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

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

OMB No 1545-0052

2010

For calendar year 2010, or tax year beginning 11/1/2010, and ending 10/31/2011

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

Name of foundation

SATURNO FOUNDATION FDN T/U/A

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

Room/suite

Wells Fargo Bank N A Trust Tax Dept - PO Box 63954 MAC A0348-012

City or town, state, and ZIP code

SAN FRANCISCO

CA

94163

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 10,360,297

J Accounting method ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis)

A Employer identification number

94-6073765

B Telephone number (see page 10 of the instructions)

(888) 730-4933

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	0	0		
4 Dividends and interest from securities	262,516	261,867		
5 a Gross rents		0		
b Net rental income or (loss)	0			
6 a Net gain or (loss) from sale of assets not on line 10	361,541			
b Gross sales price for all assets on line 6a	6,713,184			
7 Capital gain net income (from Part IV, line 2)		361,541		
8 Net short-term capital gain			0	
9 Income modifications				
10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0			
c Gross profit or (loss) (attach schedule)	0			
11 Other income (attach schedule)	-3,492	-3,492	0	
12 Total. Add lines 1 through 11	620,565	619,916	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc	128,811	96,608		32,203
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16 a Legal fees (attach schedule)	0	0	0	0
b Accounting fees (attach schedule)	1,335	0	0	1,335
c Other professional fees (attach schedule)	1,207	905	0	302
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions)	15,382	3,165	0	0
19 Depreciation (attach schedule) and depletion	0	0	0	
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	2,084	2,074	0	10
24 Total operating and administrative expenses. Add lines 13 through 23	148,819	102,752	0	33,850
25 Contributions, gifts, grants paid	475,000			475,000
26 Total expenses and disbursements. Add lines 24 and 25	623,819	102,752	0	508,850
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-3,254			
b Net investment income (if negative, enter -0-)		517,164		
c Adjusted net income (if negative, enter -0-)			0	

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

(HTA)

Form 990-PF (2010)

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Form 990-PF (2010) SATURNO FOUNDATION FDN T/U/A

94-6073765 Page 2

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	0	0	
	2 Savings and temporary cash investments	100,204	782,337	782,337
	3 Accounts receivable	0		
	Less allowance for doubtful accounts	0	0	0
	4 Pledges receivable	0		
	Less allowance for doubtful accounts	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule)	0		
	Less allowance for doubtful accounts	0	0	0
	8 Inventories for sale or use	0	0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S. and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	3,296,252	2,748,545	3,160,508
	c Investments—corporate bonds (attach schedule)	3,015,033	3,101,003	3,239,652
	11 Investments—land, buildings, and equipment basis	0		
Less accumulated depreciation (attach schedule)	0	0	0	
12 Investments—mortgage loans				
13 Investments—other (attach schedule)	3,131,429	2,949,097	3,177,800	
14 Land, buildings, and equipment basis	0			
Less accumulated depreciation (attach schedule)	0	0	0	
15 Other assets (describe)	0	0	0	
16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	9,542,918	9,580,982	10,360,297	
Liabilities	17 Accounts payable and accrued expenses	0	0	
	18 Grants payable			
	19 Deferred revenue	0	0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe)	0	0	
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31.	☐		
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31.	☒		
	27 Capital stock, trust principal, or current funds	9,542,918	9,580,982	
	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)	9,542,918	9,580,982		
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	9,542,918	9,580,982		

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	9,542,918
2 Enter amount from Part I, line 27a	2	-3,254
3 Other increases not included in line 2 (itemize) See Attached Statement	3	46,438
4 Add lines 1, 2, and 3	4	9,586,102
5 Decreases not included in line 2 (itemize) Cost Basis Adjustment	5	5,120
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	9,580,982

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
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	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	361,541
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8			3	0

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

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

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

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

(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	471,419	10,317,696	0.045690
2008	603,734	9,248,011	0.065283
2007	635,946	12,495,414	0.050894
2006	635,024	13,238,174	0.047969
2005	954,640	12,436,150	0.076763
2 Total of line 1, column (d)			2 0.286599
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 0.057320
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 11,015,258
5 Multiply line 4 by line 3			5 631,395
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 5,172
7 Add lines 5 and 6			7 636,567
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			8 508,850

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	10,343
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3 Add lines 1 and 2		3	10,343
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	10,343
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a 7,567		
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c 0		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d		7	7,567
8 Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	0
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	2,776
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	0
11 Enter the amount of line 10 to be Credited to 2011 estimated tax Refunded		11	0

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see 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
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) CA		
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 ▶ N/A	13	X	
14	The books are in care of ▶ WELLS FARGO BANK N A Telephone no ▶ 888-730-4933 Located at ▶ PO Box 63954 MAC A0348-012 SAN FRANCISCO CA ZIP+4 ▶ 94163			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A			
16	At any time during calendar year 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 ▶	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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 ▶ 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 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	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)

☒ Yes ☐ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?**5b** ☐ ☒

Organizations relying on a current notice regarding disaster assistance check here

☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☒ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?**6b** ☐ ☒

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**7b** N/A ☐**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1 List all officers, directors, trustees, foundation managers and their compensation (see 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
Wells Fargo Bank, N A PO Box 63954 MAC A0348-012 SAN FRANCIS	Trustee	4 00	128,811	0
		00	0	0
		00	0	0
		00	0	0
		00	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				

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

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)***3 Five highest-paid independent contractors for professional services** (see 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		0
		0
		0
		0
		0
		0

Total number of others receiving over \$50,000 for professional services**Part IX-A Summary of Direct Charitable Activities**

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

Expenses

1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see 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	0
Total. Add lines 1 through 3	0

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	10,752,325
b	Average of monthly cash balances	1b	430,678
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	11,183,003
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	11,183,003
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	167,745
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	11,015,258
6	Minimum investment return. Enter 5% of line 5	6	550,763

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	550,763
2a	Tax on investment income for 2010 from Part VI, line 5	2a	10,343
b	Income tax for 2010 (This does not include the tax from Part VI.)	2b	0
c	Add lines 2a and 2b	2c	10,343
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	540,420
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	540,420
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	540,420

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	508,850
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	508,850
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	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	508,850

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				540,420
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			474,424	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2010				
a From 2005	NONE			
b From 2006	NONE			
c From 2007	NONE			
d From 2008	NONE			
e From 2009	NONE			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 508,850				
a Applied to 2009, but not more than line 2a			474,424	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d Applied to 2010 distributable amount				34,426
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				505,994
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)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2006	0			
b Excess from 2007	0			
c Excess from 2008	0			
d Excess from 2009	0			
e Excess from 2010	0			

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9)**N/A**

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

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

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

Tax year	Prior 3 years			(e) Total
(a) 2010	(b) 2009	(c) 2008	(d) 2007	
0				0
b 85% of line 2a	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0			0
d Amounts included in line 2c not used directly for active conduct of exempt activities				0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon				
a "Assets" alternative test—enter				
(1) Value of all assets				0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0			0
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)				0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				0
(3) Largest amount of support from an exempt organization				0
(4) Gross investment income				0

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 Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	475,000
b Approved for future payment NONE				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a			0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
f			0		0	0
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	262,516	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	361,541	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a LOSS FROM PARTNERSHIP		0	01	-4,758	0
b	FUND EARNINGS		0	01	1,266	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal Add columns (b), (d), and (e)		0		620,565	0
13	Total. Add line 12, columns (b), (d), and (e)					

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

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

[illegible]

Statement B
SATURNO FOUNDATION FDN. T/U/A
EIN: 94-6073765
Tax Year End: 10/31/11

Form 990-PF, Part VII-B, Line 5c

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

Name and Address of Grantee	Amount of Grant	Date of Grant	Purpose of Grant	Amounts Expended by Grantee	To the Grantor's Knowledge Grantee Has Diverted a Portion of Funds from the Purpose of the Grant	Dates of Reports Received from the Grantee	Dates and Results of Any Verification of the Grantee's Reports
Croce Rossa Italiana di Genova, Corso A Gastaldi, 11 16131 Genova Italia	\$155,000	10/26/11	General support of charitable programs and its operations	\$155,000	No	10/13/11	10/13/11
Fondo Chiara Rama Onlus, Cogozzale 8 - 16040 Levi (GE) Italia	\$136,306	10/27/11	General support of charitable programs and its operations	\$136,306	No	10/13/11	10/13/11
Comitato Locale C.R.I. di Chiavari Salita Levaggi 6/6 16043 Chiavari (GE) Italia	\$140,000	10/27/11	General support of charitable programs and its operations	\$140,000	No	10/13/11	10/13/11

SATURNO FOUNDATION FDN T/U/A

94-6073765 Page 1 of 1

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

Recipient(s) paid during the year

Name

AMERICAN RED CROSS

Street

2025 E Street NW

City

Washington

State

DC

Zip Code

20006

Foreign Country

Relationship

NONE

Foundation Status

503(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

43,694

Name

COMITATO LOCALE C R I DI CHIAVARI

Street

Salita Levaggi 6/6 16043

City

Chiavari

State

Zip Code

Foreign Country

Italy

Relationship

NONE

Foundation Status

503(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

140,000

Name

FONDO CHIARA RAMA ONLUS

Street

Cogozzale 8 - 16040

City

Levi

State

Zip Code

Foreign Country

Italy

Relationship

NONE

Foundation Status

503(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

136,306

Name

CROCE ROSSA ITALIANA DI GENOVA

Street

Corso A Gastaldi, 11 16131

City

Genova

State

Zip Code

Foreign Country

Italy

Relationship

NONE

Foundation Status

503(c)(3) PUBLIC CHARITY

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

155,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										1,865		6,713,184		6,351,643		361,541	
										0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1	X	CHOICE HOTELS INTL INC CO	169905106			8/12/2011		9/30/2011	1,218	1,134				84			
2	X	CHOICE HOTELS INTL INC CO	169905106			7/11/2008		9/30/2011	1,065	819				246			
3	X	CISCO SYSTEMS INC	17275R102			8/19/2009		11/18/2010	3,584	3,840				-256			
4	X	CISCO SYSTEMS INC	17275R102			9/30/2009		11/18/2010	1,831	2,209				-378			
5	X	CITIGROUP INC 7 500% PFD	172967416			11/26/2010		9/30/2011	844	983				-339			
6	X	CITIGROUP INC 7 500% PFD	172967416			3/15/2010		9/30/2011	80	117				-37			
7	X	CITY NATL CORP COM	178566105			1/16/2008		4/19/2011	568	548				18			
8	X	CITY NATL CORP COM	178566105			4/3/2008		4/19/2011	1,699	1,532				167			
9	X	CITY NATL CORP COM	178566105			4/3/2008		6/22/2011	532	511				21			
10	X	CITY NATL CORP COM	178566105			5/7/2008		9/30/2011	384	498				-114			
11	X	CLARCOR INC	179895107			5/2/2011		6/22/2011	1,361	1,359				2			
12	X	CLARCOR INC	179895107			4/27/2010		6/22/2011	681	569				112			
13	X	CLARCOR INC	179895107			4/27/2010		9/30/2011	630	569				61			
14	X	CLARCOR INC	179895107			8/10/2011		9/30/2011	840	815				25			
15	X	CLARCOR INC	179895107			6/1/2010		9/30/2011	630	537				93			
16	X	CLIFFS NAT RES INC	18683K101			3/1/2011		3/11/2011	2,011	2,215				-204			
17	X	CLIFFS NAT RES INC	18683K101			3/1/2011		7/27/2011	843	867				-24			
18	X	CLIFFS NAT RES INC	18683K101			1/13/2011		7/27/2011	2,622	2,440				182			
19	X	CLIFFS NAT RES INC	18683K101			1/13/2011		9/29/2011	2,587	3,922				-1,335			
20	X	COHEN & STEERS INTL REAL	19248H401			6/8/2007		9/29/2011	3,260	6,922				-3,662			
21	X	COHEN & STEERS INTL REAL	19248H401			10/26/2007		9/29/2011	46,740	98,577				-51,837			
22	X	CONSTAR INC 4 000% 9	19259PAF9			5/31/2011		10/3/2011	2,450	3,021				-571			
23	X	COLUMBIA SPORTSWEAR CO	198516106			8/27/2009		6/22/2011	925	600				325			
24	X	ENTERTAINMENT PTYS TRU	29380T105			3/17/2010		9/30/2011	555	580				-25			
25	X	ENTERTAINMENT PTYS TRU	29380T105			5/21/2010		9/30/2011	397	384				13			
26	X	ENTERTAINMENT PTYS TRU	29380T105			9/29/2010		9/30/2011	119	125				-6			
27	X	ENTERTAINMENT PTYS TRU	29380T105			12/2/2010		9/30/2011	119	136				-17			
28	X	ENTERTAINMENT PTYS TRU	29380T105			12/2/2010		9/30/2011	79	94				-15			
29	X	ENTERTAINMENT PTYS TRU	29380T105			3/21/2011		9/30/2011	79	92				-13			
30	X	ENTERTAINMENT PTYS TRU	29380T105			8/17/2011		9/30/2011	635	653				-18			
31	X	EQUINIX INC	29444U502			1/22/2010		4/29/2011	1,210	1,229				-19			
32	X	EQUINIX INC	29444U502			1/26/2010		4/29/2011	1,412	1,396				16			
33	X	EQUINIX INC	29444U502			2/24/2011		4/29/2011	1,917	1,639				278			
34	X	EQUINIX INC	29444U502			2/24/2011		6/7/2011	682	604				78			
35	X	EQUINIX INC	29444U502			6/16/2010		6/7/2011	1,948	1,721				227			
36	X	EQUINIX INC	29444U502			6/16/2010		6/22/2011	800	688				112			
37	X	EQUINIX INC	29444U502			1/4/2011		6/22/2011	1,500	1,240				260			
38	X	EQUINIX INC	29444U502			6/29/2010		6/22/2011	700	561				139			
39	X	EQUINIX INC	29444U502			9/27/2011		9/30/2011	2,482	2,580				-98			
40	X	EQUINIX INC	29444U502			8/10/2011		9/30/2011	621	616				5			
41	X	KIRBY CORP	497266106			10/23/2008		9/30/2011	1,603	921				682			
42	X	KIRBY CORP	497266106			12/12/2008		9/30/2011	802	374				428			
43	X	KITE REALTY GROUP TRUST	49803T102			5/21/2010		12/2/2010	178	149				29			
44	X	KITE REALTY GROUP TRUST	49803T102			9/29/2010		12/2/2010	20	17				3			
45	X	KITE REALTY GROUP TRUST	49803T102			8/30/2010		12/2/2010	91	76				15			
46	X	KITE REALTY GROUP TRUST	49803T102			8/30/2010		12/28/2010	292	223				69			
47	X	KITE REALTY GROUP TRUST	49803T102			1/31/2011		3/21/2011	10	10				0			
48	X	KITE REALTY GROUP TRUST	49803T102			8/30/2010		9/30/2011	55	55				0			
49	X	KITE REALTY GROUP TRUST	49803T102			1/31/2011		9/30/2011	226	226				0			
50	X	KITE REALTY GROUP TRUST	49803T102			2/23/2011		9/30/2011	80	85				-5			
51	X	KITE REALTY GROUP TRUST	49803T102			1/31/2011		9/30/2011	7	7				0			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			Depreciation
									Price	Other Basis		Improvements		
Long Term CG Distributions									6,713,184		6,351,643		361,541	
Short Term CG Distributions									0		0		0	
52	X	KITE REALTY GROUP TRUST	49803T102			5/2/2011		9/30/2011	150	213			-63	
53	X	KITE REALTY GROUP TRUST	49803T102			5/23/2011		9/30/2011	58	79			-21	
54	X	KITE REALTY GROUP TRUST	49803T102			7/20/2011		9/30/2011	157	209			-52	
55	X	KITE REALTY GROUP TRUST	49803T102			9/20/2011		9/30/2011	73	78			-5	
56	X	KNIGHT TRANSN INC COM	499064103			4/20/2010		6/22/2011	1,397	1,397			-662	
57	X	KNIGHT TRANSN INC COM	499064103			4/20/2010		9/30/2011	1,142	1,804			-141	
58	X	KNIGHT TRANSN INC COM	499064103			4/20/2010		9/30/2011	67	105			-38	
59	X	KOHL'S CORP	500255104			11/5/2010		1/13/2011	4,425	4,566			-141	
60	X	KOMATSU LIMITED - ADR	500458401			4/7/2008		3/31/2011	2,041	1,631			410	
61	X	KOMATSU LIMITED - ADR	500458401			4/7/2008		9/30/2011	1,716	2,175			-459	
62	X	KOMATSU LIMITED - ADR	500458401			7/9/2010		9/30/2011	107	98			9	
63	X	KUBOTA LIMITED - ADR	501173207			7/5/2011		8/30/2011	405	456			-51	
64	X	KUBOTA LIMITED - ADR	501173207			7/1/2011		8/30/2011	203	225			-22	
65	X	KUBOTA LIMITED - ADR	501173207			7/1/2011		9/30/2011	1,000	1,126			-126	
66	X	KUBOTA LIMITED - ADR	501173207			9/29/2009		9/30/2011	400	422			-22	
67	X	LKQ CORP	501889208			5/24/2007		6/22/2011	2,816	1,407			1,409	
68	X	LKQ CORP	501889208			6/25/2007		9/30/2011	1,114	575			539	
69	X	LKQ CORP	501889208			6/25/2007		9/30/2011	2,105	1,029			1,076	
70	X	L-3 COMMUNICATIONS 3 000	502413AW7			2/18/2009		10/3/2011	1,880	2,416			-536	
71	X	LVNH MOET HENNESSY UNS	502441306			7/26/2011		9/30/2011	847	1,218			-371	
72	X	LVNH MOET HENNESSY UNS	502441306			7/27/2011		9/30/2011	873	1,246			-373	
73	X	LABORATORY CRP OF AMER	50540R409			1/19/2011		6/7/2011	2,886	2,712			174	
74	X	LABORATORY CRP OF AMER	50540R409			9/15/2010		6/22/2011	2,902	2,255			647	
75	X	LABORATORY CRP OF AMER	50540R409			12/27/2008		6/22/2011	5,901	4,506			1,395	
76	X	SOUTHWESTERN ENERGY CO	845467109			8/10/2011		9/21/2011	6,455	6,034			421	
77	X	SPRINT NEXTEL CORP	852061100			3/14/2011		6/22/2011	2,724	2,659			65	
78	X	SPRINT NEXTEL CORP	852061100			3/14/2011		7/28/2011	5,158	6,030			-872	
79	X	SPRINT NEXTEL CORP	852061100			3/21/2011		7/28/2011	3,841	3,809			32	
80	X	STANLEY BLACK & DECKER I	854502309			7/6/2011		9/30/2011	1,536	1,845			-309	
81	X	STANLEY BLACK & DECKER I	854502309			6/30/2011		9/30/2011	307	362			-55	
82	X	VR STANLEY BLACK & D 3 500	854616AM1			10/28/2010		10/3/2011	1,020	1,153			-133	
83	X	STAPLES INC	855030102			4/23/2009		11/5/2010	4,300	4,311			-11	
84	X	STAPLES INC	855030102			8/17/2009		11/5/2010	21	21			0	
85	X	AFFILIATED MANAGERS GRO	008252108			5/28/2010		11/11/2010	901	729			172	
86	X	AFFILIATED MANAGERS GRO	008252108			10/23/2008		12/1/2010	1,357	577			780	
87	X	EOG RESOURCES, INC	26875P101			10/11/2010		9/27/2011	715	896			-181	
88	X	EOG RESOURCES, INC	26875P101			9/23/2010		9/27/2011	477	541			-64	
89	X	EOG RESOURCES, INC	26875P101			8/4/2011		9/30/2011	928	1,199			-271	
90	X	EOG RESOURCES, INC	26875P101			9/21/2010		9/30/2011	999	999			0	
91	X	EOG RESOURCES, INC	26875P101			9/23/2010		9/30/2011	1,440	1,804			-364	
92	X	E ON AG - ADR	268780103			12/27/2006		1/21/2011	4,079	5,421			-1,342	
93	X	E ON AG - ADR	268780103			12/27/2006		2/25/2011	4,056	5,647			-1,591	
94	X	E ON AG - ADR	268780103			1/24/2007		2/25/2011	1,136	1,528			-392	
95	X	ECOLAB INC	278865100			1/8/2009		6/22/2011	2,457	1,526			931	
96	X	ECOLAB INC	278865100			12/7/2010		6/22/2011	3,002	2,592			410	
97	X	ECOLAB INC	278865100			11/10/2008		6/22/2011	546	335			211	
98	X	ECOLAB INC	278865100			7/20/2011		9/30/2011	1,724	1,773			-49	
99	X	ECOLAB INC	278865100			8/8/2011		9/30/2011	1,477	1,392			85	
100	X	ECOLAB INC	278865100			11/10/2008		9/30/2011	246	168			78	
101	X	EMERSON ELECTRIC CO	291011104			3/19/2009		12/23/2010	3,066	1,472			1,594	
102	X	EMERSON ELECTRIC CO	291011104			3/19/2009		3/1/2011	5,071	2,388			2,683	

	Amount
Long Term CG Distributions	1,865
Short Term CG Distributions	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Amount		Cost, Other Basis and Expenses			Depreciation
									Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Expense of Sale and Cost of Improvements		
154	X	T ROWE CORPORATE INCOM	741478101			10/14/2008		11/22/2010	222,431	177,990		44,441		
155	X	T ROWE CORPORATE INCOM	741478101			6/17/2010		11/22/2010	52,323	50,000		2,323		
156	X	PROCTER & GAMBLE CO	742718109			8/18/2010		6/22/2011	5,776	5,488		288		
157	X	PROLOGIS INC	74340W103			2/23/2011		9/30/2011	1,507	1,507		0		
158	X	PROLOGIS INC	74340W103			7/20/2011		9/30/2011	2,347	3,286		-939		
159	X	PROLOGIS INC	74340W103			5/23/2011		9/30/2011	49	49		0		
160	X	PROSPERITY BANCSHARES I	743606105			4/27/2011		6/22/2011	1,081	1,161		-80		
161	X	PROSPERITY BANCSHARES I	743606105			4/27/2011		9/30/2011	666	929		-263		
162	X	PRUDENTIAL PLC - ADR	74435K204			6/21/2011		9/30/2011	1,033	1,382		-349		
163	X	PRUDENTIAL PLC - ADR	74435K204			6/20/2011		9/30/2011	431	569		-138		
164	X	PUBLIC STORAGE INC COM	74460D109			12/2/2010		12/28/2010	203	196		7		
165	X	PUBLIC STORAGE INC COM	74460D109			2/23/2011		5/2/2011	1,052	985		67		
166	X	PUBLIC STORAGE INC COM	74460D109			3/21/2011		5/2/2011	467	439		28		
167	X	PUBLIC STORAGE INC COM	74460D109			5/23/2011		7/20/2011	1,210	1,140		70		
168	X	PUBLIC STORAGE INC COM	74460D109			1/31/2011		7/20/2011	363	326		37		
169	X	PUBLIC STORAGE INC COM	74460D109			3/17/2010		8/17/2011	121	91		30		
170	X	PUBLIC STORAGE INC COM	74460D109			8/25/2010		8/17/2011	364	276		88		
171	X	PUBLIC STORAGE INC COM	74460D109			1/31/2011		8/17/2011	121	109		12		
172	X	PUBLIC STORAGE INC COM	74460D109			10/17/2008		8/17/2011	607	386		221		
173	X	PIEDMONT OFFICE REALTY T	720190206			2/23/2011		5/23/2011	20	20		0		
174	X	COPART INC COM	217204106			10/8/2008		6/22/2011	6,621	4,835		1,786		
175	X	COPART INC COM	217204106			9/23/2010		6/22/2011	1,370	986		384		
176	X	COPART INC COM	217204106			9/23/2010		9/30/2011	3,117	2,597		520		
177	X	COLUMBIA SPORTSWEAR CO	198516106			8/27/2009		9/30/2011	714	600		114		
178	X	COMCAST CORP CLASS A	20030N101			6/22/2010		7/15/2011	6,625	5,028		1,597		
179	X	COMCAST CORP CLASS A	20030N101			7/2/2010		7/15/2011	5,227	3,794		1,433		
180	X	COMCAST CORP CLASS A	20030N101			8/12/2010		7/15/2011	4,071	3,028		1,043		
181	X	COMPAGNIE FINANCIERE - A	204319107			8/17/2011		9/30/2011	284	284		0		
182	X	COMPAGNIE FINANCIERE - A	204319107			8/18/2011		9/30/2011	271	271		0		
183	X	CONAGRA FOODS INC	205887102			8/1/2011		10/31/2011	1,724	1,735		-11		
184	X	CONAGRA FOODS INC	205887102			8/3/2011		10/31/2011	2,738	2,718		20		
185	X	CONMED CORP 2 500%	207410AD3			2/18/2009		1/24/2011	1,990	1,542		448		
186	X	CONMED CORP 2 500%	207410AD3			12/1/2010		1/24/2011	995	1,000		-5		
187	X	CONOCOPHILLIPS	20825C104			3/31/2011		8/12/2011	2,731	3,313		-582		
188	X	CONOCOPHILLIPS	20825C104			3/28/2011		8/12/2011	266	321		-55		
189	X	CONOCOPHILLIPS	20825C104			3/28/2011		8/15/2011	2,352	2,805		-453		
190	X	CONOCOPHILLIPS	20825C104			3/23/2011		8/15/2011	2,217	2,596		-379		
191	X	CONOCOPHILLIPS	20825C104			3/23/2011		10/25/2011	3,399	3,776		-377		
192	X	CONOCOPHILLIPS	20825C104			5/3/2011		10/25/2011	2,266	2,420		-154		
193	X	CHOICE HOTELS INTL INC CO	169905106			7/11/2008		6/22/2011	164	117		47		
194	X	COPART INC COM	217204106			10/5/2010		4/20/2011	4,216	3,178		1,038		
195	X	FOREST CITY ENTERPRISES	345550107			3/6/2009		9/30/2011	695	277		418		
196	X	FOREST CITY ENTERPRISES	345550107			9/20/2011		9/30/2011	469	469		0		
197	X	FORWARD AIR CORP	349853101			12/27/2006		6/22/2011	1,973	1,768		205		
198	X	FORWARD AIR CORP	349853101			12/27/2006		9/30/2011	386	442		-56		
199	X	FORWARD AIR CORP	349853101			5/3/2010		9/30/2011	360	408		-48		
200	X	FORWARD AIR CORP	349853101			5/4/2010		9/30/2011	541	597		-56		
201	X	FREEMPORT-MCMORAN COPP	35671D857			2/1/2010		11/8/2010	1,157	780		377		
202	X	FREEMPORT-MCMORAN COPP	35671D857			5/21/2010		11/8/2010	1,788	1,136		652		
203	X	FREEMPORT-MCMORAN COPP	35671D857			5/21/2010		12/22/2010	1,857	1,070		787		
204	X	FREEMPORT-MCMORAN COPP	35671D857			1/8/2009		12/22/2010	1,857	450		1,407		

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

Long Term CG Distributions										Amount		Totals				Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										1,865		Securities				6,713,184		6,351,643		361,541	
										0		Other sales				0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss							
205	X	FREEPORT-MCMORAN COPP	35671D857			10/12/2010		1/20/2011	3,210	2,750				460							
206	X	FREEPORT-MCMORAN COPP	35671D857			10/12/2010		1/20/2011	3,520	3,035				485							
207	X	FREEPORT-MCMORAN COPP	35671D857			3/10/2011		3/29/2011	1,355	1,200				155							
208	X	FREEPORT-MCMORAN COPP	35671D857			1/8/2009		4/19/2011	2,746	759				1,987							
209	X	FREEPORT-MCMORAN COPP	35671D857			3/10/2011		4/19/2011	2,492	2,352				140							
210	X	FREEPORT-MCMORAN COPP	35671D857			4/19/2009		4/19/2011	968	245				721							
211	X	FREEPORT-MCMORAN COPP	35671D857			5/6/2011		6/22/2011	3,052	3,088				-36							
212	X	FREEPORT-MCMORAN COPP	35671D857			6/7/2011		6/22/2011	1,378	1,406				-28							
213	X	FREEPORT-MCMORAN COPP	35671D857			5/6/2011		9/28/2011	1,064	1,646				-582							
214	X	FREEPORT-MCMORAN COPP	35671D857			9/7/2011		9/28/2011	897	1,222				-325							
215	X	FREEPORT-MCMORAN COPP	35671D857			9/22/2011		9/28/2011	665	641				24							
216	X	FREEPORT-MCMORAN COPP	35671D857			1/27/2009		9/28/2011	3,457	1,338				2,119							
217	X	FREEPORT-MCMORAN COPP	35671D857			1/27/2009		9/30/2011	938	386				552							
218	X	FRESENIUS MEDICAL CARE A	358029106			7/1/2011		9/30/2011	1,360	1,496				-136							
219	X	GDF SUEZ SPONSORED ADR	361608105			7/22/2008		6/16/2011	3,137	6,318				-3,181							
220	X	GENERAL ELECTRIC CO	369604103			4/6/2010		10/21/2011	537	610				-73							
221	X	GENERAL MILLS INC	370334104			1/22/2010		3/1/2011	3,288	3,177				111							
222	X	GENERAL MOTORS CO	37045V100			11/18/2010		9/28/2011	3,383	5,774				-2,391							
223	X	GENERAL MOTORS CO 4 750	37045V209			11/22/2010		9/30/2011	737	1,059				-322							
224	X	GILEAD SCIENCES INC	375558103			2/17/2011		3/21/2011	3,722	3,610				112							
225	X	GILEAD SCIENCES INC	375558103			2/17/2011		6/22/2011	1,447	1,413				34							
226	X	GILEAD SCIENCES INC	375558103			1/19/2011		6/22/2011	2,171	2,081				90							
227	X	GILEAD SCIENCES INC	375558103			1/19/2011		8/4/2011	7,474	7,515				-41							
228	X	GILEAD SCIENCES INC	375558103			1/25/2011		8/4/2011	2,760	2,752				8							
229	X	PIEDMONT OFFICE REALTY T	720190206			2/23/2011		9/30/2011	16	20				-4							
230	X	STATE STREET CORP	857477103			8/17/2010		6/22/2011	1,774	1,541				233							
231	X	STATE STREET CORP	857477103			8/17/2010		7/26/2011	6,407	5,817				590							
232	X	STATE STREET CORP	857477103			9/29/2010		7/26/2011	2,758	2,442				316							
233	X	STATE STREET CORP	857477103			12/15/2009		8/16/2011	34	40				-6							
234	X	STATE STREET CORP	857477103			5/18/2010		8/16/2011	2,335	2,749				-414							
235	X	STATE STREET CORP	857477103			4/23/2009		8/16/2011	378	388				-10							
236	X	SOUTHWESTERN ENERGY CO	845467109			4/30/2010		7/27/2011	3,101	2,501				600							
237	X	AFFILIATED MANAGERS GRO	008252108			11/19/2008		4/20/2011	4,443	1,082				3,361							
238	X	AFFILIATED MANAGERS GRO	008252108			11/25/2008		4/20/2011	2,066	487				1,599							
239	X	AFFILIATED MANAGERS GRO	008252108			11/25/2008		6/22/2011	495	117				378							
240	X	AFFILIATED MANAGERS GRO	008252108			11/19/2008		12/1/2010	452	126				326							
241	X	AFFILIATED MANAGERS GRO	008252108			2/17/2011		2/17/2011	2,447	554				1,893							
242	X	AGNICO EAGLE MINES LTD	008474108			4/29/2011		6/22/2011	3,294	3,431				-137							
243	X	AGNICO EAGLE MINES LTD	008474108			4/19/2011		7/28/2011	8,541	9,694				-1,153							
244	X	AGNICO EAGLE MINES LTD	008474108			4/19/2011		7/28/2011	512	618				-106							
245	X	AIR PRODS & CHEMS INC CO	009158106			2/23/2010		6/22/2011	2,791	2,113				678							
246	X	AIR PRODS & CHEMS INC CO	009158106			2/23/2010		9/30/2011	157	141				16							
247	X	AIR PRODS & CHEMS INC CO	009158106			6/22/2009		9/30/2011	1,017	812				205							
248	X	ALEXANDRIA REAL ESTATE B	015271109			12/28/2010		1/31/2011	233	219				14							
249	X	ALEXANDRIA REAL ESTATE B	015271109			3/21/2011		9/30/2011	125	125				0							
250	X	ALEXANDRIA REAL ESTATE B	015271109			5/23/2011		9/30/2011	125	125				0							
251	X	ALEXANDRIA REAL ESTATE B	015271109			7/20/2011		9/30/2011	1,868	2,218				-350							
252	X	ALLEGHENY TECHNOLOGIES	01741R102			5/10/2010		11/8/2010	2,323	2,340				-17							
253	X	ALLEGHENY TECHNOLOGIES	01741R102			7/22/2010		11/8/2010	216	198				18							
254	X	ALLEGHENY TECHNOLOGIES	01741R102			7/22/2010		6/22/2011	2,835	2,328				507							
255	X	ALLEGHENY TECHNOLOGIES	01741R102			8/9/2010		6/22/2011	1,990	1,604				386							

