.00					08/18/2010	03/16/2011
							-38.00	
2,886.00		114. MICROSOFT CORP PROPERTY TYPE: SECURITIES 2,842.00					08/18/2010	09/06/2011
							44.00	
219.00		218.54 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 136.00					02/20/2009	10/15/2010
							83.00	
150.00		149.74 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 93.00					02/20/2009	11/15/2010
							57.00	
104.00		104.08 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 65.00					02/20/2009	12/15/2010
							39.00	
199.00		198.93 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 124.00					02/20/2009	01/15/2011
							75.00	
61.00		61.43 MDST 2005-1 M2 11/01/2005 7.079 01 PROPERTY TYPE: SECURITIES 38.00					02/20/2009	02/15/2011
							23.00	
193.00		192.56 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 121.00					02/20/2009	03/15/2011
							72.00	
170.00		169.93 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 107.00					02/20/2009	04/15/2011
							63.00	
237.00		237.05 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 149.00					02/20/2009	05/15/2011
							88.00	

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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)	
129.00		129.46 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 81.00					02/20/2009	06/15/2011
153.00		153.32 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 97.00					02/20/2009	07/15/2011
97.00		96.78 MDST 2005-1 M2 11/01/2005 7.079 01 PROPERTY TYPE: SECURITIES 61.00					02/20/2009	08/15/2011
311.00		310.78 MDST 2005-1 M2 11/01/2005 7.079 0 PROPERTY TYPE: SECURITIES 196.00					02/20/2009	09/15/2011
39,680.00		40000. MISSISSIPPI ST 11/10/10 2.095 11/ PROPERTY TYPE: SECURITIES 40,000.00					10/21/2010	01/12/2011
10,769.00		160. MOSAIC CO PROPERTY TYPE: SECURITIES 11,676.00					10/29/2010	12/02/2010
3,333.00		50. MOSAIC CO PROPERTY TYPE: SECURITIES 3,649.00					10/29/2010	12/15/2010
5,421.00		71. MOSAIC CO PROPERTY TYPE: SECURITIES 5,181.00					10/29/2010	03/16/2011
22,004.00		297. MOSAIC CO PROPERTY TYPE: SECURITIES 21,674.00					10/29/2010	04/15/2011
21,782.00		294. MOSAIC CO PROPERTY TYPE: SECURITIES 19,913.00					11/17/2010	04/15/2011
16,151.00		218. MOSAIC CO PROPERTY TYPE: SECURITIES 13,385.00					09/20/2010	04/15/2011

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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)	
26,519.00		374. MOSAIC CO PROPERTY TYPE: SECURITIES 22,963.00					09/20/2010 3,556.00	05/05/2011
2,198.00		31. MOSAIC CO PROPERTY TYPE: SECURITIES 1,871.00					09/16/2010 327.00	05/05/2011
117,261.00		1745. MOSAIC CO PROPERTY TYPE: SECURITIES 105,307.00					09/16/2010 11,954.00	05/13/2011
1,205.00		41. NYSE EURONEXT PROPERTY TYPE: SECURITIES 1,244.00					10/17/2008 -39.00	11/10/2010
4,275.00		149. NYSE EURONEXT PROPERTY TYPE: SECURITIES 4,519.00					10/17/2008 -244.00	12/02/2010
3,471.00		95. NYSE EURONEXT PROPERTY TYPE: SECURITIES 2,881.00					10/17/2008 590.00	03/16/2011
20,376.00		529. NYSE EURONEXT PROPERTY TYPE: SECURITIES 16,045.00					10/17/2008 4,331.00	04/08/2011
22,032.00		572. NYSE EURONEXT PROPERTY TYPE: SECURITIES 17,001.00					09/22/2009 5,031.00	04/08/2011
32,680.00		828. NYSE EURONEXT PROPERTY TYPE: SECURITIES 24,610.00					09/22/2009 8,070.00	05/05/2011
11,683.00		296. NYSE EURONEXT PROPERTY TYPE: SECURITIES 8,621.00					03/16/2010 3,062.00	05/05/2011
675.00		31. NASDAQ OMX GROUP INC COM ACCREDITED PROPERTY TYPE: SECURITIES 792.00					05/27/2011 -117.00	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)	
1,419.00		24. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 1,036.00					01/26/2010 383.00	11/10/2010
5,213.00		84. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 3,628.00					01/26/2010 1,585.00	12/02/2010
3,937.00		53. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 2,289.00					01/26/2010 1,648.00	03/16/2011
5,126.00		69. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 5,491.00					02/14/2011 -365.00	03/16/2011
112,914.00		1474. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 63,655.00					01/26/2010 49,259.00	04/28/2011
3,394.00		48. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 3,819.00					02/14/2011 -425.00	06/13/2011
26,637.00		364. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 15,719.00					01/26/2010 10,918.00	06/28/2011
85,180.00		1164. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 48,384.00					01/28/2010 36,796.00	06/28/2011
493.00		59. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 744.00					07/27/2011 -251.00	09/06/2011
19,942.00		743. NETEZZA CORP PROPERTY TYPE: SECURITIES 11,691.00					07/26/2010 8,251.00	10/01/2010
97,441.00		3621. NETEZZA CORP PROPERTY TYPE: SECURITIES 56,976.00					07/26/2010 40,465.00	10/13/2010

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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)	
61,812.00		2297. NETEZZA CORP PROPERTY TYPE: SECURITIES 35,937.00					08/09/2010 25,875.00	10/13/2010
892.00		56. NEUTRAL TANDEM INC PROPERTY TYPE: SECURITIES 774.00					05/20/2010 118.00	11/10/2010
2,967.00		202. NEUTRAL TANDEM INC PROPERTY TYPE: SECURITIES 2,794.00					05/20/2010 173.00	12/02/2010
1,816.00		128. NEUTRAL TANDEM INC PROPERTY TYPE: SECURITIES 1,770.00					05/20/2010 46.00	03/16/2011
743.00		71. NEUTRAL TANDEM INC PROPERTY TYPE: SECURITIES 982.00					05/20/2010 -239.00	09/06/2011
63,750.00		85000. NCHET 2005-A A5W 6/1/2005 5.288 8 PROPERTY TYPE: SECURITIES 81,520.00					02/15/2007 -17,770.00	11/03/2010
32,901.00		1995. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 34,146.00					12/23/2005 -1,245.00	10/18/2010
1,140.00		67. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 1,147.00					12/23/2005 -7.00	11/10/2010
4,077.00		239. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 4,091.00					12/23/2005 -14.00	12/02/2010
2,658.00		152. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 2,602.00					12/23/2005 56.00	03/16/2011
7,968.00		575. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 9,842.00					12/23/2005 -1,874.00	07/27/2011

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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)	
1,192.00		86. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 1,471.00					11/23/2005 -279.00	07/27/2011
34,505.00		2490. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 41,909.00					08/17/2006 -7,404.00	07/27/2011
4,490.00		324. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 5,262.00					10/31/2005 -772.00	07/27/2011
6,236.00		450. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 5,386.00					12/29/2008 850.00	07/27/2011
63,743.00		4600. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES 53,357.00					09/16/2009 10,386.00	07/27/2011
755.00		14. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 607.00					07/27/2006 148.00	11/10/2010
2,279.00		43. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 2,310.00					03/02/2011 -31.00	03/16/2011
13,244.00		151. NIKE INC CL B PROPERTY TYPE: SECURITIES 12,495.00					10/13/2010 749.00	12/02/2010
4,008.00		45. NIKE INC CL B PROPERTY TYPE: SECURITIES 3,724.00					10/13/2010 284.00	12/15/2010
5,529.00		65. NIKE INC CL B PROPERTY TYPE: SECURITIES 5,379.00					10/13/2010 150.00	03/16/2011
2,013.00		26. NIKE INC CL B PROPERTY TYPE: SECURITIES 2,151.00					10/13/2010 -138.00	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)	
102,124.00		1319. NIKE INC CL B PROPERTY TYPE: SECURITIES 83,765.00					10/25/2007 18,359.00	03/18/2011
50,237.00		653. NIKE INC CL B PROPERTY TYPE: SECURITIES 41,470.00					10/25/2007 8,767.00	03/24/2011
4,308.00		56. NIKE INC CL B PROPERTY TYPE: SECURITIES 3,411.00					02/29/2008 897.00	03/24/2011
32,004.00		416. NIKE INC CL B PROPERTY TYPE: SECURITIES 22,531.00					10/29/2008 9,473.00	03/24/2011
2,308.00		30. NIKE INC CL B PROPERTY TYPE: SECURITIES 1,598.00					05/01/2009 710.00	03/24/2011
5,385.00		70. NIKE INC CL B PROPERTY TYPE: SECURITIES 3,700.00					04/21/2009 1,685.00	03/24/2011
9,232.00		120. NIKE INC CL B PROPERTY TYPE: SECURITIES 5,876.00					12/29/2008 3,356.00	03/24/2011
110.00		110.3 NAA 2005-AR3 3A2 6/1/2005 VAR 7/25 PROPERTY TYPE: SECURITIES 112.00					06/14/2005 -2.00	10/25/2010
7,326.00		22893.77 NAA 2005-AR3 3A2 6/1/2005 VAR 7 PROPERTY TYPE: SECURITIES 23,233.00					06/14/2005 -15,907.00	10/28/2010
4,580.00		15793.426 NOMURA ASSET ACCT CORP 2005-A PROPERTY TYPE: SECURITIES 15,893.00					09/27/2005 -11,313.00	10/22/2010
151.00		151.04 NOMURA ASSET ACCT CORP 2005-AR5 PROPERTY TYPE: SECURITIES 152.00					09/27/2005 -1.00	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)	
432.00		45. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 414.00					08/18/2010 18.00	11/10/2010
2,110.00		216. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,142.00					12/02/2010 -32.00	12/02/2010
1,662.00		139. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,378.00					12/02/2010 284.00	03/16/2011
429.00		77. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 763.00					12/02/2010 -334.00	09/06/2011
368.00		66. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 654.00					12/02/2010 -286.00	09/06/2011
9,418.00		166. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 9,572.00					10/29/2010 -154.00	01/31/2011
45,442.00		801. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 30,034.00					05/19/2009 15,408.00	01/31/2011
37,510.00		651. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 24,410.00					05/19/2009 13,100.00	02/10/2011
5,416.00		94. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 3,483.00					10/15/2009 1,933.00	02/10/2011
34,530.00		606. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 22,456.00					10/15/2009 12,074.00	02/11/2011
1,425.00		25. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 926.00					10/15/2009 499.00	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)	
3,637.00		65. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 2,409.00					10/15/2009 1,228.00	02/17/2011
2,741.00		49. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 1,803.00					05/18/2009 938.00	02/17/2011
5,791.00		104. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 3,827.00					05/18/2009 1,964.00	02/17/2011
64,476.00		1158. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 42,616.00					05/18/2009 21,860.00	02/17/2011
6,697.00		74. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 5,813.00					06/30/2010 884.00	12/02/2010
6,335.00		70. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 3,776.00					10/30/2008 2,559.00	12/02/2010
3,858.00		41. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 2,211.00					10/30/2008 1,647.00	12/15/2010
5,649.00		58. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 3,128.00					10/30/2008 2,521.00	03/16/2011
4,591.00		44. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 4,593.00					06/09/2011 -2.00	06/13/2011
1,078.00		108. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 1,703.00					01/28/2008 -625.00	11/10/2010
4,199.00		391. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 6,166.00					01/28/2008 -1,967.00	12/02/2010

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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)	
126.00		12. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 189.00					01/28/2008 -63.00	03/16/2011
2,493.00		237. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 2,911.00					02/24/2009 -418.00	03/16/2011
1,223.00		138. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 1,695.00					02/24/2009 -472.00	09/06/2011
993.00		39. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 1,359.00					05/09/2007 -366.00	11/10/2010
3,250.00		142. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 4,948.00					05/09/2007 -1,698.00	12/02/2010
2,622.00		89. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 3,101.00					05/09/2007 -479.00	03/16/2011
4,087.00		132. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 4,600.00					05/09/2007 -513.00	05/18/2011
16,875.00		545. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 14,724.00					02/26/2010 2,151.00	05/18/2011
66,920.00		2440. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 65,922.00					02/26/2010 998.00	08/03/2011
3,346.00		109. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,931.00					11/17/2010 415.00	12/02/2010
985.00		34. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 914.00					11/17/2010 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)	
40,033.00		1376. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 41,324.00					12/30/2010 -1,291.00	01/20/2011
60,107.00		2066. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 55,554.00					11/17/2010 4,553.00	01/20/2011
13,428.00		482. ORACLE CORP PROPERTY TYPE: SECURITIES 7,230.00					08/08/2006 6,198.00	12/02/2010
4,116.00		135. ORACLE CORP PROPERTY TYPE: SECURITIES 2,025.00					08/08/2006 2,091.00	12/15/2010
6,612.00		218. ORACLE CORP PROPERTY TYPE: SECURITIES 7,049.00					01/24/2011 -437.00	03/16/2011
5,753.00		182. ORACLE CORP PROPERTY TYPE: SECURITIES 6,135.00					04/13/2011 -382.00	06/13/2011
12,090.00		197. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 11,359.00					10/29/2010 731.00	12/02/2010
3,720.00		60. O REILLY AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 3,460.00					10/29/2010 260.00	12/15/2010
1,039.00		22. P G & E CORPORATION PROPERTY TYPE: SECURITIES 845.00					06/25/2009 194.00	11/10/2010
3,711.00		78. P G & E CORPORATION PROPERTY TYPE: SECURITIES 2,997.00					06/25/2009 714.00	12/02/2010
2,121.00		50. P G & E CORPORATION PROPERTY TYPE: SECURITIES 1,921.00					06/25/2009 200.00	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)	
20,028.00		245. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 15,516.00					09/02/2010 4,512.00	11/24/2010
5,477.00		67. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 4,039.00					02/26/2010 1,438.00	11/24/2010
12,199.00		145. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 8,742.00					02/26/2010 3,457.00	12/02/2010
3,890.00		45. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 2,713.00					02/26/2010 1,177.00	12/15/2010
35,623.00		414. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 24,960.00					02/26/2010 10,663.00	12/30/2010
36,169.00		408. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 24,599.00					02/26/2010 11,570.00	02/25/2011
355.00		4. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 241.00					02/26/2010 114.00	02/25/2011
355.00		4. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 241.00					02/26/2010 114.00	02/25/2011
12,336.00		138. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 8,320.00					02/26/2010 4,016.00	03/03/2011
3,281.00		38. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 2,291.00					02/26/2010 990.00	03/16/2011
19,734.00		227. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 13,686.00					02/26/2010 6,048.00	05/13/2011

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50,595.00		582. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 35,083.00					02/26/2010 15,512.00	05/13/2011
32,892.00		376. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 22,665.00					02/26/2010 10,227.00	05/26/2011
19,245.00		220. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 13,254.00					02/26/2010 5,991.00	05/26/2011
30,093.00		344. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 20,643.00					05/21/2010 9,450.00	05/26/2011
15,048.00		240. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 12,199.00					10/01/2010 2,849.00	12/02/2010
4,096.00		67. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 3,406.00					10/01/2010 690.00	12/15/2010
9,132.00		135. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 6,862.00					10/01/2010 2,270.00	03/08/2011
30,034.00		444. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 21,441.00					09/20/2010 8,593.00	03/08/2011
12,853.00		190. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 8,896.00					09/08/2010 3,957.00	03/08/2011
15,874.00		256. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 11,986.00					09/08/2010 3,888.00	03/10/2011
22,137.00		357. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 16,172.00					07/22/2010 5,965.00	03/10/2011

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4,088.00		60. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 2,718.00					07/22/2010 1,370.00	03/16/2011
23,334.00		398. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 26,813.00					04/29/2011 -3,479.00	05/13/2011
16,005.00		273. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 12,367.00					07/22/2010 3,638.00	05/13/2011
2,036.00		37. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 1,676.00					07/22/2010 360.00	06/13/2011
120,027.00		2380. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES 107,811.00					07/22/2010 12,216.00	08/04/2011
715.00		38. PEPSCO HLDGS INC PROPERTY TYPE: SECURITIES 857.00					12/23/2005 -142.00	11/10/2010
2,520.00		136. PEPSCO HLDGS INC PROPERTY TYPE: SECURITIES 3,067.00					12/23/2005 -547.00	12/02/2010
1,567.00		87. PEPSCO HLDGS INC PROPERTY TYPE: SECURITIES 1,962.00					12/23/2005 -395.00	03/16/2011
907.00		48. PEPSCO HLDGS INC PROPERTY TYPE: SECURITIES 1,083.00					12/23/2005 -176.00	09/06/2011
3,589.00		48. PERRIGO CO COM PROPERTY TYPE: SECURITIES 3,709.00					03/08/2011 -120.00	03/16/2011
3,915.00		47. PERRIGO CO COM PROPERTY TYPE: SECURITIES 4,073.00					04/13/2011 -158.00	06/13/2011

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19,436.00		221. PERRIGO CO COM PROPERTY TYPE: SECURITIES 19,152.00					04/13/2011 284.00	08/12/2011
15,654.00		178. PERRIGO CO COM PROPERTY TYPE: SECURITIES 13,753.00					03/08/2011 1,901.00	08/12/2011
557.00		79. PETROQUEST ENERGY INC COM PROPERTY TYPE: SECURITIES 659.00					07/27/2011 -102.00	09/06/2011
401.00		24. PFIZER INC PROPERTY TYPE: SECURITIES 565.00					06/12/2006 -164.00	11/10/2010
26,530.00		1604. PFIZER INC PROPERTY TYPE: SECURITIES 37,757.00					06/12/2006 -11,227.00	12/01/2010
2,646.00		160. PFIZER INC PROPERTY TYPE: SECURITIES 3,462.00					10/31/2005 -816.00	12/01/2010
16,044.00		970. PFIZER INC PROPERTY TYPE: SECURITIES 18,818.00					05/28/2008 -2,774.00	12/01/2010
7,112.00		430. PFIZER INC PROPERTY TYPE: SECURITIES 7,413.00					12/29/2008 -301.00	12/01/2010
16,195.00		1762. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 16,038.00					04/08/2011 157.00	05/19/2011
12,954.00		1421. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 12,934.00					04/08/2011 20.00	05/20/2011
2,263.00		30. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 2,239.00					11/24/2010 24.00	12/02/2010

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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)	
2,279.00		29. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 2,281.00				12/15/2010 -2.00	12/15/2010
4,482.00		56. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 4,492.00				12/30/2010 -10.00	03/16/2011
7,428.00		81. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 6,498.00				12/30/2010 930.00	04/15/2011
9,903.00		108. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 8,493.00				12/15/2010 1,410.00	04/15/2011
7,519.00		82. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 6,423.00				02/01/2011 1,096.00	04/15/2011
35,003.00		330. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 25,849.00				02/01/2011 9,154.00	04/20/2011
7,849.00		74. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 5,524.00				11/24/2010 2,325.00	04/20/2011
17,361.00		167. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 12,467.00				11/24/2010 4,894.00	05/26/2011
19,247.00		171. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 12,765.00				11/24/2010 6,482.00	07/18/2011
9,680.00		86. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 6,394.00				12/01/2010 3,286.00	07/18/2011
3,837.00		76. POLYCOM INC COM PROPERTY TYPE: SECURITIES 3,777.00				02/14/2011 60.00	03/16/2011

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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)	
3,673.00		63. POLYCOM INC COM PROPERTY TYPE: SECURITIES 3,136.00					03/24/2011 537.00	06/13/2011
26,658.00		426. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 26,812.00					10/27/2010 -154.00	11/24/2010
28,535.00		456. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 26,804.00					12/23/2005 1,731.00	11/24/2010
7,725.00		124. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 7,289.00					12/23/2005 436.00	12/02/2010
2,419.00		38. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 2,234.00					12/23/2005 185.00	12/15/2010
60,290.00		967. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 56,840.00					12/23/2005 3,450.00	03/03/2011
1,800.00		30. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 1,763.00					12/23/2005 37.00	03/16/2011
37,646.00		625. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 36,738.00					12/23/2005 908.00	03/17/2011
29,515.00		490. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 27,420.00					05/04/2006 2,095.00	03/17/2011
13,854.00		230. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 12,582.00					07/18/2005 1,272.00	03/17/2011
1,162.00		65. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 1,359.00					06/27/2011 -197.00	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)	
1,269.00		23. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 1,818.00					03/24/2008 -549.00	11/10/2010
4,214.00		79. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 6,245.00					03/24/2008 -2,031.00	12/02/2010
3,020.00		51. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 4,032.00					03/24/2008 -1,012.00	03/16/2011
3,053.00		60. QUALCOMM INC PROPERTY TYPE: SECURITIES 3,535.00					02/25/2011 -482.00	03/16/2011
4,054.00		74. QUALCOMM INC PROPERTY TYPE: SECURITIES 4,360.00					02/25/2011 -306.00	06/13/2011
7,242.00		83. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 6,358.00					04/29/2011 884.00	05/26/2011
16,228.00		186. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 14,131.00					04/29/2011 2,097.00	05/26/2011
927.00		18. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 856.00					09/24/2010 71.00	11/10/2010
3,339.00		65. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 3,093.00					09/24/2010 246.00	12/02/2010
2,421.00		41. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 1,951.00					09/24/2010 470.00	03/16/2011
20,445.00		142. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 15,435.00					10/13/2010 5,010.00	11/24/2010

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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)	
22,461.00		156. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 14,863.00				06/11/2010 7,598.00	11/24/2010
11,463.00		80. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 7,622.00				06/11/2010 3,841.00	12/02/2010
3,411.00		25. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 2,382.00				06/11/2010 1,029.00	12/15/2010
35,674.00		276. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 26,295.00				06/11/2010 9,379.00	01/24/2011
116,089.00		895. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 85,270.00				06/11/2010 30,819.00	02/28/2011
44,620.00		344. SALESFORCE.COM INC PROPERTY TYPE: SECURITIES 31,195.00				07/08/2010 13,425.00	02/28/2011
5,799.00		72. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 5,836.00				12/01/2010 -37.00	12/02/2010
3,323.00		41. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 3,323.00				12/01/2010	12/15/2010
6,577.00		79. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 6,552.00				12/30/2010 25.00	03/16/2011
4,518.00		54. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 4,638.00				06/09/2011 -120.00	06/13/2011
782.00		15. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 733.00				02/19/2010 49.00	11/10/2010

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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)	
3,121.00		53. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 2,590.00					02/19/2010 531.00	12/02/2010
2,144.00		35. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 1,710.00					02/19/2010 434.00	03/16/2011
3,357.00		68. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 3,323.00					02/19/2010 34.00	08/03/2011
38,060.00		771. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 21,054.00					10/17/2008 17,006.00	08/03/2011
45,150.00		1079. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES 29,465.00					10/17/2008 15,685.00	08/08/2011
626.00		12. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 590.00					08/10/2007 36.00	11/10/2010
12,155.00		219. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 11,349.00					11/02/2010 806.00	12/02/2010
3,840.00		67. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 3,472.00					11/02/2010 368.00	12/15/2010
8,215.00		143. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 7,034.00					08/10/2007 1,181.00	01/27/2011
37,112.00		646. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 24,540.00					12/23/2005 12,572.00	01/27/2011
5,478.00		97. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 4,719.00					10/13/2010 759.00	03/16/2011

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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)	
41,142.00		684. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 25,983.00				12/23/2005 15,159.00	03/31/2011
4,812.00		80. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 2,947.00				12/29/2008 1,865.00	03/31/2011
4,932.00		82. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 2,828.00				06/29/2005 2,104.00	03/31/2011
3,785.00		68. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 3,308.00				10/13/2010 477.00	06/13/2011
14,796.00		268. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 13,037.00				10/13/2010 1,759.00	08/02/2011
24,402.00		442. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 20,659.00				10/01/2010 3,743.00	08/02/2011
7,839.00		142. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 6,512.00				05/06/2010 1,327.00	08/02/2011
19,433.00		352. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 15,231.00				06/14/2010 4,202.00	08/02/2011
9,987.00		160. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 10,242.00				10/13/2010 -255.00	12/02/2010
3,218.00		50. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 3,201.00				10/13/2010 17.00	12/15/2010
5,639.00		77. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 5,639.00				02/10/2011	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)	
24,185.00		333. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 24,389.00					02/10/2011 -204.00	04/29/2011
44,521.00		613. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 39,240.00					10/13/2010 5,281.00	04/29/2011
2,490.00		37. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 2,368.00					10/13/2010 122.00	06/13/2011
42,851.00		616. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 39,432.00					10/13/2010 3,419.00	06/24/2011
20,452.00		294. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 18,196.00					11/02/2010 2,256.00	06/24/2011
10,295.00		148. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 9,142.00					10/29/2010 1,153.00	06/24/2011
39,538.00		581. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 35,888.00					10/29/2010 3,650.00	07/18/2011
50,426.00		741. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES 45,564.00					10/20/2010 4,862.00	07/18/2011
14,201.00		185. STERICYCLE INC PROPERTY TYPE: SECURITIES 12,469.00					09/08/2010 1,732.00	12/02/2010
4,160.00		52. STERICYCLE INC PROPERTY TYPE: SECURITIES 3,505.00					09/08/2010 655.00	12/15/2010
6,264.00		74. STERICYCLE INC PROPERTY TYPE: SECURITIES 4,988.00					09/08/2010 1,276.00	03/16/2011

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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)	
4,439.00		52. STERICYCLE INC PROPERTY TYPE: SECURITIES 3,505.00				09/08/2010 934.00	06/13/2011
40,892.00		40000. SUNTRUST BANK (FDIC) 12/16/08 3.0 PROPERTY TYPE: SECURITIES 40,195.00				12/11/2008 697.00	12/22/2010
9,031.00		1385. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 11,852.00				12/23/2005 -2,821.00	11/05/2010
9,390.00		1462. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 12,510.00				12/23/2005 -3,120.00	11/05/2010
7,527.00		1151. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 9,849.00				12/23/2005 -2,322.00	11/05/2010
420.00		62. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 531.00				12/23/2005 -111.00	12/02/2010
1,530.00		226. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,932.00				03/14/2006 -402.00	12/02/2010
996.00		181. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,548.00				03/14/2006 -552.00	03/16/2011
1,181.00		203. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,736.00				03/14/2006 -555.00	05/05/2011
3,661.00		616. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 5,267.00				03/14/2006 -1,606.00	05/06/2011
1,046.00		176. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,434.00				09/21/2006 -388.00	05/06/2011

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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)	
392.00		66. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 532.00					10/28/2005 -140.00	05/06/2011
321.00		54. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 417.00					11/08/2005 -96.00	05/06/2011
3,750.00		631. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 4,575.00					07/06/2006 -825.00	05/06/2011
5,120.00		884. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 6,409.00					07/06/2006 -1,289.00	05/09/2011
4,253.00		729. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 5,285.00					07/06/2006 -1,032.00	05/10/2011
2,828.00		497. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 3,603.00					07/06/2006 -775.00	05/19/2011
2,585.00		461. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 3,342.00					07/06/2006 -757.00	05/19/2011
1,144.00		204. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,469.00					10/26/2005 -325.00	05/19/2011
7,739.00		1380. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 7,404.00					08/14/2007 335.00	05/19/2011
544.00		97. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 500.00					08/13/2007 44.00	05/19/2011
1,675.00		289. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 1,489.00					08/13/2007 186.00	05/20/2011

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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)	
4,797.00		861. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 4,438.00				08/13/2007 359.00	05/23/2011
4,024.00		740. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 3,814.00				08/13/2007 210.00	05/24/2011
6,810.00		1213. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 6,252.00				08/13/2007 558.00	07/28/2011
6,007.00		1070. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES 4,094.00				12/29/2008 1,913.00	07/28/2011
370.00		50. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 507.00				04/21/2011 -137.00	09/06/2011
742.00		173. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 1,272.00				09/22/2009 -530.00	11/10/2010
3,310.00		621. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 4,564.00				09/22/2009 -1,254.00	12/02/2010
4,412.00		793. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 5,828.00				09/22/2009 -1,416.00	03/08/2011
17,910.00		3219. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 21,158.00				09/16/2009 -3,248.00	03/08/2011
14,798.00		3140. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 20,639.00				09/16/2009 -5,841.00	03/30/2011
1,592.00		341. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 2,241.00				09/16/2009 -649.00	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)	
10,034.00		2149. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 10,164.00					11/28/2008 -130.00	03/30/2011
5,313.00		1138. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 5,308.00					11/26/2008 5.00	03/30/2011
3,959.00		875. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 4,081.00					11/26/2008 -122.00	04/08/2011
174.00		38. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 177.00					11/26/2008 -3.00	04/08/2011
8,730.00		1910. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 7,396.00					08/18/2010 1,334.00	04/08/2011
9,697.00		2282. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 8,837.00					08/18/2010 860.00	04/20/2011
24,113.00		5743. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 22,240.00					08/18/2010 1,873.00	04/21/2011
3,695.00		880. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES 3,343.00					12/29/2008 352.00	04/21/2011
28,637.00		551. TARGET CORP PROPERTY TYPE: SECURITIES 29,060.00					09/03/2010 -423.00	10/29/2010
140,637.00		2706. TARGET CORP PROPERTY TYPE: SECURITIES 142,226.00					09/02/2010 -1,589.00	10/29/2010
33,700.00		30000. TARGET CORP 5/01/2007 5.375 5/01/ PROPERTY TYPE: SECURITIES 29,400.00					11/20/2007 4,300.00	03/08/2011