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

										Amount			
										1,865			
										0			
										Long Term CG Distributions			
										Short Term CG Distributions			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method		
256	X	ALLEGHENY TECHNOLOGIES	01741R102			3/3/2010		9/27/2011	2,425	2,725		-300	
257	X	ALLEGHENY TECHNOLOGIES	01741R102			8/9/2010		9/27/2011	658	778		-120	
258	X	ALLEGHENY TECHNOLOGIES	01741R102			3/3/2010		9/30/2011	374	443		-69	
259	X	ALLEGHENY TECHNOLOGIES	01741R102			2/1/2010		9/30/2011	936	1,082		-146	
260	X	ALLEGHENY TECHNOLOGIES	01741R102			2/1/2010		10/4/2011	4,752	6,361		-1,609	
261	X	ALLEGHENY TECHNOLOGIES	01741RAD4			12/1/2010		10/3/2011	2,378	2,970		-592	
262	X	ALLIANZ SE ADR	018805101			11/5/2007		9/30/2011	47	108		-61	
263	X	ALLIANZ SE ADR	018805101			4/4/2008		9/30/2011	986	2,192		-1,206	
264	X	ALLSTATE CORP	020002101			3/1/2011		9/20/2011	2,515	3,244		-729	
265	X	ALLSTATE CORP	020002101			6/23/2010		9/20/2011	592	731		-139	
266	X	AMAZON COM INC COM	023135106			2/1/2010		5/6/2011	3,162	1,850		1,312	
267	X	AMAZON COM INC COM	023135106			6/29/2010		5/6/2011	198	111		87	
268	X	AMAZON COM INC COM	023135106			6/29/2010		6/7/2011	2,615	1,552		1,063	
269	X	AMAZON COM INC COM	023135106			6/29/2010		6/22/2011	1,918	1,109		809	
270	X	AMAZON COM INC COM	023135106			3/5/2008		6/22/2011	3,837	1,309		2,528	
271	X	AMAZON COM INC COM	023135106			8/8/2011		9/16/2011	2,522	2,120		402	
272	X	AMAZON COM INC COM	023135106			3/5/2008		9/30/2011	3,104	916		2,188	
273	X	TEVA PHARMACEUTICAL IND	881624209			8/9/2010		2/17/2011	2,196	2,102		94	
274	X	TEVA PHARMACEUTICAL IND	881624209			2/5/2011		2/18/2011	156	163		-7	
275	X	TEVA PHARMACEUTICAL IND	881624209			2/5/2011		2/18/2011	129	134		-5	
276	X	STATE STREET CORP	857477103			4/23/2009		9/26/2011	2,465	2,786		-321	
277	X	AMERICA MOVIL SA B DE CV	02364W105			5/16/2008		9/30/2011	1,099	1,437		-338	
278	X	AMERICAN ASSETS TRUST IN	024013104			1/31/2011		3/21/2011	86	86		0	
279	X	AMERICAN ASSETS TRUST IN	024013104			5/2/2011		9/30/2011	144	176		-32	
280	X	AMERICAN ASSETS TRUST IN	024013104			5/23/2011		9/30/2011	18	21		-3	
281	X	AMERICAN ASSETS TRUST IN	024013104			1/31/2011		9/30/2011	414	492		-78	
282	X	AMERICAN CAMPUS CMNTYS	024835100			8/30/2010		12/2/2010	63	60		3	
283	X	AMERICAN CAMPUS CMNTYS	024835100			12/28/2010		1/31/2011	96	94		2	
284	X	AMERICAN CAMPUS CMNTYS	024835100			8/30/2010		1/31/2011	1,124	1,060		64	
285	X	AMERICAN CAMPUS CMNTYS	024835100			2/23/2011		5/2/2011	175	161		14	
286	X	AMERICAN CAMPUS CMNTYS	024835100			2/23/2011		5/23/2011	34	32		2	
287	X	AMERICAN CAMPUS CMNTYS	024835100			2/23/2011		7/20/2011	263	226		37	
288	X	AMERICAN CAMPUS CMNTYS	024835100			8/17/2011		9/20/2011	474	447		27	
289	X	AMERICAN CAMPUS CMNTYS	024835100			8/17/2011		9/30/2011	416	410		6	
290	X	AMERICAN CAMPUS CMNTYS	024835100			2/23/2011		9/30/2011	945	806		139	
291	X	AMERICAN ELECTRIC POWER	025537101			6/15/2010		12/3/2010	3,161	2,917		244	
292	X	AMERICAN EXPRESS CO	025816109			9/28/2011		9/30/2011	865	908		-43	
293	X	AMGEN INC	031162100			8/18/2010		11/12/2010	4,142	4,114		28	
294	X	AMGEN INC 0.375% 20	031162AQ3			12/1/2010		10/3/2011	980	1,005		-25	
295	X	AMGEN INC 0.375% 20	031162AQ3			1/22/2010		10/3/2011	980	1,002		-22	
296	X	AMPHENOL CORP CL A	032095101			5/25/2010		11/5/2010	3,172	2,432		740	
297	X	AMPHENOL CORP CL A	032095101			8/7/2009		11/5/2010	1,057	666		391	
298	X	AMPHENOL CORP CL A	032095101			8/7/2009		6/22/2011	4,346	2,832		1,514	
299	X	AMPHENOL CORP CL A	032095101			8/7/2009		9/30/2011	1,658	1,333		325	
300	X	ANHEUSER-BUSCH INBEV SP	03524A108			6/20/2011		9/30/2011	1,068	1,143		-75	
301	X	ANHEUSER-BUSCH INBEV SP	03524A108			6/21/2011		9/30/2011	534	579		-45	
302	X	ANHEUSER-BUSCH INBEV SP	03524A108			10/16/2009		9/30/2011	534	497		37	
303	X	ANIXTER INTL INC 1.000%	035290AJ4			12/1/2010		10/3/2011	997	1,097		-100	
304	X	ANSYS INC	03662Q105			12/27/2006		3/8/2011	1,255	506		749	
305	X	ANSYS INC	03662Q105			12/27/2006		3/11/2011	1,269	528		741	
306	X	ANSYS INC	03662Q105			12/27/2006		3/11/2011	422	176		246	

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

Long Term CG Distributions										Amount		Totals				Cost, Other Basis and Expenses		Net Gain or Loss	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Securities		Other sales		
															Gross Sales	Cost or Other Basis	Net Gain or Loss	Gross Sales	Cost or Other Basis
307	X	AON CORP	037389103			12/23/2010		3/14/2011	2,915	2,570				345	6,713,184	0	361,541		
308	X	AON CORP	037389103			12/23/2010		6/22/2011	2,491	2,294				197					
309	X	AON CORP	037389103			12/23/2010		8/2/2011	4,709	4,543				166					
310	X	AON CORP	037389103			1/19/2011		8/2/2011	2,901	2,737				164					
311	X	APOLLO GLOBAL MANAGEM	037612306			5/13/2011		6/22/2011	2,110	2,367				-257					
312	X	APOLLO GLOBAL MANAGEM	037612306			5/13/2011		9/30/2011	1,365	2,296				-931					
313	X	EXPONENT INC	30214U102			4/30/2009		6/22/2011	1,060	697				363					
314	X	EXPONENT INC	30214U102			4/30/2009		9/30/2011	2,309	1,534				775					
315	X	EXPONENT INC	30214U102			11/18/2008		9/30/2011	210	134				76					
316	X	EXTRA SPACE STORAGE INC	30225T102			9/29/2010		12/2/2010	148	144				4					
317	X	EXTRA SPACE STORAGE INC	30225T102			10/17/2008		12/2/2010	1,495	1,029				466					
318	X	EXTRA SPACE STORAGE INC	30225T102			12/28/2010		1/31/2011	900	821				79					
319	X	EXTRA SPACE STORAGE INC	30225T102			10/17/2008		1/31/2011	38	23				15					
320	X	EXTRA SPACE STORAGE INC	30225T102			10/17/2008		2/23/2011	205	125				80					
321	X	EXTRA SPACE STORAGE INC	30225T102			11/6/2008		2/23/2011	559	333				226					
322	X	EXTRA SPACE STORAGE INC	30225T102			3/21/2011		5/2/2011	773	718				55					
323	X	EXTRA SPACE STORAGE INC	30225T102			11/6/2008		5/2/2011	859	443				416					
324	X	EXTRA SPACE STORAGE INC	30225T102			11/6/2008		5/23/2011	126	67				59					
325	X	EXTRA SPACE STORAGE INC	30225T102			11/6/2008		8/17/2011	459	244				215					
326	X	VOLKSWAGEN AG-SPONS PF	928662402			4/28/2011		9/30/2011	930	1,355				-425					
327	X	VOLKSWAGEN AG-SPONS PF	928662402			5/3/2010		9/30/2011	266	192				74					
328	X	VORNADO REALTY TRUST	929042109			12/2/2010		12/28/2010	83	82				1					
329	X	VORNADO REALTY TRUST	929042109			10/17/2008		12/28/2010	833	649				184					
330	X	VORNADO REALTY TRUST	929042109			5/2/2011		5/23/2011	284	290				-6					
331	X	BIOMED RLT TR INC	09063H107			10/17/2008		1/31/2011	501	521				-20					
332	X	BIOMED RLT TR INC	09063H107			12/2/2010		1/31/2011	125	124				1					
333	X	BIOMED RLT TR INC	09063H107			10/17/2008		3/21/2011	253	253				0					
334	X	BIOMED RLT TR INC	09063H107			12/2/2010		3/21/2011	18	18				0					
335	X	BIOMED RLT TR INC	09063H107			5/2/2011		5/23/2011	118	119				-1					
336	X	BIOMED RLT TR INC	09063H107			12/2/2010		7/20/2011	162	140				22					
337	X	BIOMED RLT TR INC	09063H107			5/2/2011		7/20/2011	1,052	1,031				21					
338	X	BIOMED RLT TR INC	09063H107			8/30/2010		7/20/2011	61	50				11					
339	X	BIOMED RLT TR INC	09063H107			7/22/2010		9/30/2011	67	67				0					
340	X	BIOMED RLT TR INC	09063H107			8/30/2010		9/30/2011	117	117				0					
341	X	BIOMED RLT TR INC	09063H107			8/17/2011		9/30/2011	1,342	1,463				-121					
342	X	BIOMED RLT TR INC	09063H107			5/21/2010		9/30/2011	185	174				11					
343	X	BLACKROCK INF PROT BD-IN	091937748			11/16/2010		11/22/2010	164	162				2					
344	X	BLACKROCK INF PROT BD-IN	091937748			11/10/2006		11/22/2010	199,836	175,075				24,761					
345	X	BLACKBAUD INC	09227Q100			8/6/2008		6/22/2011	537	406				131					
346	X	BLACKBAUD INC	09227Q100			8/6/2008		6/22/2011	269	203				66					
347	X	BLACKBAUD INC	09227Q100			10/10/2008		6/22/2011	806	426				380					
348	X	BLACKBAUD INC	09227Q100			10/10/2008		9/30/2011	2,292	1,421				871					
349	X	BOSTON PROPERTIES INC C	101121101			12/2/2010		1/31/2011	378	342				36					
350	X	BOSTON PROPERTIES INC C	101121101			12/28/2010		1/31/2011	378	347				31					
351	X	BOSTON PROPERTIES INC C	101121101			10/17/2008		1/31/2011	567	412				155					
352	X	BOSTON PROPERTIES INC C	101121101			2/23/2011		5/23/2011	207	187				20					
353	X	BOSTON PROPERTIES INC C	101121101			3/21/2011		5/23/2011	517	464				53					
354	X	BOSTON PROPERTIES INC C	101121101			10/17/2008		5/23/2011	207	137				70					
355	X	BOSTON PROPERTIES INC C	101121101			7/20/2011		8/17/2011	825	884				-59					
356	X	BOSTON PROPERTIES INC C	101121101			10/17/2008		8/17/2011	928	613				315					
357	X	BOSTON PROPERTIES INC C	101121101			9/20/2011		9/30/2011	452	504				-52					

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

Long Term CG Distributions										Amount		Totals				Cost, Other Basis and Expenses		Net Gain or Loss	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Securities		Other sales		
															Gross Sales	6,713,184	0	6,351,643	0
358	X	EXTRA SPACE STORAGE INC	30225T102			7/23/2009		8/17/2011	209	82				127					
359	X	EXTRA SPACE STORAGE INC	30225T102			9/21/2009		8/17/2011	2,129	1,088				1,041					
360	X	EXTRA SPACE STORAGE INC	30225T102			7/20/2011		8/17/2011	42	44				-2					
361	X	EXTRA SPACE STORAGE INC	30225T102			2/4/2009		8/17/2011	21	8				13					
362	X	EXTRA SPACE STORAGE INC	30225T102			2/4/2009		9/20/2011	278	101				177					
363	X	EXTRA SPACE STORAGE INC	30225T102			2/4/2009		9/30/2011	1,661	686				975					
364	X	FLIR SYS INC COM	302445101			10/21/2010		4/4/2011	3,421	2,674				747					
365	X	FLIR SYS INC COM	302445101			10/6/2010		4/4/2011	1,368	993				375					
366	X	FLIR SYS INC COM	302445101			10/6/2010		6/22/2011	6,408	4,840				1,568					
367	X	FLIR SYS INC COM	302445101			8/2/2011		9/30/2011	887	914				-27					
368	X	FLIR SYS INC COM	302445101			10/6/2010		9/30/2011	1,648	1,613				35					
369	X	FACTSET RESH SYS INC COM	303075105			2/5/2010		2/28/2011	12,607	7,477				5,130					
370	X	FACTSET RESH SYS INC COM	303075105			1/16/2008		3/2/2011	1,034	521				513					
371	X	FACTSET RESH SYS INC COM	303075105			1/16/2008		3/3/2011	1,050	521				529					
372	X	FACTSET RESH SYS INC COM	303075105			1/16/2008		3/8/2011	1,041	521				520					
373	X	FAIR ISSAC, INC	303250104			2/15/2007		6/22/2011	890	1,187				-297					
374	X	FAIR ISSAC, INC	303250104			4/4/2008		6/22/2011	1,781	1,466				315					
375	X	FAIR ISSAC, INC	303250104			1/16/2008		9/30/2011	1,009	1,092				-83					
376	X	FANUC CORPORATION ADR	307305102			9/14/2011		9/30/2011	917	917				0					
377	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		6/15/2011	346	380				-34					
378	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		7/15/2011	475	522				-47					
379	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		8/15/2011	146	161				-15					
380	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		9/15/2011	321	353				-32					
381	X	LIQUIDITY SVCS INC	53635B107			5/3/2011		6/22/2011	226	189				37					
382	X	LIQUIDITY SVCS INC	53635B107			5/4/2011		6/22/2011	1,696	1,406				290					
383	X	LIQUIDITY SVCS INC	53635B107			7/21/2011		9/26/2011	582	512				70					
384	X	LIQUIDITY SVCS INC	53635B107			5/4/2011		9/26/2011	873	563				310					
385	X	LIQUIDITY SVCS INC	53635B107			5/4/2011		9/30/2011	1,535	844				691					
386	X	LOWES COS INC	548661107			2/17/2011		6/22/2011	2,101	2,342				-241					
387	X	LOWES COS INC	548661107			2/17/2011		8/15/2011	5,772	7,701				-1,929					
388	X	LOWES COS INC	548661107			7/26/2011		8/15/2011	1,852	2,169				-317					
389	X	ALCATEL-LUCENT USA 2 875	54963AH0			5/31/2011		10/3/2011	1,815	1,980				-165					
390	X	M & T BANK CORPORATION C	55261F104			4/20/2011		6/22/2011	3,947	3,857				90					
391	X	M & T BANK CORPORATION C	55261F104			4/20/2011		9/30/2011	1,987	2,400				-413					
392	X	MF GLOBAL HLDGS LTD 1 87	55277JAA6			2/22/2011		10/3/2011	1,536	2,092				-556					
393	X	MF GLOBAL HLDGS LTD 1 87	55277JAA6			2/22/2011		10/27/2011	980	2,092				-1,112					
394	X	MGM RESORTS INTL 4 250	55303QAE0			4/21/2011		10/3/2011	858	1,079				-221					
395	X	MACERICH CO COM	554382101			10/20/2010		12/2/2010	94	90				4					
396	X	MACERICH CO COM	554382101			12/28/2010		1/31/2011	390	375				15					
397	X	MACERICH CO COM	554382101			12/28/2010		2/23/2011	191	187				4					
398	X	MACERICH CO COM	554382101			10/20/2010		2/23/2011	526	496				30					
399	X	MACERICH CO COM	554382101			10/20/2010		3/21/2011	294	270				24					
400	X	MACERICH CO COM	554382101			10/20/2010		5/2/2011	264	225				39					
401	X	MACERICH CO COM	554382101			2/10/2009		9/30/2011	86	28				58					
402	X	MACERICH CO COM	554382101			10/21/2009		9/30/2011	431	283				148					
403	X	MACERICH CO COM	554382101			12/14/2009		9/30/2011	431	299				132					
404	X	MACERICH CO COM	554382101			7/22/2010		9/30/2011	173	150				23					
405	X	MACERICH CO COM	554382101			10/20/2010		9/30/2011	259	261				-2					
406	X	MACERICH CO COM	554382101			5/23/2011		9/30/2011	129	155				-26					
407	X	MACERICH CO COM	554382101			7/20/2011		9/30/2011	690	874				-184					
408	X	MACERICH CO COM	554382101			8/17/2011		9/30/2011	949	1,096				-147					

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
409	X	MAGERICH CO COM	554382101			2/4/2009		9/30/2011	259	75			184
410	X	MANHATTAN ASSOCIATES, IN	562750109			12/27/2006		6/22/2011	169	153			16
411	X	MANHATTAN ASSOCIATES, IN	562750109			6/22/2007		6/22/2011	678	548			130
412	X	MANHATTAN ASSOCIATES, IN	562750109			3/5/2008		6/22/2011	847	559			288
413	X	MANHATTAN ASSOCIATES, IN	562750109			3/5/2008		9/30/2011	847	559			288
414	X	MANHATTAN ASSOCIATES, IN	562750109			1/23/2008		9/30/2011	1,525	993			532
415	X	MANPOWER INC WIS	56418H100			4/30/2010		6/22/2011	2,847	3,032			-185
416	X	MANPOWER INC WIS	56418H100			3/3/2010		6/22/2011	913	920			-7
417	X	TEVA PHARMACEUTICAL IND	881624209			2/5/2011		2/18/2011	78	81			-3
418	X	TEVA PHARMACEUTICAL IND	881624209			2/5/2011		2/18/2011	234	244			-10
419	X	TEVA PHARMACEUTICAL IND	881624209			7/14/2008		9/30/2011	1,314	1,453			-139
420	X	TEVA PHARMACEUTICAL	88165FAA0			12/1/2010		2/3/2011	3,244	3,225			19
421	X	TEVA PHARMACEUTICAL	88165FAA0			8/16/2010		2/3/2011	1,081	1,146			-65
422	X	TEVA PHARMACEUTICAL	88165FAA0			8/11/2010		2/3/2011	1,081	1,141			-60
423	X	TEVA PHARMACEUTICAL	88165FAA0			7/28/2009		2/3/2011	2,163	2,426			-263
424	X	TEVA PHARMACEUTICAL	88165FAA0			7/27/2009		2/3/2011	2,163	2,378			-215
425	X	TEXAS INSTRUMENTS INC	882508104			12/1/2010		7/22/2011	1,500	1,869			-369
426	X	TEXTRON INC 4 500% S	883203BN0			10/28/2010		10/12/2011	1,524	1,720			-196
427	X	TEXTRON INC 4 500% S	883203BN0			12/1/2010		10/12/2011	1,524	1,869			-345
428	X	TEXTRON INC 4 500% S	883203BN0			4/3/2007		1/19/2011	3,726	3,084			642
429	X	THERMO FISHER SCIENTIFIC	883556102			10/17/2008		1/19/2011	3,443	2,666			777
430	X	THERMO FISHER SCIENTIFIC	883556102			4/23/2009		1/19/2011	4,290	2,444			1,846
431	X	THERMO FISHER SCIENTIFIC	883556102			11/12/2009		1/19/2011	2,484	1,979			505
432	X	THERMO FISHER SCIENTIFIC	883556102			7/13/2010		1/19/2011	2,709	2,367			322
433	X	THERMO FISHER SCIENTIFIC	883556102			7/13/2010		1/19/2011	2,597	2,070			527
434	X	THERMO FISHER SCIENTIFIC	883556102			8/4/2011		9/30/2011	1,785	1,785			0
435	X	THERMO FISHER SCIENTIFIC	883556102			12/27/2006		7/5/2011	3,714	4,686			-972
436	X	TOTAL SA - ADR	89151E109			12/27/2006		9/30/2011	2,212	3,604			-1,392
437	X	TOTAL SA - ADR	89151E109			4/7/2008		4/26/2011	3,141	3,897			-756
438	X	TOYOTA MOTOR CORPORAT	892331307			4/5/2011		6/22/2011	3,244	3,109			135
439	X	TOYOTA MOTOR CORPORAT	892331307			4/7/2008		9/30/2011	1,716	2,436			-720
440	X	TOYOTA MOTOR CORPORAT	892331307			4/5/2011		9/30/2011	1,719	1,719			0
441	X	TOYOTA MOTOR CORPORAT	892331307			12/1/2010		10/3/2011	976	974			2
442	X	TRANSOCEAN INC 1 500%	893830AW9			2/18/2009		10/3/2011	976	836			140
443	X	TRANSOCEAN INC 1 500%	893830AW9			3/30/2011		5/13/2011	32	32			0
444	X	TRIUMPH GROUP INC NEW C	896818101			3/30/2011		5/25/2011	1,200	1,155			45
445	X	TRIUMPH GROUP INC NEW C	896818101			3/30/2011		5/25/2011	2,366	2,279			87
446	X	TRIUMPH GROUP INC NEW C	896818101			3/30/2011		3/29/2011	3,129	3,260			-131
447	X	TRIUMPH GROUP INC NE 2 62	896818AB7			12/1/2010		3/29/2011	6,258	4,544			1,714
448	X	TRIUMPH GROUP INC NE 2 62	896818AB7			10/24/2009		9/30/2011	956	1,045			-89
449	X	TULLOW OIL PLC ADR	899415202			2/23/2011		9/30/2011	453	475			-22
450	X	TULLOW OIL PLC ADR	899415202			7/6/2011		6/22/2011	1,515	1,736			-221
451	X	II-VI INC COM	902104108			12/10/2010		6/22/2011	505	450			55
452	X	II-VI INC COM	902104108			12/10/2010		9/30/2011	635	788			-153
453	X	II-VI INC COM	902104108			12/13/2010		10/27/2011	3,356	3,350			-34
454	X	US BANCORP DEL NEW	902973304			5/24/2010		10/27/2011	1,431	1,323			108
455	X	US BANCORP DEL NEW	902973304			2/5/2011		2/18/2011	78	81			-3
456	X	TEVA PHARMACEUTICAL IND	881624209			10/19/2010		12/10/2010	3,520	3,409			111
457	X	APPLE INC	037833100			3/3/2010		12/10/2010	320	210			110
458	X	APPLE INC	037833100			3/3/2010		6/22/2011	1,624	1,049			575
459	X	APPLE INC	037833100			3/3/2010		6/22/2011	1,624	1,049			575

Long Term CG Distributions 1,865
Short Term CG Distributions 0

Gross Sales 6,713,184
Cost, Other Basis and Expenses 6,351,643
Net Gain or Loss 361,541

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541	0	378	-6	722	309	727	575	268	260	070	800	595	595	606	110	218	556	189	191	143	129	210	54	-32	-16	-10	-13	-11	-14	-8	-17	-16	-6	-6	-8	-7	-39	-33	-31	-35	-35	-32	-25	-35	-27	-37	-17	-25	313	282	292
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals				Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										1,865		Gross Sales		6,713,184		6,351,643		361,541	
										0		0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
511	X	AVALONBAY CMNTYS INC	053484101			12/2/2010		3/21/2011	119	113				6					
512	X	AVALONBAY CMNTYS INC	053484101			2/23/2011		3/21/2011	237	230				7					
513	X	AVALONBAY CMNTYS INC	053484101			12/28/2010		3/21/2011	356	337				19					
514	X	AVALONBAY CMNTYS INC	053484101			12/28/2010		5/2/2011	127	112				15					
515	X	AVALONBAY CMNTYS INC	053484101			5/23/2011		7/20/2011	961	879				82					
516	X	AVALONBAY CMNTYS INC	053484101			2/17/2010		8/17/2011	666	389				277					
517	X	AVALONBAY CMNTYS INC	053484101			12/28/2010		8/17/2011	266	225				41					
518	X	AVALONBAY CMNTYS INC	053484101			10/17/2008		8/17/2011	933	517				416					
519	X	AVALONBAY CMNTYS INC	053484101			10/17/2008		9/20/2011	255	148				107					
520	X	AVALONBAY CMNTYS INC	053484101			10/17/2008		9/30/2011	4,712	3,029				1,683					
521	X	AVIS BUDGET GROUP IN 3 50	053774AB1			2/10/2011		10/3/2011	955	1,226				-271					
522	X	AXA - ADR	054538107			12/27/2006		9/30/2011	922	2,825				-1,903					
523	X	BG GROUP PLC - ADR	055434203			5/26/2011		9/30/2011	287	344				-57					
524	X	BG GROUP PLC - ADR	055434203			5/27/2011		9/30/2011	287	351				-64					
525	X	BG GROUP PLC - ADR	055434203			6/16/2011		9/30/2011	1,916	2,161				-245					
526	X	BG GROUP PLC - ADR	055434203			2/9/2010		9/30/2011	862	782				80					
527	X	BP PLC - ADR	055622104			3/17/2010		5/25/2011	9,595	12,495				-2,900					
528	X	BP PLC - ADR	055622104			5/6/2010		5/25/2011	1,116	1,273				-157					
529	X	BNP PARIBAS - ADR	05565A202			12/27/2006		8/30/2011	623	1,358				-735					
530	X	BNP PARIBAS - ADR	05565A202			12/27/2006		9/30/2011	894	2,444				-1,550					
531	X	BMC SOFTWARE INC	055921100			4/29/2010		2/23/2011	1,443	1,202				241					
532	X	BMC SOFTWARE INC	055921100			6/16/2010		2/23/2011	3,608	2,814				794					
533	X	BABCOCK & WILCOX CO	05615F102			5/12/2010		2/24/2011	1,795	1,478				317					
534	X	BABCOCK & WILCOX CO	05615F102			3/3/2010		2/24/2011	1,250	1,009				241					
535	X	FHLMC POOL #G02596 6 000	3128M4GD9			5/9/2011		10/15/2011	399	438				-39					
536	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		11/15/2010	1,658	1,798				-140					
537	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		12/15/2010	1,632	1,771				-139					
538	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		1/15/2011	1,491	1,617				-126					
539	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		2/15/2011	1,287	1,397				-110					
540	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		3/15/2011	1,468	1,592				-124					
541	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		4/15/2011	1,167	1,266				-99					
542	X	FHLMC POOL #G03551 8 000	3128M5H45			10/20/2010		5/15/2011	926	1,004				-78					
543	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		6/15/2011	965	1,046				-81					
544	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		7/15/2011	995	1,080				-85					
545	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		8/15/2011	763	827				-64					
546	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		9/15/2011	874	948				-74					
547	X	FHLMC POOL #G03551 6 000	3128M5H45			10/20/2010		10/15/2011	974	1,057				-83					
548	X	FHLMC POOL #G03819 6 000	3128M5SG6			12/7/2010		1/15/2011	1,189	1,291				-102					
549	X	FHLMC POOL #G03819 6 000	3128M5SG6			2/15/2011		2/15/2011	918	997				-79					
550	X	FHLMC POOL #G03819 6 000	3128M5SG6			3/15/2011		3/15/2011	1,935	2,102				-167					
551	X	FHLMC POOL #G03819 6 000	3128M5SG6			4/15/2011		4/15/2011	1,510	1,640				-130					
552	X	FHLMC POOL #G03819 6 000	3128M5SG6			5/6/2011		5/6/2011	13,733	13,635				98					
553	X	FHLMC POOL #G03819 6 000	3128M5SG6			5/9/2011		5/9/2011	16,300	16,146				154					
554	X	FHLMC POOL #G03819 6 000	3128M5SG6			5/15/2011		5/15/2011	1,107	1,202				-95					
555	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		11/15/2010	500	542				-42					
556	X	FNMA POOL #889409 6 000%	31410KDN1			3/29/2011		3/29/2011	10,454	10,495				-41					
557	X	FNMA POOL #889409 6 000%	31410KDN1			3/29/2011		3/29/2011	15,000	15,059				-59					
558	X	FNMA POOL #890277 6 000%	31410LCNO			6/25/2011		6/25/2011	1,477	1,605				-128					
559	X	FNMA POOL #890277 6 000%	31410LCNO			6/25/2011		6/25/2011	537	588				-51					
560	X	FNMA POOL #890277 6 000%	31410LCNO			5/6/2011		6/25/2011	249	273				-24					
561	X	FNMA POOL #890277 6 000%	31410LCNO			3/29/2011		7/25/2011	1,611	1,751				-140					