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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)	
2,591.00		48. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 2,665.00				05/27/2011 -74.00	06/13/2011
1,967.00		39. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 2,160.00				09/21/2010 -193.00	11/10/2010
7,026.00		141. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 7,810.00				09/21/2010 -784.00	12/02/2010
4,251.00		89. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 4,930.00				09/21/2010 -679.00	03/16/2011
1,859.00		47. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 2,603.00				09/21/2010 -744.00	09/06/2011
2,384.00		38. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 2,481.00				05/26/2011 -97.00	06/13/2011
535.00		11. TIDEWATER INC PROPERTY TYPE: SECURITIES 498.00				12/23/2005 37.00	11/10/2010
66,408.00		1284. TIDEWATER INC PROPERTY TYPE: SECURITIES 58,179.00				12/23/2005 8,229.00	12/27/2010
3,620.00		70. TIDEWATER INC PROPERTY TYPE: SECURITIES 3,044.00				10/24/2005 576.00	12/27/2010
10,344.00		200. TIDEWATER INC PROPERTY TYPE: SECURITIES 7,678.00				12/29/2008 2,666.00	12/27/2010
2,743.00		38. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 2,760.00				06/09/2011 -17.00	06/13/2011

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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)	
5,596.00		183. TIME WARNER INC PROPERTY TYPE: SECURITIES 5,584.00					12/10/2009 12.00	10/01/2010
15,535.00		508. TIME WARNER INC PROPERTY TYPE: SECURITIES 15,259.00					05/21/2010 276.00	10/01/2010
146,790.00		4800. TIME WARNER INC PROPERTY TYPE: SECURITIES 136,714.00					10/15/2009 10,076.00	10/01/2010
13,150.00		430. TIME WARNER INC PROPERTY TYPE: SECURITIES 12,247.00					10/15/2009 903.00	10/01/2010
1,612.00		51. TIME WARNER INC PROPERTY TYPE: SECURITIES 1,976.00					08/16/2007 -364.00	11/10/2010
5,567.00		183. TIME WARNER INC PROPERTY TYPE: SECURITIES 7,091.00					08/16/2007 -1,524.00	12/02/2010
4,078.00		116. TIME WARNER INC PROPERTY TYPE: SECURITIES 4,495.00					08/16/2007 -417.00	03/16/2011
2,305.00		77. TIME WARNER INC PROPERTY TYPE: SECURITIES 2,984.00					08/16/2007 -679.00	09/06/2011
4,297.00		227. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 4,755.00					07/22/2010 -458.00	10/27/2010
10,004.00		529. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 11,081.00					07/22/2010 -1,077.00	10/27/2010
112,778.00		5873. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 123,018.00					07/22/2010 -10,240.00	11/02/2010

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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)	
16,534.00		861. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 17,985.00				10/13/2010 -1,451.00	11/02/2010
26,193.00		1364. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 25,629.00				08/27/2010 564.00	11/02/2010
1,070.00		19. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 882.00				01/24/2008 188.00	11/10/2010
3,796.00		69. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 3,202.00				01/24/2008 594.00	12/02/2010
2,511.00		43. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 1,995.00				01/24/2008 516.00	03/16/2011
111,692.00		2271. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 105,385.00				01/24/2008 6,307.00	08/24/2011
7,869.00		160. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES 6,932.00				12/29/2008 937.00	08/24/2011
904.00		36. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 1,116.00				12/23/2005 -212.00	11/10/2010
3,245.00		132. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 4,092.00				12/23/2005 -847.00	12/02/2010
4,024.00		154. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 4,774.00				12/23/2005 -750.00	03/16/2011
34,454.00		1577. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 48,882.00				12/23/2005 -14,428.00	08/12/2011

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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)	
1,203.00		57. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 1,767.00					12/23/2005 -564.00	09/06/2011
25,803.00		8470. USEC INC PROPERTY TYPE: SECURITIES 39,665.00					03/14/2011 -13,862.00	06/27/2011
1,286.00		422. USEC INC PROPERTY TYPE: SECURITIES 1,955.00					03/18/2011 -669.00	06/27/2011
15,952.00		5024. USEC INC PROPERTY TYPE: SECURITIES 23,273.00					03/18/2011 -7,321.00	07/05/2011
11,694.00		3683. USEC INC PROPERTY TYPE: SECURITIES 15,462.00					03/15/2011 -3,768.00	07/05/2011
3,459.00		74. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 3,216.00					02/17/2011 243.00	03/16/2011
33,061.00		669. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 32,090.00					03/24/2011 971.00	04/13/2011
5,041.00		102. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 4,433.00					02/17/2011 608.00	04/13/2011
24,261.00		357. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 15,515.00					02/17/2011 8,746.00	09/09/2011
11,824.00		126. UNION PAC CORP PROPERTY TYPE: SECURITIES 8,884.00					04/28/2008 2,940.00	12/02/2010
1,689.00		18. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,269.00					04/28/2008 420.00	12/02/2010

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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)	
3,783.00		41. UNION PAC CORP PROPERTY TYPE: SECURITIES 2,891.00					04/28/2008 892.00	12/15/2010
5,350.00		58. UNION PAC CORP PROPERTY TYPE: SECURITIES 4,089.00					04/28/2008 1,261.00	03/16/2011
64,413.00		674. UNION PAC CORP PROPERTY TYPE: SECURITIES 47,523.00					04/28/2008 16,890.00	04/20/2011
2,827.00		28. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,974.00					04/28/2008 853.00	06/13/2011
13,150.00		134. UNION PAC CORP PROPERTY TYPE: SECURITIES 9,448.00					04/28/2008 3,702.00	08/02/2011
31,938.00		30000. UNION PAC CORP 08/24/07 5.450 01/ PROPERTY TYPE: SECURITIES 30,232.00					04/14/2009 1,706.00	08/30/2011
3,064.00		448. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 3,233.00					11/04/2010 -169.00	12/02/2010
1,599.00		281. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 2,028.00					11/04/2010 -429.00	03/16/2011
18,738.00		2951. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 21,294.00					11/04/2010 -2,556.00	03/29/2011
1,245.00		196. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 1,166.00					10/11/2010 79.00	03/29/2011
15,780.00		2538. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 15,100.00					10/11/2010 680.00	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)	
5,741.00		921. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 5,480.00					10/11/2010 261.00	04/08/2011
7,449.00		1195. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 6,740.00					09/23/2010 709.00	04/08/2011
1,159.00		186. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 1,032.00					09/22/2010 127.00	04/08/2011
6,581.00		1022. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 5,672.00					09/22/2010 909.00	04/29/2011
10,670.00		1657. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 9,149.00					09/21/2010 1,521.00	04/29/2011
5,430.00		843. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 4,655.00					09/21/2010 775.00	04/29/2011
6,494.00		1045. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 5,770.00					09/21/2010 724.00	05/05/2011
4,682.00		732. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 4,042.00					09/21/2010 640.00	05/06/2011
15,103.00		2551. UNITED ONLINE INC PROPERTY TYPE: SECURITIES 14,086.00					09/21/2010 1,017.00	05/18/2011
24,244.00		20000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 23,993.00					05/31/2011 251.00	06/23/2011
30,305.00		25000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 28,721.00					02/28/2011 1,584.00	06/23/2011

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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)	
215,632.00		200000. U S TREASURY BOND 08/15/09 4.500 PROPERTY TYPE: SECURITIES 210,024.00					06/14/2010 5,608.00	10/27/2010
21,563.00		20000. U S TREASURY BOND 08/15/09 4.500 PROPERTY TYPE: SECURITIES 20,809.00					11/19/2009 754.00	10/27/2010
124,199.00		125000. U S TREASURY BOND 08/15/09 4.500 PROPERTY TYPE: SECURITIES 130,054.00					11/19/2009 -5,855.00	01/25/2011
52,063.00		55000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES 54,652.00					12/21/2010 -2,589.00	02/10/2011
113,592.00		120000. US TREASURY N/B 11/15/10 4.3750 PROPERTY TYPE: SECURITIES 116,667.00					01/25/2011 -3,075.00	02/10/2011
4,717.00		5000. US TREASURY N/B 11/15/10 4.3750 11 PROPERTY TYPE: SECURITIES 4,861.00					01/25/2011 -144.00	02/10/2011
28,304.00		30000. US TREASURY N/B 11/15/10 4.3750 1 PROPERTY TYPE: SECURITIES 28,450.00					02/09/2011 -146.00	02/10/2011
27,911.00		25000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 27,814.00					08/09/2011 97.00	08/29/2011
35,510.00		30000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 36,063.00					09/06/2011 -553.00	09/14/2011
128,387.00		115000. US TREASURY N/B 11/15/2005 4.500 PROPERTY TYPE: SECURITIES 132,160.00					09/13/2010 -3,773.00	01/06/2011
152,666.00		150000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 165,241.00					10/08/2010 -12,575.00	01/13/2011

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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)	
152,666.00		150000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 163,190.00				08/24/2010 -10,524.00	01/13/2011
61,066.00		60000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 63,221.00				12/06/2010 -2,155.00	01/13/2011
366,398.00		360000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 370,450.00				06/22/2010 -4,052.00	01/13/2011
91,600.00		90000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 92,180.00				12/21/2010 -580.00	01/13/2011
111,955.00		110000. UNITED STATES TREAS NTS 05/17/10 PROPERTY TYPE: SECURITIES 112,385.00				01/03/2011 -430.00	01/13/2011
134,585.00		130000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 135,109.00				08/24/2010 -524.00	11/17/2010
101,304.00		100000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 103,930.00				08/24/2010 -2,626.00	12/14/2010
161,906.00		160000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 166,288.00				08/24/2010 -4,382.00	12/28/2010
183,080.00		180000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 187,074.00				08/24/2010 -3,994.00	01/04/2011
181,927.00		180000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 187,074.00				08/24/2010 -5,147.00	01/05/2011
50,531.00		50000. US TREASURY NOTE 06/01/10 2.125 0 PROPERTY TYPE: SECURITIES 51,965.00				08/24/2010 -1,434.00	01/05/2011

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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)	
131,381.00		130000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 132,976.00				07/22/2010 -1,595.00	01/05/2011
579,507.00		570000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 583,050.00				07/22/2010 -3,543.00	01/12/2011
406,672.00		400000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 407,876.00				12/08/2010 -1,204.00	01/12/2011
376,171.00		370000. US TREASURY NOTE 06/01/10 2.125 PROPERTY TYPE: SECURITIES 372,646.00				06/07/2010 3,525.00	01/12/2011
211,330.00		205000. TSY INFL IX N/B 07/15/10 1.250 0 PROPERTY TYPE: SECURITIES 213,969.00				11/16/2010 -2,639.00	01/31/2011
67,007.00		65000. TSY INFL IX N/B 07/15/10 1.250 07 PROPERTY TYPE: SECURITIES 64,980.00				07/13/2010 2,027.00	01/31/2011
202,226.00		200000. US TREASURY NOTE 07/15/10 1.000 PROPERTY TYPE: SECURITIES 201,805.00				08/24/2010 421.00	10/01/2010
25,336.00		25000. US TREASURY NOTE 07/15/10 1.000 0 PROPERTY TYPE: SECURITIES 25,226.00				08/24/2010 110.00	11/08/2010
283,182.00		280000. US TREASURY NOTE 07/15/10 1.000 PROPERTY TYPE: SECURITIES 282,528.00				08/24/2010 654.00	11/10/2010
150,521.00		150000. US TREASURY NOTE 07/15/10 1.000 PROPERTY TYPE: SECURITIES 151,354.00				08/24/2010 -833.00	12/17/2010
100,348.00		100000. US TREASURY NOTE 07/15/10 1.000 PROPERTY TYPE: SECURITIES 100,903.00				08/24/2010 -555.00	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)	
145,680.00		145000. US TREASURY NOTE 07/15/10 1.000 PROPERTY TYPE: SECURITIES 146,309.00					08/24/2010 -629.00	01/13/2011
502,344.00		500000. US TREASURY NOTE 07/15/10 1.000 PROPERTY TYPE: SECURITIES 502,619.00					12/08/2010 -275.00	01/13/2011
607,836.00		605000. US TREASURY NOTE 07/15/10 1.000 PROPERTY TYPE: SECURITIES 606,774.00					07/29/2010 1,062.00	01/13/2011
178,677.00		175000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 180,039.00					08/24/2010 -1,362.00	11/16/2010
24,573.00		25000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 25,720.00					08/24/2010 -1,147.00	12/30/2010
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
73,315.00		75000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 75,234.00					08/02/2010 -1,919.00	03/08/2011
153,020.00		155000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 155,484.00					08/02/2010 -2,464.00	03/11/2011
130,071.00		130000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 130,406.00					08/02/2010 -335.00	05/04/2011
291,337.00		290000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 290,906.00					08/02/2010 431.00	05/13/2011
30,138.00		30000. UNITED STATES TREAS NTS 07/31/10 PROPERTY TYPE: SECURITIES 29,395.00					03/08/2011 743.00	05/13/2011

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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)	
51,405.00		55000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 51,525.00					01/13/2011 -120.00	01/21/2011
73,463.00		80000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 74,982.00					01/13/2011 -1,519.00	02/16/2011
60,224.00		65000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 60,946.00					01/13/2011 -722.00	03/08/2011
192,196.00		205000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 192,225.00					01/13/2011 -29.00	03/11/2011
18,880.00		20000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 18,949.00					03/15/2011 -69.00	03/15/2011
56,641.00		60000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 56,265.00					01/13/2011 376.00	03/15/2011
28,897.00		30000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 28,418.00					03/17/2011 479.00	05/17/2011
24,396.00		25000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 23,687.00					03/17/2011 709.00	06/01/2011
24,396.00		25000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 23,686.00					04/29/2011 710.00	06/01/2011
34,243.00		35000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 33,165.00					04/29/2011 1,078.00	06/08/2011
24,459.00		25000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 23,481.00					01/13/2011 978.00	06/08/2011