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

Totals														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
1,865														
0														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Cost, Other Basis and Expenses			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method			
562	X	FNMA POOL #890277 6 000%	31410LCN0			4/19/2011		7/25/2011	586	641		-55		
563	X	FNMA POOL #890277 6 000%	31410LCN0			5/6/2011		7/25/2011	272	298		-26		
564	X	FNMA POOL #890277 6 000%	31410LCN0			4/19/2011		8/22/2011	8,896	8,782		114		
565	X	FNMA POOL #890277 6 000%	31410LCN0			3/29/2011		8/22/2011	23,381	22,926		455		
566	X	FNMA POOL #890277 6 000%	31410LCN0			3/29/2011		8/25/2011	1,740	1,892		-152		
567	X	NATIONAL RETAIL PPTYS INC	637417106			12/28/2010		2/23/2011	299	318		-19		
568	X	NATIONAL RETAIL PPTYS INC	637417106			1/31/2011		2/23/2011	498	499		-1		
569	X	NATIONAL RETAIL PPTYS INC	637417106			2/4/2009		2/23/2011	971	623		348		
570	X	NATIONAL RETAIL PPTYS INC	637417106			12/28/2010		5/2/2011	315	321		-6		
571	X	NATIONAL RETAIL PPTYS INC	637417106			1/31/2011		5/2/2011	524	503		21		
572	X	NATIONAL RETAIL PPTYS INC	637417106			3/21/2011		5/2/2011	420	402		18		
573	X	NATIONAL RETAIL PPTYS INC	637417106			3/21/2011		9/20/2011	27	25		2		
574	X	NATIONAL RETAIL PPTYS INC	637417106			5/23/2011		9/20/2011	27	26		1		
575	X	NATIONAL RETAIL PPTYS INC	637417106			7/20/2011		9/20/2011	81	78		3		
576	X	NATIONAL RETAIL PPTYS INC	637417106			8/17/2011		9/20/2011	1,212	1,113		99		
577	X	NATIONAL RETAIL PPTYS INC	637417106			2/4/2009		9/20/2011	377	216		161		
578	X	NATIONAL RETAIL PPTYS INC	637417106			2/4/2009		9/30/2011	899	510		389		
579	X	NATIONWIDE HEALTH PPTYS	638620104			12/2/2010		12/28/2010	709	707		2		
580	X	NATIONWIDE HEALTH PPTYS	638620104			12/2/2010		1/31/2011	337	319		18		
581	X	NATIONWIDE HEALTH PPTYS	638620104			12/2/2010		2/23/2011	228	212		16		
582	X	NATIONWIDE HEALTH PPTYS	638620104			12/2/2010		3/21/2011	41	35		6		
583	X	NATIONWIDE HEALTH PPTYS	638620104			5/2/2011		5/23/2011	1,056	1,107		-51		
584	X	NESTLE S A REGISTERED SH	641069406			12/27/2006		11/30/2010	2,194	1,423		771		
585	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		12/15/2010	445	482		-37		
586	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		1/15/2011	360	390		-30		
587	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		2/15/2011	318	344		-26		
588	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		3/15/2011	359	389		-30		
589	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		4/15/2011	470	509		-39		
590	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		5/15/2011	300	325		-25		
591	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		6/15/2011	201	218		-17		
592	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		7/15/2011	243	263		-20		
593	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		8/15/2011	218	236		-18		
594	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		9/15/2011	220	238		-18		
595	X	FHLMC POOL #G03941 6 000	3128M5WA4			10/13/2010		10/15/2011	213	231		-18		
596	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		1/15/2011	673	747		-74		
597	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		2/15/2011	737	818		-81		
598	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		3/15/2011	618	686		-68		
599	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		4/15/2011	621	690		-69		
600	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		5/15/2011	483	536		-53		
601	X	FHLMC POOL #G06085 6 500	3128M8CW2			12/28/2010		6/15/2011	300	334		-34		
602	X	MANPOWER INC WIS	56418H100			12/3/2009		9/30/2011	4,406	6,756		-2,350		
603	X	MANPOWER INC WIS	56418H100			3/3/2010		9/30/2011	1,345	2,165		-820		
604	X	MANPOWER INC WIS	56418H100			5/10/2010		9/30/2011	1,513	2,353		-840		
605	X	MANPOWER INC WIS	56418H100			4/30/2010		9/30/2011	538	930		-392		
606	X	MANPOWER INC WIS	56418H100			3/3/2010		9/30/2011	572	936		-364		
607	X	MANPOWER INC WIS	56418H100			8/10/2011		9/30/2011	1,043	1,236		-193		
608	X	MANPOWER INC WIS	56418H100			8/17/2011		9/30/2011	336	409		-73		
609	X	MARKEL HOLDINGS	570535104			12/27/2006		6/22/2011	8,288	10,112		-1,824		
610	X	MARKEL HOLDINGS	570535104			12/10/2007		6/22/2011	789	952		-163		
611	X	MARKEL HOLDINGS	570535104			12/10/2007		9/30/2011	362	476		-114		
612	X	MARKEL HOLDINGS	570535104			12/27/2006		9/30/2011	2,532	3,398		-866		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
								Amount		Cost, Other Basis and Expenses					Net Gain or Loss
								Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Cost or Other Basis				
613	X	MARKEL HOLDINGS	570535104			12/7/2007		9/30/2011	1,808	2,375				-567	
614	X	MARKS & SPENCER GROUP F	570912105			4/27/2011		9/30/2011	1,253	1,693				-440	
615	X	MASSEY ENERGY CO 3 250	576203AJ2			5/12/2011		10/3/2011	868	1,089				-221	
616	X	MCCORMICK & CO INC NON V	579780206			3/19/2010		11/10/2010	6,182	5,466				716	
617	X	MCCORMICK & CO INC NON V	579780206			3/19/2010		6/22/2011	5,305	4,099				1,206	
618	X	MCCORMICK & CO INC NON V	579780206			3/19/2010		9/30/2011	2,100	1,757				343	
619	X	MCGRATH RENTCORP	580589109			3/3/2008		11/30/2010	3,371	2,566				805	
620	X	MCGRATH RENTCORP	580589109			11/2/2007		11/30/2010	843	898				-55	
621	X	MCGRATH RENTCORP	580589109			3/3/2008		12/16/2010	273	214				59	
622	X	MEDCO HEALTH SOLUTIONS	58405U102			4/20/2010		1/4/2011	3,084	3,195				-111	
623	X	MEDCO HEALTH SOLUTIONS	58405U102			1/26/2010		1/4/2011	123	126				-3	
624	X	MEDCO HEALTH SOLUTIONS	58405U102			1/26/2010		3/17/2011	2,896	3,335				-439	
625	X	MEDCO HEALTH SOLUTIONS	58405U102			7/9/2010		3/17/2011	2,568	2,637				-69	
626	X	MEDCO HEALTH SOLUTIONS	58405U102			7/29/2010		3/17/2011	1,748	1,562				186	
627	X	MEDCO HEALTH SOLUTIONS	58405U102			7/29/2010		6/22/2011	661	586				75	
628	X	MEDCO HEALTH SOLUTIONS	58405U102			9/3/2008		6/22/2011	1,542	1,344				198	
629	X	MEDCO HEALTH SOLUTIONS	58405U102			9/3/2008		7/21/2011	6,006	4,463				1,543	
630	X	MEDCO HEALTH SOLUTIONS	58405U102			5/1/2009		7/21/2011	3,229	2,212				1,017	
631	X	MEDTRONIC INC 1 625%	585055AM8			2/18/2009		11/10/2010	3,024	2,864				160	
632	X	MEDTRONIC INC 1 625%	585055AM8			12/1/2010		2/10/2011	3,070	3,022				48	
633	X	MEDTRONIC INC 1 625%	585055AM8			2/18/2009		2/10/2011	2,047	1,919				128	
634	X	MEDTRONIC INC 1 625%	585055AM8			2/18/2009		10/3/2011	1,997	1,943				54	
635	X	MERCK & CO INC NEW	58933Y105			3/26/2010		11/18/2010	2,924	3,133				-209	
636	X	MERCK & CO INC NEW	58933Y105			12/17/2009		11/18/2010	423	451				-28	
637	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		4/20/2011	2,619	1,164				1,455	
638	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		6/22/2011	1,536	582				954	
639	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		7/21/2011	663	233				430	
640	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		7/22/2011	1,383	489				894	
641	X	ULTA SALON COSMETICS & F	90384S303			8/20/2010		7/25/2011	1,589	559				1,030	
642	X	UMPQUA HOLDINGS CORP	904214103			3/30/2010		6/22/2011	401	461				-60	
643	X	UMPQUA HOLDINGS CORP	904214103			3/30/2010		9/30/2011	842	1,252				-410	
644	X	UMPQUA HOLDINGS CORP	904214103			5/19/2010		9/30/2011	133	197				-64	
645	X	UNILEVER N V - ADR	904784709			1/21/2011		9/30/2011	2,061	2,021				40	
646	X	UNILEVER N V - ADR	904784709			10/25/2010		9/30/2011	793	757				36	
647	X	UNILEVER N V - ADR	904784709			1/6/2011		10/25/2011	2,801	2,518				283	
648	X	UNITED PARCEL SERVICE-CL	911312106			1/25/2011		6/22/2011	999	1,023				-24	
649	X	UNITED PARCEL SERVICE-CL	911312106			11/17/2010		6/22/2011	428	404				24	
650	X	UNITED PARCEL SERVICE-CL	911312106			9/2/2010		8/10/2011	7,219	7,785				-566	
651	X	UNITED PARCEL SERVICE-CL	911312106			11/17/2010		8/10/2011	2,054	2,221				-167	
652	X	UNITED PARCEL SERVICE-CL	911312106			7/26/2011		8/10/2011	1,618	1,857				-239	
653	X	US TREASURY BOND 7 500	912810DX3			11/10/2010		12/7/2010	30,192	30,878				-686	
654	X	US TREASURY BOND 7 500	912810DX3			11/10/2010		12/15/2010	6,392	6,712				-320	
655	X	US TREASURY BOND 7 500	912810DX3			11/10/2010		12/15/2010	21,733	21,879				-146	
656	X	US TREASURY BOND 7 500	912810DX3			12/14/2010		12/15/2010	16,625	17,452				-827	
657	X	US TREASURY BOND 7 500	912810DX3			12/14/2010		12/16/2010	17,866	18,018				-152	
658	X	US TREASURY BOND 7 500	912810DX3			12/14/2010		12/16/2010	10,219	10,296				-77	
659	X	US TREASURY BOND 7 500	912810DX3			12/14/2010		2/4/2011	7,594	7,722				-128	
660	X	US TREASURY BOND 7 500	912810DX3			12/14/2010		2/9/2011	16,426	16,731				-305	
661	X	US TREASURY BOND 6 000	912810EW4			8/19/2011		9/26/2011	11,553	11,220				333	
662	X	U S TREASURY NOTE 4 250	912828CT5			8/11/2010		11/5/2010	28,305	28,184				121	
663	X	U S TREASURY NOTE 4 250	912828CT5			8/11/2010		12/14/2010	41,914	42,839				-925	
Totals									6,713,184	6,351,643				361,541	
Securities														0	
Other sales									0	0				0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Gross Sales Price	Cost or Other Basis	Valuation Method	Depreciation		
Long Term CG Distributions									6,713,184		6,351,643		361,541	
Short Term CG Distributions									0		0		0	
664	X	U S TREASURY NOTE 4 250	912828CT5			9/9/2010		12/14/2010	14,339	14,513			-174	
665	X	U S TREASURY NOTE 4 250	912828CT5			9/10/2010		12/14/2010	24,266	24,540			-274	
666	X	U S TREASURY NOTE 1 500	912828JW1			9/21/2010		11/5/2010	47,344	47,111			233	
667	X	U S TREASURY NOTE 1 500	912828JW1			8/10/2010		11/5/2010	18,526	18,366			160	
668	X	U S TREASURY NOTE 1 500	912828JW1			8/10/2010		11/10/2010	14,327	14,285			42	
669	X	U S TREASURY NOTE 1 500	912828JW1			9/13/2010		11/10/2010	32,747	32,601			146	
670	X	U S TREASURY NOTE 2 750	912828KD1			7/19/2011		7/26/2011	71,826	71,860			-34	
671	X	BABCOCK & WILCOX CO	05615F102			3/3/2010		3/4/2011	3,975	2,950			1,025	
672	X	BABCOCK & WILCOX CO	05615F102			5/17/2010		3/4/2011	384	261			123	
673	X	BABCOCK & WILCOX CO	05615F102			3/18/2011		3/29/2011	820	767			53	
674	X	BABCOCK & WILCOX CO	05615F102			3/18/2011		6/22/2011	3,740	4,021			-281	
675	X	BABCOCK & WILCOX CO	05615F102			5/17/2010		6/22/2011	257	213			44	
676	X	BABCOCK & WILCOX CO	05615F102			3/18/2011		8/10/2011	1,792	2,647			-855	
677	X	BABCOCK & WILCOX CO	05615F102			5/17/2010		9/30/2011	575	575			0	
678	X	BABCOCK & WILCOX CO	05615F102			3/18/2011		9/30/2011	144	204			-60	
679	X	BABCOCK & WILCOX CO	05615F102			8/4/2010		9/30/2011	1,540	1,676			-136	
680	X	BABCOCK & WILCOX CO	05615F102			8/4/2010		10/25/2011	702	777			-75	
681	X	BABCOCK & WILCOX CO	05615F102			5/17/2010		10/25/2011	395	438			-43	
682	X	BABCOCK & WILCOX CO	05615F102			8/4/2010		10/25/2011	680	734			-54	
683	X	BAKER HUGHES INC COM	057224107			5/31/2011		8/19/2011	3,622	4,924			-1,302	
684	X	BALCHEM CORP CLASS B	057665200			7/1/2008		6/22/2011	2,273	912			1,361	
685	X	BALCHEM CORP CLASS B	057665200			7/1/2008		9/30/2011	1,160	497			663	
686	X	WSC SALE - 21	05946K101			1/1/2001		12/3/2010	218	0			218	
687	X	BANCO BILBAO VIZCAYA ARG	05946K101			12/27/2006		9/30/2011	1,024	2,963			-1,939	
688	X	BANCO BILBAO 4/08	059994210			5/2/2011		5/2/2011	126	126			0	
689	X	BANK OF AMERICA CORP	060505104			12/7/2009		8/8/2011	1,480	3,148			-1,668	
690	X	BANK OF AMERICA CORP	060505104			5/17/2011		8/8/2011	924	1,459			-535	
691	X	BANK OF AMERICA CORP	060505104			5/17/2011		10/21/2011	776	1,399			-623	
692	X	BANK OF AMERICA CORP	060505682			11/26/2010		9/30/2011	1,540	1,881			-341	
693	X	BANK OF AMERICA CORP	060505682			2/12/2009		9/30/2011	1,540	886			854	
694	X	BANK NEW YORK MELLON CO	064058100			10/22/2009		12/13/2010	2,744	2,688			56	
695	X	BANK NEW YORK MELLON CO	064058100			10/22/2009		1/19/2011	2,699	2,462			237	
696	X	BANK NEW YORK MELLON CO	064058100			11/12/2009		1/19/2011	159	140			19	
697	X	BANK NEW YORK MELLON CO	064058100			11/12/2009		3/29/2011	731	698			33	
698	X	BANK NEW YORK MELLON CO	064058100			11/12/2009		4/12/2011	1,525	1,423			102	
699	X	BANK NEW YORK MELLON CO	064058100			5/26/2010		4/12/2011	3,259	3,017			242	
700	X	BANK NEW YORK MELLON CO	064058100			11/5/2010		4/12/2011	3,020	2,790			230	
701	X	BANK NEW YORK MELLON CO	064058100			12/16/2009		4/12/2011	1,346	1,215			131	
702	X	BANK NEW YORK MELLON CO	064058100			11/30/2009		4/25/2011	1,670	1,558			112	
703	X	BANK NEW YORK MELLON CO	064058100			12/16/2009		4/25/2011	2,803	2,874			129	
704	X	BANK NEW YORK MELLON CO	064058100			8/6/2010		4/25/2011	2,605	2,337			268	
705	X	BANK NEW YORK MELLON CO	064058100			10/20/2010		4/25/2011	2,746	2,515			231	
706	X	BANK NEW YORK MELLON CO	064058100			10/22/2009		5/12/2011	1,511	1,516			-5	
707	X	BANK NEW YORK MELLON CO	064058100			10/27/2009		5/12/2011	2,993	2,915			78	
708	X	BARD C R INC	067383109			8/28/2009		6/22/2011	5,910	4,322			1,588	
709	X	BARD C R INC	067383109			8/28/2009		8/8/2011	526	480			46	
710	X	BARD C R INC	067383109			10/21/2009		8/8/2011	3,506	3,053			453	
711	X	FHLMC POOL #G06085 6 500	3128MBCW2			12/28/2010		7/15/2011	548	608			-60	
712	X	FHLMC POOL #G06085 6 500	3128MBCW2			12/28/2010		8/15/2011	276	306			-30	
713	X	FHLMC POOL #G06085 6 500	3128MBCW2			12/28/2010		9/15/2011	494	549			-55	
714	X	FHLMC POOL #G06085 6 500	3128MBCW2			12/28/2010		10/15/2011	284	315			-31	

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

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

Long Term CG Distributions										Amount		Totals				Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										1,865		Gross Sales		6,713,184		6,351,643		361,541	
										0		0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
766	X	MONSANTO CO NEW	61166W101			1/6/2010		11/5/2010	1,676	2,343				-667					
767	X	MONSANTO CO NEW	61166W101			4/15/2009		11/5/2010	869	1,143				-274					
768	X	MONSANTO CO NEW	61166W101			4/15/2009		2/17/2011	665	735				-70					
769	X	MONSANTO CO NEW	61166W101			3/18/2009		2/17/2011	3,766	4,146				-380					
770	X	MONSANTO CO NEW	61166W101			3/18/2009		6/22/2011	604	732				-128					
771	X	MONSANTO CO NEW	61166W101			5/28/2009		6/22/2011	1,544	1,824				-280					
772	X	MONSANTO CO NEW	61166W101			3/3/2010		6/22/2011	2,215	2,426				-211					
773	X	MONSANTO CO NEW	61166W101			3/17/2010		6/22/2011	336	362				-26					
774	X	MONSANTO CO NEW	61166W101			3/17/2010		7/26/2011	1,872	1,809				63					
775	X	MONSANTO CO NEW	61166W101			4/12/2011		7/26/2011	1,198	1,066				132					
776	X	MONSANTO CO NEW	61166W101			4/12/2011		8/1/2011	1,727	1,599				128					
777	X	MONSANTO CO NEW	61166W101			5/17/2010		8/1/2011	2,375	1,833				542					
778	X	MONSANTO CO NEW	61166W101			5/17/2010		8/19/2011	670	555				115					
779	X	US TREASURY NOTE 2 750	912828KD1			8/2/2011		8/19/2011	18,438	17,816				622					
780	X	US TREASURY NOTE 2 750	912828KD1			7/19/2011		8/19/2011	2	2				0					
781	X	US TREASURY NOTE 2 750	912828KD1			7/19/2011		8/19/2011	26,033	24,765				1,268					
782	X	US TREASURY NOTE 2 750	912828KD1			7/19/2011		9/15/2011	16,238	15,478				760					
783	X	US TREASURY NOTE 3 125	912828KQ2			9/14/2010		11/10/2010	22,298	22,048				250					
784	X	US TREASURY NOTE 3 125	912828KQ2			9/30/2010		11/10/2010	11,680	11,718				-38					
785	X	US TREASURY NOTE 3 125	912828KQ2			4/30/2010		11/10/2010	2,124	1,928				196					
786	X	US TREASURY NOTE 3 125	912828KQ2			12/2/2010		1/7/2011	29,283	29,769				-486					
787	X	US TREASURY NOTE 3 125	912828KQ2			12/2/2010		1/25/2011	10,077	10,341				-264					
788	X	US TREASURY NOTE 3 125	912828KQ2			4/30/2010		6/1/2011	13,566	12,560				1,006					
789	X	US TREASURY NOTE 3 125	912828KQ2			12/2/2010		6/1/2011	7,305	7,238				67					
790	X	US TREASURY NOTE 3 125	912828KQ2			12/2/2010		6/1/2011	9,392	9,184				208					
791	X	US TREASURY NOTE 3 125	912828KQ2			3/10/2011		6/1/2011	17,740	17,080				660					
792	X	US TREASURY NOTE 3 125	912828KQ2			5/5/2011		6/1/2011	18,783	18,397				386					
793	X	US TREASURY NOTE 3 125	912828KQ2			5/26/2011		6/1/2011	10,435	10,344				91					
794	X	US TREASURY NOTE 3 125	912828KQ2			4/23/2010		6/1/2011	9,392	8,637				755					
795	X	US TREASURY NOTE 3 125	912828KQ2			4/23/2010		8/10/2011	11,030	9,607				1,423					
796	X	US TREASURY NOTE 2 625	912828KS8			11/5/2010		11/16/2010	45,247	46,165				-918					
797	X	US TREASURY NOTE 2 625	912828KS8			9/8/2010		12/2/2010	27,127	27,349				-222					
798	X	US TREASURY NOTE 2 625	912828KS8			7/30/2010		12/2/2010	16,694	16,651				43					
799	X	US TREASURY NOTE 2 625	912828KS8			11/5/2010		12/2/2010	3,132	3,221				-89					
800	X	US TREASURY NOTE 2 625	912828KS8			11/23/2010		12/2/2010	42,800	43,370				-570					
801	X	US TREASURY NOTE 2 625	912828KS8			9/8/2010		12/2/2010	27,142	27,349				-207					
802	X	US TREASURY NOTE 2 625	912828KS8			7/30/2010		12/7/2010	9,414	9,366				48					
803	X	US TREASURY NOTE 2 625	912828KS8			7/29/2010		12/7/2010	5,230	5,177				53					
804	X	US TREASURY NOTE 2 625	912828KS8			7/29/2010		12/13/2010	28,693	28,989				-296					
805	X	US TREASURY NOTE 2 625	912828KS8			7/29/2010		12/14/2010	21,540	21,742				-202					
806	X	US TREASURY NOTE 2 625	912828KS8			2/22/2011		3/9/2011	45,935	45,995				-60					
807	X	US TREASURY NOTE 1 875	912828KX7			7/28/2010		11/5/2010	15,369	15,357				12					
808	X	US TREASURY NOTE 1 875	912828KX7			8/18/2010		11/5/2010	12,298	12,308				-10					
809	X	US TREASURY NOTE 1 875	912828KX7			7/28/2010		11/5/2010	11,273	11,262				11					
810	X	US TREASURY NOTE 1 375	912828LM0			7/28/2010		11/10/2010	11,254	11,262				-8					
811	X	US TREASURY NOTE 1 375	912828LM0			12/2/2010		2/24/2011	10,132	10,155				-23					
812	X	US TREASURY NOTE 1 375	912828LM0			12/2/2010		3/29/2011	32,384	32,495				-111					
813	X	US TREASURY NOTE 1 375	912828LM0			12/30/2010		3/29/2011	13,156	13,179				-23					
814	X	US TREASURY NOTE 1 375	912828LM0			12/30/2010		5/13/2011	15,210	15,207				3					
815	X	US TREASURY NOTE 2 750	912828KD1			7/19/2011		8/11/2011	10,738	10,515				223					
816	X	BARD C R INC	067383109			11/3/2009		8/8/2011	2,191	1,892				299					

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method			
Long Term CG Distributions									6,713,184		6,351,643		361,541	
Short Term CG Distributions									0		0		0	
Amount									1,865		0		0	
817	X	BARCLAY'S PLC - ADR	06738E204			12/27/2006		9/30/2011	843	4,919				-4,076
818	X	MLN BARCLAYS CURRENCY	06738R228			7/11/2008		1/19/2011	100,000	100,000				0
819	X	BARRICK GOLD CORP COM	067901108			3/14/2011		3/29/2011	1,272	1,270				2
820	X	BARRICK GOLD CORP COM	067901108			10/20/2010		6/22/2011	3,418	3,489				-71
821	X	BARRICK GOLD CORP COM	067901108			3/14/2011		6/22/2011	2,384	2,691				-307
822	X	BARRICK GOLD CORP COM	067901108			2/5/2009		6/22/2011	45	38				7
823	X	BARRICK GOLD CORP COM	067901108			2/5/2009		8/11/2011	2,632	2,006				626
824	X	BARRICK GOLD CORP COM	067901108			2/5/2009		9/7/2011	1,184	833				351
825	X	BARRICK GOLD CORP COM	067901108			8/17/2011		9/7/2011	538	506				32
826	X	BARRICK GOLD CORP COM	067901108			1/22/2010		9/7/2011	377	256				121
827	X	BARRICK GOLD CORP COM	067901108			9/22/2011		9/28/2011	1,388	1,406				-18
828	X	BARRICK GOLD CORP COM	067901108			1/22/2010		9/28/2011	1,851	1,464				387
829	X	BARRICK GOLD CORP COM	067901108			1/22/2010		9/30/2011	1,373	1,061				312
830	X	BARRICK GOLD CORP COM	067901108			11/2/2009		9/30/2011	1,468	1,114				354
831	X	BAXTER INTL INC	067901108			6/5/2009		1/13/2011	3,828	3,610				218
832	X	BAXTER INTL INC	071813109			12/27/2006		1/13/2011	1,713	1,595				118
833	X	BAXTER INTL INC	071813109			12/27/2006		3/1/2011	5,118	4,596				522
834	X	BAXTER INTL INC	071813109			12/27/2006		4/8/2011	2,570	2,251				319
835	X	BAXTER INTL INC	071813109			5/7/2010		4/8/2011	2,356	2,012				344
836	X	BAYER AG - ADR	072730302			3/19/2008		9/30/2011	1,379	1,954				-575
837	X	BED BATH & BEYOND INC	075896100			6/29/2010		6/22/2011	4,335	3,036				1,299
838	X	BED BATH & BEYOND INC	075896100			11/16/2010		6/22/2011	3,251	2,618				633
839	X	BED BATH & BEYOND INC	075896100			11/3/2008		6/22/2011	813	381				432
840	X	BED BATH & BEYOND INC	075896100			11/3/2008		9/12/2011	2,549	1,142				1,407
841	X	BED BATH & BEYOND INC	075896100			11/3/2008		9/16/2011	1,503	634				869
842	X	BED BATH & BEYOND INC	075896100			11/3/2008		9/30/2011	2,603	1,142				1,461
843	X	BERKLEY WR CORP	084423102			1/25/2011		6/22/2011	6,861	6,147				714
844	X	BERKLEY WR CORP	084423102			11/10/2010		6/22/2011	1,117	972				145
845	X	BERKLEY WR CORP	084423102			11/10/2010		9/30/2011	1,655	1,527				128
846	X	BERKLEY WR CORP	084423102			5/4/2010		9/30/2011	2,107	1,893				214
847	X	BHP BILLITON LIMITED - ADR	088606108			6/16/2011		9/30/2011	3,346	4,458				-1,112
848	X	BIO RAD LABS INC CL A	090572207			3/14/2008		6/22/2011	2,359	1,821				538
849	X	BIO RAD LABS INC CL A	090572207			3/14/2008		9/30/2011	453	455				-2
850	X	BIO RAD LABS INC CL A	090572207			3/28/2008		9/30/2011	1,360	1,339				21
851	X	BIOMARIN PHARMACEUTI 1 8	09061GAD3			12/1/2010		10/3/2011	3,218	2,908				310
852	X	BIOMARIN PHARMACEUTI 1 8	09062X103			1/20/2009		2/16/2011	2,156	1,594				562
853	X	BIOMARIN PHARMACEUTI 1 8	09062X103			8/3/2009		2/16/2011	4,245	3,011				1,234
854	X	BIOMARIN PHARMACEUTI 1 8	09062X103			3/10/2009		2/16/2011	1,146	773				373
855	X	BIOMED IDEC INC	09062X103			3/10/2009		3/25/2011	5,960	3,775				2,185
856	X	BIOMED IDEC INC	09062X103			10/17/2008		12/28/2010	168	185				3
857	X	BIOMED RLT TR INC	09063H107			4/26/2011		5/25/2011	112	112				0
858	X	BIOMED RLT TR INC	09063H107			4/26/2011		6/25/2011	239	237				2
859	X	BIOMED RLT TR INC	09063H107			4/26/2011		7/19/2011	65,466	64,363				1,103
860	X	BIOMED RLT TR INC	09063H107			4/26/2011		7/25/2011	434	430				4
861	X	BIOMED RLT TR INC	09063H107			8/9/2011		9/25/2011	366	385				-19
862	X	BIOMED RLT TR INC	09063H107			8/9/2011		10/25/2011	1,048	1,101				-55
863	X	BIOMED RLT TR INC	09063H107			8/29/2011		9/25/2011	56	58				-2
864	X	BIOMED RLT TR INC	09063H107			8/29/2011		10/25/2011	257	267				-10
865	X	BIOMED RLT TR INC	09063H107			8/11/2011		9/25/2011	56	59				-3
866	X	BIOMED RLT TR INC	09063H107			8/11/2011		10/25/2011	54	57				-3
867	X	BIOMED RLT TR INC	09063H107			9/27/2011		10/25/2011	308	324				-15

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
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									Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
868	X	FNMA POOL #AL0095 6 000%	3138EGC93			3/17/2011		4/25/2011	3,307	3,611																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		</

Long Term CG Distributions	1,865
Short Term CG Distributions	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions									6,713,184		6,351,643		361,541	
									0		0		0	
970	X	LIBERTY PPTY TR SH BEN INT	531172104			2/23/2011		3/21/2011	589	603			-14	
971	X	LIBERTY PPTY TR SH BEN INT	531172104			10/17/2008		3/21/2011	360	282			78	
972	X	LIBERTY PPTY TR SH BEN INT	531172104			10/17/2008		5/2/2011	106	77			29	
973	X	LIBERTY PPTY TR SH BEN INT	531172104			5/23/2011		7/20/2011	551	552			-1	
974	X	LIBERTY PPTY TR SH BEN INT	531172104			5/23/2011		8/17/2011	585	621			-36	
975	X	LIBERTY PPTY TR SH BEN INT	531172104			10/17/2008		8/17/2011	910	705			205	
976	X	LIBERTY PPTY TR SH BEN INT	531172104			10/17/2008		9/20/2011	1,373	1,083			290	
977	X	LIBERTY PPTY TR SH BEN INT	531172104			10/17/2008		9/30/2011	2,089	1,788			301	
978	X	P/P LIONS GATE ENTER 3 625	53626VAA6			3/16/2010		11/22/2010	1,030	974			56	
979	X	P/P LIONS GATE ENTER 3 625	53626VAA6			3/17/2010		11/22/2010	1,030	973			57	
980	X	STEEL DYNAMICS INC 5 125	858119AP5			9/11/2009		10/3/2011	2,018	2,523			-505	
981	X	SUNTRUST BANKS INC	867914103			5/17/2011		8/10/2011	1,768	2,677			-909	
982	X	SUNTRUST BANKS INC	867914103			12/20/2010		8/10/2011	995	1,463			-468	
983	X	TJX COS INC NEW	872540109			12/20/2010		6/22/2011	9,477	8,102			1,375	
984	X	TJX COS INC NEW	872540109			12/20/2010		9/21/2011	2,288	1,752			536	
985	X	TJX COS INC NEW	872540109			12/20/2010		9/30/2011	3,915	3,066			849	
986	X	TTM TECHNOLOGIES 3 250	87305RAC3			12/1/2010		10/3/2011	986	1,150			-164	
987	X	TAIWAN SEMICONDUCTOR M	874039100			5/23/2007		8/30/2011	596	522			74	
988	X	TAIWAN SEMICONDUCTOR M	874039100			5/23/2007		9/30/2011	1,262	1,148			114	
989	X	TECHNE CORP	878377100			9/21/2009		5/31/2011	2,847	2,190			657	
990	X	TECHNE CORP	878377100			4/12/2010		5/31/2011	3,254	2,480			774	
991	X	TECHNE CORP	878377100			2/11/2010		5/31/2011	732	544			188	
992	X	TECHNE CORP	878377100			2/11/2010		6/22/2011	2,459	1,875			584	
993	X	TECHNE CORP	878377100			11/9/2010		6/22/2011	3,174	2,413			761	
994	X	TECHNE CORP	878377100			7/1/2010		6/22/2011	2,142	1,523			619	
995	X	TECHNE CORP	878377100			3/29/2010		6/22/2011	793	652			141	
996	X	TECHNE CORP	878377100			2/19/2010		6/22/2011	793	629			164	
997	X	TECHNE CORP	878377100			7/1/2010		9/30/2011	552	451			101	
998	X	TECHNE CORP	878377100			12/27/2006		9/30/2011	2,623	2,109			514	
999	X	TECHNE CORP	878377100			2/19/2010		9/30/2011	1,376	1,258			118	
1,000	X	TECHNIP - ADR	878546209			5/27/2011		9/30/2011	1,003	1,324			-321	
1,001	X	TELEFLEX INC 3 875% 8/	879369AA4			11/10/2010		10/3/2011	2,135	2,163			-28	
1,002	X	TELEFONICA SA - ADR	879382208			2/22/2008		1/14/2011	6,030	7,161			-1,131	
1,003	X	TELEFONICA SA - ADR	879382208			2/22/2008		1/26/2011	5,674	6,319			-645	
1,004	X	TEMPLETON GLOBAL BOND F	880208400			10/26/2007		6/21/2011	50,000	42,779			7,221	
1,005	X	TESCO PLC - ADR	881575302			12/27/2006		3/10/2011	676	847			-171	
1,006	X	TESCO PLC - ADR	881575302			12/27/2006		4/26/2011	1,009	1,210			-201	
1,007	X	TESCO PLC - ADR	881575302			12/27/2006		4/27/2011	1,436	1,894			-258	
1,008	X	TESCO PLC - ADR	881575302			12/27/2006		4/28/2011	1,235	1,452			-217	
1,009	X	TESCO PLC - ADR	881575302			12/27/2006		9/30/2011	2,030	2,783			-753	
1,010	X	TEVA PHARMACEUTICAL IND	881624209			10/6/2010		1/25/2011	2,415	2,401			14	
1,011	X	TEVA PHARMACEUTICAL IND	881624209			11/8/2010		1/25/2011	2,093	1,979			114	
1,012	X	TEVA PHARMACEUTICAL IND	881624209			11/29/2010		1/25/2011	3,059	2,902			157	
1,013	X	TEVA PHARMACEUTICAL IND	881624209			8/9/2010		1/25/2011	966	901			65	
1,014	X	TEVA PHARMACEUTICAL IND	881624209			2/5/2011		2/8/2011	27	28			-1	
1,015	X	TEVA PHARMACEUTICAL IND	881624209			7/29/2010		2/17/2011	7,844	7,172			672	
1,016	X	NATIONAL INSTRS CORP COM	636518102			12/27/2006		6/22/2011	705	450			255	
1,017	X	NATIONAL INSTRS CORP COM	636518102			12/27/2006		9/30/2011	694	540			154	
1,018	X	NATIONAL OILWELL INC COM	637071101			4/23/2009		11/3/2010	277	148			129	
1,019	X	NATIONAL OILWELL INC COM	637071101			11/30/2009		11/3/2010	1,108	864			244	
1,020	X	NATIONAL OILWELL INC COM	637071101			1/8/2009		11/3/2010	831	435			396	

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

										Amount			
Long Term CG Distributions										1,865			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales	Cost or Other Basis	Depreciation		
1,021	X	NATIONAL OILWELL INC COM	637071101			1/8/2009		2/16/2011	3,720	1,334		2,386	
1,022	X	NATIONAL OILWELL INC COM	637071101			1/8/2009		3/4/2011	2,787	986		1,801	
1,023	X	NATIONAL OILWELL INC COM	637071101			3/14/2011		4/5/2011	3,623	3,415		208	
1,024	X	NATIONAL OILWELL INC COM	637071101			3/14/2011		6/22/2011	436	455		-19	
1,025	X	NATIONAL OILWELL INC COM	637071101			4/29/2011		6/22/2011	2,688	2,828		-138	
1,026	X	NATIONAL OILWELL INC COM	637071101			1/8/2009		6/22/2011	1,235	493		742	
1,027	X	NATIONAL OILWELL INC COM	637071101			1/8/2009		9/27/2011	4,305	2,175		2,130	
1,028	X	NATIONAL OILWELL INC COM	637071101			9/22/2011		9/27/2011	574	541		33	
1,029	X	NATIONAL OILWELL INC COM	637071101			2/17/2009		9/27/2011	115	51		64	
1,030	X	NATIONAL OILWELL INC COM	637071101			2/17/2009		9/30/2011	1,031	512		519	
1,031	X	NATIONAL RETAIL PPTYS INC	637417106			2/17/2009		12/2/2010	243	171		72	
1,032	X	NATIONAL RETAIL PPTYS INC	637417106			8/19/2009		12/2/2010	1,081	1,106		-25	
1,033	X	NATIONAL RETAIL PPTYS INC	637417106			10/20/2010		12/2/2010	108	72		36	
1,034	X	NATIONAL RETAIL PPTYS INC	637417106			7/23/2009		2/23/2011	648	480		168	
1,035	X	US TREASURY NOTE 1.000	912828LVO			4/28/2011		5/5/2011	17,052	17,053		-1	
1,036	X	US TREASURY NOTE 0.875	912828MQ0			6/28/2011		8/2/2011	11,045	11,054		-9	
1,037	X	US TREASURY NOTE 0.875	912828MQ0			6/28/2011		8/2/2011	13,053	13,064		-11	
1,038	X	US TREASURY NOTE 0.500	912828PU8			1/28/2011		3/14/2011	21,776	21,776		0	
1,039	X	US TREASURY NOTE 3.125	912828QN3			6/1/2011		6/14/2011	17,044	17,222		-178	
1,040	X	US TREASURY NOTE 3.125	912828QN3			8/10/2011		8/25/2011	12,967	13,023		-56	
1,041	X	US TREASURY NOTE 3.125	912828QN3			8/10/2011		8/29/2011	1,078	1,085		-7	
1,042	X	US TREASURY NOTE 3.125	912828QN3			6/1/2011		8/29/2011	10,776	10,131		645	
1,043	X	US TREASURY NOTE 3.125	912828QN3			8/10/2011		9/27/2011	13,259	13,344		-85	
1,044	X	US TREASURY NOTE 3.125	912828QN3			9/19/2011		10/7/2011	3,281	3,322		-41	
1,045	X	US TREASURY NOTE 3.125	912828QN3			6/1/2011		10/7/2011	15,311	14,183		1,128	
1,046	X	US TREASURY NOTE 3.125	912828QN3			6/1/2011		10/27/2011	22,409	21,274		1,135	
1,047	X	UNIVERSAL HEALTH RLTY INC	91359E105			12/27/2006		6/22/2011	1,012	880		132	
1,048	X	UNIVERSAL HEALTH RLTY INC	91359E105			12/27/2006		9/30/2011	860	880		-20	
1,049	X	VALE SA ADR	91912E105			12/27/2006		6/16/2011	8,508	4,235		4,273	
1,050	X	VALE CAPITAL II 6.750% PFD	91912F201			12/27/2006		9/30/2011	760	1,078		-318	
1,051	X	VALSPAR CORP	920355104			9/13/2011		9/30/2011	1,101	1,083		18	
1,052	X	VALSPAR CORP	920355104			8/12/2011		9/30/2011	2,045	1,940		105	
1,053	X	VENTAS INC COM	92276F100			5/2/2011		7/14/2011	32	32		0	
1,054	X	VENTAS INC COM	92276F100			5/2/2011		9/20/2011	222	232		-10	
1,055	X	VENTAS INC COM	92276F100			5/2/2011		9/20/2011	32	34		-2	
1,056	X	VENTAS INC COM	92276F100			7/20/2011		9/20/2011	1,632	1,648		-16	
1,057	X	VENTAS INC COM	92276F100			12/2/2011		9/30/2011	590	528		62	
1,058	X	VENTAS INC COM	92276F100			7/20/2011		9/30/2011	2,654	2,891		-237	
1,059	X	VENTAS INC COM	92276F100			10/17/2008		9/30/2011	1,253	916		337	
1,060	X	VERISIGN INC 3.250% 8/	92343EAD4			12/21/2009		10/3/2011	996	884		112	
1,061	X	VERIZON COMMUNICATIONS	92343V104			2/16/2010		3/14/2011	12,865	13,229		-364	
1,062	X	VIRGIN MEDIA INC 6.500%	92769LAB7			12/1/2010		10/3/2011	1,485	1,623		-138	
1,063	X	VMWARE INC	928563402			10/19/2010		2/28/2011	3,660	3,276		384	
1,064	X	VMWARE INC	928563402			7/6/2009		2/28/2011	2,163	724		1,439	
1,065	X	VMWARE INC	928563402			7/6/2009		3/18/2011	9,324	3,482		5,842	
1,066	X	VODAFONE GROUP PLC NEW	92857W209			12/1/2011		9/30/2011	645	708		-63	
1,067	X	VODAFONE GROUP PLC NEW	92857W209			12/27/2006		9/30/2011	3,615	3,912		-297	
1,068	X	NESTLE S A REGISTERED SH	641069406			12/27/2006		9/30/2011	3,596	2,313		1,283	
1,069	X	NETAPP INC	64110D104			4/10/2008		11/17/2010	2,543	1,117		1,426	
1,070	X	NETAPP INC	64110D104			2/17/2011		3/29/2011	1,206	1,347		-141	
1,071	X	NETAPP INC	64110D104			2/17/2011		6/22/2011	2,040	2,155		-115	

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

Totals										Amount		Long Term CG Distributions				Short Term CG Distributions				Net Gain or Loss	
										1,865											
										0											
										0											
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss							
1,072	X	NETAPP INC	64110D104			2/17/2011		8/1/2011	1,237	1,237				0							
1,073	X	NETAPP INC	64110D104			4/10/2008		8/1/2011	1,558	745				813							
1,074	X	NETAPP INC	64110D104			2/17/2011		9/30/2011	344	495				-151							
1,075	X	NETAPP INC	64110D104			2/17/2011		9/30/2011	584	758				-174							
1,076	X	NETAPP INC	64110D104			8/19/2011		9/30/2011	412	438				-26							
1,077	X	NETFLIX COM INC	64110L106			5/17/2010		11/23/2010	2,447	1,384				1,063							
1,078	X	NETFLIX COM INC	64110L106			12/9/2010		2/17/2011	3,340	2,681				659							
1,079	X	WELLPOINT INC	94973V107			9/4/2008		10/12/2011	743	560				183							
1,080	X	NETFLIX COM INC	64110L106			1/25/2011		2/17/2011	1,432	1,103				329							
1,081	X	NETFLIX COM INC	64110L106			3/1/2011		6/7/2011	2,888	2,253				635							
1,082	X	NETFLIX COM INC	64110L106			1/25/2011		6/22/2011	2,245	1,855				590							
1,083	X	NETFLIX COM INC	64110L106			3/1/2011		6/22/2011	1,247	1,024				223							
1,084	X	NETFLIX COM INC	64110L106			5/17/2010		6/22/2011	1,497	639				858							
1,085	X	NETFLIX COM INC	64110L106			5/17/2010		8/8/2011	451	213				238							
1,086	X	NETFLIX COM INC	64110L106			7/26/2011		8/8/2011	2,704	3,202				-498							
1,087	X	VORNADO REALTY TRUST	929042109			1/31/2011		7/20/2011	667	618				49							
1,088	X	VORNADO REALTY TRUST	929042109			2/23/2011		7/20/2011	191	177				14							
1,089	X	VORNADO REALTY TRUST	929042109			3/21/2011		7/20/2011	477	436				41							
1,090	X	VORNADO REALTY TRUST	929042109			5/2/2011		7/20/2011	95	97				-2							
1,091	X	VORNADO REALTY TRUST	929042109			10/17/2008		7/20/2011	286	195				91							
1,092	X	VORNADO REALTY TRUST	929042109			9/20/2011		9/30/2011	606	672				525							
1,093	X	VORNADO REALTY TRUST	929042109			10/17/2008		9/30/2011	3,709	3,184				-66							
1,094	X	WPP GRP PLC AMER DEPOS	92933H101			12/27/2006		9/30/2011	1,388	2,025				-637							
1,095	X	WPP GRP PLC AMER DEPOS	92933H101			1/15/2007		9/30/2011	231	331				-100							
1,096	X	WABTEC CORP	929740108			9/22/2009		6/22/2011	1,626	974				652							
1,097	X	WABTEC CORP	929740108			8/24/2009		6/22/2011	4,878	2,702				2,176							
1,098	X	WABTEC CORP	929740108			8/24/2009		9/30/2011	2,407	1,621				786							
1,099	X	WAL MART STORES INC	931142103			4/2/2008		12/31/2010	1,131	1,144				-13							
1,100	X	WAL MART STORES INC	931142103			10/17/2008		12/31/2010	6,031	6,044				3,720							
1,101	X	WALGREEN CO	931422109			7/12/2010		12/20/2010	15,159	11,439				100							
1,102	X	WASTE MANAGEMENT INC	94106L109			12/27/2006		6/22/2011	6,919	6,819				-293							
1,103	X	WASTE MANAGEMENT INC	94106L109			12/27/2006		8/15/2011	1,550	1,843				-659							
1,104	X	WASTE MANAGEMENT INC	94106L109			2/8/2007		8/15/2011	3,564	4,223				-217							
1,105	X	WASTE MANAGEMENT INC	94106L109			3/15/2010		8/15/2011	2,479	2,696				609							
1,106	X	WELLPOINT INC	94973V107			6/6/2008		10/12/2011	3,648	3,039				392							
1,107	X	WELLPOINT INC	94973V107			9/4/2008		10/14/2011	1,664	1,272				638							
1,108	X	WELLPOINT INC	94973V107			9/4/2008		10/28/2011	2,470	1,832				-502							
1,109	X	CREDIT SUISSE GROUP - ADF	225401108			11/12/2009		2/1/2011	2,086	2,588				-307							
1,110	X	CREDIT SUISSE GROUP - ADF	225401108			4/16/2010		2/1/2011	2,041	2,348				-41							
1,111	X	CREDIT SUISSE GROUP - ADF	225401108			2/23/2010		2/11/2011	2,410	2,451				-311							
1,112	X	CREDIT SUISSE GROUP - ADF	225401108			4/16/2010		2/11/2011	1,463	1,774				88							
1,113	X	CREDIT SUISSE GROUP - ADF	225401108			5/17/2010		2/11/2011	2,453	2,365				375							
1,114	X	CREDIT SUISSE GROUP - ADF	225401108			6/8/2010		2/11/2011	2,583	2,208				-1,090							
1,115	X	CREDIT SUISSE GROUP - ADF	225401108			4/21/2010		9/30/2011	1,191	2,281				-897							
1,116	X	CREE, INC	225447101			4/5/2011		6/22/2011	2,696	3,593				-557							
1,117	X	CREE, INC	225447101			4/5/2011		8/10/2011	2,365	2,922				-374							
1,118	X	CREE, INC	225447101			4/5/2011		9/30/2011	536	910				-816							
1,119	X	CREE, INC	225447101			4/5/2011		9/30/2011	1,205	2,021				-545							
1,120	X	CREE, INC	225447101			4/5/2011		10/20/2011	623	1,168				-737							
1,121	X	CROWN CASTLE INTL CORP	228227401			4/5/2011		10/20/2011	887	1,624				3							
1,122	X	CROWN CASTLE INTL CORP	228227401			12/1/2010		10/3/2011	1,704	1,701											

1.

[illegible]

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales		Cost or Other Basis			
									Price					
Long Term CG Distributions									6,713,184		6,351,643		361,541	
Short Term CG Distributions									0		0		0	
Securities									6,713,184		6,351,643		361,541	
Other sales									0		0		0	
1,174	X	RAVEN INDS INC	754212108			12/27/2006		11/18/2010	423	264			159	
1,175	X	RAVEN INDS INC	754212108			12/27/2006		4/20/2011	540	264			276	
1,176	X	RAVEN INDS INC	754212108			12/27/2006		4/28/2011	1,578	791			787	
1,177	X	RAVEN INDS INC	754212108			12/27/2006		6/22/2011	804	396			408	
1,178	X	RAVEN INDS INC	754212108			12/5/2008		6/22/2011	268	117			151	
1,179	X	RAVEN INDS INC	754212108			12/5/2008		9/30/2011	1,477	702			775	
1,180	X	RED HAT INC	756577102			10/1/2008		12/10/2010	2,445	778			1,667	
1,181	X	PUBLIC STORAGE INC COM	744600D109			10/17/2008		9/20/2011	488	309			179	
1,182	X	CROWN CASTLE INTL CORP	228227401			2/18/2009		10/3/2011	470	303			167	
1,183	X	CTRIIP COM INTERNATIONAL	22943F100			2/11/2011		3/29/2011	1,007	1,007			0	
1,184	X	CTRIIP COM INTERNATIONAL	22943F100			2/11/2011		4/12/2011	2,730	2,652			78	
1,185	X	CTRIIP COM INTERNATIONAL	22943F100			1/4/2011		4/12/2011	1,388	1,335			53	
1,186	X	CTRIIP COM INTERNATIONAL	22943F100			1/4/2011		6/22/2011	2,459	2,584			-125	
1,187	X	CTRIIP COM INTERNATIONAL	22943F100			1/4/2011		9/30/2011	1,085	1,085			0	
1,188	X	CUMMINS INC	231021106			1/8/2009		5/17/2011	3,512	932			2,580	
1,189	X	CUMMINS INC	231021106			6/15/2011		6/22/2011	3,099	2,962			137	
1,190	X	CUMMINS INC	231021106			1/8/2009		6/22/2011	775	226			549	
1,191	X	CUMMINS INC	231021106			1/8/2009		7/26/2011	2,547	650			1,897	
1,192	X	CUMMINS INC	231021106			1/8/2009		9/27/2011	3,052	932			2,120	
1,193	X	CUMMINS INC	231021106			1/8/2009		9/30/2011	1,240	424			816	
1,194	X	DBS GROUP HOLDINGS LIMIT	23304Y100			4/19/2007		2/25/2011	1,115	1,437			-322	
1,195	X	DBS GROUP HOLDINGS LIMIT	23304Y100			11/28/2007		2/25/2011	1,784	2,128			-344	
1,196	X	DBS GROUP HOLDINGS LIMIT	23304Y100			11/28/2007		9/30/2011	1,426	2,128			-702	
1,197	X	DCT INDUSTRIAL TRUST INC	233153105			1/4/2010		12/2/2010	108	110			-2	
1,198	X	DCT INDUSTRIAL TRUST INC	233153105			4/23/2010		12/2/2010	187	183			-16	
1,199	X	DCT INDUSTRIAL TRUST INC	233153105			10/17/2008		12/2/2010	954	952			2	
1,200	X	DCT INDUSTRIAL TRUST INC	233153105			10/17/2008		12/28/2010	2,388	2,209			159	
1,201	X	DCT INDUSTRIAL TRUST INC	233153105			5/21/2010		12/28/2010	168	154			14	
1,202	X	DCT INDUSTRIAL TRUST INC	233153105			6/25/2010		12/28/2010	11	10			1	
1,203	X	DCT INDUSTRIAL TRUST INC	233153105			12/14/2009		12/28/2010	89	78			11	
1,204	X	DCT INDUSTRIAL TRUST INC	233153105			5/22/2009		2/23/2011	861	683			178	
1,205	X	DCT INDUSTRIAL TRUST INC	233153105			12/14/2009		2/23/2011	43	38			5	
1,206	X	DCT INDUSTRIAL TRUST INC	233153105			9/29/2010		2/23/2011	172	150			22	
1,207	X	DCT INDUSTRIAL TRUST INC	233153105			7/23/2009		2/23/2011	75	59			16	
1,208	X	DCT INDUSTRIAL TRUST INC	233153105			1/31/2011		5/2/2011	63	61			2	
1,209	X	DCT INDUSTRIAL TRUST INC	233153105			7/23/2009		5/2/2011	46	34			12	
1,210	X	DCT INDUSTRIAL TRUST INC	233153105			7/23/2009		7/20/2011	591	436			155	
1,211	X	DCT INDUSTRIAL TRUST INC	233153105			5/23/2011		7/20/2011	120	119			1	
1,212	X	DCT INDUSTRIAL TRUST INC	233153105			2/4/2009		7/20/2011	438	289			149	
1,213	X	DCT INDUSTRIAL TRUST INC	233153105			2/4/2009		9/30/2011	289	235			54	
1,214	X	DCT INDUSTRIAL TRUST INC	233153105			2/10/2009		9/30/2011	249	186			63	
1,215	X	DDR CORP	23317H102			12/2/2010		9/30/2011	599	654			-55	
1,216	X	DDR CORP	23317H102			1/31/2011		9/30/2011	255	315			-60	
1,217	X	DDR CORP	23317H102			5/23/2011		9/30/2011	67	85			-18	
1,218	X	DDR CORP	23317H102			7/20/2011		9/30/2011	22	30			-8	
1,219	X	DDR CORP	23317H102			9/20/2011		9/30/2011	622	656			-34	
1,220	X	DAKTRONICS INC COM	234264109			8/11/2009		6/22/2011	613	537			76	
1,221	X	DAKTRONICS INC COM	234264109			3/31/2011		6/22/2011	1,431	1,512			-81	
1,222	X	HALLIBURTON CO	406216101			9/10/2009		11/1/2010	1,134	895			239	
1,223	X	HALLIBURTON CO	406216101			9/10/2009		12/20/2010	1,689	1,074			615	
1,224	X	HALLIBURTON CO	406216101			9/10/2009		12/21/2010	3,168	2,021			1,147	

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

Totals										Cost, Other		Net Gain			
										Basis and Expenses		or Loss			
Long Term CG Distributions										6,713,184		6,351,643		361,541	
Short Term CG Distributions										0		0		0	
Amount										1,865					
										0					
	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,225	X	HALLIBURTON CO	406216101			6/2/2010		12/21/2010	3,890	2,252				1,638	
1,226	X	HALLIBURTON CO	406216101			6/1/2011		6/22/2011	2,369	2,463				-94	
1,227	X	HALLIBURTON CO	406216101			6/1/2011		9/27/2011	1,524	2,118				-594	
1,228	X	HALLIBURTON CO	406216101			6/1/2011		9/30/2011	1,087	1,724				-637	
1,229	X	HANG LUNG PPTYS LTD ADR	41043M104			2/28/2011		9/30/2011	813	1,173				-360	
1,230	X	HARTFORD FINL SVCS GRP 7	416515708			3/28/2010		9/30/2011	743	999				-256	
1,231	X	HEALTH CARE REIT INC	42217K106			10/20/2010		12/28/2010	47	51				-4	
1,232	X	HEALTH CARE REIT INC	42217K106			10/20/2010		2/23/2011	50	51				-1	
1,233	X	HEALTH CARE REIT INC	42217K106			10/20/2010		5/23/2011	51	53				-2	
1,234	X	HEALTH CARE REIT INC	42217K106			5/2/2011		5/23/2011	256	270				-14	
1,235	X	HEALTH CARE REIT INC	42217K106			3/21/2011		5/23/2011	870	882				-12	
1,236	X	HEALTH CARE REIT INC	42217K106			10/20/2010		8/17/2011	861	898				-37	
1,237	X	HEALTH CARE REIT INC	42217K106			3/21/2011		8/17/2011	96	104				-8	
1,238	X	HEALTH CARE REIT INC	42217K106			12/2/2010		8/17/2011	191	178				13	
1,239	X	HEALTH CARE REIT INC	42217K106			8/30/2010		9/20/2011	51	44				7	
1,240	X	HEALTH CARE REIT INC	42217K106			12/2/2010		9/20/2011	257	222				35	
1,241	X	HEALTH CARE REIT INC	42217K106			4/23/2010		9/30/2011	47	44				3	
1,242	X	HEALTH CARE REIT INC	42217K106			10/21/2009		9/30/2011	662	603				59	
1,243	X	HENRY JACK & ASSOC INC C	426281101			12/27/2006		6/22/2011	2,809	2,064				745	
1,244	X	HENRY JACK & ASSOC INC C	426281101			12/27/2006		9/30/2011	3,353	2,499				854	
1,245	X	HESS CORP	42809H107			2/24/2011		5/4/2011	5,839	6,411				-572	
1,246	X	HESS CORP	42809H107			2/25/2011		5/4/2011	2,996	3,272				-276	
1,247	X	HIBBETT SPORTS INC	428567101			2/2/2011		6/22/2011	2,153	1,747				406	
1,248	X	HIBBETT SPORTS INC	428567101			2/2/2011		9/30/2011	174	159				15	
1,249	X	HIBBETT SPORTS INC	428567101			1/16/2008		9/30/2011	1,216	487				729	
1,250	X	HITTITE MICROWAVE CORP	43365Y104			11/30/2010		6/22/2011	885	848				37	
1,251	X	HITTITE MICROWAVE CORP	43365Y104			11/30/2010		9/30/2011	741	848				-107	
1,252	X	HITTITE MICROWAVE CORP	43365Y104			10/14/2010		9/30/2011	247	250				-3	
1,253	X	HONDA MOTOR CO., LTD - A	438128308			12/27/2006		9/30/2011	1,465	1,970				-505	
1,254	X	HONEYWELL INTERNATIONAL	438516106			3/9/2010		11/18/2010	1,641	1,394				247	
1,255	X	HONEYWELL INTERNATIONAL	438516106			10/15/2009		11/18/2010	1,989	1,503				486	
1,256	X	HONEYWELL INTERNATIONAL	438516106			10/15/2009		3/1/2011	1,596	1,052				544	
1,257	X	HONEYWELL INTERNATIONAL	438516106			2/12/2009		3/1/2011	1,368	752				616	
1,258	X	DCT INDUSTRIAL TRUST INC	233153105			1/31/2011		2/23/2011	995	1,049				-54	
1,259	X	HOTEL & RESORTS, INC	44107P104			10/21/2009		12/28/2010	127	77				50	
1,260	X	HOTEL & RESORTS, INC	44107P104			10/21/2009		12/28/2010	16	10				6	
1,261	X	GRACO INC	384109104			1/20/2010		9/30/2011	688	619				69	
1,262	X	HCC INS HLDGS INC COM	404132102			10/23/2008		6/22/2011	1,097	717				380	
1,263	X	HCC INS HLDGS INC COM	404132102			10/23/2008		9/30/2011	1,230	922				308	
1,264	X	HCP INC	40414L109			10/20/2010		3/21/2011	378	375				3	
1,265	X	HCP INC	40414L109			1/31/2011		3/21/2011	114	112				2	
1,266	X	HCP INC	40414L109			5/2/2011		5/23/2011	37	40				-3	
1,267	X	HCP INC	40414L109			1/31/2011		7/20/2011	264	260				4	
1,268	X	HCP INC	40414L109			2/23/2011		7/20/2011	301	295				6	
1,269	X	HCP INC	40414L109			5/2/2011		7/20/2011	452	477				-25	
1,270	X	HCP INC	40414L109			12/28/2010		7/20/2011	226	217				9	
1,271	X	HCP INC	40414L109			12/28/2010		9/20/2011	604	579				25	
1,272	X	HCP INC	40414L109			12/14/2009		9/30/2011	142	124				18	
1,273	X	HCP INC	40414L109			6/25/2010		9/30/2011	1,704	1,521				183	
1,274	X	HCP INC	40414L109			9/29/2010		9/30/2011	426	423				3	
1,275	X	HCP INC	40414L109			12/2/2010		9/30/2011	390	359				31	

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

										Amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				</	
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Amount		Totals				Net Gain or Loss	
										Long Term CG Distributions		Short Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses	
										1,865		0		6,713,184		6,351,643	

1.

[illegible]

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

										Amount					
Long Term CG Distributions										1,865					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,429	X	SALESFORCE COM INC	79466L302			1/4/2011		6/22/2011	2,290	2,167					123
1,430	X	SALESFORCE COM INC	79466L302			3/4/2011		6/22/2011	3,435	3,143					292
1,431	X	SALESFORCE COM INC	79466L302			10/24/2008		7/27/2011	2,552	462					2,090
1,432	X	SALESFORCE COM INC	79466L302			8/17/2011		9/30/2011	1,171	1,246					-75
1,433	X	SALESFORCE COM INC	79466L302			8/19/2011		9/30/2011	937	917					20
1,434	X	SALESFORCE COM INC	79466L302			9/22/2011		9/30/2011	1,171	1,160					11
1,435	X	SALESFORCE COM INC	79466L302			10/24/2008		9/30/2011	234	54					180
1,436	X	SALESFORCE COM INC	79466L302			10/24/2008		10/27/2011	2,827	571					2,256
1,437	X	SALLY BEAUTY CO INC	79546E104			3/16/2011		6/22/2011	1,733	1,337					396
1,438	X	SALLY BEAUTY CO INC	79546E104			10/14/2010		6/22/2011	1,126	745					381
1,439	X	SALLY BEAUTY CO INC	79546E104			10/14/2010		9/30/2011	250	172					78
1,440	X	SALLY BEAUTY CO INC	79546E104			12/27/2006		9/30/2011	1,750	819					931
1,441	X	SANDISK CORP 1.000%	80004CAC5			2/11/2010		11/12/2010	2,816	2,564					252
1,442	X	DENBURY RESOURCES	247916208			3/14/2011		4/5/2011	3,626	3,334					292
1,443	X	DENBURY RESOURCES	247916208			5/17/2010		4/5/2011	919	606					313
1,444	X	DENBURY RESOURCES	247916208			5/6/2011		6/22/2011	2,560	2,572					-12
1,445	X	DENBURY RESOURCES	247916208			5/12/2011		6/22/2011	2,814	2,985					-171
1,446	X	DENBURY RESOURCES	247916208			6/15/2011		6/22/2011	1,075	1,052					23
1,447	X	DENBURY RESOURCES	247916208			5/6/2011		9/30/2011	1,444	1,916					-472
1,448	X	DENBURY RESOURCES	247916208			5/6/2011		9/30/2011	94	164					-70
1,449	X	DENBURY RESOURCES	247916208			5/12/2011		9/30/2011	1,338	2,300					-962
1,450	X	DENBURY RESOURCES	247916208			5/12/2011		10/4/2011	86	161					-75
1,451	X	DENBURY RESOURCES	247916208			5/6/2011		10/4/2011	752	1,429					-677
1,452	X	DENBURY RESOURCES	247916208			5/17/2010		10/4/2011	505	545					-40
1,453	X	DENTSPLY INTL INC COM	249030107			3/17/2010		6/22/2011	1,743	1,558					185
1,454	X	DENTSPLY INTL INC COM	249030107			4/8/2010		6/22/2011	3,098	2,743					355
1,455	X	DENTSPLY INTL INC COM	249030107			12/8/2010		6/22/2011	2,517	2,119					398
1,456	X	DENTSPLY INTL INC COM	249030107			8/24/2010		6/22/2011	1,549	1,155					394
1,457	X	DENTSPLY INTL INC COM	249030107			8/24/2010		9/30/2011	1,399	1,299					100
1,458	X	DENTSPLY INTL INC COM	249030107			5/5/2009		9/30/2011	1,865	1,685					180
1,459	X	DEVELOPERS DIVERSIFIED R	251591103			12/2/2010		12/28/2010	166	158					8
1,460	X	DEVELOPERS DIVERSIFIED R	251591103			2/23/2011		5/2/2011	44	41					3
1,461	X	DEVELOPERS DIVERSIFIED R	251591103			3/21/2011		5/2/2011	15	14					1
1,462	X	DAKTRONICS INC COM	234284109			2/5/2009		6/22/2011	766	656					110
1,463	X	HOST HOTELS & RESORTS, II	44107P104			2/23/2011		3/21/2011	231	235					-4
1,464	X	HOST HOTELS & RESORTS, II	44107P104			10/17/2008		3/21/2011	213	109					104
1,465	X	HOST HOTELS & RESORTS, II	44107P104			5/2/2011		5/23/2011	134	141					-7
1,466	X	HOST HOTELS & RESORTS, II	44107P104			10/17/2008		5/23/2011	924	501					423
1,467	X	HOST HOTELS & RESORTS, II	44107P104			10/17/2008		7/20/2011	760	410					350
1,468	X	HOST HOTELS & RESORTS, II	44107P104			10/17/2008		9/20/2011	259	200					59
1,469	X	HOST HOTELS & RESORTS, II	44107P104			5/22/2009		9/30/2011	1,261	1,038					223
1,470	X	HOST HOTELS & RESORTS, II	44107P104			6/25/2010		12/28/2010	1,757	2,052					-295
1,471	X	HUDSON PACIFIC PROPERTIES	444097109			7/22/2010		12/28/2010	253	269					-16
1,472	X	HUDSON PACIFIC PROPERTIES	444097109			9/29/2010		12/28/2010	74	81					-7
1,473	X	HUDSON PACIFIC PROPERTIES	444097109			12/2/2010		12/28/2010	194	200					-6
1,474	X	HUDSON PACIFIC PROPERTIES	444097109			4/29/2011		6/22/2011	860	900					-40
1,475	X	IBERIABANK CORP	450828108			4/29/2011		9/30/2011	329	420					-91
1,476	X	IBERIABANK CORP	450828108			5/2/2011		9/30/2011	376	476					-100
1,477	X	IBERIABANK CORP	45167R104			1/18/2007		6/22/2011	4,777	3,424					1,353
1,478	X	IDEX CORP	45167R104			1/18/2008		6/22/2011	2,590	1,695					895
1,479	X	IDEX CORP	45167R104			1/18/2008		6/22/2011	2,590	1,695					895

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										1,865	
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										6,713,184		6,351,643		361,541	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,531	X	SCHLUMBERGER LTD	808857108			10/28/2010		9/23/2011	3,849	4,344				-495	
1,532	X	SCHLUMBERGER LTD	808857108			11/1/2010		9/23/2011	183	210				-27	
1,533	X	SCHLUMBERGER LTD	808857108			7/8/2011		9/23/2011	183	268				-85	
1,534	X	SCHLUMBERGER LTD	808857108			6/1/2010		9/30/2011	731	644				87	
1,535	X	SCHLUMBERGER LTD	808857108			6/22/2009		9/30/2011	365	316				49	
1,536	X	SCHNEIDER ELECTRIC SA - A	80687P106			4/28/2011		9/30/2011	365	597				-232	
1,537	X	SCHNEIDER ELECTRIC SA - A	80687P106			4/27/2011		9/30/2011	978	1,559				-581	
1,538	X	SEMPRA ENERGY COM	816851109			4/2/2009		1/4/2011	2,511	2,266				245	
1,539	X	SEMPRA ENERGY COM	816851109			5/12/2009		1/4/2011	3,505	3,094				411	
1,540	X	SEMPRA ENERGY COM	816851109			9/8/2009		1/4/2011	2,458	2,315				143	
1,541	X	SEMPRA ENERGY COM	816851109			3/17/2010		1/4/2011	262	251				11	
1,542	X	SHAW GROUP INC COM	820280105			9/10/2008		1/19/2011	2,237	2,129				108	
1,543	X	SHAW GROUP INC COM	820280105			9/10/2008		27/2011	1,606	1,505				101	
1,544	X	SHAW GROUP INC COM	820280105			7/13/2010		27/2011	1,802	1,614				188	
1,545	X	SHAW GROUP INC COM	820280105			7/13/2010		3/4/2011	1,566	1,334				232	
1,546	X	SHAW GROUP INC COM	820280105			1/10/2011		3/4/2011	1,566	1,292				274	
1,547	X	SHAW GROUP INC COM	820280105			1/10/2011		6/22/2011	961	986				-25	
1,548	X	SHAW GROUP INC COM	820280105			3/14/2011		6/22/2011	2,518	2,643				-125	
1,549	X	SHAW GROUP INC COM	820280105			6/29/2010		6/22/2011	2,485	2,544				-59	
1,550	X	SHAW GROUP INC COM	820280105			6/29/2010		8/10/2011	86	86				0	
1,551	X	SHAW GROUP INC COM	820280105			9/27/2010		8/10/2011	1,070	1,572				-502	
1,552	X	SHAW GROUP INC COM	820280105			3/18/2011		8/10/2011	578	877				-299	
1,553	X	SHAW GROUP INC COM	820280105			3/18/2011		9/30/2011	664	664				0	
1,554	X	SHAW GROUP INC COM	820280105			9/27/2010		9/30/2011	133	133				0	
1,555	X	SHAW GROUP INC COM	820280105			6/29/2010		9/30/2011	89	89				0	
1,556	X	SHAW GROUP INC COM	820280105			10/22/2010		9/30/2011	1,218	1,218				0	
1,557	X	DOLBY LABORATORIES INC	25659T107			2/7/2011		2/17/2011	2,885	3,120				-235	
1,558	X	DORMAN PRODUCTS INC	258278100			3/22/2011		6/22/2011	737	737				0	
1,559	X	DORMAN PRODUCTS INC	258278100			5/2/2011		6/22/2011	369	376				-7	
1,560	X	DORMAN PRODUCTS INC	258278100			5/2/2011		9/30/2011	340	376				-36	
1,561	X	DORMAN PRODUCTS INC	258278100			3/22/2011		9/30/2011	680	762				-82	
1,562	X	DORMAN PRODUCTS INC	258278100			6/8/2011		9/30/2011	170	182				-12	
1,563	X	DOW CHEMICAL CO	260543103			10/12/2010		5/17/2011	4,255	3,430				825	
1,564	X	DOW CHEMICAL CO	260543103			5/11/2009		5/17/2011	3,811	1,784				2,027	
1,565	X	INTUIT COM	461202103			11/23/2010		5/6/2011	3,065	2,541				524	
1,566	X	INTUIT COM	461202103			6/29/2010		5/6/2011	108	70				38	
1,567	X	INTUIT COM	461202103			6/29/2010		6/22/2011	708	492				216	
1,568	X	INTUIT COM	461202103			5/26/2010		6/22/2011	3,337	2,297				1,040	
1,569	X	INTUIT COM	461202103			5/26/2010		9/30/2011	1,018	731				287	
1,570	X	INTUIT COM	461202103			3/4/2010		9/30/2011	1,406	971				435	
1,571	X	INTUIT COM	461202103			3/4/2010		10/5/2011	1,509	1,071				438	
1,572	X	INTUIT COM	461202103			3/4/2010		10/26/2011	1,416	904				512	
1,573	X	ISHARES TR FTSE XINHAU HK	464287184			5/20/2009		11/22/2010	44,159	35,790				8,369	
1,574	X	ISHARES TRI BOX \$ HIGH YI	464288513			3/2/2009		11/22/2010	35,827	25,980				9,847	
1,575	X	ISHARES TRI BOX \$ HIGH YI	464288513			5/1/2009		11/22/2010	35,827	30,115				5,712	
1,576	X	ISHARES S&P GSCI COMMOD	46428R107			2/11/2009		9/29/2011	62,229	49,920				12,309	
1,577	X	ISHARES S&P GSCI COMMOD	46428R107			3/2/2009		9/29/2011	46,672	33,680				12,992	
1,578	X	ISHARES S&P GSCI COMMOD	46428R107			5/1/2009		9/29/2011	108,901	90,601				18,300	
1,579	X	J & J SNACK FOODS CORP	466032109			5/6/2011		6/22/2011	1,221	1,257				-36	
1,580	X	J & J SNACK FOODS CORP	466032109			9/29/2010		9/30/2011	483	421				62	
1,581	X	J & J SNACK FOODS CORP	466032109			10/15/2010		9/30/2011	966	892				74	

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	s	-9	33	282	54	96	-64	106	1173	9	18	2	-72	-27	-82	1106	25	800	547	168	-20	-20	705	41	570	1178	32	82	412	-80	32	53	82	324	2220	7793	1198	7782	244	94	844	419	230	39	230	7736	115	379	824	16	1113	639

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

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Net Gain or Loss		
									Gross Sales		Cost, Other Basis and Expenses				
Long Term CG Distributions										6,713,184		6,351,643		361,541	
Short Term CG Distributions										0		0		0	
1,684		X	DUPONT FABROS TECHNOLOG	26613Q106			9/29/2010		12/28/2010	168	201				-33
1,685		X	DUPONT FABROS TECHNOLOG	26613Q106			10/20/2010		12/28/2010	21	24				-3
1,686		X	DUPONT FABROS TECHNOLOG	26613Q106			10/20/2010		1/31/2011	451	480				-29
1,687		X	DUPONT FABROS TECHNOLOG	26613Q106			10/20/2010		3/21/2011	168	175				-7
1,688		X	DUPONT FABROS TECHNOLOG	26613Q106			10/20/2010		5/23/2011	320	320				0
1,689		X	DUPONT FABROS TECHNOLOG	26613Q106			5/2/2011		5/23/2011	49	49				0
1,690		X	SOUTHWESTERN ENERGY CO	845467109			1/4/2011		6/1/2011	2,352	2,099				253
1,691		X	SOUTHWESTERN ENERGY CO	845467109			2/11/2011		6/1/2011	3,443	3,017				426
1,692		X	SOUTHWESTERN ENERGY CO	845467109			3/5/2010		6/22/2011	2,551	2,520				31
1,693		X	SOUTHWESTERN ENERGY CO	845467109			7/17/2009		6/22/2011	3,189	3,040				149
1,694		X	SOUTHWESTERN ENERGY CO	845467109			7/17/2009		7/20/2011	2,632	2,229				403
1,695		X	SOUTHWESTERN ENERGY CO	845467109			7/29/2009		7/20/2011	957	800				157
1,696		X	SOUTHWESTERN ENERGY CO	845467109			7/29/2009		7/27/2011	1,909	1,600				309
1,697		X	AAON INC	000360206			12/13/2010		6/22/2011	1,320	1,157				163
1,698		X	AAON INC	000360206			5/5/2010		6/22/2011	440	302				138
1,699		X	AAON INC	000360206			5/5/2010		9/30/2011	160	151				9
1,700		X	AAON INC	000360206			9/1/2010		9/30/2011	321	300				21
1,701		X	ABB LTD - ADR	000375204			4/5/2007		4/26/2011	4,335	3,060				1,275
1,702		X	ABB LTD - ADR	000375204			4/5/2007		9/30/2011	1,551	1,620				-69
1,703		X	AFLAC INC	001055102			8/26/2009		3/1/2011	2,395	1,683				712
1,704		X	AFLAC INC	001055102			5/11/2009		3/1/2011	1,168	714				454
1,705		X	AMG PPTY CORP	001631109			10/17/2008		12/2/2010	722	630				92
1,706		X	AMG CAP TR 1	00169X203			12/1/2010		10/3/2011	697	844				-147
1,707		X	AMG CAP TR 1	00169X203			2/18/2009		10/3/2011	1,763	989				774
1,708		X	AMR CORP 6 250% 10/	001765BC9			12/1/2010		7/22/2011	902	1,210				-308
1,709		X	AMR CORP 6 250% 10/	001765BC9			9/23/2010		7/22/2011	902	976				-74
1,710		X	AMR CORP 6 250% 10/	001765BC9			9/23/2010		10/3/2011	790	1,953				-1,163
1,711		X	AARON RENTS INC-CL A	002535300			8/1/2007		5/19/2011	2,466	1,395				1,071
1,712		X	AARON RENTS INC-CL A	002535300			12/26/2007		6/22/2011	305	170				135
1,713		X	AARON RENTS INC-CL A	002535300			12/26/2007		6/22/2011	942	445				497
1,714		X	AARON'S INC	002535300			12/28/2007		9/30/2011	1,393	720				673
1,715		X	AIG PEP IV (NOVEMBER 2006	002995116			11/16/2006		12/22/2010	11,483	10,507				976
1,716		X	AIG PEP IV (NOVEMBER 2006	002995116			11/16/2006		3/14/2011	35,862	32,815				3,047
1,717		X	AIG PEP IV (NOVEMBER 2006	002995116			11/16/2006		4/8/2011	3,920	3,920				0
1,718		X	ACTUANT CORP-CL A	00508X203			4/19/2011		6/22/2011	907	944				-37
1,719		X	ACTUANT CORP-CL A	00508X203			4/19/2011		9/30/2011	100	135				-35
1,720		X	ACTUANT CORP-CL A	00508X203			3/17/2011		9/30/2011	702	913				-211
1,721		X	ACUTY BRANDS (HOLDING CO	00508Y102			5/14/2010		6/22/2011	1,111	888				243
1,722		X	ACUTY BRANDS (HOLDING CO	00508Y102			3/29/2010		6/22/2011	556	420				136
1,723		X	ACUTY BRANDS (HOLDING CO	00508Y102			3/29/2010		9/30/2011	366	420				-54
1,724		X	ADVISORY BRD CO	00762W107			12/27/2006		4/27/2011	926	1,073				-147
1,725		X	ADVISORY BRD CO	00762W107			12/27/2006		6/22/2011	1,064	1,073				-9
1,726		X	ADVISORY BRD CO	00762W107			5/7/2008		6/22/2011	798	720				78
1,727		X	ADVISORY BRD CO	00762W107			7/10/2008		9/26/2011	933	720				213
1,728		X	ADVISORY BRD CO	00762W107			7/10/2008		9/26/2011	311	194				117
1,729		X	WESCO INTERNATIONAL 6 0	95082PAH8			12/21/2009		10/3/2011	1,284	778				506
1,730		X	WESTAMERICA BANCORPOR	957090103			12/21/2009		10/3/2011	1,375	1,290				85
1,731		X	WESTAMERICA BANCORPOR	957090103			1/14/2010		6/22/2011	975	1,169				-194
1,732		X	WESTAMERICA BANCORPOR	957090103			2/22/2011		9/30/2011	1,168	1,539				-371
1,733		X	WESTERN ASSET MGD HI INC	95766L107			10/9/2008		6/21/2011	91,990	53,625				38,365
1,734		X	WESTERN ASSET MGD HI INC	95766L107			10/13/2008		6/21/2011	6,133	5,132				1,001