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58,017.00		60000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 58,835.00				06/09/2011 -818.00	06/14/2011
420,625.00		435000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 408,621.00				01/13/2011 12,004.00	06/14/2011
91,861.00		95000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 87,985.00				03/03/2011 3,876.00	06/14/2011
95,854.00		95000. US TREASURY NOTES 12/31/2010 2.12 PROPERTY TYPE: SECURITIES 95,583.00				01/12/2011 271.00	01/19/2011
322,144.00		325000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 326,993.00				01/12/2011 -4,849.00	02/10/2011
155,224.00		155000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 155,951.00				01/12/2011 -727.00	02/22/2011
230,880.00		230000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 231,411.00				01/12/2011 -531.00	03/10/2011
136,761.00		135000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 135,828.00				01/12/2011 933.00	03/17/2011
467,619.00		460000. US TREASURY NOTES 12/31/2010 2.1 PROPERTY TYPE: SECURITIES 462,821.00				01/12/2011 4,798.00	05/05/2011
125,967.00		125000. TSY INFL IX N/B 01/31/11 1.125 0 PROPERTY TYPE: SECURITIES 125,927.00				01/31/2011 40.00	03/03/2011
137,173.00		140000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 138,219.00				01/13/2011 -1,046.00	02/08/2011

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123,550.00		125000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 123,523.00					01/13/2011 27.00	04/21/2011
842,828.00		850000. UNITED STATES TREAS NTS 11/15/10 PROPERTY TYPE: SECURITIES 840,119.00					01/13/2011 2,709.00	05/06/2011
99,765.00		100000. US TREASURY NOTE 11/30/10 .500 1 PROPERTY TYPE: SECURITIES 99,766.00					12/08/2010 -1.00	12/15/2010
99,785.00		100000. US TREASURY NOTE 11/30/10 .500 1 PROPERTY TYPE: SECURITIES 99,766.00					12/08/2010 19.00	12/21/2010
220,434.00		215000. US TREASURY NOTES 04/15/11 1.250 PROPERTY TYPE: SECURITIES 217,058.00					05/09/2011 3,376.00	09/06/2011
92,275.00		90000. US TREASURY NOTES 04/15/11 1.250 PROPERTY TYPE: SECURITIES 90,629.00					05/06/2011 1,646.00	09/06/2011
189,668.00		185000. US TREASURY NOTES 04/15/11 1.250 PROPERTY TYPE: SECURITIES 186,294.00					05/06/2011 3,374.00	09/06/2011
100,746.00		100000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 100,465.00					05/05/2011 281.00	05/09/2011
50,506.00		50000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 50,232.00					05/05/2011 274.00	05/17/2011
36,020.00		35000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 35,584.00					05/31/2011 436.00	06/27/2011
30,874.00		30000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 30,139.00					05/05/2011 735.00	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)	
105,523.00		100000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 102,652.00					07/11/2011 2,871.00	09/14/2011
105,523.00		100000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 102,371.00					07/21/2011 3,152.00	09/14/2011
80,836.00		75000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 75,164.00					06/14/2011 5,672.00	08/09/2011
55,199.00		50000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 54,109.00					08/31/2000 1,090.00	09/14/2011
16,560.00		15000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 15,033.00					06/14/2011 1,527.00	09/14/2011
1,368.00		18. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,374.00					04/22/2010 -6.00	11/10/2010
14,658.00		189. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 14,428.00					04/22/2010 230.00	12/01/2010
47,929.00		618. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 36,036.00					03/16/2006 11,893.00	12/01/2010
33,969.00		438. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 25,198.00					12/23/2005 8,771.00	12/01/2010
76,882.00		972. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 55,919.00					12/23/2005 20,963.00	12/27/2010
2,215.00		28. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,443.00					11/08/2005 772.00	12/27/2010

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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)	
4,271.00		54. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 2,780.00				10/24/2005 1,491.00	12/27/2010
9,492.00		120. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 6,095.00				12/29/2008 3,397.00	12/27/2010
3,065.00		37. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,276.00				05/13/2011 -211.00	06/13/2011
2,449.00		67. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,214.00				01/27/2010 235.00	11/10/2010
12,165.00		322. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 10,642.00				08/04/2010 1,523.00	12/02/2010
2,794.00		74. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,445.00				01/27/2010 349.00	12/02/2010
6,230.00		165. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 5,325.00				12/17/2009 905.00	12/02/2010
605.00		17. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 562.00				08/04/2010 43.00	12/15/2010
2,562.00		72. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,364.00				09/02/2010 198.00	12/15/2010
6,382.00		152. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 4,906.00				12/17/2009 1,476.00	03/16/2011
5,836.00		139. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 5,895.00				02/10/2011 -59.00	03/16/2011

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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)	
5,028.00		101. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 5,046.00				05/13/2011 -18.00	06/13/2011
60,605.00		65000. UTAH ST 09/30/10 3.289 7/1/20 [FE PROPERTY TYPE: SECURITIES 65,000.00				09/23/2010 -4,395.00	02/08/2011
1,121.00		14. V F CORP PROPERTY TYPE: SECURITIES 792.00				03/19/2009 329.00	11/10/2010
7,509.00		79. V F CORP PROPERTY TYPE: SECURITIES 4,468.00				03/19/2009 3,041.00	03/16/2011
81,234.00		637. V F CORP PROPERTY TYPE: SECURITIES 36,025.00				03/19/2009 45,209.00	09/20/2011
35,962.00		282. V F CORP PROPERTY TYPE: SECURITIES 13,605.00				03/05/2009 22,357.00	09/20/2011
21,244.00		671. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 20,714.00				09/02/2010 530.00	10/13/2010
2,628.00		83. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 2,546.00				08/27/2010 82.00	10/13/2010
8,646.00		256. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 8,232.00				10/29/2010 414.00	12/02/2010
2,695.00		78. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 2,508.00				10/29/2010 187.00	12/15/2010
5,388.00		144. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 5,540.00				02/11/2011 -152.00	03/16/2011

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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)	
3,803.00		107. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 4,117.00					02/11/2011 -314.00	06/13/2011
22,777.00		708. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 27,239.00					02/11/2011 -4,462.00	08/02/2011
19,914.00		619. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 21,462.00					12/30/2010 -1,548.00	08/02/2011
469.00		468.6 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 492.00					07/09/2004 -23.00	10/07/2010
329.00		328.59 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 345.00					07/09/2004 -16.00	11/07/2010
431.00		431.49 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 453.00					07/09/2004 -22.00	12/07/2010
465.00		464.86 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 488.00					07/09/2004 -23.00	01/07/2011
304.00		304.22 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 319.00					07/09/2004 -15.00	02/07/2011
484.00		484.17 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 508.00					07/09/2004 -24.00	03/07/2011
492.00		491.6 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 516.00					07/09/2004 -24.00	04/07/2011
559.00		558.6 VALT 2002-1 A4 6/1/2002 6.570 5/7/ PROPERTY TYPE: SECURITIES 587.00					07/09/2004 -28.00	05/07/2011

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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)	
543.00		543.33 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 571.00				07/09/2004 -28.00	06/07/2011
437.00		437.41 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 459.00				07/09/2004 -22.00	07/07/2011
469.00		468.78 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 492.00				07/09/2004 -23.00	08/07/2011
524.00		524.2 VALT 2002-1 A4 6/1/2002 6.570 5/7 PROPERTY TYPE: SECURITIES 550.00				07/09/2004 -26.00	09/07/2011
3,119.00		74. VARIAN SEMICONDUCTOR EQUIPMENT ASSO PROPERTY TYPE: SECURITIES 3,683.00				02/18/2011 -564.00	03/16/2011
35,409.00		758. VARIAN SEMICONDUCTOR EQUIPMENT ASS PROPERTY TYPE: SECURITIES 37,728.00				02/18/2011 -2,319.00	04/07/2011
982.00		21. VARIAN SEMICONDUCTOR EQUIPMENT ASSO PROPERTY TYPE: SECURITIES 1,045.00				02/18/2011 -63.00	04/07/2011
14,216.00		304. VARIAN SEMICONDUCTOR EQUIPMENT ASS PROPERTY TYPE: SECURITIES 15,131.00				02/18/2011 -915.00	04/07/2011
17,913.00		390. VARIAN SEMICONDUCTOR EQUIPMENT ASS PROPERTY TYPE: SECURITIES 19,411.00				02/18/2011 -1,498.00	04/08/2011
5,144.00		112. VARIAN SEMICONDUCTOR EQUIPMENT ASS PROPERTY TYPE: SECURITIES 5,572.00				02/17/2011 -428.00	04/08/2011
876.00		19. VARIAN SEMICONDUCTOR EQUIPMENT ASSO PROPERTY TYPE: SECURITIES 945.00				02/17/2011 -69.00	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)	
2,810.00		60. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 2,985.00					02/17/2011 -175.00	04/08/2011
15,042.00		326. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 16,217.00					02/17/2011 -1,175.00	04/08/2011
23,808.00		516. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 25,460.00					03/03/2011 -1,652.00	04/08/2011
7,710.00		171. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 8,437.00					03/03/2011 -727.00	04/11/2011
24,709.00		548. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 26,524.00					02/25/2011 -1,815.00	04/11/2011
6,224.00		138. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 6,679.00					02/25/2011 -455.00	04/11/2011
11,997.00		266. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 12,752.00					03/24/2011 -755.00	04/11/2011
3,518.00		78. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 3,463.00					03/17/2011 55.00	04/11/2011
14,658.00		325. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 14,430.00					03/17/2011 228.00	04/11/2011
2,285.00		70. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 2,224.00					09/20/2010 61.00	11/10/2010
7,796.00		240. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 7,626.00					09/20/2010 170.00	12/02/2010

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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)	
5,249.00		152. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 4,830.00				09/20/2010 419.00	03/16/2011
2,988.00		85. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 2,701.00				09/20/2010 287.00	09/06/2011
1,434.00		38. VIACOM INC-B PROPERTY TYPE: SECURITIES 1,169.00				06/24/2008 265.00	11/10/2010
5,320.00		134. VIACOM INC-B PROPERTY TYPE: SECURITIES 4,122.00				06/24/2008 1,198.00	12/02/2010
3,689.00		85. VIACOM INC-B PROPERTY TYPE: SECURITIES 2,615.00				06/24/2008 1,074.00	03/16/2011
2,741.00		61. VIACOM INC-B PROPERTY TYPE: SECURITIES 2,732.00				03/21/2011 9.00	09/06/2011
63,096.00		65000. VIRGINIA COLLEGE BLDG AUTH BONDS PROPERTY TYPE: SECURITIES 65,177.00				10/13/2010 -2,081.00	02/03/2011
29,401.00		2917. VISHAY INTERTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 35,671.00				12/23/2005 -6,270.00	10/11/2010
2,076.00		206. VISHAY INTERTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 2,206.00				06/29/2005 -130.00	10/11/2010
2,721.00		270. VISHAY INTERTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 2,387.00				05/28/2008 334.00	10/11/2010
21,126.00		2096. VISHAY INTERTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 17,995.00				02/14/2008 3,131.00	10/11/2010

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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)	
10,011.00		131. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 10,909.00					09/02/2010 -898.00	10/29/2010
58,383.00		764. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 57,907.00					07/22/2010 476.00	10/29/2010
113,585.00		1473. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 111,645.00					07/22/2010 1,940.00	11/04/2010
12,751.00		241. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 11,996.00					11/04/2010 755.00	12/02/2010
3,969.00		74. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 3,683.00					11/04/2010 286.00	12/15/2010
6,309.00		104. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 5,177.00					11/04/2010 1,132.00	12/30/2010
35,547.00		586. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 22,751.00					07/26/2010 12,796.00	12/30/2010
27,413.00		467. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 18,131.00					07/26/2010 9,282.00	01/20/2011
4,931.00		84. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 3,238.00					09/02/2010 1,693.00	01/20/2011
32,425.00		552. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 21,279.00					09/02/2010 11,146.00	02/01/2011
8,369.00		133. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 5,127.00					09/02/2010 3,242.00	02/17/2011

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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)	
17,619.00		280. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 10,684.00					07/23/2010 6,935.00	02/17/2011
50,899.00		868. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 33,122.00					07/23/2010 17,777.00	03/08/2011
51,334.00		885. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 33,770.00					07/23/2010 17,564.00	03/09/2011
33,991.00		586. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 21,966.00					07/22/2010 12,025.00	03/09/2011
5,225.00		96. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 5,487.00					03/03/2011 -262.00	03/16/2011
19,989.00		314. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 17,946.00					03/03/2011 2,043.00	05/26/2011
955.00		15. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 845.00					03/08/2011 110.00	05/26/2011
18,267.00		260. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 14,643.00					03/08/2011 3,624.00	09/23/2011
1,546.00		22. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 1,238.00					02/10/2011 308.00	09/23/2011
2,808.00		100. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 3,329.00					09/17/2008 -521.00	11/10/2010
10,249.00		360. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 11,985.00					09/17/2008 -1,736.00	12/02/2010

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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)	
81,496.00		2521.4 WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 83,938.00					09/17/2008 -2,442.00	01/27/2011
14,319.00		443. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 12,332.00					12/29/2008 1,987.00	01/27/2011
11,636.00		360. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 10,004.00					12/29/2008 1,632.00	01/27/2011
57,326.00		1773.6 WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 49,088.00					11/12/2008 8,238.00	01/27/2011
4,250.00		135. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 3,736.00					11/12/2008 514.00	03/16/2011
25,213.00		1067. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 34,252.00					03/18/2011 -9,039.00	08/08/2011
1,497.00		63. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 2,022.00					03/18/2011 -525.00	09/06/2011
33,303.00		35000. WESTPAC CAPITAL TRST IV 4/5/2004 PROPERTY TYPE: SECURITIES 34,267.00					02/08/2007 -964.00	07/20/2011
6,390.00		185. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 6,394.00					10/13/2010 -4.00	12/02/2010
3,450.00		99. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 3,421.00					10/13/2010 29.00	12/15/2010
14,492.00		442. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 15,276.00					10/13/2010 -784.00	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)	
14,197.00		433. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 14,803.00					11/02/2010 -606.00	01/26/2011
12,066.00		368. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 12,163.00					10/20/2010 -97.00	01/26/2011
10,089.00		279. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 9,222.00					10/20/2010 867.00	02/25/2011
3,882.00		99. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 3,272.00					10/20/2010 610.00	03/16/2011
16,442.00		407. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 12,947.00					10/01/2010 3,495.00	03/31/2011
2,386.00		65. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 2,068.00					10/01/2010 318.00	06/13/2011
21,300.00		665. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 21,154.00					10/01/2010 146.00	08/12/2011
11,450.00		342. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 10,879.00					10/01/2010 571.00	08/29/2011
1,507.00		45. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 1,409.00					09/21/2010 98.00	08/29/2011
9,274.00		277. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 8,649.00					09/20/2010 625.00	08/29/2011
2,619.00		421. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 3,042.00					09/21/2010 -423.00	12/02/2010