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

Totals														
Securities														
Other sales														
Amount														
1,865														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Index														
Check "X" if Sale of Security														
Description														
CUSIP #														
Purchaser														
Check "X" if Purchaser is a Business														
Date Acquired														
Acquisition Method														
Date Sold														
Gross Sales Price														
Cost or Other Basis														
Valuation Method														
Expense of Sale and Cost of Improvements														
Depreciation														
Net Gain or Loss														
1,735	X	WESTERN UNION CO THE	959802109			1/5/2011		6/22/2011	3,652	3,468				184
1,736	X	WESTERN UNION CO THE	959802109			3/31/2010		6/22/2011	3,751	3,228				523
1,737	X	WESTERN UNION CO THE	959802109			3/31/2010		9/30/2011	2,702	2,973				-271
1,738	X	WEYERHAEUSER CO	962166104			12/16/2009		1/25/2011	777	1,511				-734
1,739	X	WEYERHAEUSER CO	962166104			1/6/2010		1/25/2011	366	717				-351
1,740	X	WEYERHAEUSER CO	962166104			5/10/2010		1/25/2011	1,161	2,391				-1,230
1,741	X	WEYERHAEUSER CO	962166104			5/21/2010		1/25/2011	920	1,707				-787
1,742	X	WEYERHAEUSER CO	962166104			1/22/2010		1/26/2011	1,342	2,476				-1,134
1,743	X	WEYERHAEUSER CO	962166104			5/21/2010		1/26/2011	540	1,008				-468
1,744	X	WEYERHAEUSER CO	962166104			11/30/2009		1/26/2011	1,393	2,356				-963
1,745	X	WEYERHAEUSER CO	962166104			11/30/2009		2/16/2011	3,112	4,762				-1,650
1,746	X	BROADRIDGE FINANCIAL SO	111331103			10/20/2010		9/30/2011	3,070	3,216				-146
1,747	X	BROOKFIELD ASSET MANAG	112585104			12/27/2006		6/22/2011	12,381	11,963				418
1,748	X	BROOKFIELD ASSET MANAG	112585104			12/27/2006		9/30/2011	1,938	2,204				-266
1,749	X	BROOKFIELD ASSET MANAG	112585104			8/16/2007		9/30/2011	2,631	2,844				-213
1,750	X	BROOKFIELD RESIDENTIAL P	11283W104			6/16/2011		7/20/2011	122	133				-11
1,751	X	BROOKFIELD RESIDENTIAL P	11283W104			6/16/2011		7/20/2011	136	149				-13
1,752	X	BROOKFIELD RESIDENTIAL P	11283W104			6/16/2011		7/20/2011	12	13				-1
1,753	X	BROOKFIELD PPTYS CORP	112900105			10/20/2010		12/28/2010	69	69				0
1,754	X	BROOKFIELD PPTYS CORP	112900105			1/31/2011		3/21/2011	51	51				0
1,755	X	BROOKFIELD PPTYS CORP	112900105			1/31/2011		5/2/2011	60	53				7
1,756	X	BROOKFIELD PPTYS CORP	112900105			1/31/2011		5/2/2011	60	53				7
1,757	X	BROOKFIELD PPTYS CORP	112900105			10/20/2010		5/2/2011	339	296				43
1,758	X	BROOKFIELD OFFICE PROPE	112900105			5/23/2011		9/30/2011	70	95				-25
1,759	X	BROOKFIELD OFFICE PROPE	112900105			7/20/2011		9/30/2011	42	58				-16
1,760	X	BROOKFIELD OFFICE PROPE	112900105			10/20/2010		9/30/2011	766	858				-92
1,761	X	BROWN & BROWN INC	115238101			4/30/2007		1/4/2011	4,186	4,543				-357
1,762	X	BROWN & BROWN INC	115238101			4/30/2007		6/22/2011	2,969	2,985				-16
1,763	X	BROWN & BROWN INC	115238101			1/24/2008		6/22/2011	2,840	2,367				473
1,764	X	BROWN & BROWN INC	115238101			1/24/2008		9/30/2011	720	861				-141
1,765	X	BROWN & BROWN INC	115238101			2/28/2008		9/30/2011	1,169	1,171				-2
1,766	X	BROWN FORMAN CORP CL B	115637209			1/23/2008		6/22/2011	3,689	2,544				1,145
1,767	X	BROWN FORMAN CORP CL B	115637209			10/27/2008		6/22/2011	1,107	651				456
1,768	X	BROWN FORMAN CORP CL B	115637209			10/27/2008		9/30/2011	2,117	1,302				815
1,769	X	BURBERRY GROUP PLC-SPO	12082W204			8/17/2011		9/30/2011	1,090	1,348				-258
1,770	X	CBS CORP NEW	124857202			12/8/2010		3/25/2011	2,421	1,746				675
1,771	X	CBS CORP NEW	124857202			12/8/2010		6/3/2011	2,009	1,332				677
1,772	X	CBS CORP NEW	124857202			12/13/2010		6/3/2011	1,140	754				386
1,773	X	CBS CORP NEW	124857202			12/13/2010		8/3/2011	2,147	1,455				692
1,774	X	CBS CORP NEW	124857202			11/17/2009		8/3/2011	1,219	633				586
1,775	X	CBS CORP NEW	124857202			11/17/2009		8/5/2011	3,858	2,285				1,573
1,776	X	CME GROUP INC	12572Q105			10/20/2009		6/22/2011	1,412	1,580				-168
1,777	X	CME GROUP INC	12572Q105			10/29/2009		6/22/2011	1,412	1,568				-156
1,778	X	CME GROUP INC	12572Q105			12/16/2009		6/22/2011	1,412	1,657				-245
1,779	X	CME GROUP INC	12572Q105			1/22/2010		6/22/2011	1,412	1,554				-142
1,780	X	CME GROUP INC	12572Q105			1/22/2010		7/12/2011	870	933				-63
1,781	X	CME GROUP INC	12572Q105			2/17/2011		7/12/2011	580	605				-25
1,782	X	CME GROUP INC	12572Q105			2/17/2011		7/19/2011	2,312	2,418				-106
1,783	X	CME GROUP INC	12572Q105			2/17/2011		9/30/2011	1,986	2,418				-432
1,784	X	CME GROUP INC	12572Q105			10/13/2009		9/30/2011	496	603				-107
1,785	X	CME GROUP INC	12572Q105			10/13/2009		10/14/2011	1,552	1,810				-258

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

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Gross Sales Price	Cost or Other Basis	Valuation Method	Depreciation		
Long Term CG Distributions									6,713,184		6,351,643		361,541	
Short Term CG Distributions									0		0		0	
1,837	X	NEWPARK RESOURCES IN 4	651718AC2			10/21/2010		10/3/2011	890	1,081			-191	
1,838	X	NEXTERA ENERGY INC	65339F101			10/13/2010		4/15/2011	4,314	4,324			-10	
1,839	X	NIDEC - ADR	654090109			2/28/2007		9/30/2011	1,210	989			221	
1,840	X	NIKE INC CL B	654106103			4/8/2011		6/23/2011	5,296	5,026			270	
1,841	X	NINTENDO CO, LTD - ADR	654445303			10/9/2008		7/1/2011	1,144	2,225			-1,081	
1,842	X	NINTENDO CO, LTD - ADR	654445303			10/9/2008		7/5/2011	3,592	6,898			-3,306	
1,843	X	NOBLE ENERGY INC	655044105			2/28/2011		6/22/2011	4,302	4,593			-291	
1,844	X	NOBLE ENERGY INC	655044105			8/31/2010		7/26/2011	1,558	1,125			433	
1,845	X	NOBLE ENERGY INC	655044105			8/31/2010		7/26/2011	292	210			82	
1,846	X	NOBLE ENERGY INC	655044105			8/17/2010		9/30/2011	1,446	1,399			47	
1,847	X	NOMURA HOLDINGS, INC - A	65535H208			7/2/2009		3/31/2011	2,964	4,844			-1,880	
1,848	X	NORTHERN TRUST CORP	665859104			6/1/2011		6/22/2011	5,103	5,244			-141	
1,849	X	NORTHERN TRUST CORP	665859104			6/1/2011		9/30/2011	1,761	2,384			-623	
1,850	X	NOVARTIS AG - ADR	66987V109			12/27/2006		8/30/2011	569	579			-10	
1,851	X	NOVARTIS AG - ADR	66987V109			12/27/2006		9/13/2011	3,306	3,475			-169	
1,852	X	NOVARTIS AG - ADR	66987V109			12/27/2006		9/30/2011	1,964	2,027			-63	
1,853	X	NOVARTIS AG - ADR	66987V109			9/28/2011		9/30/2011	1,400	1,400			0	
1,854	X	NOVARTIS AG - ADR	66987V109			10/19/2011		10/26/2011	1,419	1,419			0	
1,855	X	NOVARTIS AG - ADR	66987V109			10/19/2011		10/27/2011	880	854			26	
1,856	X	NOVARTIS AG - ADR	66987V109			9/28/2011		10/27/2011	939	898			41	
1,857	X	NUANCE COMMUNICATION 2	67020YAB6			12/1/2010		10/3/2011	1,244	1,169			75	
1,858	X	NVIDIA CORP	67066G104			2/17/2011		6/22/2011	3,494	5,415			-1,921	
1,859	X	NVIDIA CORP	67066G104			2/17/2011		9/30/2011	2,238	3,196			-958	
1,860	X	PFD NUVASIVE INC SR- 2 250	670704AB1			3/8/2010		12/15/2010	1,886	2,321			-435	
1,861	X	PFD NUVASIVE INC SR- 2 250	670704AB1			12/1/2010		12/15/2010	943	955			-12	
1,862	X	OCCIDENTAL PETE CORP	674599105			4/6/2010		1/4/2011	2,691	2,466			225	
1,863	X	OCCIDENTAL PETE CORP	674599105			5/27/2010		1/25/2011	1,546	1,310			236	
1,864	X	OCCIDENTAL PETE CORP	674599105			8/13/2009		1/25/2011	1,836	1,332			504	
1,865	X	NETFLIX COM INC	64110L108			4/6/2010		8/8/2011	451	165			286	
1,866	X	WEYERHAEUSER CO	962166104			6/24/2010		2/16/2011	283	430			-147	
1,867	X	WEYERHAEUSER CO	962166104			6/24/2010		2/17/2011	927	1,408			-481	
1,868	X	WEYERHAEUSER CO	962166104			12/9/2010		2/17/2011	2,119	1,472			647	
1,869	X	WEYERHAEUSER CO	962166104			7/21/2010		2/17/2011	1,823	1,136			687	
1,870	X	WEYERHAEUSER CO	962166104			7/21/2010		6/22/2011	1,139	832			307	
1,871	X	WEYERHAEUSER CO	962166104			6/7/2011		6/22/2011	2,712	2,724			-12	
1,872	X	WEYERHAEUSER CO	962166104			9/2/2010		6/22/2011	810	584			226	
1,873	X	WEYERHAEUSER CO	962166104			8/4/2011		9/30/2011	2,028	2,241			-213	
1,874	X	WEYERHAEUSER CO	962166104			8/17/2011		9/30/2011	157	170			-13	
1,875	X	WEYERHAEUSER CO	962166104			9/2/2010		9/30/2011	173	168			5	
1,876	X	WOLTERS KLUWER NV - ADR	977874205			12/27/2006		2/25/2011	4,921	6,181			-1,260	
1,877	X	WOLTERS KLUWER NV - ADR	977874205			12/27/2006		2/28/2011	471	575			-104	
1,878	X	WOLTERS KLUWER NV - ADR	977874205			7/30/2009		2/28/2011	2,122	1,721			401	
1,879	X	WOLVERINE WORLD WIDE IN	978097103			7/9/2010		6/22/2011	404	261			143	
1,880	X	WOLVERINE WORLD WIDE IN	978097103			7/12/2010		6/22/2011	404	263			141	
1,881	X	WOLVERINE WORLD WIDE IN	978097103			12/17/2007		6/22/2011	1,211	765			446	
1,882	X	WOLVERINE WORLD WIDE IN	978097103			12/17/2007		9/30/2011	1,038	765			273	
1,883	X	WOLVERINE WORLD WIDE IN	978097103			1/25/2008		9/30/2011	173	108			65	
1,884	X	WRIGHT EXPRESS CORP	98233Q105			8/2/2011		9/30/2011	574	727			-153	
1,885	X	XSTRATA PLC ADR	98418K105			3/3/2010		9/30/2011	964	1,334			-370	
1,886	X	YOUNG INNOVATIONS INCOR	987520103			12/27/2006		6/22/2011	999	1,166			-167	
1,887	X	YOUNG INNOVATIONS INCOR	987520103			12/27/2006		9/30/2011	997	1,166			-169	

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										6,713,184		6,351,643		361,541	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,939	X	CAMERON INTL CORP 2 500	13342BAB1			2/18/2009		6/30/2011	7,112	5,100				2,012	
1,940	X	CAMERON INTL CORP 2 500	13342BAB1			12/1/2010		6/30/2011	5,689	5,720				-31	
1,941	X	CAMPUS CREST COMMUNITI	13466Y105			10/20/2010		12/2/2010	76	75				1	
1,942	X	CAMPUS CREST COMMUNITI	13466Y105			10/20/2010		12/28/2010	67	63				4	
1,943	X	FNMA POOL #954877 6 000	31413TJW3			11/5/2010		1/25/2011	2,114	2,307				-193	
1,944	X	FNMA POOL #954877 6 000	31413TJW3			11/5/2010		2/25/2011	1,718	1,875				-157	
1,945	X	FNMA POOL #954877 6 000	31413TJW3			11/5/2010		3/17/2011	53,895	53,880				15	
1,946	X	FNMA POOL #954877 6 000	31413TJW3			11/5/2010		3/25/2011	1,521	1,660				-139	
1,947	X	FNMA POOL #AB1796 3 500	31416W7J5			8/25/2011		9/25/2011	124	125				-1	
1,948	X	FNMA POOL #AB1796 3 500	31416W7J5			8/25/2011		10/25/2011	111	112				-1	
1,949	X	FNMA POOL #AB1806 4 000	31416XAG5			3/9/2011		3/29/2011	26,969	26,977				-8	
1,950	X	FNMA POOL #AB1806 4 000	31416XAG5			3/14/2011		3/29/2011	12,521	12,643				-122	
1,951	X	FNMA POOL #AB2075 3 500	31416XJY3			9/22/2011		10/25/2011	114	119				-5	
1,952	X	FNMA POOL #AB3010 4 000	31416YKY3			7/26/2011		8/9/2011	35,502	35,423				79	
1,953	X	FNMA POOL #AB3026 4 000	31416YKY3			7/26/2011		8/25/2011	542	568				-26	
1,954	X	FNMA POOL #AB3026 4 000	31416YLG1			5/23/2011		6/25/2011	137	137				0	
1,955	X	FNMA POOL #AB3026 4 000	31416YLG1			5/23/2011		7/19/2011	56,182	55,906				276	
1,956	X	FNMA POOL #AB3026 4 000	31416YLG1			5/23/2011		7/25/2011	99	100				-1	
1,957	X	FNMA POOL #AE0083 6 000	31419ACV7			1/25/2011		2/25/2011	1,016	1,110				-94	
1,958	X	FNMA POOL #AE0083 6 000	31419ACV7			1/25/2011		3/25/2011	902	985				-83	
1,959	X	FNMA POOL #AE0083 6 000	31419ACV7			1/25/2011		4/19/2011	33,636	33,619				17	
1,960	X	FNMA POOL #AE0083 6 000	31419ACV7			1/25/2011		4/25/2011	996	1,088				-92	
1,961	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		12/25/2010	171	190				-19	
1,962	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		1/25/2011	170	189				-19	
1,963	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		2/25/2011	149	165				-16	
1,964	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		3/25/2011	128	142				-14	
1,965	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		4/25/2011	144	160				-16	
1,966	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		5/25/2011	89	98				-9	
1,967	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		6/25/2011	78	86				-8	
1,968	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		7/25/2011	121	134				-13	
1,969	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		8/25/2011	150	167				-17	
1,970	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		9/9/2011	3,966	3,961				5	
1,971	X	FNMA POOL #AE0493 6 500	31419ARP4			11/19/2010		9/25/2011	90	100				-10	
1,972	X	FNMA POOL #AE0937 3 500	31419B8F1			9/22/2011		10/25/2011	125	130				-5	
1,973	X	FNMA POOL #AE0870 4 000	31419JG68			12/7/2010		1/25/2011	175	176				-1	
1,974	X	FNMA POOL #AE0870 4 000	31419JG68			12/7/2010		2/25/2011	139	140				-1	
1,975	X	FNMA POOL #AE0870 4 000	31419JG68			12/7/2010		3/25/2011	206	208				-2	
1,976	X	FNMA POOL #AE0870 4 000	31419JG68			12/7/2010		3/29/2011	58,300	59,877				-1,577	
1,977	X	FNMA POOL #AE8396 4 000	31419KKJ3			11/18/2010		12/25/2010	29,102	29,332				-230	
1,978	X	FNMA POOL #AE8396 4 000	31419KKJ3			11/18/2010		12/25/2010	106	108				-2	
1,979	X	FNMA POOL #AE9758 4 000	31419LZY2			12/13/2010		1/25/2011	91	90				1	
1,980	X	FNMA POOL #AE9758 4 000	31419LZY2			12/15/2010		1/25/2011	101	99				2	
1,981	X	OCCIDENTAL PETE CORP	674599105			6/25/2009		1/31/2011	2,300	1,550				750	
1,982	X	OCCIDENTAL PETE CORP	674599105			6/25/2009		2/24/2011	3,848	2,389				1,459	
1,983	X	OCCIDENTAL PETE CORP	674599105			7/16/2008		2/28/2011	4,864	3,691				1,173	
1,984	X	OCCIDENTAL PETE CORP	674599105			4/6/2010		2/28/2011	608	528				80	
1,985	X	OCCIDENTAL PETE CORP	674599105			3/27/2009		3/23/2011	2,906	1,682				1,224	
1,986	X	OCCIDENTAL PETE CORP	674599105			3/27/2009		5/27/2011	215	116				99	
1,987	X	OCCIDENTAL PETE CORP	674599105			4/1/2011		5/27/2011	3,010	2,935				75	
1,988	X	OCCIDENTAL PETE CORP	674599105			2/26/2009		5/27/2011	215	106				109	
1,989	X	OCCIDENTAL PETE CORP	674599105			5/12/2011		6/22/2011	2,637	2,669				-32	

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										1,865	0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
1,990	X	OCCIDENTAL PETE CORP	674599105			7/6/2009		6/22/2011	1,420	856			564
1,991	X	OCCIDENTAL PETE CORP	674599105			2/26/2009		8/19/2011	2,222	1,431			791
1,992	X	OCCIDENTAL PETE CORP	674599105			7/6/2009		9/30/2011	1,454	1,222			232
1,993	X	OCCIDENTAL PETE CORP	674599105			2/26/2009		9/30/2011	2,325	1,696			629
1,994	X	OCCIDENTAL PETE CORP	674599105			7/6/2009		10/27/2011	1,344	856			488
1,995	X	OCCIDENTAL PETE CORP	674599105			1/8/2009		10/27/2011	1,344	820			524
1,996	X	OMNICOM GROUP	681919106			11/3/2009		6/22/2011	7,184	5,429			1,755
1,997	X	OMNICOM GROUP	681919106			11/3/2009		9/30/2011	2,604	2,452			152
1,998	X	OMEGA HEALTHCARE INVS II	681936100			7/22/2010		12/2/2010	515	529			-14
1,999	X	OMEGA HEALTHCARE INVS II	681936100			10/17/2008		12/2/2010	43	30			13
2,000	X	OMEGA HEALTHCARE INVS II	681936100			10/17/2008		12/28/2010	202	133			69
2,001	X	OMEGA HEALTHCARE INVS II	681936100			1/31/2011		2/23/2011	113	112			1
2,002	X	OMEGA HEALTHCARE INVS II	681936100			1/31/2011		3/21/2011	69	67			2
2,003	X	OMEGA HEALTHCARE INVS II	681936100			5/2/2011		5/23/2011	559	619			-60
2,004	X	OMEGA HEALTHCARE INVS II	681936100			1/31/2011		7/20/2011	189	201			-12
2,005	X	OMEGA HEALTHCARE INVS II	681936100			5/2/2011		7/20/2011	42	46			-4
2,006	X	OMEGA HEALTHCARE INVS II	681936100			10/17/2008		7/20/2011	904	636			268
2,007	X	OMEGA HEALTHCARE INVS II	681936100			1/31/2011		9/20/2011	168	168			0
2,008	X	OMEGA HEALTHCARE INVS II	681936100			5/2/2011		9/20/2011	37	38			-1
2,009	X	OMEGA HEALTHCARE INVS II	681936100			8/17/2011		9/20/2011	280	260			20
2,010	X	OMEGA HEALTHCARE INVS II	681936100			8/17/2011		9/30/2011	176	191			-15
2,011	X	OMEGA HEALTHCARE INVS II	681936100			10/17/2008		9/30/2011	1,139	1,050			89
2,012	X	ON SEMICONDUCTOR COR 2	682189AG0			9/10/2009		10/3/2011	2,074	2,272			-198
2,013	X	ORACLE CORPORATION	68389X105			12/14/2009		3/1/2011	4,184	3,030			1,154
2,014	X	ORACLE CORPORATION	68389X105			3/18/2011		6/22/2011	1,612	1,542			70
2,015	X	OWENS & MINOR INC COM	690732102			3/18/2011		8/19/2011	5,894	7,188			-1,294
2,016	X	OWENS & MINOR INC COM	690732102			2/19/2010		6/22/2011	1,173	1,082			91
2,017	X	OWENS & MINOR INC COM	690732102			2/19/2010		9/30/2011	274	294			-20
2,018	X	OWENS & MINOR INC COM	690732102			12/27/2006		9/30/2011	881	648			233
2,019	X	PG&E CORP COM	69331C108			12/3/2010		10/19/2011	2,930	3,277			-347
2,020	X	OCCIDENTAL PETE CORP	674599105			8/13/2009		1/31/2011	1,437	1,051			386
2,021	X	INVESCO LIMITED	G491BT108			3/20/2008		3/25/2011	1,938	1,760			178
2,022	X	NABORS INDUSTRIES LTD	G6359F103			3/3/2010		12/9/2010	3,074	3,187			-113
2,023	X	NABORS INDUSTRIES LTD	G6359F103			3/3/2010		2/24/2011	1,779	1,500			279
2,024	X	NABORS INDUSTRIES LTD	G6359F103			3/17/2010		2/24/2011	917	720			197
2,025	X	NABORS INDUSTRIES LTD	G6359F103			3/17/2010		4/5/2011	3,454	2,466			988
2,026	X	NABORS INDUSTRIES LTD	G6359F103			3/17/2010		4/25/2011	920	633			287
2,027	X	NABORS INDUSTRIES LTD	G6359F103			3/22/2010		4/25/2011	3,237	2,065			1,172
2,028	X	NABORS INDUSTRIES LTD	G6359F103			6/1/2011		6/22/2011	2,692	3,009			-317
2,029	X	NABORS INDUSTRIES LTD	G6359F103			3/22/2010		6/22/2011	461	385			76
2,030	X	NABORS INDUSTRIES LTD	G6359F103			3/22/2010		9/27/2011	1,562	1,562			0
2,031	X	NABORS INDUSTRIES LTD	G6359F103			8/15/2011		9/27/2011	1,194	1,551			-357
2,032	X	NABORS INDUSTRIES LTD	G6359F103			8/17/2011		9/27/2011	153	190			-37
2,033	X	NABORS INDUSTRIES LTD	G6359F103			7/9/2010		9/27/2011	398	438			-40
2,034	X	NABORS INDUSTRIES LTD	G6359F103			3/22/2010		9/30/2011	1,009	1,281			-272
2,035	X	WEATHERFORD INTNTL LTD	H27013103			1/31/2011		2/25/2011	3,280	3,219			61
2,036	X	WEATHERFORD INTNTL LTD	H27013103			12/21/2010		2/25/2011	144	133			11
2,037	X	WEATHERFORD INTNTL LTD	H27013103			12/21/2010		3/2/2011	5,361	5,961			-600
2,038	X	NOBLE CORPORATION	H5833N103			12/30/2009		3/22/2011	2,045	1,839			206
2,039	X	NOBLE CORPORATION	H5833N103			5/13/2010		3/22/2011	2,500	2,006			494
2,040	X	NOBLE CORPORATION	H5833N103			12/3/2010		3/22/2011	682	500			182

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

										Amount			
										Long Term CG Distributions		1,865	
										Short Term CG Distributions		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Expense of Sale and Cost of Improvements		
2,041	X	NOBLE CORPORATION	H5833N103			5/20/2010		6/22/2011	1,563	1,266		297	
2,042	X	NOBLE CORPORATION	H5833N103			12/3/2010		6/22/2011	1,758	1,500		258	
2,043	X	NOBLE CORPORATION	H5833N103			6/21/2011		6/22/2011	2,735	2,669		66	
2,044	X	NOBLE CORPORATION	H5833N103			12/18/2008		6/22/2011	391	227		164	
2,045	X	NOBLE CORPORATION	H5833N103			12/18/2008		9/30/2011	2,230	1,703		527	
2,046	X	LYONDELLBASELL INDU-CL A	N53745100			11/8/2010		1/13/2011	2,977	2,325		652	
2,047	X	LYONDELLBASELL INDU-CL A	N53745100			11/8/2010		1/21/2011	3,080	2,495		585	
2,048	X	LYONDELLBASELL INDU-CL A	N53745100			5/17/2011		10/10/2011	2,709	2,709		0	
2,049	X	CAMPUS CREST COMMUNITI	13466Y105			2/23/2011		3/21/2011	575	705		-19	
2,050	X	CAMPUS CREST COMMUNITI	13466Y105			2/23/2011		5/23/2011	198	217		-25	
2,051	X	CAMPUS CREST COMMUNITI	13466Y105			1/31/2011		9/30/2011	132	157		-51	
2,052	X	CAMPUS CREST COMMUNITI	13466Y105			2/23/2011		9/30/2011	220	271		-27	
2,053	X	CAMPUS CREST COMMUNITI	13466Y105			10/20/2010		9/30/2011	198	225		-692	
2,054	X	CANON INC - ADR	138006309			12/27/2006		9/30/2011	2,716	3,408		195	
2,055	X	CARLISLE COS INC	142339100			5/28/2010		6/22/2011	969	774		354	
2,056	X	CARLISLE COS INC	142339100			10/21/2009		6/22/2011	1,211	857		-106	
2,057	X	CARLISLE COS INC	142339100			8/10/2011		9/30/2011	1,122	1,228		90	
2,058	X	CARMAX INC	143130102			5/7/2010		11/5/2010	4,878	3,378		723	
2,059	X	CARMAX INC	143130102			5/6/2011		6/22/2011	3,801	3,711		164	
2,060	X	CARMAX INC	143130102			6/19/2008		9/30/2011	3,801	3,078		-76	
2,061	X	CARMAX INC	143130102			9/22/2011		9/30/2011	480	316		617	
2,062	X	CARMAX INC	143130102			4/30/2009		9/30/2011	1,200	1,276		59	
2,063	X	CARMAX INC	143130102			12/3/2010		6/22/2011	666	607		98	
2,064	X	CASEYS GEN STORES INC	147528103			11/30/2010		9/30/2011	890	792		21	
2,065	X	CASEYS GEN STORES INC	147528103			12/3/2010		9/30/2011	223	202		205	
2,066	X	CASEYS GEN STORES INC	147528103			12/3/2010		9/30/2011	445	240		166	
2,067	X	CASEYS GEN STORES INC	147528103			12/27/2006		9/30/2011	3,091	2,925		170	
2,068	X	CELGENE CORP COM	151020104			5/17/2011		10/6/2011	1,782	1,612		136	
2,069	X	CELGENE CORP COM	151020104			5/17/2011		10/18/2011	726	590		-267	
2,070	X	CELGENE CORP COM	151020104			2/16/2011		10/18/2011	1,474	1,741		-545	
2,071	X	CENTRICA PLC ADR	15639K300			2/25/2011		9/30/2011	2,314	2,859		219	
2,072	X	CENTURYLINK, INC	156700106			1/31/2011		10/27/2011	2,462	2,243		292	
2,073	X	CEPHALON INC 2 500%	156708A00			1/25/2010		5/2/2011	2,462	2,335		127	
2,074	X	CEPHALON INC 2 500%	156708A00			8/11/2010		5/2/2011	2,462	2,335		1,793	
2,075	X	CEPHALON INC 2 500%	156708A00			12/1/2010		5/2/2011	4,658	2,865		469	
2,076	X	CHESAPEAKE ENERGY CO 2	165167BW6			2/18/2009		4/29/2011	2,329	1,860		-273	
2,077	X	CHESAPEAKE ENERGY CO 2	165167BW6			12/1/2010		4/29/2011	2,329	1,860		-247	
2,078	X	CHESAPEAKE ENERGY CO 2	165167BW6			5/6/2011		10/3/2011	2,030	2,303		340	
2,079	X	CHINA CONSTRUCTION BK C	168919108			4/1/2011		9/30/2011	417	664		-253	
2,080	X	CHINA LIFE INSURANCE COM	16939P106			3/5/2009		6/16/2011	2,226	1,866		-439	
2,081	X	CHINA LIFE INSURANCE COM	16939P106			6/5/2009		6/16/2011	1,484	1,737		43	
2,082	X	CHINA LIFE INSURANCE COM	16939P106			2/2/2010		6/16/2011	1,237	1,676		1	
2,083	X	CHOICE HOTELS INTL INC CQ	169905106			8/18/2008		6/22/2011	329	286		2	
2,084	X	FNMA POOL #AE9758 4 000	31419LZY2			12/13/2010		2/25/2011	90	89		1	
2,085	X	FNMA POOL #AE9758 4 000	31419LZY2			12/15/2010		2/25/2011	100	98		2	
2,086	X	FNMA POOL #AE9758 4 000	31419LZY2			12/16/2010		2/25/2011	45	44		1	
2,087	X	FNMA POOL #AE9758 4 000	31419LZY2			12/13/2010		3/25/2011	93	92		1	
2,088	X	FNMA POOL #AE9758 4 000	31419LZY2			12/15/2010		3/25/2011	104	102		2	
2,089	X	FNMA POOL #AE9758 4 000	31419LZY2			12/16/2010		3/25/2011	46	45		1	
2,090	X	FNMA POOL #AE9758 4 000	31419LZY2			12/13/2010		4/25/2011	87	87		0	
2,091	X	FNMA POOL #AE9758 4 000	31419LZY2			12/15/2010		4/25/2011	98	96		2	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss		
									Securities		Cost, Other			Depreciation	Net Gain or Loss
									Gross Sales	Basis and Expenses	Gross Sales	Other Basis			
Long Term CG Distributions									6,713,184	6,351,643		361,541			
Short Term CG Distributions									0	0		0			
Amount									1,865	0		0			
2,092	X	FNMA POOL #AE9758 4 0006	31419LZY2			12/16/2010		4/25/2011	44	43		1			
2,093	X	FNMA POOL #AE9758 4 0006	31419LZY2			12/13/2010		4/26/2011	25,431	25,437		-6			
2,094	X	FNMA POOL #AE9758 4 0006	31419LZY2			12/15/2010		4/26/2011	28,365	28,038		327			
2,095	X	FNMA POOL #AE9758 4 0006	31419LZY2			12/16/2010		4/26/2011	12,716	12,510		206			
2,096	X	FIFTH THIRD BANCORP	316773100			7/20/2011		8/10/2011	1,977	2,480		-503			
2,097	X	FIRST POTOMAC RLTY TR	33610F109			12/28/2010		1/31/2011	726	768		-42			
2,098	X	FIRST POTOMAC RLTY TR	33610F109			12/28/2010		5/2/2011	212	222		-10			
2,099	X	FIRST POTOMAC RLTY TR	33610F109			12/28/2010		5/23/2011	111	120		-9			
2,100	X	FIRST POTOMAC RLTY TR	33610F109			12/28/2010		9/20/2011	146	186		-40			
2,101	X	FIRST POTOMAC RLTY TR	33610F109			12/28/2010		9/20/2011	68	85		-19			
2,102	X	FIRST POTOMAC RLTY TR	33610F109			12/28/2010		9/20/2011	146	180		-34			
2,103	X	FIRST POTOMAC RLTY TR	33610F109			12/2/2010		9/20/2011	119	145		-26			
2,104	X	FIRST POTOMAC RLTY TR	33610F109			12/2/2010		9/30/2011	1,278	1,611		-333			
2,105	X	FISHER SCIENTIFIC IN 3 250%	338032AX3			2/18/2009		3/29/2011	4,127	3,562		565			
2,106	X	FISHER SCIENTIFIC IN 3 250%	338032AX3			12/21/2009		3/29/2011	2,751	2,688		63			
2,107	X	FISHER SCIENTIFIC IN 3 250%	338032AX3			8/11/2010		3/29/2011	1,376	1,203		173			
2,108	X	FISHER SCIENTIFIC IN 3 250%	338032AX3			12/1/2010		3/29/2011	4,127	3,960		167			
2,109	X	FORD MOTOR COMPANY 4 2	345370CN8			8/11/2010		2/10/2011	1,909	1,508		401			
2,110	X	FOREST CITY ENTERPRISES	345550107			7/21/2010		2/17/2011	1,875	1,224		651			
2,111	X	FOREST CITY ENTERPRISES	345550107			7/21/2010		2/18/2011	189	122		67			
2,112	X	FOREST CITY ENTERPRISES	345550107			8/10/2009		6/17/2011	450	206		244			
2,113	X	FOREST CITY ENTERPRISES	345550107			7/21/2010		6/17/2011	180	122		58			
2,114	X	FOREST CITY ENTERPRISES	345550107			1/23/2009		6/17/2011	450	181		269			
2,115	X	FOREST CITY ENTERPRISES	345550107			1/23/2009		6/20/2011	719	290		429			
2,116	X	FOREST CITY ENTERPRISES	345550107			1/23/2009		6/22/2011	1,725	689		1,036			
2,117	X	FOREST CITY ENTERPRISES	345550107			1/23/2009		6/23/2011	1,265	508		757			
2,118	X	FOREST CITY ENTERPRISES	345550107			5/19/2009		6/23/2011	1,084	396		688			
2,119	X	FOREST CITY ENTERPRISES	345550107			5/19/2009		8/9/2011	553	264		289			
2,120	X	FOREST CITY ENTERPRISES	345550107			5/19/2009		9/30/2011	374	231		143			
2,121	X	FNMA POOL #AE9758 4 0006	31419LZY2			12/16/2010		1/25/2011	45	44		1			
2,122	X	PG&E CORP COM	69331C108			10/13/2010		10/19/2011	43	47		-4			
2,123	X	PNC FINANCIAL SERVICES G	693475105			9/26/2010		7/20/2011	4,561	4,221		340			
2,124	X	PNC FINANCIAL SERVICES G	693475105			10/19/2010		7/20/2011	3,153	2,966		187			
2,125	X	PNC FINANCIAL SERVICES G	693475105			12/13/2010		7/20/2011	2,421	2,597		-176			
2,126	X	PPL CORPORATION 9 50% PF	69351T601			8/11/2010		9/30/2011	2,112	2,075		37			
2,127	X	PSS WORLD MEDICAL INC CC	69366A100			12/27/2006		6/22/2011	955	691		264			
2,128	X	PSS WORLD MEDICAL INC CC	69366A100			2/11/2008		9/30/2011	604	519		85			
2,129	X	PSS WORLD MEDICAL INC CC	69366A100			7/30/2007		10/26/2011	211	173		38			
2,130	X	PSS WORLD MEDICAL INC CC	69366A100			7/30/2007		10/26/2011	422	344		78			
2,131	X	PSS WORLD MEDICAL INC CC	69366A100			7/30/2007		10/27/2011	1,314	1,031		283			
2,132	X	PEABODY ENERGY CORP 4 7	704549AG9			12/1/2010		10/3/2011	2,032	2,580		-548			
2,133	X	PEABODY ENERGY CORP 4 7	704549AG9			2/18/2009		10/3/2011	1,016	742		274			
2,134	X	PEBBLEBROOK HOTEL TRUS	70509V100			12/14/2009		12/2/2010	152	168		-16			
2,135	X	PEBBLEBROOK HOTEL TRUS	70509V100			12/14/2009		12/28/2010	355	357		-2			
2,136	X	PEBBLEBROOK HOTEL TRUS	70509V100			12/14/2009		2/23/2011	363	357		6			
2,137	X	PEBBLEBROOK HOTEL TRUS	70509V100			3/21/2011		5/23/2011	21	21		0			
2,138	X	PEBBLEBROOK HOTEL TRUS	70509V100			12/14/2009		9/30/2011	689	833		-144			
2,139	X	PEBBLEBROOK HOTEL TRUS	70509V100			5/2/2011		9/30/2011	391	536		-145			
2,140	X	PEBBLEBROOK HOTEL TRUS	70509V100			3/21/2011		9/30/2011	16	23		-7			
2,141	X	PEBBLEBROOK HOTEL TRUS	70509V100			2/17/2010		9/30/2011	94	122		-28			
2,142	X	PEET'S COFFEE & TEA INC	705560100			8/12/2009		6/22/2011	272	137		135			