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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)	
2,225.00		336. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 2,428.00					09/21/2010 -203.00	03/16/2011
27,611.00		2970. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 21,458.00					09/21/2010 6,153.00	05/27/2011
12,154.00		202. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 11,417.00					08/27/2010 737.00	12/02/2010
3,278.00		56. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 3,165.00					08/27/2010 113.00	12/15/2010
3,391.00		58. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 3,278.00					08/27/2010 113.00	02/10/2011
21,810.00		373. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 20,811.00					08/31/2010 999.00	02/10/2011
15,554.00		266. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 14,757.00					08/13/2010 797.00	02/10/2011
13,273.00		227. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 12,198.00					07/19/2010 1,075.00	02/10/2011
136,801.00		2338. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 125,632.00					07/19/2010 11,169.00	02/11/2011
10,531.00		181. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 9,726.00					07/19/2010 805.00	02/14/2011
1,460.00		126. XEROX CORP PROPERTY TYPE: SECURITIES 1,227.00					03/29/2010 233.00	11/10/2010

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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)	
5,311.00		452. XEROX CORP PROPERTY TYPE: SECURITIES 4,402.00				03/29/2010 909.00	12/02/2010
3,846.00		386. XEROX CORP PROPERTY TYPE: SECURITIES 4,177.00				01/27/2011 -331.00	03/16/2011
1,724.00		223. XEROX CORP PROPERTY TYPE: SECURITIES 2,413.00				01/27/2011 -689.00	09/06/2011
58,010.00		60000. YUM BRANDS INC 08/31/10 3.875 11/ PROPERTY TYPE: SECURITIES 59,924.00				09/30/2010 -1,914.00	05/19/2011
469.00		. BANK OF AMERICA SECURITY LITIGATION PROPERTY TYPE: SECURITIES				469.00	09/16/2011
311.00		. THE CHILDREN'S PLACE - SECURITY LITIGA PROPERTY TYPE: SECURITIES				311.00	03/01/2011
29,412.00		. ENRON CORP - SECURITY LITIGATION PAYME PROPERTY TYPE: SECURITIES				29,412.00	01/28/2011
4,933.00		98. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 5,145.00				03/03/2011 -212.00	03/16/2011
4,245.00		79. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 4,148.00				03/03/2011 97.00	06/13/2011
1,313.00		60. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 1,885.00				02/14/2008 -572.00	11/10/2010
4,996.00		214. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 6,723.00				02/14/2008 -1,727.00	12/02/2010

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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)	
3,582.00		136. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 4,272.00					02/14/2008 -690.00	03/16/2011
32,028.00		1059. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 33,269.00					02/14/2008 -1,241.00	04/28/2011
55,104.00		1822. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 56,427.00					03/23/2007 -1,323.00	04/28/2011
2,540.00		84. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 939.00					02/10/2009 1,601.00	04/28/2011
413.00		69. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES 760.00					03/30/2011 -347.00	09/06/2011
1,190.00		37. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 1,712.00					03/31/2011 -522.00	09/06/2011
1,398.00		36. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 1,363.00					03/12/2010 35.00	11/10/2010
6,349.00		157. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 5,969.00					11/26/2010 380.00	12/02/2010
4,403.00		101. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 3,840.00					11/26/2010 563.00	03/16/2011
2,262.00		57. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 2,167.00					11/26/2010 95.00	09/06/2011
124.00		. LUCENT TECHNOLOGIES INC - SECURITY LIT PROPERTY TYPE: SECURITIES					124.00	06/01/2011

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)	
2,046.00		24. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 1,758.00					06/14/2010 288.00	10/20/2010
43,312.00		508. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 26,070.00					09/21/2009 17,242.00	10/20/2010
5,371.00		63. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 1,222.00					12/23/2005 4,149.00	10/20/2010
117,825.00		1509. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 29,260.00					12/23/2005 88,565.00	10/27/2010
20,614.00		264. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 4,208.00					09/21/2005 16,406.00	10/27/2010
3,624.00		37. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 3,822.00					02/17/2011 -198.00	03/16/2011
22,673.00		239. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 24,689.00					02/17/2011 -2,016.00	04/28/2011
39,084.00		412. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 40,611.00					02/14/2011 -1,527.00	04/28/2011
91,354.00		963. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES 92,919.00					02/11/2011 -1,565.00	04/28/2011
1,955.00		58. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 1,993.00					06/09/2011 -38.00	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)	
TOTAL GAIN(LOSS)							----- 2,679,243. =====	

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

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
MONEY MARKET INTEREST	372,551.	372,551.
	-----	-----
TOTAL	372,551.	372,551.
	=====	=====

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN DIVIDENDS	146,363.	146,363.
NONDIVIDEND DISTRIBUTIONS	4,915.	
DOMESTIC DIVIDENDS	452,143.	452,143.
CORPORATE INTEREST	115,325.	115,325.
FOREIGN INTEREST	7,595.	7,595.
MUNICIPAL INTEREST	2,148.	
U.S. GOVERNMENT INTEREST (FEDERAL TAXABLE	94,231.	94,231.
INTEREST EXEMPT FROM STATE TAXATION	1,365.	1,365.
NONDISTRIBUTIVE DIVIDENDS	-3,391.	
NONQUALIFIED FOREIGN DIVIDENDS	5,450.	5,450.
NONQUALIFIED DOMESTIC DIVIDENDS	8,113.	8,113.
	-----	-----
TOTAL	834,257.	830,585.
	=====	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
EXCISE TAX REFUND	221.

TOTALS	221.
	=====

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	660.	330.		330.
TOTALS	660.	330.	NONE	330.
	=====	=====	=====	=====

FORM 990PF, PART I - TAXES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
FOREIGN TAXES	629.	629.
FOREIGN TAXES ON QUALIFIED FOR	6,740.	6,740.
FOREIGN TAXES ON NONQUALIFIED	366.	366.
	-----	-----
TOTALS	7,735.	7,735.
	=====	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
BANK SERVICE FEES	272,138.	272,138.	
BANK SERVICE FEES	-25,435.	-25,435.	
OTHER MISC. EXPENSES	200.		200.
TOTALS	246,903.	246,703.	200.
	=====	=====	=====

TR U/W ELMA M LAPP FDN CONS

31-6229734

FORM 990PF, PART II - CORPORATE STOCK
=====

DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
SEE SCHEDULE ATTACHED	32,247,252.	30,278,942.
	-----	-----
TOTALS	32,247,252.	30,278,942.
	=====	=====

TR U/W ELMA M LAPP FDN CONS

31-62229734

FORM 990PF, PART II - CORPORATE BONDS
=====

DESCRIPTION -----	ENDING	
	BOOK VALUE -----	FMV ---
SEE SCHEDULE ATTACHED	14,371,652.	15,226,013.
	-----	-----
TOTALS	14,371,652.	15,226,013.
	=====	=====

STATE(S) WHERE THE FOUNDATION IS REGISTERED
=====

OH

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

=====

OFFICER NAME:

THE FIFTH THIRD BANK

ADDRESS:

38 FOUNTAIN SQUARE PLAZA
CINCINNATI, OH 45263

TITLE:

TRUSTEE

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 2

=====

RECIPIENT NAME:

UNIVERSITY OF CINCINNATI
COLLEGE OF MEDICINE

ADDRESS:

P. O. BOX 210641
CINCINNATI, OH 45221

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 1,584,976.

RECIPIENT NAME:

CINCINNATI MUSEUM ASSOCIATION
ATTN: RON CROPPER

ADDRESS:

953 EDEN PARK DRIVE
CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 264,161.

RECIPIENT NAME:

CINCINNATI SYMPHONY ORCHESTRA
C/O DONALD C. AUBERGER, JR.

ADDRESS:

1241 ELM STREET
CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 264,161.

RECIPIENT NAME:
CINCINNATI OPERA ASSOCIATION
C/O DARLENE ZOZ, MUSIC HALL
ADDRESS:
1243 ELM ST
CINCINNATI, OH 45202
RELATIONSHIP:
NONE
FOUNDATION STATUS OF RECIPIENT:
CHARITY
AMOUNT OF GRANT PAID 264,161.

TOTAL GRANTS PAID: 2,377,459.
=====

STATEMENT OF INVESTMENTS**AS OF 09/30/11**

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
MONEY MARKET INVESTMENTS						
150,621	FIFTH THIRD PRIME MONEY MARKET FUND (D) (INCOME INVESTMENT) CUSIP - 3509911A3	\$150,621.00	\$150,621.00	\$15.06		\$47.67
1,396,568	FIFTH THIRD PRIME MONEY MARKET FUND (D) CUSIP - 3509911A3	1,396,568.00	1,396,568.00	139.66		509.02
327	FIFTH THIRD PRIME MONEY MARKET FUND (N) (INCOME INVESTMENT) CUSIP - 898330204	327.00	327.00	.03		
11,060	FIFTH THIRD PRIME MONEY MARKET FUND (N) CUSIP - 898330204	11,060.00	11,060.00	1.11		2.56
TOTAL MONEY MARKET INVESTMENTS		\$1,558,576.00	\$1,558,576.00	\$155.86		\$559.25
BONDS						
25,000	AT&T INC. 12/06/07 6.300 01/15/38 CUSIP - 00206RAG7	24,889.75	28,638.25	1,575.00	5.5%	332.50
150,000	ALLY AUTO REC TR 11/04/10 1.350 12/15/15 SERIES 2010-4 CL A-4 CUSIP - 02005PAD7	148,419.78	151,014.00	2,025.00	1.3	90.00
80,000	ALLY AUTO REC TR 12/10/10 2.450 06/15/16 SERIE 2010-5 CLASS B CUSIP - 02005RAD3	79,090.63	81,736.00	1,960.00	2.4	87.11
34,371.908	AMSI 2003-1A1 A4 10/1/2003 4.965 11/25/2033 CUSIP - 03072SLD5	31,800.16	34,431.37	1,706.57	5.0	142.21
65,000	AUTOZONE INC SR NT 11/15/10 4.00 11/15/20 CUSIP - 053332AL6	63,190.45	65,105.95	2,600.00	4.0	982.22

STATEMENT OF INVESTMENTS

AS OF 09/30/11

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
45,000	BB&T CORPORATION DTD 10/27/04 5.25% DUE 11/1/19 CUSIP - 054937AF4	\$45,468.45	\$49,047.30	\$2,362.50	4.8%	\$984.37
37,347.823	BANK OF AMERICA MTG SECURITIES 07/01/04 5.750 08/25/34 SERIES 2004-7 CLASS 2-A-1 CUSIP - 05949AQB9	36,320.78	38,135.49	2,147.50	5.6	35.79
130,000	BANK OF AMERICA CORP 10/26/2006 5.625 10/14/2016 CUSIP - 060505CS1	131,283.40	124,928.70	7,312.50	5.9	3,392.19
175,000	BEAR STEARNS CMBS 2007-TOP 26 04/01/07 5.471 01/12/45 SER A-4 CUSIP - 07388VAE8	164,547.85	192,146.50	9,574.25	5.0	797.85
75,000	BERKSHIRE HATHAWAY INC DEL 02/11/10 3.200 02/11/15 SR NT CUSIP - 084670AV0	74,937.75	78,852.75	2,400.00	3.0	333.33
60,000	BOEING CO 11/20/09 3.750 11/20/16 CUSIP - 097023BC8	61,553.20	65,401.20	2,250.00	3.4	818.75
70,000	BOSTON PTYS LTD PARTNERSHIP 11/18/10 4.125 05/15/21 CUSIP - 10112RAS3	67,171.51	67,132.80	2,887.50	4.3	1,090.83
40,000	BURLINGTON NORTH SANTA F 4/13/2007 5.650 5/1/2017 CUSIP - 12189TAY0	43,366.80	46,249.20	2,260.00	4.9	941.67
50,000	CD 2005-C1DA A4 11/01/05 VAR 07/15/44 CUSIP - 12513EAG9	54,500.00	54,251.00	2,699.22	5.0	224.93
150,000	CD 2007-CD5 A4 11/01/07 VAR 11/15/44 CUSIP - 12514AAE1	162,328.12	160,896.00	8,829.00	5.5	735.75
150,000	CNH EQUIP TR 2010-A A4 03/25/10 2.490 01/15/16 CUSIP - 12612BAD2	152,994.14	153,969.00	3,735.00	2.4	166.00

STATEMENT OF INVESTMENTS

AS OF 09/30/11

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
35,000	CVS CAREMARK CORP 05/25/07 5.750 06/01/17 CUSIP - 126650BH2	\$37,449.65	\$40,170.90	\$2,012.50	5.0%	\$670.83
30,649.910	CWALT INC 12/01/04 5.00 02/25/20 SERIES 2004-30CB CLASS 3-A-1 CUSIP - 12667FJ63	29,126.79	30,591.37	1,532.50	5.0	127.71
28,371.347	CWHL 2004-J6 1A2 7/1/2004 5.250 8/25/2024 CUSIP - 12669FY98	27,445.69	27,112.23	1,489.50	5.5	124.12
30,000	CA INC SR NT 11/13/09 5.3750 12/01/19 CUSIP - 12673PAC9	30,683.70	33,002.70	1,612.50	4.9	537.50
50,000	CANADIAN NATL RESOURCES 3/19/2007 6.250 3/15/2038 CUSIP - 136385AL5	53,221.50	59,277.00	3,125.00	5.3	138.89
45,000	CARDINAL HEALTH INC SR NT 12/13/10 4.625 12/15/20 CUSIP - 14149YAT5	48,631.50	48,845.25	2,081.25	4.3	612.81
45,000	CINTAS CORP NO 2 SR NT 05/23/11 4.300 06/01/21 CUSIP - 17252MAK6	44,966.70	48,584.70	1,935.00	4.0	688.00
35,000	CISCO SYS INC 02/17/09 4.950 02/15/19 CUSIP - 17275RAE2	34,920.90	39,828.60	1,732.50	4.4	221.38
50,000	CITIGROUP INC 11/21/07 6.125 11/21/17 CUSIP - 172967EM9	46,132.80	53,428.50	3,062.50	5.7	1,105.90
135,000	CITIBANK CR CARD ISSUANCE TR 12/12/03 4.750 12/10/15 SER 2003-A10 CL A CUSIP - 17305EBY0	145,699.81	146,595.15	6,412.50	4.4	1,977.19
35,000	CLOROX CO 11/09/09 3.550 11/01/15 CUSIP - 189054AR0	35,106.00	36,416.80	1,242.50	3.4	517.71
40,000	COCA COLA BOTTLING CO CONS 03/27/03 5.300 04/01/15 CUSIP - 191098AF9	43,052.40	44,197.60	2,120.00	4.8	1,060.00