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

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
Short Term CG Distributions										1,865		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		6,713,184		6,351,643		361,541	
												0		0		0	

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER INCOME FROM PARTNERSHIP	-4,758	-4,758	
2	FJP MORGAN ALERIAN FUND EARNING	1,266	1,266	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	
		-3,492	-3,492	0

Line 16b (990-PF) - Accounting Fees

		1,335	0	0	1,335
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	TAX PREP FEES	1,335			1,335
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16c (990-PF) - Other Fees

		1,207	905	0	302
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	DOCUMENT TRANSLATION FEES	1,207	905		302
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX	7,500			
2	ESTIMATED EXCISE TAX PAID	4,717			
3	FOREIGN TAX WITHHELD	3,165	3,165		
4					
5					
6					
7					
8					
9					
10					
		15,382	3,165		0

Line 23 (990-PF) - Other Expenses

		2,084	2,074	0	10
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	INVESTMENT EXPENSES	147	147		
3	ADR FEES	345	345		
4	STATE AG FEES	10			10
5	PARTNERSHIP EXPENSES	1,582	1,582		
6					
7					
8					
9					
10					

Part II, Line 10b (990-PF) - Investments - Corporate Stock

		3,296,252	2,748,545	0	3,160,508
	Description	Num Shares/ Face Value	Book Value End of Year	FMV Beg of Year	FMV End of Year
1	CORPORATE STOCK		3,296,252	2,748,545	3,160,508
2					
3					
4					
5					
6					
7					
8					
9					
10					

Part II, Line 10c (390-PT) - Investments - Corporate Bonds							
	Description	Interest Rate	Maturity Date	Book Value Beg of Year	Book Value End of Year	FMV Beg of Year	FMV End of Year
1	CORPORATE BONDS			3,015,033	3,101,003		3,239,652
2				3,015,033	3,101,003		3,239,652
3							
4							
5							
6							
7							
8							
9							
10							

Part II, Line 13 (990-PF) - Investments - Other

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	OTHER INVESTMENTS		3,131,429	2,949,097	3,177,800
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

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

1	Gain on PY Sales Settled in CY	1	28,858
2	Partnership Income Adjustment	2	5,942
3	Federal Excise Tax Refund	3	11,638
4	Total	4	46,438

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

1	Cost Basis Adjustment	1	5,120
2	Total	2	5,120

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	1,865												359,676
	Short Term CG Distributions	0												0
1	CHOICE HOTELS INTL INC COM	169905106		8/12/2011	9/30/2011		1,218	0	1,134	84			0	84
2	CHOICE HOTELS INTL INC COM	169905106		7/11/2008	9/30/2011		1,065	0	819	246			0	246
3	CISCO SYSTEMS INC	17275R102		8/19/2009	11/18/2010		3,584	0	3,840	-256			0	-256
4	CISCO SYSTEMS INC	17275R102		9/30/2009	11/18/2010		1,831	0	2,209	-378			0	-378
5	CITIGROUP INC 7 500% PFD	172967416		11/26/2010	9/30/2011		644	0	983	-339			0	-339
6	CITIGROUP INC 7 500% PFD	172967416		3/15/2010	9/30/2011		80	0	117	-37			0	-37
7	CITY NATL CORP COM	178566105		1/16/2008	4/19/2011		566	0	548	18			0	18
8	CITY NATL CORP COM	178566105		4/3/2008	4/19/2011		1,699	0	1,532	167			0	167
9	CITY NATL CORP COM	178566105		4/3/2008	6/22/2011		532	0	511	21			0	21
10	CITY NATL CORP COM	178566105		5/7/2008	9/30/2011		384	0	498	-114			0	-114
11	CLARCOR INC	179895107		5/2/2011	6/22/2011		1,361	0	1,359	2			0	2
12	CLARCOR INC	179895107		4/27/2010	6/22/2011		681	0	569	112			0	112
13	CLARCOR INC	179895107		4/27/2010	9/30/2011		630	0	569	61			0	61
14	CLARCOR INC	179895107		8/10/2011	9/30/2011		840	0	815	25			0	25
15	CLARCOR INC	179895107		6/1/2010	9/30/2011		630	0	537	93			0	93
16	CLIFFS NAT RES INC	18683K101		3/1/2011	3/11/2011		2,011	0	2,215	-204			0	-204
17	CLIFFS NAT RES INC	18683K101		3/1/2011	7/27/2011		843	0	867	-24			0	-24
18	CLIFFS NAT RES INC	18683K101		1/13/2011	7/27/2011		2,622	0	2,440	182			0	182
19	CLIFFS NAT RES INC	18683K101		1/13/2011	9/29/2011		2,587	0	3,922	-1,335			0	-1,335
20	COHEN & STEERS INTL REALTY I #139619248H401	19259PAF9		6/8/2007	9/29/2011		3,260	0	6,922	-3,662			0	-3,662
21	COHEN & STEERS INTL REALTY I #139619248H401	19259PAF9		10/26/2007	9/29/2011		46,740	0	98,577	-51,837			0	-51,837
22	COLUMBIA SPORTSWEAR CO COM	198516106		5/31/2011	10/3/2011		2,450	0	3,021	-571			0	-571
23	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		8/27/2009	6/22/2011		925	0	600	325			0	325
24	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		3/17/2010	9/30/2011		555	0	580	-25			0	-25
25	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		5/21/2010	9/30/2011		397	0	384	13			0	13
26	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		9/29/2010	9/30/2011		119	0	125	-6			0	-6
27	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		12/2/2010	9/30/2011		79	0	136	-17			0	-17
28	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		12/2/2010	9/30/2011		94	0	94	-15			0	-15
29	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		3/21/2011	9/30/2011		79	0	92	-13			0	-13
30	ENTERTAINMENT PTYS TRUST COM \$29380T105	29444U502		8/17/2011	9/30/2011		635	0	653	-18			0	-18
31	EQUINIX INC	29444U502		1/22/2010	4/29/2011		1,210	0	1,229	-19			0	-19
32	EQUINIX INC	29444U502		1/26/2010	4/29/2011		1,412	0	1,396	16			0	16
33	EQUINIX INC	29444U502		2/24/2011	4/29/2011		1,917	0	1,639	278			0	278
34	EQUINIX INC	29444U502		2/24/2011	6/7/2011		682	0	604	78			0	78
35	EQUINIX INC	29444U502		6/16/2010	6/22/2011		1,948	0	1,721	227			0	227
36	EQUINIX INC	29444U502		6/16/2010	6/22/2011		800	0	688	112			0	112
37	EQUINIX INC	29444U502		1/4/2011	6/22/2011		1,500	0	1,240	260			0	260
38	EQUINIX INC	29444U502		6/29/2010	6/22/2011		700	0	561	139			0	139
39	EQUINIX INC	29444U502		9/27/2011	9/30/2011		2,482	0	2,580	-98			0	-98
40	EQUINIX INC	29444U502		8/10/2011	9/30/2011		621	0	616	5			0	5
41	KIRBY CORP	497266106		10/23/2008	9/30/2011		1,603	0	921	682			0	682
42	KIRBY CORP	497266106		12/12/2008	9/30/2011		802	0	374	428			0	428
43	KITE REALTY GROUP TRUST	49803T102		5/21/2010	12/2/2010		178	0	149	29			0	29
44	KITE REALTY GROUP TRUST	49803T102		9/29/2010	12/2/2010		20	0	17	3			0	3
45	KITE REALTY GROUP TRUST	49803T102		8/30/2010	12/2/2010		91	0	76	15			0	15
46	KITE REALTY GROUP TRUST	49803T102		8/30/2010	12/28/2010		292	0	223	69			0	69
47	KITE REALTY GROUP TRUST	49803T102		1/31/2011	3/21/2011		10	0	10	0			0	0
48	KITE REALTY GROUP TRUST	49803T102		1/31/2011	9/30/2011		55	0	55	0			0	0
49	KITE REALTY GROUP TRUST	49803T102		1/31/2011	9/30/2011		226	0	226	0			0	0
50	KITE REALTY GROUP TRUST	49803T102		2/23/2011	9/30/2011		80	0	85	-5			0	-5
51	KITE REALTY GROUP TRUST	49803T102		1/31/2011	9/30/2011		7	0	7	0			0	0
52	KITE REALTY GROUP TRUST	49803T102		5/2/2011	9/30/2011		150	0	213	-63			0	-63
53	KITE REALTY GROUP TRUST	49803T102		5/23/2011	9/30/2011		58	0	79	-21			0	-21
54	KITE REALTY GROUP TRUST	49803T102		7/20/2011	9/30/2011		157	0	209	-52			0	-52
55	KITE REALTY GROUP TRUST	49803T102		4/20/2011	9/30/2011		73	0	78	-5			0	-5
56	KNIGHT TRANSN INC COM	499064103		4/20/2010	6/22/2011		1,397	0	1,397	0			0	0
57	KNIGHT TRANSN INC COM	499064103		4/20/2010	9/30/2011		1,142	0	1,804	-662			0	-662
58	KNIGHT TRANSN INC COM	499064103		4/20/2010	9/30/2011		67	0	105	-38			0	-38

		Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		6,711,319		0		6,351,643		359,676		0		0		359,676	
		1,865																					
		0																					
		CUSIP #	Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses									
59		500255104	KOHL'S CORP		11/5/2010	1/13/2011	4,425	0	4,566	-141			0	-141									
60		500458401	KOMATSU LIMITED - ADR		4/7/2008	3/31/2011	2,041	0	1,631	410			0	410									
61		500458401	KOMATSU LIMITED - ADR		4/7/2008	9/30/2011	1,716	0	2,175	-459			0	-459									
62		500458401	KOMATSU LIMITED - ADR		7/9/2010	9/30/2011	107	0	98	9			0	9									
63		501173207	KUBOTA LIMITED - ADR		7/5/2011	8/30/2011	405	0	456	-51			0	-51									
64		501173207	KUBOTA LIMITED - ADR		7/1/2011	8/30/2011	203	0	225	-22			0	-22									
65		501173207	KUBOTA LIMITED - ADR		7/1/2011	9/30/2011	1,000	0	1,126	-126			0	-126									
66		501173207	KUBOTA LIMITED - ADR		9/29/2009	9/30/2011	400	0	422	-22			0	-22									
67		501889208	LKQ CORP		5/24/2007	6/22/2011	2,816	0	1,407	1,409			0	1,409									
68		501889208	LKQ CORP		5/24/2007	9/30/2011	1,114	0	575	539			0	539									
69		501889208	LKQ CORP		6/25/2007	9/30/2011	2,105	0	1,029	1,076			0	1,076									
70		502441306	L3 COMMUNICATIONS 3.000% 8/01/35		2/18/2009	10/3/2011	1,880	0	2,416	-536			0	-536									
71		502441306	LVNH MOET HENNESSY UNSP ADR - A		7/26/2011	9/30/2011	847	0	1,218	-371			0	-371									
72		502441306	LVNH MOET HENNESSY UNSP ADR - A		7/27/2011	9/30/2011	873	0	1,246	-373			0	-373									
73		505408409	LABORATORY CRP OF AMER HLDGS		1/19/2011	6/7/2011	2,886	0	2,712	174			0	174									
74		505408409	LABORATORY CRP OF AMER HLDGS		9/15/2010	6/22/2011	2,902	0	2,255	647			0	647									
75		505408409	LABORATORY CRP OF AMER HLDGS		12/27/2006	6/22/2011	5,901	0	4,506	1,395			0	1,395									
76		845467109	SOUTHWESTERN ENERGY CO COM		8/10/2011	9/21/2011	6,455	0	6,034	421			0	421									
77		852081100	SPRINT NEXTEL CORP		3/14/2011	6/22/2011	2,724	0	2,659	65			0	65									
78		852081100	SPRINT NEXTEL CORP		3/14/2011	7/28/2011	5,158	0	6,030	-872			0	-872									
79		852081100	SPRINT NEXTEL CORP		3/21/2011	7/28/2011	3,841	0	3,809	32			0	32									
80		854502309	STANLEY BLACK & DECKER I 4 75% PF		7/6/2011	9/30/2011	1,536	0	1,845	-309			0	-309									
81		854502309	STANLEY BLACK & DECKER I 4 75% PF		6/30/2011	9/30/2011	307	0	362	-55			0	-55									
82		854502309	STANLEY BLACK & DECKER I 4 75% PF		10/28/2010	10/3/2011	1,020	0	1,153	-133			0	-133									
83		855030102	STAPLES INC		4/23/2009	11/5/2010	4,300	0	4,311	-11			0	-11									
84		855030102	STAPLES INC		8/17/2009	11/5/2010	21	0	21	0			0	0									
85		008252108	AFFILIATED MANAGERS GROUP, INC C		5/28/2010	11/11/2010	901	0	729	172			0	172									
86		008252108	AFFILIATED MANAGERS GROUP, INC C		10/23/2008	12/1/2010	1,357	0	577	780			0	780									
87		26875P101	EOG RESOURCES, INC		10/11/2010	9/27/2011	715	0	896	-181			0	-181									
88		26875P101	EOG RESOURCES, INC		9/23/2010	9/27/2011	477	0	541	-64			0	-64									
89		26875P101	EOG RESOURCES, INC		8/4/2011	9/30/2011	928	0	1,199	-271			0	-271									
90		26875P101	EOG RESOURCES, INC		9/21/2010	9/30/2011	999	0	999	0			0	0									
91		26875P101	EOG RESOURCES, INC		9/23/2010	9/30/2011	1,440	0	1,804	-364			0	-364									
92		268780103	E ON AG - ADR		12/27/2006	1/21/2011	4,079	0	5,421	-1,342			0	-1,342									
93		268780103	E ON AG - ADR		12/27/2006	2/25/2011	4,056	0	5,647	-1,591			0	-1,591									
94		268780103	E ON AG - ADR		1/24/2007	2/25/2011	1,136	0	1,528	-392			0	-392									
95		278865100	ECOLAB INC		1/8/2009	6/22/2011	2,457	0	1,526	931			0	931									
96		278865100	ECOLAB INC		12/7/2010	6/22/2011	3,002	0	2,592	410			0	410									
97		278865100	ECOLAB INC		11/10/2008	6/22/2011	546	0	335	211			0	211									
98		278865100	ECOLAB INC		7/20/2011	9/30/2011	1,724	0	1,773	-49			0	-49									
99		278865100	ECOLAB INC		8/8/2011	9/30/2011	1,477	0	1,392	85			0	85									
100		278865100	ECOLAB INC		11/10/2008	9/30/2011	246	0	168	78			0	78									
101		291011104	EMERSON ELECTRIC CO		3/19/2009	12/23/2010	3,066	0	1,472	1,594			0	1,594									
102		29358Q109	ENSCO INTERNATIONAL PLC ADR		3/19/2009	3/1/2011	5,071	0	2,388	2,683			0	2,683									
103		29364G103	ENERGY CORP NEW COM		8/8/2011	9/30/2011	1,438	0	1,491	-53			0	-53									
104		29364G103	ENERGY CORP NEW COM		12/27/2006	7/1/2011	3,486	0	4,591	-1,105			0	-1,105									
105		29364G103	ENERGY CORP NEW COM		12/27/2006	8/3/2011	258	0	360	-102			0	-102									
106		29364G103	ENERGY CORP NEW COM		10/17/2008	8/3/2011	5,158	0	6,048	-890			0	-890									
107		29380T105	ENTERTAINMENT PTYS TRUST COM		12/28/2010	1/31/2011	322	0	328	-6			0	-6									
108		29380T105	ENTERTAINMENT PTYS TRUST COM		12/2/2011	1/31/2011	553	0	561	-8			0	-8									
109		29380T105	ENTERTAINMENT PTYS TRUST COM		5/2/2011	5/23/2011	141	0	143	-2			0	-2									
110		29380T105	ENTERTAINMENT PTYS TRUST COM		5/2/2011	7/20/2011	99	0	95	4			0	4									
111		855030102	STAPLES INC		2/23/2011	6/22/2011	5,913	0	7,933	-2,020			0	-2,020									
112		855030102	STAPLES INC		2/23/2011	9/30/2011	2,416	0	3,758	-1,342			0	-1,342									
113		85590A401	STARWOOD HOTELS & RESORTS WOR		8/30/2010	12/2/2010	646	0	509	137			0	137									
114		85590A401	STARWOOD HOTELS & RESORTS WOR		12/28/2010	2/23/2011	121	0	121	0			0	0									
115		85590A401	STARWOOD HOTELS & RESORTS WOR		8/16/2010	2/24/2011	4,923	0	4,109	814			0	814									
116		85590A401	STARWOOD HOTELS & RESORTS WOR		12/28/2010	3/21/2011	879	0	908	-29			0	-29									

Long Term CG Distributions		Amount		Totals		6,711,319					0		6,351,643		359,676		0		0		359,676	
		1,865	0			Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold																	
117	STARWOOD HOTELS & RESORTS WOR	85590A401		6/16/2010	6/22/2011		2,164	0	1,980	184											184	
118	STARWOOD HOTELS & RESORTS WOR	85590A401		6/16/2010	9/30/2011		400	0	495	-95											-95	
119	STARWOOD HOTELS & RESORTS WOR	85590A401		8/30/2010	9/30/2011		79	0	92	-13											-13	
120	STARWOOD HOTELS & RESORTS WOR	85590A401		12/28/2010	9/30/2011		79	0	121	-42											-42	
121	STARWOOD HOTELS & RESORTS WOR	85590A401		1/31/2011	9/30/2011		276	0	418	-142											-142	
122	STARWOOD HOTELS & RESORTS WOR	85590A401		5/2/2011	9/30/2011		276	0	413	-137											-137	
123	STARWOOD HOTELS & RESORTS WOR	85590A401		5/23/2011	9/30/2011		39	0	58	-19											-19	
124	STARWOOD HOTELS & RESORTS WOR	85590A401		7/20/2011	9/30/2011		315	0	458	-143											-143	
125	STARWOOD HOTELS & RESORTS WOR	85590A401		8/17/2011	9/30/2011		276	0	309	-33											-33	
126	STATE BANK FINANCIAL CORP	856190103		4/19/2011	6/22/2011		682	0	673	9											9	
127	STATE BANK FINANCIAL CORP	856190103		4/19/2011	9/30/2011		690	0	926	-236											-236	
128	STATE STREET CORP	857477103		12/10/2010	3/29/2011		1,097	0	1,097	0											0	
129	STATE STREET CORP	857477103		4/12/2011	6/15/2011		3,974	0	4,287	-313											-313	
130	STATE STREET CORP	857477103		12/10/2010	6/15/2011		1,068	0	1,194	-126											-126	
131	STATE STREET CORP	857477103		4/25/2011	6/15/2011		2,564	0	2,765	-201											-201	
132	STATE STREET CORP	857477103		12/10/2010	6/15/2011		940	0	1,002	-62											-62	
133	STATE STREET CORP	857477103		9/20/2010	6/22/2011		44	0	39	5											5	
134	STATE STREET CORP	857477103		12/10/2010	6/22/2011		843	0	865	-22											-22	
135	PIEDMONT OFFICE REALTY TRU-A	720190206		3/21/2011	9/30/2011		82	0	96	-14											-14	
136	PIEDMONT OFFICE REALTY TRU-A	720190206		2/17/2010	9/30/2011		510	0	492	18											18	
137	PINNACLE FINL PARTNERS INC	72346Q104		2/1/2010	4/20/2011		1,440	0	1,520	-80											-80	
138	PINNACLE FINL PARTNERS INC	72346Q104		2/16/2010	4/20/2011		1,008	0	1,008	0											0	
139	PINNACLE FINL PARTNERS INC	72346Q104		6/3/2010	4/20/2011		331	0	309	22											22	
140	PINNACLE FINL PARTNERS INC	72346Q104		6/4/2010	4/20/2011		821	0	723	98											98	
141	POLARIS INDS INC COM	731068102		6/11/2009	5/19/2011		2,079	0	643	1,436											1,436	
142	POLARIS INDS INC COM	731068102		12/22/2008	6/22/2011		1,062	0	263	799											799	
143	POLARIS INDS INC COM	731068102		12/22/2008	8/3/2011		1,111	0	263	848											848	
144	POLARIS INDS INC COM	731068102		12/22/2008	8/5/2011		2,034	0	526	1,508											1,508	
145	POLO RALPH LAUREN CORP CL A	731572103		10/25/2010	1/5/2011		4,027	0	3,510	517											517	
146	POOL CORPORATION	73278L105		12/22/2008	12/3/2010		1,624	0	1,215	409											409	
147	POOL CORPORATION	73278L105		4/28/2010	12/3/2010		866	0	1,020	-154											-154	
148	POWER INTERGRATIONS INC COM	739276103		5/13/2010	6/22/2011		540	0	548	-8											-8	
149	POWER INTERGRATIONS INC COM	739276103		6/23/2008	9/30/2011		468	0	494	-26											-26	
150	POWER INTERGRATIONS INC COM	739276103		5/13/2010	9/30/2011		156	0	183	-27											-27	
151	POWER INTERGRATIONS INC COM	739276103		10/23/2008	9/30/2011		468	0	254	214											214	
152	T ROWE PRICE GROUP INC	74144T108		5/25/2010	6/22/2011		4,929	0	4,163	766											766	
153	T ROWE PRICE GROUP INC	74144T108		5/25/2010	9/30/2011		1,694	0	1,714	-20											-20	
154	T ROWE CORPORATE INCOME FD #112	741478101		10/14/2008	11/22/2010		222,431	0	177,990	44,441											44,441	
155	T ROWE CORPORATE INCOME FD #112	741478101		6/17/2010	11/22/2010		52,323	0	50,000	2,323											2,323	
156	PROCTER & GAMBLE CO	742718109		8/18/2010	6/22/2011		5,776	0	5,488	288											288	
157	PROLOGIS INC	74340W103		2/23/2011	9/30/2011		1,507	0	1,507	0											0	
158	PROLOGIS INC	74340W103		7/20/2011	9/30/2011		2,347	0	3,286	-939											-939	
159	PROLOGIS INC	74340W103		5/23/2011	9/30/2011		49	0	49	0											0	
160	PROSPERITY BANCSHARES INC	743606105		4/27/2011	6/22/2011		1,081	0	1,161	-80											-80	
161	PROSPERITY BANCSHARES INC	743606105		4/27/2011	9/30/2011		666	0	929	-263											-263	
162	PRUDENTIAL PLC - ADR	74435K204		6/21/2011	9/30/2011		1,033	0	1,382	-349											-349	
163	PRUDENTIAL PLC - ADR	74435K204		6/20/2011	9/30/2011		431	0	569	-138											-138	
164	PUBLIC STORAGE INC COM	74460D109		12/2/2010	12/28/2010		203	0	196	7											7	
165	PUBLIC STORAGE INC COM	74460D109		2/23/2011	5/2/2011		1,052	0	985	67											67	
166	PUBLIC STORAGE INC COM	74460D109		3/21/2011	5/2/2011		467	0	439	28											28	
167	PUBLIC STORAGE INC COM	74460D109		5/23/2011	7/20/2011		1,210	0	1,140	70											70	
168	PUBLIC STORAGE INC COM	74460D109		1/31/2011	7/20/2011		363	0	326	37											37	
169	PUBLIC STORAGE INC COM	74460D109		3/17/2010	8/17/2011		121	0	91	30											30	
170	PUBLIC STORAGE INC COM	74460D109		6/25/2010	8/17/2011		364	0	276	88											88	
171	PUBLIC STORAGE INC COM	74460D109		1/31/2011	8/17/2011		121	0	109	12											12	
172	PUBLIC STORAGE INC COM	74460D109		10/17/2008	8/17/2011		607	0	386	221											221	
173	PIEDMONT OFFICE REALTY TRU-A	720190206		2/23/2011	5/23/2011		6,621	0	20	0											0	
174	COPART INC COM	217204106		2/23/2011	6/22/2011		6,621	0	4,835	1,786											1,786	

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

	Long Term CG Distributions Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Amount							6,711,319	0	6,351,643	359,676	0	0	0	359,676
	1,865														
	0														
175	COPART INC COM	217204106			9/23/2010	6/22/2011		1,370	0	986	384			0	384
176	COPART INC COM	217204106			9/23/2010	9/30/2011		3,117	0	2,597	520			0	520
177	COLUMBIA SPORTSWEAR CO COM	198516106			8/27/2009	9/30/2011		714	0	600	114			0	114
178	COMCAST CORP CLASS A	20030N101			6/22/2010	7/15/2011		6,625	0	5,028	1,597			0	1,597
179	COMCAST CORP CLASS A	20030N101			7/2/2010	7/15/2011		5,227	0	3,794	1,433			0	1,433
180	COMCAST CORP CLASS A	20030N101			8/12/2010	7/15/2011		4,071	0	3,028	1,043			0	1,043
181	COMPAGNIE FINANCIERE - ADR	204319107			8/17/2011	9/30/2011		284	0	284	0			0	0
182	COMPAGNIE FINANCIERE - ADR	204319107			8/18/2011	9/30/2011		271	0	271	0			0	0
183	CONAGRA FOODS INC	205887102			8/1/2011	10/31/2011		1,724	0	1,735	-11			0	-11
184	CONAGRA FOODS INC	205887102			8/3/2011	10/31/2011		2,738	0	2,718	20			0	20
185	CONMED CORP 2 500% 11/15/24	207410AD3			2/18/2009	1/24/2011		1,990	0	1,542	448			0	448
186	CONMED CORP 2 500% 11/15/24	207410AD3			12/1/2010	1/24/2011		995	0	1,000	-5			0	-5
187	CONOCOPHILLIPS	20825C104			3/31/2011	8/12/2011		2,731	0	3,313	-582			0	-582
188	CONOCOPHILLIPS	20825C104			3/28/2011	8/12/2011		266	0	321	-55			0	-55
189	CONOCOPHILLIPS	20825C104			3/28/2011	8/15/2011		2,352	0	2,805	-453			0	-453
190	CONOCOPHILLIPS	20825C104			3/23/2011	8/15/2011		2,217	0	2,596	-379			0	-379
191	CONOCOPHILLIPS	20825C104			3/23/2011	10/25/2011		3,399	0	3,776	-377			0	-377
192	CONOCOPHILLIPS	20825C104			5/3/2011	10/25/2011		2,266	0	2,420	-154			0	-154
193	CHOICE HOTELS INTL INC COM	169905108			7/11/2008	6/22/2011		164	0	117	47			0	47
194	COPART INC COM	217204106			10/5/2010	4/20/2011		4,216	0	3,178	1,038			0	1,038
195	FOREST CITY ENTERPRISES INC CL A	345550107			3/6/2009	9/30/2011		695	0	277	418			0	418
196	FOREST CITY ENTERPRISES INC CL A	345550107			9/20/2011	9/30/2011		469	0	469	0			0	0
197	FORWARD AIR CORP	349853101			12/27/2006	6/22/2011		1,973	0	1,768	205			0	205
198	FORWARD AIR CORP	349853101			12/27/2006	9/30/2011		386	0	442	-56			0	-56
199	FORWARD AIR CORP	349853101			5/3/2010	9/30/2011		360	0	408	-48			0	-48
200	FORWARD AIR CORP	349853101			5/4/2010	9/30/2011		541	0	597	-56			0	-56
201	FREEMPORT-MCMORAN COPPER & GOL 35671D857				2/1/2010	11/8/2010		1,157	0	780	377			0	377
202	FREEMPORT-MCMORAN COPPER & GOL 35671D857				5/21/2010	11/8/2010		1,788	0	1,136	652			0	652
203	FREEMPORT-MCMORAN COPPER & GOL 35671D857				5/21/2010	12/22/2010		1,857	0	1,070	787			0	787
204	FREEMPORT-MCMORAN COPPER & GOL 35671D857				1/8/2009	12/22/2010		1,857	0	450	1,407			0	1,407
205	FREEMPORT-MCMORAN COPPER & GOL 35671D857				10/12/2010	1/20/2011		3,210	0	2,750	460			0	460
206	FREEMPORT-MCMORAN COPPER & GOL 35671D857				10/12/2010	1/20/2011		3,520	0	3,035	485			0	485
207	FREEMPORT-MCMORAN COPPER & GOL 35671D857				3/10/2011	3/29/2011		1,355	0	1,200	155			0	155
208	FREEMPORT-MCMORAN COPPER & GOL 35671D857				1/8/2009	4/19/2011		2,746	0	759	1,987			0	1,987
209	FREEMPORT-MCMORAN COPPER & GOL 35671D857				3/10/2011	4/19/2011		2,492	0	2,352	140			0	140
210	FREEMPORT-MCMORAN COPPER & GOL 35671D857				1/27/2009	4/19/2011		966	0	245	721			0	721
211	FREEMPORT-MCMORAN COPPER & GOL 35671D857				5/6/2011	6/22/2011		3,052	0	3,088	-36			0	-36
212	FREEMPORT-MCMORAN COPPER & GOL 35671D857				5/6/2011	9/28/2011		1,378	0	1,406	-28			0	-28
213	FREEMPORT-MCMORAN COPPER & GOL 35671D857				6/7/2011	6/22/2011		1,064	0	1,646	-582			0	-582
214	FREEMPORT-MCMORAN COPPER & GOL 35671D857				9/7/2011	9/28/2011		897	0	1,222	-325			0	-325
215	FREEMPORT-MCMORAN COPPER & GOL 35671D857				9/22/2009	9/28/2011		665	0	641	24			0	24
216	FREEMPORT-MCMORAN COPPER & GOL 35671D857				1/27/2009	9/28/2011		3,457	0	1,338	2,119			0	2,119
217	FREEMPORT-MCMORAN COPPER & GOL 35671D857				1/27/2009	9/30/2011		938	0	386	552			0	552
218	FRESENIUS MEDICAL CARE ADR	358029106			7/1/2011	9/30/2011		1,360	0	1,496	-136			0	-136
219	GDF SUEZ SPONSORED ADR	361608105			7/22/2008	6/16/2011		3,137	0	6,318	-3,181			0	-3,181
220	GENERAL ELECTRIC CO	369604103			4/6/2010	10/21/2011		537	0	610	-73			0	-73
221	GENERAL MILLS INC	370334104			1/22/2010	3/1/2011		3,288	0	3,177	111			0	111
222	GENERAL MOTORS CO	37045V100			11/18/2010	9/28/2011		3,383	0	5,774	-2,391			0	-2,391
223	GENERAL MOTORS CO 4 750% PFD	37045V209			11/22/2010	9/30/2011		737	0	1,059	-322			0	-322
224	GILEAD SCIENCES INC	375558103			2/17/2011	3/21/2011		3,722	0	3,610	112			0	112
225	GILEAD SCIENCES INC	375558103			2/17/2011	6/22/2011		1,447	0	1,413	34			0	34
226	GILEAD SCIENCES INC	375558103			1/19/2011	6/22/2011		2,171	0	2,081	90			0	90
227	GILEAD SCIENCES INC	375558103			1/19/2011	8/4/2011		7,474	0	7,515	-41			0	-41
228	GILEAD SCIENCES INC	375558103			1/25/2011	8/4/2011		2,760	0	2,752	8			0	8
229	PIEDMONT OFFICE REALTY TRU-A	720190206			2/23/2011	9/30/2011		16	0	20	-4			0	-4
230	STATE STREET CORP	857477103			8/17/2010	7/26/2011		1,774	0	1,541	233			0	233
231	STATE STREET CORP	857477103			8/17/2010	7/26/2011		6,407	0	5,817	590			0	590
232	STATE STREET CORP	857477103			9/29/2010	7/26/2011		2,758	0	2,442	316			0	316