STATEMENT OF INVESTMENTS

AS OF 09/30/11

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
50,000	COMCAST CORP 06/18/09 5.700 07/01/19 CUSIP - 20030NAZ4	\$55,142.75	\$58,290.00	\$2,850.00	4.9%	\$712.50
50,000	CMAT 1999-C1 B 3/11/1999 7.230 1/17/2032 CUSIP - 201730AE8	54,666.02	52,494.00	3,615.00	6.9	140.58
45,000	CONOCOPHILLIPS 05/08/08 5.900 05/15/38 CUSIP - 20825CAP9	44,829.90	55,357.65	2,655.00	4.8	1,003.00
87,544.989	CONSECO FINANCE HOME EQUITY LN TR 04/25/2002 FLTR 05/15/2033 SERIE 2002-B CLASS A3 CUSIP - 20847TBQ3	92,797.69	90,091.67	6,452.07	7.2	286.76
40,102.247	CSFB 2004-7 6A1 10/1/2004 5.250 10/25/2019 CUSIP - 2254W0KD6	40,403.01	40,494.85	2,105.37	5.2	35.09
100,000	CREDIT SUISSE MEDIUM TERM SUB 08/13/09 5.300 08/13/19 CUSIP - 22546QAC1	103,693.00	101,029.00	5,300.00	5.2	706.67
35,000	WALT DISNEY COMPANY 12/04/07 4.700 12/01/12 CUSIP - 254687AV8	34,920.20	36,586.90	1,645.00	4.5	548.33
55,000	DUKE ENERGY INDIANA 07/09/10 3.750 07/15/20 CUSIP - 263901AC4	55,117.65	58,475.45	2,062.50	3.5	435.42
70,000	ENTERPRISE PRODS OPER LLC 01/13/11 3.200 02/01/16 CUSIP - 29379VAS2	69,930.70	71,509.20	2,240.00	3.1	373.33
74,356.820	FG G18020 11/01/04 4.500 11/01/19 CUSIP - 3128MMAW3	72,716.52	79,532.80	3,346.06	4.2	278.84
14,743.100	FG G12433 11/01/06 4.500 06/01/21 CUSIP - 3128M1SW0	14,405.62	15,767.16	663.44	4.2	55.29
84,849.140	FG G04106 03/01/08 6.000 02/01/38 CUSIP - 3128M53P3	85,286.64	94,280.97	5,090.95	5.4	424.25

STATEMENT OF INVESTMENTS

AS OF 09/30/11

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
90,307.200	FG G04356 05/01/08 6.000 05/01/38 CUSIP - 3128M6E53	\$95,528.08	\$100,345.75	\$5,418.43	5.4%	\$451.54
59,623.863	FG G0-5733 11/01/09 5.00 11/01/39 CUSIP - 3128M7V29	62,996.31	64,674.00	2,981.19	4.6	248.43
22,934.120	FH 1H1348 10/01/2006 VAR 10/01/2036 CUSIP - 3128NGEV3	22,837.37	24,746.37	1,332.47	5.4	111.04
67,231.540	FH 1J1540 2/1/2007 VAR 3/1/2037 CUSIP - 3128NHV91	68,071.93	72,548.21	3,931.03	5.4	327.59
143,799.810	FG J13584 11/01/10 3.500 11/01/25 CUSIP - 3128PS6V4	143,530.19	150,045.04	5,032.99	3.4	419.42
59,731.210	FH 1G2580 12/1/2006 VAR 1/1/2037 CUSIP - 3128QS2M7	60,160.52	64,627.97	3,641.21	5.6	303.43
59,677.040	FH 1G2601 1/01/2007 VAR 2/01/2037 CUSIP - 3128QS3J3	59,933.46	64,554.44	3,627.17	5.6	302.26
112,493.881	FG A97897 03/01/11 4.500 04/01/41 CUSIP - 312946X27	115,728.09	120,840.93	5,062.22	4.2	421.85
139,225.540	FG A30941 01/01/05 5.500 02/01/35 CUSIP - 31297LBJ8	140,922.33	151,641.67	7,657.40	5.1	638.12
60,000	FREDDIE MAC 2/20/2002 6.250 7/15/2032 CUSIP - 3134A4KX1	73,681.74	87,180.60	3,750.00	4.3	791.67
26,333.210	FN 254193 1/1/2002 6.000 2/1/2022 CUSIP - 31371KKE0	26,691.17	28,902.28	1,579.99	5.5	131.67
185,780.928	FN 254880 07/01/03 4.500 08/01/23 CUSIP - 31371LCR8	193,966.88	200,884.92	8,360.14	4.2	696.68

STATEMENT OF INVESTMENTS

AS OF 09/30/11

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCURED INCOME
108,981.500	FN 256845 07/01/07 6.500 08/01/37 CUSIP - 31371NHW8	\$110,922.72	\$120,861.57	\$7,083.80	5.9%	\$590.32
77,510.212	FN AH8957 03/01/11 4.000 04/01/41 CUSIP - 3138AA5T4	78,079.43	81,925.97	3,100.41	3.8	258.37
77,438.402	FN AH0943 12/01/10 4.000 12/01/40 CUSIP - 3138A2BM0	77,910.28	81,510.89	3,097.54	3.8	258.13
77,702.767	FN AH1018 12/01/10 4.000 12/01/40 CUSIP - 3138A2DY2	77,314.25	81,874.63	3,108.11	3.8	259.01
197,456.756	FN AH7572 03/01/11 4.000 03/01/41 CUSIP - 3138A9MW1	194,772.59	208,705.87	7,898.27	3.8	658.19
152,242.872	FN AL0150 03/01/11 4.000 02/01/41 CUSIP - 3138EGEY6	159,545.77	160,249.32	6,089.71	3.8	507.48
5,220.460	FN 596500 07/01/01 6.500 07/01/16 CUSIP - 31387WUZ8	5,329.76	5,734.62	339.33	5.9	28.28
52,748.647	FNMA REMIC TRUST 2003 06/01/03 3.750 08/25/18 SERIES 2003 CLASS BM CUSIP - 31393EBC2	54,753.51	55,645.08	1,978.07	3.6	164.84
110,000	FNMA 09/01/05 5.000 03/25/34 SERIES 2005-86 CLASS WD CUSIP - 31394UCZ3	102,509.18	121,179.30	5,500.00	4.5	458.33
130,000	FREDDIE MAC 11/01/04 5.000 11/15/34 SER 2893 CL RE CUSIP - 31395HWC0	132,275.00	148,142.80	6,500.00	4.4	541.67
20,711.540	FNBR 2007-B2 AB 5/01/2007 5.500 12/25/2020 CUSIP - 31396V2P2	20,695.38	21,632.17	1,139.13	5.3	94.93

STATEMENT OF INVESTMENTS

AS OF 09/30/11

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCURED INCOME
75,000	FHR 3316 EC 05/01/07 5.500 03/15/35 CUSIP - 31397HJH2	\$72,846.68	\$81,969.00	\$4,125.00	5.0%	\$343.75
12,962.220	FHRR R013 AB 06/01/07 6.000 12/15/21 CUSIP - 31397HNV6	12,946.52	13,275.00	777.73	5.9	64.81
82,894.527	FANNIE MAE 10/01/09 4.500 11/25/24 SERIES 2009-88 CLASS HE CUSIP - 31398F4Q1	86,676.59	89,191.20	3,730.25	4.2	310.85
65,051.490	FN 684200 1/1/2003 6.000 1/1/2033 CUSIP - 31400DDD1	65,203.96	72,252.04	3,903.09	5.4	325.26
24,129.490	FN 697220 07/01/03 5.000 07/01/33 CUSIP - 31400TSH1	25,897.73	26,078.19	1,206.47	4.6	100.54
209,187.167	FN 725027 12/1/2003 5.000 11/1/2033 CUSIP - 31402CPL0	223,666.86	226,081.12	10,459.36	4.6	871.61
63,628.660	FN 725943 10/01/04 5.500 10/01/34 CUSIP - 31402DP46	62,405.81	69,508.58	3,499.58	5.0	291.63
80,754.240	FN 733756 8/1/2003 5.000 9/1/2033 CUSIP - 31402NE53	76,817.46	87,275.95	4,037.71	4.6	336.48
222,164.490	FN 735230 1/1/2005 5.500 2/1/2035 CUSIP - 31402QY39	218,137.78	242,694.71	12,219.05	5.0	1,018.25
66,455.300	FN 745257 1/1/2006 6.000 1/1/2036 CUSIP - 31403CS66	66,611.06	73,935.51	3,987.32	5.4	332.28
67,261.111	FN 747562 11/01/03 5.500 11/01/33 CUSIP - 31403FQP2	72,915.25	73,518.41	3,699.36	5.0	308.28
269,089.310	FN 771031 04/01/04 5.000 04/01/34 CUSIP - 31404KSU7	253,576.66	292,712.66	13,454.47	4.6	1,121.20

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCURED INCOME
38,326.740	FN 788519 7/01/2004 5.000 7/01/2034 CUSIP - 31405GAU4	\$36,626.00	\$41,410.13	\$1,916.34	4.6%	\$159.69
30,146.170	FN 793372 09/01/04 5.500 09/01/34 CUSIP - 31405MMV6	29,576.21	33,355.83	1,658.04	5.0	138.17
44,741.860	FN 810961 4/01/2005 5.000 4/01/2020 CUSIP - 31406H5W3	44,217.56	48,437.54	2,237.09	4.6	186.42
25,918.560	FN 814475 3/01/2005 5.000 3/01/2035 CUSIP - 31406M2G0	24,655.05	27,983.49	1,295.93	4.6	107.99
37,951.670	FN 829196 7/01/2005 5.000 7/01/2035 CUSIP - 31407FGD6	36,101.53	40,975.28	1,897.58	4.6	158.13
118,598.990	FAMMIE MAE 11/01/2006 6.00 11/01/2036 CUSIP - 31407JEZ1	119,488.49	130,873.99	7,115.94	5.4	592.99
80,492.810	FN 831926 12/01/2006 6.000 12/01/2036 CUSIP - 31407JHB1	80,593.43	89,780.07	4,829.57	5.4	402.46
94,295.920	FN 835148 09/01/05 5.000 09/01/35 CUSIP - 31407MZM0	96,564.92	103,694.39	4,714.80	4.5	392.90
188,157.610	FN 889987 10/01/08 5.500 08/01/38 CUSIP - 31410KXQ2	196,066.12	209,131.54	10,348.67	4.9	862.39
27,009.750	FN 897936 09/01/06 5.500 08/01/21 CUSIP - 31410USZ6	26,984.41	29,308.28	1,485.54	5.1	123.79
125,527.170	FN 899057 03/01/07 6.000 03/01/37 CUSIP - 31410VZW3	125,997.89	140,363.23	7,531.63	5.4	627.64
124,636.388	FN 916933 05/01/07 5.500 05/01/37 CUSIP - 31411WV20	133,867.27	137,556.20	6,855.00	5.0	571.25

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
139,427.496	FN 931765 08/01/09 4.500 08/01/39 CUSIP - 31412QFE4	\$144,612.45	\$150,676.51	\$6,274.24	4.2%	\$522.85
229,628.447	FN AA7686 06/01/09 4.500 06/01/39 CUSIP - 31416RRG0	235,512.69	245,642.73	10,333.28	4.2	861.11
50,645.556	FN AA9176 08/01/09 4.500 08/01/39 CUSIP - 31416TFS3	52,877.15	54,375.60	2,279.05	4.2	189.92
127,171.414	FN AA9346 08/13/09 4.500 08/01/39 CUSIP - 31416TL49	133,371.02	136,040.35	5,722.71	4.2	476.89
154,147.920	FN AB1952 11/01/10 4.000 12/01/40 CUSIP - 31416XE22	154,648.39	162,592.14	6,165.92	3.8	513.83
214,365.345	FN AB2452 02/01/11 4.000 03/01/26 CUSIP - 31416XWN6	221,834.64	227,583.11	8,574.61	3.8	714.55
77,590.302	FN AD6193 06/01/10 5.000 06/01/40 CUSIP - 31418T3B1	82,197.23	83,966.67	3,879.52	4.6	323.29
56,101.167	FN AD6369 05/01/10 4.50 05/01/40 CUSIP - 31418UCF9	58,538.07	60,013.66	2,524.55	4.2	210.38
44,026.636	FN AE0996 02/01/11 4.000 02/01/41 CUSIP - 31419BDA0	43,937.20	46,342.00	1,761.07	3.8	146.76
96,199.320	FN AE2497 09/01/10 4.500 09/01/40 CUSIP - 31419CX32	100,528.29	103,659.58	4,328.97	4.2	360.75
147,430.192	FN AE8736 12/01/10 4.500 12/01/40 CUSIP - 31419KV69	150,724.33	157,530.63	6,634.36	4.2	552.86
67,603.192	FN AE9687 11/01/10 4.000 11/01/40 CUSIP - 31419LXR9	66,747.59	71,306.49	2,704.13	3.8	225.34

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
46,279.253	FHASI 2004-5 2A1 6/1/2004 6.250 8/25/2017 CUSIP - 32051D5T5	\$48,072.56	\$47,962.43	\$2,892.45	6.0%	\$48.21
35,000	FLORIDA PWR & LT 03/17/09 5.960 04/01/39 CUSIP - 341081FB8	34,974.45	44,987.95	2,086.00	4.6	1,043.00
151,157.630	GE CAP CORP 12/01/02 4.996 12/10/37 SERIES 2002-3 CLASS A-2 CUSIP - 36158YHA0	157,386.98	154,501.24	7,551.84	4.9	829.32
145,000	GENERAL ELECTRIC CAP CORP 08/13/09 3.690 07/15/15 SERIES 2009-2 CL A CUSIP - 36159JBM2	150,550.78	148,433.60	5,350.50	3.6	237.80
155,000	GECMC 2005-C1 A5 2/1/2005 VAR 6/10/2048 CUSIP - 36828QKR6	163,670.31	165,270.30	7,396.60	4.5	616.38
110,000	GENERAL ELEC CAP CORP MEDIUM 04/21/08 5.625 05/01/18 CUSIP - 36962G3U6	121,380.60	120,250.90	6,187.50	5.1	2,578.13
55,000	GENERAL MLS INC SR NT 02/03/09 5.650 2/15/2019 CUSIP - 370334BH6	58,784.15	65,126.60	3,107.50	4.8	397.07
35,000	GOLDMAN SACHS GROUP INC 2/13/2003 6.125 2/15/2033 CUSIP - 38141GCU6	35,826.05	35,142.10	2,143.75	6.1	273.92
110,000	GCCFC 2004-GG1 A7 5/1/2004 VAR 6/10/2036 CUSIP - 396789FT1	115,598.82	116,392.10	5,848.70	5.0	487.39
75,000	HEINZ H J CO SR NOTE 09/12/11 3.125 09/12/21 CUSIP - 423074AM5	74,118.00	74,662.50	2,343.75	3.1	123.70
35,000	HUSKY ENERGY INC 05/11/09 5.900 06/15/14 CUSIP - 448055AE3	38,272.15	38,399.55	2,065.00	5.4	608.03
75,000	IBM CORP DTD 11/27/02 5.875% DUE 11/29/32 CUSIP - 459200BB6	81,874.75	94,317.75	4,406.25	4.7	1,493.23

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
105,000	J P MORGAN MTG TR 08/01/04 4.500 09/25/34 SER 2004-S1 CL 1-A-2 CUSIP - 466247EL3	\$105,787.50	\$106,228.50	\$4,725.00	4.4%	\$78.75
13,384.740	JPMMT 2005-A2 5A1 3/1/2005 VAR 4/25/2035 CUSIP - 466247NU3	13,186.06	13,327.45	575.00	4.3	47.92
70,000	JP MORGAN CHASE & CO 12/20/07 6.000 01/15/18 CUSIP - 46625HGY0	77,716.50	77,954.10	4,200.00	5.4	886.67
110,000	JPMCC 2005-LDP5 A4 12/01/05 VAR 12/15/44 CUSIP - 46625YXP3	119,934.38	120,530.30	5,909.30	4.9	492.44
30,000	JPM CHASE CAPITAL XXI 2/2/2007 VAR 1/15/2087 CUSIP - 48123KAA4	29,798.70	21,341.10	361.65	1.7	60.27
50,000	KINDER MORGAN ENERGY PARTNERS 05/14/09 5.625 02/15/15 CUSIP - 494550BA3	56,807.00	55,401.00	2,812.50	5.1	359.38
35,000	KROGER CO SR NT 03/27/08 6.900 04/15/38 CUSIP - 501044CK5	38,763.90	45,454.85	2,415.00	5.3	1,113.58
69,022.901	MALT 2004-7 10A1 07/01/04 6.000 06/25/34 CUSIP - 576434TN4	69,583.71	72,634.18	4,141.37	5.7	345.11
13,320.174	MASTR ALTERNATIVE LOAN TRUST 12/1/04 5.50 01/25/25 SERIE 2004-12 CLASS 8-A-1 CUSIP - 576434ZX5	13,120.38	13,404.89	732.61	5.5	61.05
35,000	METLIFE INC 05/29/09 6.750 06/01/16 CUSIP - 59156RAU2	35,233.80	40,254.20	2,362.50	5.9	787.50
47,419.280	MDST 2005-1 M2 11/01/2005 7.079 01/15/2040 CUSIP - 595481AC6	30,030.66	47,912.91	3,356.81	7.0	279.73
30,000	MORGAN STANLEY 10/18/2006 5.750 10/18/2016 CUSIP - 61746BDB9	28,288.46	29,616.00	1,725.00	5.8	781.04

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
50,000	NISSAN AUTO RECV 09/22/10 1.31 09/15/16 2010-A A-4 CUSIP - 65476BAD5	\$49,991.56	\$50,414.00	\$655.00	1.3%	\$29.11
25,000	NOMURA ASSET SECS CORP SER 1998-D6 CL A2 VAR DUE 03/17/2028 CUSIP - 655356JK0	26,789.06	26,518.00	1,828.32	6.9	76.18
.010	NAA 206 AF1 3A2 5/1/2006 VAR 6/25/2036 CUSIP - 65536PAN0					
75,000	OMNICOM GROUP INC 08/05/10 4.450 08/15/20 CUSIP - 682134AC5	73,878.45	75,663.75	3,337.50	4.4	426.46
60,000	PRUDENTIAL FINL INC MTNS 01/14/10 3.875 01/14/15 CUSIP - 74432QBL8	61,454.60	61,326.00	2,325.00	3.8	497.29
50,000	RPM INTL INC 06/15/04 6.250 12/15/13 CUSIP - 749685AM5	55,888.00	53,695.00	3,125.00	5.8	920.14
25,000	RAMC 2006-1 AF4 3/1/2006 STEP CPN 5/25/2036 CUSIP - 759950GW2	24,999.35	11,257.75	1,502.75	13.3	125.23
50,000	RIO TINTO FIN USA LTD 11/02/10 3.500 11/02/20 CUSIP - 767201AK2	49,612.50	49,166.00	1,750.00	3.6	724.31
60,000	RYDER SYS INC MEDIUM TERM NTS 05/24/11 3.500 06/01/17 CUSIP - 78355HJR1	59,893.20	62,187.60	2,100.00	3.4	740.83
115,000	SBM7 200-KEY2 A3 9/1/2002 4.865 3/18/2036 CUSIP - 79548CCQ7	119,474.22	116,670.95	5,594.75	4.8	466.23
30,000	SBM7 2002-KEY2 C 9/1/2002 5.045 3/18/2036 CUSIP - 79548CCS3	29,929.69	29,678.70	1,513.50	5.1	126.12
100,000	SHELL INTL FIN B V 03/25/10 4.375 03/25/20 CUSIP - 822582AM4	99,904.00	112,303.00	4,375.00	3.9	72.92

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCURED INCOME
75,000	SIMON PPTY GROUP LP NT 08/16/10 4.375 03/01/21 CUSIP - 828807CF2	\$75,251.25	\$76,195.50	\$3,281.25	4.3%	\$273.44
50,000	SOUTHERN PWR CO DTD 6/18/02 6.25% DUE 7/15/12 CUSIP - 843646AC4	52,350.50	52,026.00	3,125.00	6.0	659.72
55,000	TIME WARNER CABLE INC 04/09/07 5.850 05/01/17 CUSIP - 88732JAH1	59,768.60	61,113.80	3,217.50	5.3	1,340.63
35,000	TRANS-CANADA PL 3/20/2006 5.850 3/15/2036 CUSIP - 89352HAB5	37,558.85	41,960.80	2,047.50	4.9	91.00
30,000	TYCO INTL GROUP 10/05/09 4.125 10/15/14 CUSIP - 902118BM9	31,293.00	31,892.70	1,237.50	3.9	570.62
65,000	UBS AG STAMFORD BRH MEDIUM 04/25/08 5.750 04/25/18 CUSIP - 90261XFA5	70,270.85	66,860.30	3,737.50	5.6	1,619.58
300,000	US TREASURY N/B 2/15/2001 5.375 2/15/2031 CUSIP - 912810FP8	344,262.50	422,016.00	16,125.00	3.8	2,059.44
360,000	UNITED STATES TREAS BDS 11/15/10 4.250 11/15/40 CUSIP - 912810QL5	368,533.33	455,230.80	15,300.00	3.4	5,779.08
150,000	TSY INFL IX N/B 01/31/11 1.125 01/15/21 CUSIP - 912828PP9	151,112.87	169,324.74	1,687.50	1.0	357.68
560,000	US TREASURY NOTES 04/15/11 1.250 04/15/14 CUSIP - 912828QC7	563,915.62	572,208.00	7,000.00	1.2	3,232.24
540,000	UNITED STATES TREAS NTS 05/02/11 2.000 04/30/16 CUSIP - 912828QF0	546,894.55	568,015.20	10,800.00	1.9	4,530.00
335,000	UNITED STATES TREAS NTS 05/02/11 2.625 04/30/18 CUSIP - 912828QG8	337,224.61	362,218.75	8,793.75	2.4	3,679.99

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
475,000	UNITED STATES TREAS NTS 05/15/11 3 125 05/15/21 CUSIP - 912828QN3	\$476,039.07	\$527,212.00	\$14,843.75	2.8%	\$5,606.74
70,000	UNITEDHEALTH GROUP INC 02/07/08 4.875 02/15/13 CUSIP - 91324PBH4	74,256 00	73,458.00	3,412 50	4.6	436.04
35,000	UNIVERSITY TEX UNIV REVS FING 09/15/10 4.7940 08/15/46 CUSIP - 9151375R0	35,000 00	39,880.40	1,677 90	4.2	214 40
26,609.990	VALT 2002-1 A4 6/1/2002 6.570 5/7/2027 CUSIP - 92178PAD9	27,940 49	28,768 86	1,748.28	6.1	145.69
105,000	VERIZON GLOBAL 09/13/05 4.900 09/15/15 CUSIP - 92344GAW6	114,457.35	117,773.25	5,145.00	4.4	228.67
25,000	VIRGINIA ELECTRIC POWER 12/04/07 6.350 11/30/37 CUSIP - 927804FE9	24,943.75	32,857.00	1,587.50	4.8	533.58
150,000	WACHOVIA BK COMMRL MTG TR 12/1/2003 5.0120 12/15/2035 SER 2003-C9 CL A-4 CUSIP - 929766MU4	158,554.69	158,310.00	7,518.00	4.7	626.50
115,000	WESTPAC BKG CORP 12/09/10 3.000 12/09/15 CUSIP - 961214BP7	117,112.55	116,861.85	3,450.00	3.0	1,073 33
TOTAL BONDS		\$14,371,651.85	\$15,226,013.37	\$627,623.05	4.1%	\$98,540.95

COMMON STOCK

4,893	COVIDIEN PLC COMMON SHS CUSIP - G2554F113	263,496.68	215,781.30	4,403 70	2.0
4,676	NABORS INDUSTRIES LTD COMMON CUSIP - G6359F103	52,209.04	57,327.76		
10,779	TSAKOS ENERGY NAVIGATION LTD ISIN BMG9108L1081 CUSIP - G9108L108	108,315.27	60,146.82	6,467.40	10.8

- 12,909.34 COVIDIEN ADS.
250,587.34

STATEMENT OF INVESTMENTS

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
5,117	NOBLE CORPORATION CUSIP - H5833N103	\$224,269.96	\$150,183.95	\$2,983.21	2.0%	
5,631	TYCO INTERNATIONAL LTD CUSIP - H89128104	200,224.61	229,463.25	5,631.00	2.5	
5,676	AVAGO TECHNOLOGIES LTD CUSIP - Y0486S104	196,458.69	186,002.52	2,497.44	1.3	
9,445	AAR CORP COM CUSIP - 000361105	159,890.09	157,448.15	2,833.50	1.8	
3,049	AFLAC INC CUSIP - 001055102	142,238.40	106,562.55	3,658.80	3.4	
4,640	AT&T INC CUSIP - 00206R102	134,472.62	132,332.80	7,980.80	6.0	
1,981	ACME PACKET INC CUSIP - 004764106	77,847.55	84,370.79			
5,819	AGILENT TECHNOLOGIES INC CUSIP - 00846U101	195,295.27	181,843.75			
11,401	ALCOA INC CUSIP - 013817101	114,576.69	109,107.57	1,368.12	1.3	
3,561	ALEXION PHARMACEUTICALS INC CUSIP - 015351109	89,727.48	228,117.66			
5,176	ALLSTATE CORP CUSIP - 020002101	174,546.45	122,619.44	4,347.84	3.5	\$1,086.96
2,769	ALPHA NATIONAL RESOURCES INC CUSIP - 02076X102	112,588.67	48,983.61			
3,965	ALTERA CORP CUSIP - 021441100	111,105.92	125,016.45	1,268.80	1.0	
7,565	ALTRIA GROUP INC CUSIP - 02209S103	153,955.45	202,817.65	12,406.60	6.1	3,101.65
990	AMAZON COMM INC CUSIP - 023135106	202,469.49	214,067.70			
6,395	AMERICAN EQUITY INVT LIFE HLDG CUSIP - 025676206	80,951.70	55,956.25	639.50	1.1	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
3,968	AMERICAN EXPRESS CO CUSIP - 025816109	\$199,846.02	\$178,163.20	\$2,856.96	1.6%	
5,761	AMERIPRISE FINANCIAL INC CUSIP - 03076C106	210,820.96	226,752.96	5,300.12	2.3	
5,951	AMETEK INC NEW COM CUSIP - 031100100	223,180.89	196,204.47	1,428.24	.7	
7,225	AMGEN INC CUSIP - 031162100	358,703.86	397,086.00	8,092.00	2.0	
3,168	ANADARKO PETE CORP CUSIP - 032511107	194,926.48	199,742.40	1,140.48	.6	
3,720	ANNALY CAPITAL MANAGEMENT INC CUSIP - 035710409	67,220.40	61,863.60	8,928.00	14.4	\$2,232.00
2,291	AON CORP CUSIP - 037389103	110,392.87	96,176.18	1,374.60	1.4	
1,982	APPLE INC CUSIP - 037833100	162,370.28	755,776.24			
4,574	ARCHER DANIELS MIDLAND CO CUSIP - 039483102	129,144.15	113,480.94	2,927.36	2.6	
2,902	AVNET INC CUSIP - 053807103	73,277.08	75,684.16	870.60	1.2	
660	BAIDU, INC SPONSORED ADR REPSTG ORD SHS CUSIP - 056752108	51,470.03	70,560.60			
	BIOMET INC CUSIP - 090613100	84,472.92				
1,587	BIOMER IDEC INC CUSIP - 09062X103	133,063.19	147,829.05			
2,644	BORG-WARNER AUTOMOTIVE INC CUSIP - 099724106	125,532.21	160,041.32	1,269.12	.8	
21,156	CBIZ INC CUSIP - 124805102	125,236.99	139,418.04			
1,590	CIGNA CORP CUSIP - 125509109	78,553.63	66,684.60	63.60	.1	

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6,595	CARDTRONICS INC CUSIP - 14161H108	\$156,366.14	\$151,157.40			
7,898	CENTURYTEL INC CUSIP - 156700106	284,690.64	261,581.76	\$22,904.20	8.8%	
3,438	CHEVRON CORPORATION CUSIP - 166764100	194,599.50	318,324.42	10,726.56	3.4	
9,085	CITIGROUP INC CUSIP - 172967424	369,993.08	232,712.28	363.40	2	
2,640	CITRIX SYS INC CUSIP - 177376100	221,528.82	143,959.20			
1,715	CLIFFS NATURAL RESOURCES INC CUSIP - 18683K101	147,254.56	87,756.55	1,920.80	2.2	
6,204	COCA COLA CO CUSIP - 191216100	374,678.43	419,142.24	11,663.52	2.8	\$2,915.88
3,893	COEUR D ALENE MINES CORP IDAHO COM CUSIP - 192108504	76,942.28	83,465.92			
2,376	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A CUSIP - 192446102	119,582.66	148,975.20			
5,502	CONOCOPHILLIPS CUSIP - 20825C104	311,441.09	348,386.64	14,525.28	4.2	
2,645	COOPER COS INC CUSIP - 216648402	133,239.44	209,351.75	158.70	.1	
16,430	CORNING INC COM CUSIP - 219350105	309,050.74	203,074.80	3,286.00	1.6	
3,564	COSTCO WHOLESALE CORP CUSIP - 22160K105	232,643.97	292,711.32	3,421.44	1.2	
1,979	CUMMINS INC CUSIP - 231021106	148,714.05	161,605.14	3,166.40	2.0	
4,884	DANAHER CORP CUSIP - 235851102	156,244.96	204,834.96	488.40	2	122.10