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

Long Term CG Distributions		Amount		Short Term CG Distributions		Totals		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj. Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
		1,865		0																		359,676	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold																		
233	STATE STREET CORP	857477103		12/15/2009	8/16/2011	34		0	40	-6													
234	STATE STREET CORP	857477103		5/18/2010	8/16/2011	2,335		0	2,749	-414													
235	STATE STREET CORP	857477103		4/23/2009	8/16/2011	378		0	388	-10													
236	SOUTHWESTERN ENERGY CO COM	845487109		4/30/2010	7/27/2011	3,101		0	2,501	600													
237	AFFILIATED MANAGERS GROUP, INC C 008252108			11/19/2008	4/20/2011	4,443		0	1,082	3,361													
238	AFFILIATED MANAGERS GROUP, INC C 008252108			11/25/2008	4/20/2011	2,066		0	467	1,599													
239	AFFILIATED MANAGERS GROUP, INC C 008252108			11/25/2008	6/22/2011	495		0	117	378													
240	AFFILIATED MANAGERS GROUP, INC C 008252108			11/19/2008	12/1/2010	452		0	126	326													
241	AFFILIATED MANAGERS GROUP, INC C 008252108			11/19/2008	2/17/2011	2,447		0	554	1,893													
242	AGNICO EAGLE MINES LTD	008474108		4/29/2011	6/22/2011	3,294		0	3,431	-137													
243	AGNICO EAGLE MINES LTD	008474108		4/19/2011	7/28/2011	8,541		0	9,694	-1,153													
244	AGNICO EAGLE MINES LTD	008474108		4/29/2011	7/28/2011	512		0	618	-106													
245	AIR PRODS & CHEMS INC COM	009158106		2/23/2010	6/22/2011	2,791		0	2,113	678													
246	AIR PRODS & CHEMS INC COM	009158106		2/23/2010	9/30/2011	157		0	141	16													
247	AIR PRODS & CHEMS INC COM	009158106		6/22/2009	9/30/2011	1,017		0	812	205													
248	ALEXANDRIA REAL ESTATE EQUITIES	015271109		12/28/2010	1/31/2011	233		0	219	14													
249	ALEXANDRIA REAL ESTATE EQUITIES	015271109		3/21/2011	9/30/2011	125		0	125	0													
250	ALEXANDRIA REAL ESTATE EQUITIES	015271109		5/23/2011	9/30/2011	125		0	125	0													
251	ALEXANDRIA REAL ESTATE EQUITIES	015271109		7/20/2011	9/30/2011	1,868		0	2,218	-350													
252	ALLEGHENY TECHNOLOGIES INC	01741R102		5/10/2010	11/8/2010	2,323		0	2,340	-17													
253	ALLEGHENY TECHNOLOGIES INC	01741R102		7/22/2010	11/8/2010	216		0	198	18													
254	ALLEGHENY TECHNOLOGIES INC	01741R102		7/22/2010	6/22/2011	2,835		0	2,328	507													
255	ALLEGHENY TECHNOLOGIES INC	01741R102		8/9/2010	6/22/2011	1,990		0	1,604	386													
256	ALLEGHENY TECHNOLOGIES INC	01741R102		3/3/2010	9/27/2011	2,425		0	2,725	-300													
257	ALLEGHENY TECHNOLOGIES INC	01741R102		8/9/2010	9/27/2011	658		0	778	-120													
258	ALLEGHENY TECHNOLOGIES INC	01741R102		3/3/2010	9/30/2011	374		0	443	-69													
259	ALLEGHENY TECHNOLOGIES INC	01741R102		2/1/2010	9/30/2011	936		0	1,082	-146													
260	ALLEGHENY TECHNOLOGIES INC	01741R102		2/1/2010	10/4/2011	4,752		0	6,361	-1,609													
261	ALLEGHENY TECHNOLOGIES INC	01741RAD4		12/1/2010	10/3/2011	2,378		0	2,970	-592													
262	ALLIANZ SE ADR	018805101		11/5/2007	9/30/2011	47		0	108	-61													
263	ALLIANZ SE ADR	018805101		4/4/2008	9/30/2011	986		0	2,192	-1,206													
264	ALLSTATE CORP	020002101		3/1/2011	9/20/2011	2,515		0	3,244	-729													
265	ALLSTATE CORP	020002101		6/23/2010	9/20/2011	592		0	731	-139													
266	AMAZON COM INC COM	023135106		2/1/2010	5/6/2011	3,162		0	1,850	1,312													
267	AMAZON COM INC COM	023135106		6/29/2010	5/6/2011	198		0	111	87													
268	AMAZON COM INC COM	023135106		6/29/2010	6/7/2011	2,615		0	1,552	1,063													
269	AMAZON COM INC COM	023135106		6/29/2010	6/22/2011	1,918		0	1,109	809													
270	AMAZON COM INC COM	023135106		3/5/2008	6/22/2011	3,837		0	1,309	2,528													
271	AMAZON COM INC COM	023135106		8/8/2011	9/16/2011	2,522		0	2,120	402													
272	AMAZON COM INC COM	023135106		3/5/2008	9/30/2011	3,104		0	916	2,188													
273	TEVA PHARMACEUTICAL INDUSTRIES	881624209		8/9/2010	2/17/2011	2,196		0	2,102	94													
274	TEVA PHARMACEUTICAL INDUSTRIES	881624209		2/5/2011	2/18/2011	156		0	163	-7													
275	TEVA PHARMACEUTICAL INDUSTRIES	881624209		2/5/2011	2/18/2011	129		0	134	-5													
276	STATE STREET CORP	857477103		4/23/2009	9/26/2011	2,465		0	2,786	-321													
277	AMERICA MOVIL S A B DE CV SER L A	02364AW105		5/16/2008	9/30/2011	1,099		0	1,437	-338													
278	AMERICAN ASSETS TRUST INC	024013104		1/31/2011	3/21/2011	86		0	86	0													
279	AMERICAN ASSETS TRUST INC	024013104		5/2/2011	9/30/2011	144		0	176	-32													
280	AMERICAN ASSETS TRUST INC	024013104		5/23/2011	9/30/2011	18		0	21	-3													
281	AMERICAN ASSETS TRUST INC	024013104		1/31/2011	9/30/2011	414		0	492	-78													
282	AMERICAN CAMPUS CMNTYS INC	024835100		8/30/2010	12/2/2010	63		0	60	3													
283	AMERICAN CAMPUS CMNTYS INC	024835100		12/28/2010	1/31/2011	96		0	94	2													
284	AMERICAN CAMPUS CMNTYS INC	024835100		8/30/2010	1/31/2011	1,124		0	1,060	64													
285	AMERICAN CAMPUS CMNTYS INC	024835100		2/23/2011	5/2/2011	175		0	161	14													
286	AMERICAN CAMPUS CMNTYS INC	024835100		2/23/2011	5/23/2011	34		0	32	2													
287	AMERICAN CAMPUS CMNTYS INC	024835100		2/23/2011	7/20/2011	263		0	226	37													
288	AMERICAN CAMPUS CMNTYS INC	024835100		8/17/2011	9/20/2011	474		0	447	27													
289	AMERICAN CAMPUS CMNTYS INC	024835100		8/17/2011	9/30/2011	416		0	410	6													
290	AMERICAN CAMPUS CMNTYS INC	024835100		2/23/2011	9/30/2011	945		0	806	139													

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions				6,711,319	0								
		1,865	0													
291	AMERICAN ELECTRIC POWER INC	025537101			6/15/2010	12/3/2010	3,161	0	2,917	0	244	244			0	359,676
292	AMERICAN EXPRESS CO	025816109			9/28/2011	9/30/2011	865	0	908	0	-43	-43			0	-43
293	AMGEN INC	031162100			8/18/2010	11/12/2010	4,142	0	4,114	0	28	28			0	28
294	AMGEN INC 0.375% 2/01/13	031162AQ3			12/1/2010	10/3/2011	980	0	1,005	0	-25	-25			0	-25
295	AMGEN INC 0.375% 2/01/13	031162AQ3			12/2/2010	10/3/2011	980	0	1,002	0	-22	-22			0	-22
296	AMPHENOL CORP CL A	032095101			5/25/2010	11/5/2010	3,172	0	2,432	0	740	740			0	740
297	AMPHENOL CORP CL A	032095101			8/7/2009	11/5/2010	1,057	0	666	0	391	391			0	391
298	AMPHENOL CORP CL A	032095101			8/7/2009	6/22/2011	4,346	0	2,832	0	1,514	1,514			0	1,514
299	AMPHENOL CORP CL A	032095101			8/7/2009	9/30/2011	1,658	0	1,333	0	325	325			0	325
300	ANHEUSER-BUSCH INBEV SPN ADR	035244108			6/20/2011	9/30/2011	1,068	0	1,143	0	-75	-75			0	-75
301	ANHEUSER-BUSCH INBEV SPN ADR	035244108			8/21/2011	9/30/2011	534	0	579	0	-45	-45			0	-45
302	ANHEUSER-BUSCH INBEV SPN ADR	035244108			10/16/2009	9/30/2011	534	0	497	0	37	37			0	37
303	ANIXTER INTL INC 1.000% 2/15/13	035290AJ4			12/1/2010	10/3/2011	997	0	1,097	0	-100	-100			0	-100
304	ANSYS INC	03662Q105			12/27/2006	3/8/2011	1,255	0	506	0	749	749			0	749
305	ANSYS INC	03662Q105			12/27/2006	3/11/2011	1,269	0	528	0	741	741			0	741
306	ANSYS INC	03662Q105			12/27/2006	3/11/2011	422	0	176	0	246	246			0	246
307	AON CORP	037389103			12/23/2010	3/14/2011	2,915	0	2,570	0	345	345			0	345
308	AON CORP	037389103			12/23/2010	6/22/2011	2,491	0	2,294	0	197	197			0	197
309	AON CORP	037389103			12/23/2010	8/2/2011	4,709	0	4,543	0	166	166			0	166
310	AON CORP	037389103			1/19/2011	8/2/2011	2,901	0	2,737	0	164	164			0	164
311	APOLLO GLOBAL MANAGEMENT LLC	037612306			5/13/2011	6/22/2011	2,110	0	2,367	0	-257	-257			0	-257
312	APOLLO GLOBAL MANAGEMENT LLC	037612306			5/13/2011	9/30/2011	1,365	0	2,296	0	-931	-931			0	-931
313	EXPONENT INC	30214U102			4/30/2009	6/22/2011	1,060	0	697	0	363	363			0	363
314	EXPONENT INC	30214U102			4/30/2009	9/30/2011	2,309	0	1,534	0	775	775			0	775
315	EXPONENT INC	30214U102			11/18/2008	9/30/2011	210	0	134	0	76	76			0	76
316	EXTRA SPACE STORAGE INC	30225T102			9/29/2010	12/2/2010	148	0	144	0	4	4			0	4
317	EXTRA SPACE STORAGE INC	30225T102			10/17/2008	12/2/2010	1,495	0	1,029	0	466	466			0	466
318	EXTRA SPACE STORAGE INC	30225T102			12/28/2010	1/31/2011	900	0	821	0	79	79			0	79
319	EXTRA SPACE STORAGE INC	30225T102			10/17/2008	1/31/2011	38	0	23	0	15	15			0	15
320	EXTRA SPACE STORAGE INC	30225T102			11/6/2008	2/23/2011	205	0	125	0	80	80			0	80
321	EXTRA SPACE STORAGE INC	30225T102			11/6/2008	2/23/2011	559	0	333	0	226	226			0	226
322	EXTRA SPACE STORAGE INC	30225T102			3/21/2011	5/2/2011	773	0	718	0	55	55			0	55
323	EXTRA SPACE STORAGE INC	30225T102			11/6/2008	5/2/2011	859	0	443	0	416	416			0	416
324	EXTRA SPACE STORAGE INC	30225T102			11/6/2008	5/23/2011	126	0	67	0	59	59			0	59
325	EXTRA SPACE STORAGE INC	30225T102			11/6/2008	8/17/2011	459	0	244	0	215	215			0	215
326	VOLKSWAGEN AG-SPONS PFD ADR	928662402			4/28/2011	9/30/2011	930	0	1,355	0	-425	-425			0	-425
327	VOLKSWAGEN AG-SPONS PFD ADR	928662402			5/3/2010	9/30/2011	266	0	192	0	74	74			0	74
328	VORNADO REALTY TRUST	929042109			12/2/2010	12/28/2010	83	0	82	0	1	1			0	1
329	VORNADO REALTY TRUST	929042109			10/17/2008	12/28/2010	833	0	649	0	184	184			0	184
330	VORNADO REALTY TRUST	929042109			5/2/2011	5/23/2011	284	0	290	0	-6	-6			0	-6
331	BIOMED RLTY TR INC	09063H107			10/17/2008	1/31/2011	501	0	521	0	-20	-20			0	-20
332	BIOMED RLTY TR INC	09063H107			12/2/2010	1/31/2011	125	0	124	0	1	1			0	1
333	BIOMED RLTY TR INC	09063H107			10/17/2008	3/21/2011	253	0	253	0	0	0			0	0
334	BIOMED RLTY TR INC	09063H107			12/2/2010	3/21/2011	18	0	18	0	0	0			0	0
335	BIOMED RLTY TR INC	09063H107			5/2/2011	5/23/2011	118	0	119	0	-1	-1			0	-1
336	BIOMED RLTY TR INC	09063H107			12/2/2010	7/20/2011	162	0	140	0	22	22			0	22
337	BIOMED RLTY TR INC	09063H107			5/2/2011	7/20/2011	1,052	0	1,031	0	21	21			0	21
338	BIOMED RLTY TR INC	09063H107			8/30/2010	7/20/2011	61	0	50	0	11	11			0	11
339	BIOMED RLTY TR INC	09063H107			7/22/2010	9/30/2011	67	0	67	0	0	0			0	0
340	BIOMED RLTY TR INC	09063H107			8/30/2010	9/30/2011	117	0	117	0	0	0			0	0
341	BIOMED RLTY TR INC	09063H107			8/17/2011	9/30/2011	1,342	0	1,463	0	-121	-121			0	-121
342	BIOMED RLTY TR INC	09063H107			5/21/2010	9/30/2011	185	0	174	0	11	11			0	11
343	BLACKROCK INF PROT BD-INS #360	091937748			11/16/2010	11/22/2010	164	0	162	0	2	2			0	2
344	BLACKROCK INF PROT BD-INS #360	091937748			11/10/2006	11/22/2010	199,836	0	175,075	0	24,761	24,761			0	24,761
345	BLACKBAUD INC	09227Q100			8/6/2008	6/22/2011	537	0	406	0	131	131			0	131
346	BLACKBAUD INC	09227Q100			10/10/2008	6/22/2011	806	0	426	0	380	380			0	380
347	BLACKBAUD INC	09227Q100			10/10/2008	6/22/2011	806	0	426	0	380	380			0	380
348	BLACKBAUD INC	09227Q100			10/10/2008	9/30/2011	2,292	0	1,421	0	871	871			0	871

		Amount		Long Term CG Distributions		Short Term CG Distributions				Totals		6,711,319		0		6,351,643		359,676		0		0		Excess of FMV Over Adj Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
		1,865																									
		0																									
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis														
349		BOSTON PROPERTIES INC COM	1011211101		12/2/2010	1/31/2011	378	0	342	36																	359,676
350		BOSTON PROPERTIES INC COM	1011211101		12/28/2010	1/31/2011	378	0	347	31																	31
351		BOSTON PROPERTIES INC COM	1011211101		10/17/2008	1/31/2011	567	0	412	155																	155
352		BOSTON PROPERTIES INC COM	1011211101		2/23/2011	5/23/2011	207	0	187	20																	20
353		BOSTON PROPERTIES INC COM	1011211101		3/21/2011	5/23/2011	517	0	464	53																	53
354		BOSTON PROPERTIES INC COM	1011211101		10/17/2008	5/23/2011	207	0	137	70																	70
355		BOSTON PROPERTIES INC COM	1011211101		7/20/2011	8/17/2011	825	0	884	-59																	-59
356		BOSTON PROPERTIES INC COM	1011211101		10/17/2008	8/17/2011	928	0	613	315																	315
357		BOSTON PROPERTIES INC COM	1011211101		9/20/2011	9/30/2011	452	0	504	-52																	-52
358		EXTRA SPACE STORAGE INC	3022251102		7/23/2009	8/17/2011	209	0	82	127																	127
359		EXTRA SPACE STORAGE INC	3022251102		9/21/2009	8/17/2011	2,129	0	1,088	1,041																	1,041
360		EXTRA SPACE STORAGE INC	3022251102		7/20/2011	8/17/2011	42	0	44	-2																	-2
361		EXTRA SPACE STORAGE INC	3022251102		2/4/2009	8/17/2011	21	0	8	13																	13
362		EXTRA SPACE STORAGE INC	3022251102		2/4/2009	9/20/2011	278	0	101	177																	177
363		EXTRA SPACE STORAGE INC	3022251102		2/4/2009	9/30/2011	1,661	0	686	975																	975
364		FLIR SYS INC COM	3024445101		10/21/2010	4/4/2011	3,421	0	2,674	747																	747
365		FLIR SYS INC COM	3024445101		10/6/2010	6/22/2011	1,388	0	993	375																	375
366		FLIR SYS INC COM	3024445101		10/6/2010	6/22/2011	6,408	0	4,840	1,568																	1,568
367		FLIR SYS INC COM	3024445101		8/2/2011	9/30/2011	887	0	914	-27																	-27
368		FLIR SYS INC COM	3024445101		10/6/2010	9/30/2011	1,648	0	1,613	35																	35
369		FACTSET RESH SYS INC COM	303075105		2/5/2010	2/28/2011	12,607	0	7,477	5,130																	5,130
370		FACTSET RESH SYS INC COM	303075105		1/16/2008	3/2/2011	1,034	0	521	513																	513
371		FACTSET RESH SYS INC COM	303075105		1/16/2008	3/3/2011	1,050	0	529	529																	529
372		FACTSET RESH SYS INC COM	303075105		1/16/2008	3/8/2011	1,041	0	521	520																	520
373		FAIR ISSAC, INC	303250104		2/15/2007	6/22/2011	890	0	1,187	-297																	-297
374		FAIR ISSAC, INC	303250104		4/4/2008	6/22/2011	1,781	0	1,466	315																	315
375		FAIR ISSAC, INC	303250104		1/16/2008	9/30/2011	1,009	0	1,092	-83																	-83
376		FANUC CORPORATION ADR	307305102		9/14/2011	9/30/2011	917	0	917	0																	0
377		FHLMC POOL #G02596 6 000%	101/373128M4GDN9		5/9/2011	6/15/2011	346	0	380	-34																	-34
378		FHLMC POOL #G02596 6 000%	101/373128M4GDN9		5/9/2011	7/15/2011	475	0	522	-47																	-47
379		FHLMC POOL #G02596 6 000%	101/373128M4GDN9		5/9/2011	8/15/2011	146	0	161	-15																	-15
380		FHLMC POOL #G02596 6 000%	101/373128M4GDN9		5/9/2011	9/15/2011	321	0	353	-32																	-32
381		LIQUIDITY SVCS INC	53635B107		5/3/2011	6/22/2011	226	0	189	37																	37
382		LIQUIDITY SVCS INC	53635B107		5/4/2011	6/22/2011	1,696	0	1,406	290																	290
383		LIQUIDITY SVCS INC	53635B107		7/21/2011	9/26/2011	582	0	512	70																	70
384		LIQUIDITY SVCS INC	53635B107		5/4/2011	9/26/2011	873	0	563	310																	310
385		LIQUIDITY SVCS INC	53635B107		5/4/2011	9/30/2011	1,535	0	844	691																	691
386		LOWES COS INC	548661107		2/17/2011	6/22/2011	2,101	0	2,342	-241																	-241
387		LOWES COS INC	548661107		2/17/2011	8/15/2011	5,772	0	7,701	-1,929																	-1,929
388		LOWES COS INC	548661107		7/26/2011	8/15/2011	1,852	0	1,980	-165																	-165
389		ALCATEL-LUCENT USA 2 875%	6/15/2549463AHO		5/31/2011	10/3/2011	1,815	0	1,980	90																	90
390		M & T BANK CORPORATION COM	55261F104		4/20/2011	6/22/2011	3,947	0	3,857	4																	4
391		M & T BANK CORPORATION COM	55261F104		4/20/2011	9/30/2011	1,987	0	2,400	-413																	-413
392		MF GLOBAL HDGS LTD 1 875%	2/01/155277JAA6		2/22/2011	10/3/2011	1,536	0	2,092	-556																	-556
393		MF GLOBAL HDGS LTD 1 875%	2/01/155277JAA6		2/22/2011	10/27/2011	980	0	2,092	-1,112																	-1,112
394		MGM RESORTS INTL 4 250%	4/15/155303QAE0		4/21/2011	10/3/2011	858	0	1,079	-221																	-221
395		MACERICH CO COM	554382101		10/20/2010	12/2/2010	94	0	90	4																	4
396		MACERICH CO COM	554382101		12/28/2010	1/31/2011	390	0	375	15																	15
397		MACERICH CO COM	554382101		12/28/2010	2/23/2011	191	0	187	4																	4
398		MACERICH CO COM	554382101		10/20/2010	2/23/2011	526	0	496	30																	30
399		MACERICH CO COM	554382101		10/20/2010	3/21/2011	294	0	270	24																	24
400		MACERICH CO COM	554382101		10/20/2010	5/2/2011	264	0	225	39																	39
401		MACERICH CO COM	554382101		2/10/2009	9/30/2011	86	0	28	58																	58
402		MACERICH CO COM	554382101		10/21/2009	9/30/2011	431	0	283	148																	148
403		MACERICH CO COM	554382101		12/14/2009	9/30/2011	431	0	299	132																	132
404		MACERICH CO COM	554382101		7/22/2010	9/30/2011	173	0	150	23																	23
405		MACERICH CO COM	554382101		10/20/2010	9/30/2011	259	0	261	-2																	-2
406		MACERICH CO COM	554382101		5/23/2011	9/30/2011	129	0	155	-26																	-26

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	Long Term CG Distributions Short Term CG Distributions	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	359,676	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	359,676
		1,865	0																	
407	MACERICH CO COM	554382101		554382101		7/20/2011	9/30/2011		690		0	-184			0				-184	
408	MACERICH CO COM	554382101		554382101		8/17/2011	9/30/2011		949		0	-147			0				-147	
409	MACERICH CO COM	554382101		554382101		2/4/2009	9/30/2011		259		0	75			0				184	
410	MANHATTAN ASSOCIATES, INC COM	562750109		562750109		12/27/2006	6/22/2011		169		0	153			0				16	
411	MANHATTAN ASSOCIATES, INC COM	562750109		562750109		6/22/2007	6/22/2011		678		0	548			0				130	
412	MANHATTAN ASSOCIATES, INC COM	562750109		562750109		3/5/2008	6/22/2011		847		0	559			0				288	
413	MANHATTAN ASSOCIATES, INC COM	562750109		562750109		3/5/2008	9/30/2011		847		0	559			0				288	
414	MANHATTAN ASSOCIATES, INC COM	562750109		562750109		1/23/2008	9/30/2011		1,525		0	993			0				532	
415	MANPOWER INC WIS	56418H100		56418H100		4/30/2010	6/22/2011		2,847		0	3,032			0				-185	
416	MANPOWER INC WIS	56418H100		56418H100		3/30/2010	6/22/2011		913		0	920			0				-7	
417	TEVA PHARMACEUTICAL INDUSTRIES	881624209		881624209		2/5/2011	2/18/2011		78		0	81			0				-3	
418	TEVA PHARMACEUTICAL INDUSTRIES	881624209		881624209		2/5/2011	2/18/2011		234		0	244			0				-10	
419	TEVA PHARMACEUTICAL INDUSTRIES	881624209		881624209		7/14/2008	9/30/2011		1,314		0	1,453			0				-139	
420	TEVA PHARMACEUTICAL	88165FAA0		88165FAA0		12/1/2010	2/3/2011		3,244		0	3,225			0				19	
421	TEVA PHARMACEUTICAL	88165FAA0		88165FAA0		8/16/2010	2/3/2011		1,081		0	1,146			0				-65	
422	TEVA PHARMACEUTICAL	88165FAA0		88165FAA0		8/11/2010	2/3/2011		1,081		0	1,141			0				-60	
423	TEVA PHARMACEUTICAL	88165FAA0		88165FAA0		7/28/2009	2/3/2011		2,163		0	2,426			0				-263	
424	TEVA PHARMACEUTICAL	88165FAA0		88165FAA0		7/27/2009	2/3/2011		2,163		0	2,378			0				-215	
425	TEXAS INSTRUMENTS INC	882508104		882508104		6/25/2010	7/22/2011		5,197		0	3,952			0				1,245	
426	TEXTRON INC 4 500% 5/01/13	883203BN0		883203BN0		12/1/2010	10/3/2011		1,500		0	1,869			0				-369	
427	TEXTRON INC 4 500% 5/01/13	883203BN0		883203BN0		10/28/2010	10/12/2011		1,524		0	1,720			0				-196	
428	TEXTRON INC 4 500% 5/01/13	883203BN0		883203BN0		12/1/2010	10/12/2011		1,524		0	1,869			0				-345	
429	THERMO FISHER SCIENTIFIC INC	883556102		883556102		4/3/2007	1/19/2011		3,726		0	3,084			0				642	
430	THERMO FISHER SCIENTIFIC INC	883556102		883556102		10/17/2008	1/19/2011		3,443		0	2,666			0				777	
431	THERMO FISHER SCIENTIFIC INC	883556102		883556102		4/23/2009	1/19/2011		4,280		0	2,444			0				1,846	
432	THERMO FISHER SCIENTIFIC INC	883556102		883556102		11/12/2009	1/19/2011		2,484		0	1,979			0				505	
433	THERMO FISHER SCIENTIFIC INC	883556102		883556102		7/13/2010	1/19/2011		2,709		0	2,387			0				322	
434	THERMO FISHER SCIENTIFIC INC	883556102		883556102		7/29/2010	1/19/2011		2,597		0	2,070			0				527	
435	THERMO FISHER SCIENTIFIC INC	883556102		883556102		8/4/2011	9/30/2011		1,785		0	1,785			0				0	
436	TOTAL SA - ADR	89151E109		89151E109		12/27/2008	7/5/2011		3,714		0	4,686			0				-972	
437	TOTAL SA - ADR	89151E109		89151E109		12/27/2008	9/30/2011		2,212		0	3,604			0				-1,392	
438	TOYOTA MOTOR CORPORATION - ADR	892331307		892331307		4/7/2008	4/26/2011		3,141		0	3,897			0				-756	
439	TOYOTA MOTOR CORPORATION - ADR	892331307		892331307		4/5/2011	6/22/2011		3,244		0	3,109			0				135	
440	TOYOTA MOTOR CORPORATION - ADR	892331307		892331307		4/7/2008	9/30/2011		1,716		0	2,436			0				-720	
441	TOYOTA MOTOR CORPORATION - ADR	892331307		892331307		4/5/2011	9/30/2011		1,719		0	1,719			0				0	
442	TRANSOCEAN INC 1 500% 12/15/37	893830AW9		893830AW9		12/1/2010	10/3/2011		976		0	974			0				2	
443	TRANSOCEAN INC 1 500% 12/15/37	893830AW9		893830AW9		2/18/2009	10/3/2011		976		0	836			0				140	
444	TRIUMPH GROUP INC NEW COM	896818101		896818101		3/30/2011	5/13/2011		32		0	32			0				0	
445	TRIUMPH GROUP INC NEW COM	896818101		896818101		3/30/2011	5/25/2011		1,200		0	1,155			0				45	
446	TRIUMPH GROUP INC NEW COM	896818101		896818101		3/30/2011	5/25/2011		2,366		0	2,279			0				87	
447	TRIUMPH GROUP INC NE 2 625% 10/01/896818AB7	896818AB7		896818AB7		12/1/2010	3/29/2011		3,129		0	3,260			0				-131	
448	TRIUMPH GROUP INC NE 2 625% 10/01/896818AB7	896818AB7		896818AB7		10/24/2009	3/29/2011		6,258		0	4,544			0				1,714	
449	TULLOW OIL PLC ADR	899415202		899415202		2/23/2011	9/30/2011		956		0	1,045			0				-89	
450	TULLOW OIL PLC ADR	899415202		899415202		7/6/2011	9/30/2011		453		0	475			0				-22	
451	II-VI INC COM	902104108		902104108		4/29/2011	6/22/2011		1,515		0	1,736			0				-221	
452	II-VI INC COM	902104108		902104108		12/10/2010	6/22/2011		505		0	450			0				55	
453	II-VI INC COM	902104108		902104108		12/10/2010	9/30/2011		635		0	788			0				-153	
454	US BANCORP DEL NEW	902973304		902973304		12/13/2010	10/27/2011		3,356		0	3,390			0				-34	
455	US BANCORP DEL NEW	902973304		902973304		5/24/2010	10/27/2011		1,431		0	1,323			0				108	
456	TEVA PHARMACEUTICAL INDUSTRIES	881624209		881624209		2/5/2011	2/18/2011		78		0	81			0				-3	
457	APPLE INC	037833100		037833100		10/19/2010	12/10/2010		3,520		0	3,409			0				111	
458	APPLE INC	037833100		037833100		3/3/2010	12/10/2010		320		0	210			0				110	
459	APPLE INC	037833100		037833100		3/3/2010	6/22/2011		1,624		0	1,049			0				575	
460	APPLE INC	037833100		037833100		3/4/2011	6/22/2011		3,572		0	3,950			0				-378	
461	APPLE INC	037833100		037833100		6/15/2011	6/22/2011		3,572		0	3,578			0				-6	
462	APPLE INC	037833100		037833100		12/29/2006	6/22/2011		974		0	252			0				722	
463	APPLE INC	037833100		037833100		8/8/2011	9/30/2011		4,257		0	3,948			0				309	
464	APPLE INC	037833100		037833100		12/29/2006	9/30/2011		3,483		0	756			0				2,727	

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		Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
465	APPLE INC	037833100		12/29/2006	10/7/2011	743	0	168	575		0	359,676
466	APPLE INC	037833100		12/29/2006	10/19/2011	1,604	0	336	1,268		0	1,268
467	APPLE INC	037833100		12/29/2006	10/27/2011	2,848	0	588	2,260		0	2,260
468	APTARGROUP INC COM	038336103		12/27/2006	6/22/2011	2,560	0	1,490	1,070		0	1,070
469	APTARGROUP INC COM	038336103		12/27/2006	9/30/2011	2,290	0	1,490	800		0	800
470	ARCELORMITTAL 5000% 5/15/14	03938LAK0		12/21/2009	10/3/2011	1,042	0	1,637	-595		0	-595
471	ARCHER DANIELS MIDLAND CO	039483102		5/12/2010	2/2/2011	2,642	0	2,036	606		0	606
472	BOSTON PROPERTIES INC COM	101121101		10/17/2008	9/30/2011	4,515	0	3,405	1,110		0	1,110
473	BRADY CORP	104674106		12/27/2006	6/22/2011	1,119	0	1,337	-218		0	-218
474	BRADY CORP	104674106		12/27/2006	9/30/2011	1,354	0	1,910	-556		0	-556
475	BRITISH AMERICAN TOBACCO P L C - A	110448107		2/2/2010	9/30/2011	854	0	665	189		0	189
476	BRITISH AMERICAN TOBACCO P L C - A	110448107		2/3/2010	9/30/2011	854	0	683	191		0	191
477	BRITISH AMERICAN TOBACCO P L C - A	110448107		12/27/2006	9/30/2011	427	0	284	143		0	143
478	BROADRIDGE FINANCIAL SOLUTIONS	111337103		12/9/2010	6/22/2011	2,696	0	2,567	129		0	129
479	BROADRIDGE FINANCIAL SOLUTIONS	111337103		1/4/2011	6/22/2011	2,227	0	2,093	134		0	134
480	BROADRIDGE FINANCIAL SOLUTIONS	111337103		10/20/2010	6/22/2011	2,461	0	2,251	210		0	210
481	FNMA POOL #888745 6 500% 10/1/37	31410GL27		3/9/2011	5/10/2011	10,681	0	10,627	54		0	54
482	FNMA POOL #888745 6 500% 10/1/37	31410GL27		3/9/2011	5/25/2011	267	0	299	-32		0	-32
483	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	11/25/2010	174	0	190	-16		0	-16
484	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	12/25/2010	115	0	125	-10		0	-10
485	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	1/25/2011	152	0	165	-13		0	-13
486	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	2/25/2011	130	0	141	-11		0	-11
487	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	3/25/2011	163	0	177	-14		0	-14
488	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	4/25/2011	100	0	108	-8		0	-8
489	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	5/25/2011	195	0	212	-17		0	-17
490	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	6/25/2011	182	0	198	-16		0	-16
491	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	7/25/2011	66	0	72	-6		0	-6
492	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	8/25/2011	67	0	73	-6		0	-6
493	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	9/25/2011	90	0	98	-8		0	-8
494	FNMA POOL #888873 6 500% 8/01/37	31410GQ22		4/19/2010	10/25/2011	82	0	89	-7		0	-7
495	FNMA POOL #888881 6 500% 12/01/37	31410GRA3		5/13/2011	6/25/2011	305	0	344	-39		0	-39
496	FNMA POOL #888881 6 500% 12/01/37	31410GRA3		5/13/2011	7/25/2011	259	0	292	-33		0	-33
497	FNMA POOL #888881 6 500% 12/01/37	31410GRA3		5/13/2011	8/25/2011	246	0	277	-31		0	-31
498	FNMA POOL #888881 6 500% 12/01/37	31410GRA3		5/13/2011	9/25/2011	282	0	317	-35		0	-35
499	FNMA POOL #888881 6 500% 12/01/37	31410GRA3		5/13/2011	10/25/2011	275	0	310	-35		0	-35
500	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/10/2010	12/25/2010	351	0	383	-32		0	-32
501	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/12/2010	12/25/2010	504	0	549	-45		0	-45
502	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/10/2010	1/25/2011	276	0	301	-25		0	-25
503	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/12/2010	1/25/2011	397	0	432	-35		0	-35
504	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/10/2010	2/25/2011	292	0	319	-27		0	-27
505	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/12/2010	2/25/2011	420	0	457	-37		0	-37
506	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/10/2010	3/25/2011	193	0	210	-17		0	-17
507	FNMA POOL #889409 6 000% 5/01/38	31410KDN1		11/12/2010	3/25/2011	277	0	302	-25		0	-25
508	ARCHER DANIELS MIDLAND CO	039483102		6/15/2010	2/2/2011	5,284	0	3,971	1,313		0	1,313
509	ATLAS COPCO AB ADR	049255706		9/29/2008	4/27/2011	3,807	0	1,525	2,282		0	2,282
510	ATLAS COPCO AB ADR	049255706		9/29/2008	9/30/2011	800	0	508	292		0	292
511	AVALONBAY CMNTYS INC	053484101		12/2/2010	3/21/2011	119	0	113	6		0	6
512	AVALONBAY CMNTYS INC	053484101		2/23/2011	3/21/2011	237	0	230	7		0	7
513	AVALONBAY CMNTYS INC	053484101		12/28/2010	3/21/2011	356	0	337	19		0	19
514	AVALONBAY CMNTYS INC	053484101		12/28/2010	5/2/2011	127	0	112	15		0	15
515	AVALONBAY CMNTYS INC	053484101		5/23/2011	7/20/2011	961	0	879	82		0	82
516	AVALONBAY CMNTYS INC	053484101		2/17/2010	8/17/2011	666	0	389	277		0	277
517	AVALONBAY CMNTYS INC	053484101		12/28/2010	8/17/2011	266	0	225	41		0	41
518	AVALONBAY CMNTYS INC	053484101		10/17/2008	8/17/2011	933	0	517	416		0	416
519	AVALONBAY CMNTYS INC	053484101		10/17/2008	9/20/2011	255	0	148	107		0	107
520	AVALONBAY CMNTYS INC	053484101		10/17/2008	9/30/2011	4,712	0	3,029	1,683		0	1,683
521	AVIS BUDGET GROUP IN 3 500% 10/01/	053774AB1		2/10/2011	10/3/2011	955	0	1,226	-271		0	-271
522	AXA - ADR	054536107		12/27/2006	9/30/2011	922	0	2,825	-1,903		0	-1,903