STATEMENT OF INVESTMENTS

AS OF 09/30/11

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCURED INCOME
1,980	DECKERS OUTDOOR CORP CUSIP - 243537107	\$157,300.17	\$184,456.80			
1,980	DEERE & CO CUSIP - 244199105	126,494.70	127,848.60	\$3,247.20	2.5%	\$811.80
1,981	DICKS SPORTING GOODS INC CUSIP - 253393102	55,680.76	66,284.26			
3,888	DISH NETWORK CORP CL A CUSIP - 25470M109	109,756.92	97,394.40			
4,583	DISCOVER FINANCIAL SERVICES CUSIP - 254709108	65,995.41	105,134.02	1,099.92	1.0	
11,515	DOW CHEM CO CUSIP - 260543103	327,763.73	258,626.90	11,515.00	4.5	2,878.75
10,580	E M C CORP/MASS CUSIP - 268648102	161,785.81	222,074.20			
1,862	EATON CORP CUSIP - 278058102	64,710.83	66,101.00	2,532.32	3.8	
3,417	EDISON INTL COM CUSIP - 281020107	130,266.25	130,700.25	4,373.76	3.3	1,093.44
5,847	ENSCO INTL LTD ADR CUSIP - 29358Q109	308,148.94	236,394.21	8,185.80	3.5	
3,100	EXELON CORP CUSIP - 30161N101	131,711.56	132,091.00	6,510.00	4.9	
5,267	EXXON MOBIL CORP CUSIP - 30231G102	797,646.29	382,542.21	9,901.96	2.6	
2,506	FMC CORP CUSIP - 302491303	188,544.12	173,314.96	1,503.60	.9	375.90
7,255	FASTENAL CO CUSIP - 311900104	222,844.74	241,446.40	3,772.60	1.6	
9,876	FEDERAL SIGNAL CORP CUSIP - 313855108	63,635.03	43,651.92	2,370.24	5.4	
3,957	FISERV INC CUSIP - 337738108	246,543.48	200,896.89			

STATEMENT OF INVESTMENTS

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
5,457	FIRST ENERGY CUSIP - 337932107	\$212,370.11	\$245,073.87	\$12,005.40	4.9%	
1,836	FOOT LOCKER INC CUSIP - 344849104	34,801 01	36,885.24	1,211.76	3.3	
1,055	FOSSIL INC CUSIP - 349882100	81,421 16	85,518.30			
2,527	GENERAL DYNAMICS CORP CUSIP - 369550108	154,609.59	143,761.03	4,750.76	3.3	
25,576	GENERAL ELECTRIC CO CUSIP - 369604103	441,713.13	389,266.72	15,345.60	3.9	\$4,621.05
1,783	GOLDMAN SACHS GROUP CUSIP - 38141G104	287,634.68	168,582.65	2,496.20	1.5	
3,040	GREENBRIER COS INC COM CUSIP - 393657101	56,091 57	35,416 00	486 40	1.4	
5,940	HMS HLDGS CORP CUSIP - 40425J101	116,316.52	144,876.60			
3,266	HEALTH CARE REIT INC COM CUSIP - 42217K106	147,133.21	152,848.80	9,340.76	6.1	
2,153	HELIX ENERGY SOLUTIONS GROUP CUSIP - 42330P107	35,221 36	28,204.30			
10,050	HOLOGIC INC COM CUSIP - 436440101	150,549.02	152,860.50			
8,208	ILLINOIS TOOL WKS INC CUSIP - 452308109	274,641.75				
	INTEL CORP CUSIP - 458140100	189,039.96	175,117.68	6,894.72	3.9	
3,566	INTERNATIONAL BUSINESS MACHS CUSIP - 459200101	433,678.73	623,586.42	10,698.00	1.7	
3,835	INTERNATIONAL FLAVORS & CUSIP - 459506101	232,025.08	215,603.70	4,755 40	2.2	1,188.85

STATEMENT OF INVESTMENTS

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
15,690	JP MORGAN CHASE & CO CUSIP - 46625H100	\$621,579.84	\$472,582.80	\$15,690.00	3.3%	
2,670	JOHNSON & JOHNSON CUSIP - 478160104	160,043.63	170,052.30	6,087.60	3.6	
2,638	JOHNSON CTLS INC CUSIP - 478366107	47,149.24	69,564.06	1,688.32	2.4	\$740.64
2,642	KANSAS CITY SOUTHERN CUSIP - 485170302	95,693.42	131,994.32	845.44	.6	
24,410	KEYCORP NEW CUSIP - 493267108	175,834.28	144,751.30	2,929.20	2.0	
6,594	KRAFT FOODS INC CL A CUSIP - 50075N104	195,094.36	221,426.52	7,649.04	3.5	1,912.26
2,374	LAUDER ESTEE COS INC CL A CUSIP - 518439104	93,188.70	208,532.16	1,780.50	.9	
7,646	LEGG MASON INC CUSIP - 524901105	329,587.68	196,578.66	2,446.72	1.2	
1,916	MARTEN TRANS LTD CUSIP - 573075108	41,815.31	33,031.84	153.28	.5	
528	MASTERCARD INC CL A CUSIP - 57636Q104	187,608.21	167,460.48	316.80	.2	
3,782	MATTEL INC COM CUSIP - 577081102	87,915.42	97,915.98	3,479.44	3.6	
3,962	MCDONALDS CORP CUSIP - 580135101	223,080.35	347,942.84	11,093.60	3.2	
2,902	MEAD JOHNSON NUTRITION COMPANY CUSIP - 582839106	199,290.69	199,744.66	3,018.08	1.5	686.66
16,357	MEADOWBROOK INS GROUP INC COM CUSIP - 58319P108	116,878.24	145,740.87	2,617.12	1.8	
1,453	METTLER-TOLEDO INTL INC CUSIP - 592688105	158,380.90	203,361.88			

STATEMENT OF INVESTMENTS

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
11,275	MICROSOFT CORP CUSIP - 594918104	\$251,015.58	\$280,634.75	\$9,020.00	3.2%	
3,088	NYSE EURONEXT CUSIP - 629491101	88,965.22	71,765.12	3,705.60	5.2	
3,964	NASDAQ OMX GROUP INC COM ACCREDITED INVS CUSIP - 631103108	101,281.39	91,726.96			
3,306	NATIONAL-OILWELL INC COM CUSIP - 637071101	250,444.35	169,333.32	1,454.64	.9	
8,943	NAVIGANT CONSULTING INC CUSIP - 63935N107	94,536.22	82,901.61			
7,119	NEUTRAL TANDEM INC CUSIP - 64128B108	91,626.76	68,911.92			
2,550	NEXTERA ENERGY INC CUSIP - 65339F101	116,281.81	137,751.00	5,610.00	4.1	
20,385	NORTH AMERICAN ENERGY PARTNERS CUSIP - 656844107	162,813.50	118,640.70			
3,042	OCCIDENTAL PETE CORP CUSIP - 674599105	195,069.97	217,503.00	5,597.28	2.6	\$1,399.32
9,948	OFFICEMAX INC DEL CUSIP - 67622P101	96,813.54	48,247.80	5,968.80	12.4	
13,814	OLD NATL BANCORP IND CUSIP - 680033107	147,096.60	128,746.48	3,867.92	3.0	
1,914	OMNICARE INC COM CUSIP - 681904108	48,562.30	48,673.02	306.24	.6	
11,241	ORACLE CORPORATION CUSIP - 68389X105	221,673.41	323,066.34	2,697.84	.8	
2,778	PG & E CORP CUSIP - 69331C108	106,730.76	117,509.40	5,055.96	4.3	1,263.99
4,814	PEPCO HLDGS INC CUSIP - 713291102	106,836.25	91,080.88	5,199.12	5.7	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCURED INCOME
2,510	PERRIGO CO COM CUSIP - 714290103	\$190,168.94	\$243,746.10	\$702.80	.3%	
12,108	PETROQUEST ENERGY INC COM CUSIP - 716748108	93,664.91	66,594.00			
8,359	PHOTRONICS INC COM CUSIP - 719405102	73,581.54	41,627.82			
3,434	POLARIS INDS INC CUSIP - 731068102	135,537.72	171,596.98	3,090.60	1.8	
7,670	POLYCOM INC CUSIP - 73172K104	187,716.41	140,897.90			
1,187	PRECISION CASTPARTS CORP CUSIP - 740189105	195,250.40	184,531.02	142.44	1	\$15.84
2,549	PRESTIGE BRANDS HLDGS INC CUSIP - 74112D101	26,859.23	23,068.45			
403	PRICELINE COM INC COM NEW CUSIP - 741503403	196,510.05	181,132.38			
10,090	PROGRESSIVE CORP OHIO COM CUSIP - 743315103	206,039.35	179,198.40	4,025.91	2.2	
2,848	PRUDENTIAL FINL INC CUSIP - 744320102	214,428.62	133,457.28	3,275.20	2.5	
4,881	QUALCOMM INC COM CUSIP - 747525103	276,324.30	237,363.03	4,197.66	1.8	
902	RALCORP HOLDINGS INC CUSIP - 751028101	66,577.61	69,192.42			
2,311	REINSURANCE GROUP AMER INC COM NEW CUSIP - 759351604	100,256.98	106,190.45	1,663.92	1.6	
2,841	ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS CUSIP - 780259107	209,559.90	176,284.05	9,545.76	5.4	

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
4,755	SCHLUMBERGER LTD CUSIP - 806857108	\$386,300.39	\$284,016.15	\$4,755.00	1.7%	\$1,188.75
2,763	SNAP ON INC COM CUSIP - 833034101	112,214.33	122,677.20	3,536.64	2.9	
3,035	SPARTAN STORES INC COM CUSIP - 846822104	55,791.16	46,981.80	789.10	1.7	
6,619	SPIRIT AEROSYSTEMS HOLD-CL A CUSIP - 848574109	131,213.91	105,573.05			
3,042	STERICYCLE INC CUSIP - 858912108	95,358.18	245,550.24			
7,751	SYMMETRY MED INC CUSIP - 871546206	75,590.86	59,837.72			
3,960	TERADATA CORP DEL CUSIP - 88076W103	213,876.63	211,978.80			
7,393	TEVA PHARMACEUTICAL INDS LTD ADR CUSIP - 881624209	385,379.97	275,167.46	5,810.90	2.1	
3,561	THERMO FISHER SCIENTIFIC INC CUSIP - 883556102	220,881.75	180,329.04			
2,902	TIFFANY & CO CUSIP - 886547108	200,291.84	176,499.64	3,366.32	1.9	767.05
7,882	TIME WARNER INC CUSIP - 887317303	261,469.18	236,223.54	7,409.08	3.1	
1,491	UMB FINL CORP COM CUSIP - 902788108	59,204.92	47,831.28	1,162.98	2.4	290.75
8,742	US BANCORP DEL CUSIP - 902973304	231,626.99	205,786.68	4,371.00	2.1	1,092.75
2,904	ULTA SALON COSMETICS & FRAGRANCE CUSIP - 90384S303	122,051.80	180,715.92			
1,585	UNION PAC CORP CUSIP - 907818108	109,197.00	129,446.95	3,011.50	2.3	752.88

STATEMENT OF INVESTMENTS**AS OF 09/30/11**

SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
2,380	UNITED TECHNOLOGIES CORP CUSIP - 913017109	\$206,369.04	\$167,456.80	\$4,569.60	2.7%	
15,132	UNITEDHEALTH GROUP INC CUSIP - 91324P102	443,004.06	697,887.84	9,835.80	1.4	
818	V F CORP CUSIP - 918204108	39,463.59	99,403.36	2,061.36	2.1	
5,940	VALSPAR CORPORATION CUSIP - 920355104	183,235.72	185,387.40	4,276.80	2.3	\$1,069.20
8,468	VERIZON COMMUNICATIONS CUSIP - 92343V104	236,690.36	311,622.40	16,936.00	5.4	
6,227	VIACOM INC-B CUSIP - 92553P201	201,027.04	241,233.98	6,227.00	2.6	1,556.75
1,715	VMWARE INC-CLASS A CUSIP - 928563402	179,454.86	137,851.70			
3,693	WATSON PHARMACEUTICAL INC COM CUSIP - 942683103	203,014.11	252,047.25			
9,737	WELLS FARGO & COMPANY CUSIP - 949746101	251,207.52	234,856.44	4,673.76	2.0	
2,638	WILLIAMS-SONOMA INC CUSIP - 969904101	82,172.62	81,224.02	1,793.84	2.2	
17,209	WINN DIXIE STORES INC COM NEW CUSIP - 974280307	121,986.47	101,877.28			
22,172	XEROX CORP COM CUSIP - 984121103	222,180.60	154,538.84	3,769.24	2.4	942.31
TOTAL COMMON STOCK		\$26,381,516.76	\$26,023,269.17	\$509,638.64	2.0%	\$34,107.53
EQUITY FUNDS						
5,511.195	FIFTH THIRD INTL EQUITY FUND INSTL SHS (INCOME INVESTMENT) CUSIP - 351009964	43,739.53	37,531.24	1,030.59	2.7	

STATEMENT OF INVESTMENTS

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SHARES/ PAR VALUE	SECURITY	COST BASIS	MARKET VALUE	ESTIMATED ANNUAL INCOME	MARKET YIELD	ACCRUED INCOME
619,404.086	FIFTH THIRD INTL EQUITY FUND INSTL SHS CUSIP - 351009964	\$5,834,905.06	\$4,218,141.83	\$115,828.56	2.7%	
	TOTAL EQUITY FUNDS	<u>\$5,878,644.59</u>	<u>\$4,255,673.07</u>	<u>\$116,859.15</u>	<u>2.7%</u>	
	TOTAL INCOME AND PRINCIPAL INVESTMENTS	<u>\$48,190,389.20</u>	<u>\$47,063,531.61</u>	<u>\$1,254,276.70</u>	<u>2.7%</u>	<u>\$133,207.73</u>
	CASH	\$7.27	\$7.27			
	ACCOUNT VALUE	\$48,190,396.47	\$47,063,538.88			
LESS:						
	Cost basis adjustment on Covidien exchange	(\$12,909.34)	\$0.00			
	TOTAL ACCOUNT VALUE	<u>\$ 48,177,487.13</u>	<u>\$ 47,063,538.88</u>			