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Long Term CG Distributions													1,865							
Short Term CG Distributions													0							
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses							
Totals														6,711,319	0	6,351,643	359,676	0	0	359,676
523	BG GROUP PLC - ADR	055434203		5/26/2011	9/30/2011	287	0	344	-57			0	-57							
524	BG GROUP PLC - ADR	055434203		5/27/2011	9/30/2011	287	0	351	-64			0	-64							
525	BG GROUP PLC - ADR	055434203		6/16/2011	9/30/2011	1,916	0	2,161	-245			0	-245							
526	BG GROUP PLC - ADR	055434203		2/9/2010	9/30/2011	862	0	782	80			0	80							
527	BP PLC - ADR	055622104		3/17/2010	5/25/2011	9,595	0	12,495	-2,900			0	-2,900							
528	BP PLC - ADR	055622104		5/6/2010	5/25/2011	1,116	0	1,273	-157			0	-157							
529	BNP PARIBAS - ADR	05565A202		12/27/2006	8/30/2011	623	0	1,358	-735			0	-735							
530	BNP PARIBAS - ADR	05565A202		12/27/2006	9/30/2011	894	0	2,444	-1,550			0	-1,550							
531	BMC SOFTWARE INC	055921100		4/29/2010	2/23/2011	1,443	0	1,202	241			0	241							
532	BMC SOFTWARE INC	055921100		6/16/2010	2/23/2011	3,608	0	2,814	794			0	794							
533	BABCOCK & WILCOX CO	05615F102		5/12/2010	2/24/2011	1,795	0	1,478	317			0	317							
534	BABCOCK & WILCOX CO	05615F102		3/3/2010	2/24/2011	1,250	0	1,009	241			0	241							
535	FHLMC POOL #G02596	6 000% 1/01/3/3128M4GD9		5/9/2011	10/15/2011	399	0	438	-39			0	-39							
536	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	11/15/2010	1,658	0	1,798	-140			0	-140							
537	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	12/15/2010	1,632	0	1,771	-139			0	-139							
538	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	1/15/2011	1,491	0	1,617	-126			0	-126							
539	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	2/15/2011	1,287	0	1,397	-110			0	-110							
540	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	3/15/2011	1,468	0	1,592	-124			0	-124							
541	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	4/15/2011	1,167	0	1,266	-99			0	-99							
542	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	5/15/2011	926	0	1,004	-78			0	-78							
543	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	6/15/2011	965	0	1,046	-81			0	-81							
544	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	7/15/2011	995	0	1,080	-85			0	-85							
545	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	8/15/2011	763	0	827	-64			0	-64							
546	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	9/15/2011	874	0	948	-74			0	-74							
547	FHLMC POOL #G03551	6 000% 1/01/3/3128M5H45		10/20/2010	10/15/2011	974	0	1,057	-83			0	-83							
548	FHLMC POOL #G03819	6 000% 1/01/3/3128M5SG6		12/7/2010	1/15/2011	1,189	0	1,291	-102			0	-102							
549	FHLMC POOL #G03819	6 000% 1/01/3/3128M5SG6		12/7/2010	2/15/2011	918	0	997	-79			0	-79							
550	FHLMC POOL #G03819	6 000% 1/01/3/3128M5SG6		12/7/2010	3/15/2011	1,935	0	2,102	-167			0	-167							
551	FHLMC POOL #G03819	6 000% 1/01/3/3128M5SG6		12/7/2010	4/15/2011	1,510	0	1,640	-130			0	-130							
552	FHLMC POOL #G03819	6 000% 1/01/3/3128M5SG6		12/7/2010	5/6/2011	13,733	0	13,635	98			0	98							
553	FHLMC POOL #G03819	6 000% 1/01/3/3128M5SG6		12/7/2010	5/9/2011	16,300	0	16,146	154			0	154							
554	FHLMC POOL #G03819	6 000% 1/01/3/3128M5SG6		12/7/2010	5/15/2011	1,107	0	1,202	-95			0	-95							
555	FHLMC POOL #G03941	6 000% 2/01/3/3128M5WA4		10/13/2010	11/15/2010	500	0	542	-42			0	-42							
556	FNMA POOL #889409	6 000% 5/01/3/31410KDN1		11/10/2010	3/29/2011	10,454	0	10,495	-41			0	-41							
557	FNMA POOL #889409	6 000% 5/01/3/31410KDN1		11/12/2010	3/29/2011	15,000	0	15,059	-59			0	-59							
558	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		3/29/2011	6/25/2011	1,477	0	1,605	-128			0	-128							
559	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		4/19/2011	6/25/2011	537	0	588	-51			0	-51							
560	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		5/6/2011	6/25/2011	249	0	273	-24			0	-24							
561	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		3/29/2011	7/25/2011	1,611	0	1,751	-140			0	-140							
562	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		4/19/2011	7/25/2011	586	0	641	-55			0	-55							
563	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		5/6/2011	7/25/2011	272	0	298	-26			0	-26							
564	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		4/19/2011	8/22/2011	8,896	0	8,782	114			0	114							
565	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		3/29/2011	8/22/2011	23,381	0	22,926	455			0	455							
566	FNMA POOL #890277	6 000% 9/01/3/31410LCN0		3/29/2011	8/25/2011	1,740	0	1,892	-152			0	-152							
567	NATIONAL RETAIL PPTYS INC	637417106		12/28/2010	2/23/2011	299	0	318	-19			0	-19							
568	NATIONAL RETAIL PPTYS INC	637417106		1/31/2011	2/23/2011	498	0	499	-1			0	-1							
569	NATIONAL RETAIL PPTYS INC	637417106		2/4/2009	2/23/2011	971	0	623	348			0	348							
570	NATIONAL RETAIL PPTYS INC	637417106		12/28/2010	5/2/2011	315	0	321	-6			0	-6							
571	NATIONAL RETAIL PPTYS INC	637417106		1/31/2011	5/2/2011	524	0	503	21			0	21							
572	NATIONAL RETAIL PPTYS INC	637417106		3/21/2011	5/2/2011	420	0	402	18			0	18							
573	NATIONAL RETAIL PPTYS INC	637417106		3/21/2011	9/20/2011	27	0	25	2			0	2							
574	NATIONAL RETAIL PPTYS INC	637417106		5/23/2011	9/20/2011	27	0	26	1			0	1							
575	NATIONAL RETAIL PPTYS INC	637417106		7/20/2011	9/20/2011	81	0	78	3			0	3							
576	NATIONAL RETAIL PPTYS INC	637417106		8/17/2011	9/20/2011	1,212	0	1,113	99			0	99							
577	NATIONAL RETAIL PPTYS INC	637417106		2/4/2009	9/20/2011	377	0	216	161			0	161							
578	NATIONAL RETAIL PPTYS INC	637417106		2/4/2009	9/30/2011	899	0	510	389			0	389							
579	NATIONWIDE HEALTH PPTYS INC	638620104		12/2/2010	12/28/2010	709	0	707	2			0	2							
580	NATIONWIDE HEALTH PPTYS INC	638620104		12/2/2010	1/31/2011	337	0	319	18			0	18							

Long Term CG Distributions	1
Short Term CG Distributions	

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Long Term CG Distributions										Amount							
Short Term CG Distributions										1,865	0						
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Totals	6,711,319	0	6,351,643	359,676	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	359,676
697	BANK NEW YORK MELLON CORP COM	064058100		11/12/2009	3/29/2011	731			0	698	33				0		
698	BANK NEW YORK MELLON CORP COM	064058100		11/12/2009	4/12/2011	1,525			0	1,423	102				0		102
699	BANK NEW YORK MELLON CORP COM	064058100		5/26/2010	4/12/2011	3,259			0	3,017	242				0		242
700	BANK NEW YORK MELLON CORP COM	064058100		11/5/2010	4/12/2011	3,020			0	2,790	230				0		230
701	BANK NEW YORK MELLON CORP COM	064058100		12/16/2009	4/12/2011	1,346			0	1,215	131				0		131
702	BANK NEW YORK MELLON CORP COM	064058100		11/30/2009	4/25/2011	1,670			0	1,558	112				0		112
703	BANK NEW YORK MELLON CORP COM	064058100		8/6/2010	4/25/2011	2,605			0	2,674	129				0		129
704	BANK NEW YORK MELLON CORP COM	064058100		12/16/2009	4/25/2011	2,803			0	2,337	268				0		268
705	BANK NEW YORK MELLON CORP COM	064058100		10/20/2010	4/25/2011	2,746			0	2,515	231				0		231
706	BANK NEW YORK MELLON CORP COM	064058100		10/22/2009	5/12/2011	1,511			0	1,516	-5				0		-5
707	BANK NEW YORK MELLON CORP COM	064058100		10/27/2009	5/12/2011	2,993			0	2,915	78				0		78
708	BANK NEW YORK MELLON CORP COM	064058100		8/28/2009	6/22/2011	5,910			0	4,322	1,588				0		1,588
709	BARD C R INC	067383109		8/28/2009	8/8/2011	526			0	480	46				0		46
710	BARD C R INC	067383109		10/21/2009	8/8/2011	3,506			0	3,053	453				0		453
711	FHLMC POOL #G06085 6 500% 9/01/38	3128M8CW2		12/28/2010	7/15/2011	548			0	608	-30				0		-30
712	FHLMC POOL #G06085 6 500% 9/01/38	3128M8CW2		12/28/2010	8/15/2011	276			0	306	-60				0		-60
713	FHLMC POOL #G06085 6 500% 9/01/38	3128M8CW2		12/28/2010	9/15/2011	494			0	549	-55				0		-55
714	FHLMC POOL #G06085 6 500% 9/01/38	3128M8CW2		12/28/2010	10/15/2011	284			0	315	-31				0		-31
715	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	11/15/2010	359			0	374	-15				0		-15
716	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	12/15/2010	557			0	580	-23				0		-23
717	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	1/15/2011	343			0	358	-15				0		-15
718	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	2/15/2011	378			0	394	-16				0		-16
719	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	3/15/2011	314			0	327	-13				0		-13
720	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	4/15/2011	306			0	319	-13				0		-13
721	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	5/15/2011	323			0	337	-14				0		-14
722	FHLMC POOL #A93093 4 500% 7/01/40	312941N12		7/12/2010	5/23/2011	59,994			0	60,301	-307				0		-307
723	FHLMC POOL #A95147 4 000% 11/01/40	312943WG4		3/29/2011	4/15/2011	243			0	238	5				0		5
724	FHLMC POOL #A95147 4 000% 11/01/40	312943WG4		3/29/2011	5/15/2011	309			0	303	6				0		6
725	FHLMC POOL #A95147 4 000% 11/01/40	312943WG4		3/29/2011	6/15/2011	574			0	564	10				0		10
726	FHLMC POOL #A95147 4 000% 11/01/40	312943WG4		3/29/2011	7/13/2011	77,654			0	75,604	2,050				0		2,050
727	FHLMC POOL #A95147 4 000% 11/01/40	312943WG4		3/29/2011	7/15/2011	770			0	756	14				0		14
728	FHLMC POOL #A95147 4 000% 11/01/40	312943WG4		3/29/2011	7/19/2011	35,399			0	34,453	946				0		946
729	FED NATL MTG ASSN 5 000% 3/15/16	31359MH89		11/10/2010	11/18/2010	30,016			0	30,434	-418				0		-418
730	FED NATL MTG ASSN 1 250% 9/28/16	3135G0CM3		8/19/2011	9/23/2011	22,040			0	21,981	59				0		59
731	FEDERAL RLTY INVT TR SH BEN INT	313747206		9/29/2010	12/2/2010	156			0	163	-7				0		-7
732	FEDERAL RLTY INVT TR SH BEN INT	313747206		10/17/2008	12/2/2010	312			0	248	64				0		64
733	FEDERAL RLTY INVT TR SH BEN INT	313747206		12/28/2010	2/23/2011	163			0	155	8				0		8
734	FEDERAL RLTY INVT TR SH BEN INT	313747206		12/28/2010	3/21/2011	82			0	78	4				0		4
735	FEDERAL RLTY INVT TR SH BEN INT	313747206		5/2/2011	7/20/2011	89			0	88	1				0		1
736	FEDERAL RLTY INVT TR SH BEN INT	313747206		12/28/2010	7/20/2011	89			0	77	12				0		12
737	FEDERAL RLTY INVT TR SH BEN INT	313747206		12/28/2010	8/17/2011	260			0	232	28				0		28
738	FEDERAL RLTY INVT TR SH BEN INT	313747206		10/17/2008	8/17/2011	693			0	497	196				0		196
739	FEDERAL RLTY INVT TR SH BEN INT	313747206		10/17/2008	9/30/2011	3,093			0	2,297	796				0		796
740	FNMA POOL #AH45575 4 000% 2/01/41	3138A7FR4		7/26/2011	8/25/2011	195			0	196	-1				0		-1
741	FNMA POOL #AH5575 4 000% 2/01/41	3138A7FR4		7/26/2011	9/25/2011	262			0	264	-2				0		-2
742	FNMA POOL #AH5575 4 000% 2/01/41	3138A7FR4		7/26/2011	10/25/2011	333			0	336	-3				0		-3
743	FNMA POOL #AH5857 3 500% 2/01/41	3138A7QK7		7/26/2011	10/25/2011	47			0	49	-2				0		-2
744	MERCK & CO INC NEW	58933Y105		12/17/2009	10/12/2011	2,439			0	2,819	-380				0		-380
745	MERCK & CO INC NEW	58933Y105		12/17/2009	10/24/2011	3,202			0	3,608	-406				0		-406
746	MERIDIAN BIOSCIENCE INC	589584101		10/14/2010	6/22/2011	248			0	228	20				0		20
747	MERIDIAN BIOSCIENCE INC	589584101		4/29/2011	6/22/2011	124			0	1,741	-2				0		-2
748	MERIDIAN BIOSCIENCE INC	589584101		10/15/2010	6/22/2011	124			0	113	11				0		11
749	MERIDIAN BIOSCIENCE INC	589584101		10/15/2010	9/30/2011	288			0	408	-120				0		-120
750	MERIDIAN BIOSCIENCE INC	589584101		10/19/2010	9/30/2011	112			0	159	-47				0		-47
751	MICROSOFT CORP	594918104		2/18/2011	10/10/2011	2,868			0	2,899	-21				0		-21
752	MICROCHIP TECHNOLOGY 2 125% 12/1	595017AB0		12/1/2010	10/3/2011	1,130			0	1,238	-108				0		-108
753	MICROCHIP TECHNOLOGY 2 125% 12/1	595017AB0		12/2/2009	10/3/2011	1,700			0	1,011	119				0		119
754	MITSUBISHI CORPORATION -ADR	606769305		12/27/2006	8/30/2011	700			0	560	140				0		140

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

	Long Term CG Distributions Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	1,865							6,711,319	0	6,351,643	359,676	0	0	0	359,676
755		MITSUBISHI CORPORATION - ADR	606769305		12/27/2006	9/30/2011		2,626	0	2,424	202			0	202
756		MITSUBISHI ESTATE COMPANY, LTD - A	606783207		12/27/2006	6/20/2011		1,458	0	2,318	-860			0	-860
757		MITSUBISHI ESTATE COMPANY, LTD - A	606783207		12/27/2006	8/30/2011		814	0	1,288	-474			0	-474
758		MITSUBISHI ESTATE COMPANY, LTD - A	606783207		12/27/2006	9/30/2011		805	0	1,288	-483			0	-483
759		MITSUBISHI UFJ FINL GROUP INC ADR	606822104		12/27/2006	6/20/2011		1,873	0	5,221	-3,348			0	-3,348
760		MITSUBISHI UFJ FINL GROUP INC ADR	606822104		11/5/2007	6/20/2011		803	0	1,576	-773			0	-773
761		MITSUBISHI UFJ FINL GROUP INC ADR	606822104		11/5/2007	6/21/2011		826	0	1,620	-794			0	-794
762		MITSUBISHI UFJ FINL GROUP INC ADR	606822104		11/2/2009	6/21/2011		2,656	0	3,582	-926			0	-926
763		MOLSON COORS 2 500% 7/30/13	60871RAA8		12/1/2010	10/3/2011		2,090	0	2,285	-195			0	-195
764		MONRO MUFFLER BRAKE INC	610236101		12/9/2010	6/22/2011		2,023	0	2,104	-81			0	-81
765		MONRO MUFFLER BRAKE INC	610236101		10/14/2010	9/30/2011		2,004	0	1,929	75			0	75
766		MONSANTO CO NEW	61166W101		1/6/2010	11/5/2010		1,676	0	2,343	-667			0	-667
767		MONSANTO CO NEW	61166W101		4/15/2009	11/5/2010		869	0	1,143	-274			0	-274
768		MONSANTO CO NEW	61166W101		4/15/2009	2/17/2011		685	0	735	-70			0	-70
769		MONSANTO CO NEW	61166W101		3/18/2009	2/17/2011		3,766	0	4,146	-380			0	-380
770		MONSANTO CO NEW	61166W101		3/18/2009	6/22/2011		604	0	732	-128			0	-128
771		MONSANTO CO NEW	61166W101		5/28/2009	6/22/2011		1,544	0	1,824	-280			0	-280
772		MONSANTO CO NEW	61166W101		3/3/2010	6/22/2011		2,215	0	2,426	-211			0	-211
773		MONSANTO CO NEW	61166W101		3/17/2010	6/22/2011		336	0	362	-26			0	-26
774		MONSANTO CO NEW	61166W101		3/17/2010	7/26/2011		1,872	0	1,809	63			0	63
775		MONSANTO CO NEW	61166W101		4/12/2011	7/26/2011		1,198	0	1,066	132			0	132
776		MONSANTO CO NEW	61166W101		4/12/2011	8/1/2011		1,727	0	1,599	128			0	128
777		MONSANTO CO NEW	61166W101		5/17/2010	8/1/2011		2,375	0	1,833	542			0	542
778		MONSANTO CO NEW	61166W101		5/17/2010	8/19/2011		670	0	555	115			0	115
779		US TREASURY NOTE 2 750% 2/15/19	912828K01		8/2/2011	8/19/2011		18,438	0	17,816	622			0	622
780		US TREASURY NOTE 2 750% 2/15/19	912828K01		7/19/2011	8/19/2011		2	0	2	0			0	0
781		US TREASURY NOTE 2 750% 2/15/19	912828K01		7/19/2011	8/19/2011		26,033	0	24,765	1,268			0	1,268
782		US TREASURY NOTE 2 750% 2/15/19	912828K01		7/19/2011	9/15/2011		16,238	0	15,478	760			0	760
783		US TREASURY NOTE 3 125% 5/15/19	912828K02		9/14/2010	11/10/2010		22,298	0	22,048	250			0	250
784		US TREASURY NOTE 3 125% 5/15/19	912828K02		9/30/2010	11/10/2010		11,680	0	11,718	-38			0	-38
785		US TREASURY NOTE 3 125% 5/15/19	912828K02		4/30/2010	11/10/2010		2,124	0	1,928	196			0	196
786		US TREASURY NOTE 3 125% 5/15/19	912828K02		12/2/2010	1/7/2011		29,283	0	29,769	-486			0	-486
787		US TREASURY NOTE 3 125% 5/15/19	912828K02		12/2/2010	1/25/2011		10,077	0	10,341	-264			0	-264
788		US TREASURY NOTE 3 125% 5/15/19	912828K02		4/30/2010	6/1/2011		13,566	0	12,560	1,006			0	1,006
789		US TREASURY NOTE 3 125% 5/15/19	912828K02		12/2/2010	6/1/2011		7,305	0	7,238	67			0	67
790		US TREASURY NOTE 3 125% 5/15/19	912828K02		12/2/2010	6/1/2011		9,392	0	9,184	208			0	208
791		US TREASURY NOTE 3 125% 5/15/19	912828K02		3/10/2011	6/1/2011		17,740	0	17,080	660			0	660
792		US TREASURY NOTE 3 125% 5/15/19	912828K02		5/5/2011	6/1/2011		18,783	0	18,397	386			0	386
793		US TREASURY NOTE 3 125% 5/15/19	912828K02		5/26/2011	6/1/2011		10,435	0	10,344	91			0	91
794		US TREASURY NOTE 3 125% 5/15/19	912828K02		4/23/2010	6/1/2011		9,392	0	8,637	755			0	755
795		US TREASURY NOTE 3 125% 5/15/19	912828K02		4/23/2010	8/10/2011		11,030	0	9,607	1,423			0	1,423
796		US TREASURY NOTE 2 625% 2/29/16	912828KS8		11/5/2010	11/16/2010		45,247	0	46,165	-918			0	-918
797		US TREASURY NOTE 2 625% 2/29/16	912828KS8		9/8/2010	12/2/2010		27,127	0	27,349	-222			0	-222
798		US TREASURY NOTE 2 625% 2/29/16	912828KS8		7/30/2010	12/2/2010		16,694	0	16,651	43			0	43
799		US TREASURY NOTE 2 625% 2/29/16	912828KS8		11/5/2010	12/2/2010		3,132	0	3,221	-89			0	-89
800		US TREASURY NOTE 2 625% 2/29/16	912828KS8		11/23/2010	12/2/2010		42,800	0	43,370	-570			0	-570
801		US TREASURY NOTE 2 625% 2/29/16	912828KS8		9/8/2010	12/2/2010		27,142	0	27,349	-207			0	-207
802		US TREASURY NOTE 2 625% 2/29/16	912828KS8		7/30/2010	12/7/2010		9,414	0	9,366	48			0	48
803		US TREASURY NOTE 2 625% 2/29/16	912828KS8		7/29/2010	12/7/2010		5,230	0	5,177	53			0	53
804		US TREASURY NOTE 2 625% 2/29/16	912828KS8		7/29/2010	12/13/2010		28,693	0	28,989	-296			0	-296
805		US TREASURY NOTE 2 625% 2/29/16	912828KS8		7/29/2010	12/14/2010		21,540	0	21,742	-202			0	-202
806		US TREASURY NOTE 2 625% 2/29/16	912828KS8		2/22/2011	3/9/2011		45,935	0	45,995	-60			0	-60
807		US TREASURY NOTE 1 875% 6/15/12	912828KX7		7/28/2010	11/5/2010		15,369	0	15,357	12			0	12
808		US TREASURY NOTE 1 875% 6/15/12	912828KX7		8/18/2010	11/5/2010		12,298	0	12,308	-10			0	-10
809		US TREASURY NOTE 1 875% 6/15/12	912828KX7		7/28/2010	11/5/2010		11,273	0	11,262	11			0	11
810		US TREASURY NOTE 1 875% 6/15/12	912828KX7		7/28/2010	11/10/2010		11,254	0	11,262	-8			0	-8
811		US TREASURY NOTE 1 375% 9/15/12	912828LM0		12/2/2010	2/24/2011		10,132	0	10,155	-23			0	-23
812		US TREASURY NOTE 1 375% 9/15/12	912828LM0		12/2/2010	3/29/2011		32,384	0	32,495	-111			0	-111

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															1,865	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
813	US TREASURY NOTE 1 375% 9/15/12	912828LM0		12/30/2010	3/29/2011			13,156	0	13,179	-23			0	-23	
814	US TREASURY NOTE 1 375% 9/15/12	912828LM0		12/30/2010	5/13/2011			15,210	0	15,207	3			0	3	
815	US TREASURY NOTE 2 750% 2/15/19	912828KD1		7/19/2011	8/11/2011			10,738	0	10,515	223			0	223	
816	BARD C R INC	067383109		11/3/2009	8/8/2011			2,191	0	1,892	299			0	299	
817	BARCLAYS PLC - ADR	06738E204		12/27/2006	9/30/2011			843	0	4,919	-4,076			0	-4,076	
818	MLN BARCLAYS CURRENCY BASKE 1/06738R2Z8			7/11/2008	1/19/2011			100,000	0	100,000	0			0	0	
819	BARRICK GOLD CORP COM	067901108		3/14/2011	3/29/2011			1,272	0	1,270	2			0	2	
820	BARRICK GOLD CORP COM	067901108		10/20/2010	6/22/2011			3,418	0	3,489	-71			0	-71	
821	BARRICK GOLD CORP COM	067901108		3/14/2011	6/22/2011			2,384	0	2,691	-307			0	-307	
822	BARRICK GOLD CORP COM	067901108		2/5/2009	6/22/2011			45	0	38	7			0	7	
823	BARRICK GOLD CORP COM	067901108		2/5/2009	8/11/2011			2,632	0	2,006	626			0	626	
824	BARRICK GOLD CORP COM	067901108		2/5/2009	9/7/2011			1,184	0	833	351			0	351	
825	BARRICK GOLD CORP COM	067901108		8/17/2011	9/7/2011			538	0	506	32			0	32	
826	BARRICK GOLD CORP COM	067901108		1/22/2010	9/7/2011			377	0	256	121			0	121	
827	BARRICK GOLD CORP COM	067901108		9/22/2011	9/28/2011			1,388	0	1,406	-18			0	-18	
828	BARRICK GOLD CORP COM	067901108		1/22/2010	9/28/2011			1,851	0	1,464	387			0	387	
829	BARRICK GOLD CORP COM	067901108		1/22/2010	9/30/2011			1,373	0	1,061	312			0	312	
830	BARRICK GOLD CORP COM	067901108		11/2/2009	9/30/2011			1,468	0	1,114	354			0	354	
831	BAXTER INTL INC	071813109		6/5/2009	1/13/2011			3,828	0	3,610	218			0	218	
832	BAXTER INTL INC	071813109		12/27/2006	1/13/2011			1,713	0	1,595	118			0	118	
833	BAXTER INTL INC	071813109		12/27/2006	3/1/2011			5,118	0	4,596	522			0	522	
834	BAXTER INTL INC	071813109		12/27/2006	4/8/2011			2,570	0	2,251	319			0	319	
835	BAXTER INTL INC	071813109		5/7/2010	4/8/2011			2,356	0	2,012	344			0	344	
836	BAYER AG - ADR	072730302		3/19/2008	9/30/2011			1,379	0	1,954	-575			0	-575	
837	BED BATH & BEYOND INC	075896100		6/29/2010	6/22/2011			4,335	0	3,036	1,299			0	1,299	
838	BED BATH & BEYOND INC	075896100		11/16/2010	6/22/2011			3,251	0	2,618	633			0	633	
839	BED BATH & BEYOND INC	075896100		11/3/2008	6/22/2011			813	0	381	432			0	432	
840	BED BATH & BEYOND INC	075896100		11/3/2008	9/12/2011			2,549	0	1,142	1,407			0	1,407	
841	BED BATH & BEYOND INC	075896100		11/3/2008	9/16/2011			1,503	0	634	869			0	869	
842	BED BATH & BEYOND INC	075896100		11/3/2008	9/30/2011			2,603	0	1,142	1,461			0	1,461	
843	BERKLEY WR CORP	084423102		1/25/2011	6/22/2011			6,861	0	6,147	714			0	714	
844	BERKLEY WR CORP	084423102		11/10/2010	6/22/2011			1,117	0	972	145			0	145	
845	BERKLEY WR CORP	084423102		11/10/2010	9/30/2011			1,655	0	1,527	128			0	128	
846	BERKLEY WR CORP	084423102		5/4/2010	9/30/2011			2,107	0	1,893	214			0	214	
847	BHP BILLITON LIMITED - ADR	088606108		6/16/2011	9/30/2011			3,346	0	4,458	-1,112			0	-1,112	
848	BIO RAD LABS INC CL A	090572207		3/14/2008	6/22/2011			2,359	0	1,821	538			0	538	
849	BIO RAD LABS INC CL A	090572207		3/14/2008	9/30/2011			453	0	455	-2			0	-2	
850	BIO RAD LABS INC CL A	090572207		3/26/2008	9/30/2011			1,360	0	1,339	21			0	21	
851	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			12/1/2010	10/3/2011			3,218	0	2,908	310			0	310	
852	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			1/20/2009	2/16/2011			2,156	0	1,594	562			0	562	
853	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			8/3/2009	2/16/2011			4,245	0	3,011	1,234			0	1,234	
854	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			3/10/2009	2/16/2011			1,146	0	773	373			0	373	
855	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			3/10/2009	3/25/2011			5,960	0	3,775	2,185			0	2,185	
856	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			10/17/2008	12/28/2010			168	0	165	3			0	3	
857	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			4/26/2011	5/25/2011			112	0	112	0			0	0	
858	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			4/26/2011	6/25/2011			239	0	237	2			0	2	
859	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			4/26/2011	7/19/2011			65,466	0	64,363	1,103			0	1,103	
860	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			4/26/2011	7/25/2011			434	0	430	4			0	4	
861	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			8/9/2011	9/25/2011			366	0	385	-19			0	-19	
862	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			8/9/2011	10/25/2011			1,046	0	1,101	-55			0	-55	
863	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			8/29/2011	9/25/2011			56	0	58	-2			0	-2	
864	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			8/29/2011	10/25/2011			257	0	267	-10			0	-10	
865	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			8/11/2011	9/25/2011			56	0	59	-3			0	-3	
866	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			8/11/2011	10/25/2011			54	0	57	-3			0	-3	
867	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			9/27/2011	10/25/2011			309	0	324	-15			0	-15	
868	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			3/17/2011	4/25/2011			3,307	0	3,611	-304			0	-304	
869	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			3/17/2011	5/25/2011			3,456	0	3,774	-318			0	-318	
870	BIOMARIN PHARMACEUTI 1 875% 4/23/09061GAD3			3/17/2011	6/25/2011			2,895	0	3,161	-266			0	-266	

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

Long Term CG Distributions													Amount	
Short Term CG Distributions													1,865	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
871	FNMA POOL #AL0095 6 000% 3/01/41	3138EGG93		3/17/2011	7/25/2011	2,012	0	2,197	-185			0	-185	
872	FNMA POOL #AL0095 6 000% 3/01/41	3138EGG93		3/17/2011	8/23/2011	24,145	0	23,838	307			0	307	
873	FNMA POOL #AL0095 6 000% 3/01/41	3138EGG93		3/17/2011	8/25/2011	33,532	0	33,373	159			0	159	
874	FNMA POOL #AL0095 6 000% 3/01/41	3138EGG93		3/17/2011	8/25/2011	2,649	0	2,892	-243			0	-243	
875	FNMA POOL #AL0095 6 000% 3/01/41	3138EGG93		3/17/2011	9/22/2011	44,916	0	44,571	345			0	345	
876	FNMA POOL #AL0095 6 000% 3/01/41	3138EGG93		3/17/2011	9/25/2011	1,211	0	1,322	-111			0	-111	
877	FNMA POOL #AL0095 6 000% 3/01/41	3138EGG93		3/17/2011	10/25/2011	119	0	130	-11			0	-11	
878	FNMA POOL #735439 6 000% 9/01/19	31402RBG3		8/23/2011	9/25/2011	452	0	496	-44			0	-44	
879	FNMA POOL #735439 6 000% 9/01/19	31402RBG3		8/23/2011	10/25/2011	409	0	448	-39			0	-39	
880	FNMA POOL #735930 5 500% 9/01/20	31402RST7		8/23/2011	9/25/2011	690	0	733	-63			0	-63	
881	FNMA POOL #735930 5 500% 9/01/20	31402RST7		8/23/2011	10/25/2011	666	0	726	-60			0	-60	
882	FNMA POOL #745238 6 000% 12/01/20	31403C4X6		8/22/2011	9/25/2011	426	0	468	-42			0	-42	
883	FNMA POOL #745238 6 000% 12/01/20	31403C4X6		8/22/2011	10/25/2011	440	0	482	-42			0	-42	
884	FNMA POOL #745932 6 500% 11/01/36	31403DVZ9		5/10/2011	6/25/2011	236	0	266	-30			0	-30	
885	FNMA POOL #745932 6 500% 11/01/36	31403DVZ9		5/10/2011	7/25/2011	179	0	203	-24			0	-24	
886	FNMA POOL #745932 6 500% 11/01/36	31403DVZ9		5/10/2011	8/25/2011	187	0	211	-24			0	-24	
887	FNMA POOL #745932 6 500% 11/01/36	31403DVZ9		5/10/2011	9/25/2011	199	0	224	-25			0	-25	
888	FNMA POOL #745932 6 500% 11/01/36	31403DVZ9		5/10/2011	10/25/2011	162	0	183	-21			0	-21	
889	FNMA POOL #888745 6 500% 10/01/37	31410GLZ7		3/9/2011	4/25/2011	316	0	354	-38			0	-38	
890	MONSANTO CO NEW	61166W101		5/28/2010	8/19/2011	804	0	607	197			0	197	
891	MONSANTO CO NEW	61166W101		5/28/2010	10/7/2011	2,391	0	1,721	670			0	670	
892	MONSANTO CO NEW	61166W101		6/8/2010	10/7/2011	281	0	200	81			0	81	
893	MOOG INC CL A	615394202		3/22/2011	6/22/2011	1,455	0	1,567	-112			0	-112	
894	MOOG INC CL A	615394202		3/22/2011	9/30/2011	164	0	224	-60			0	-60	
895	MOOG INC CL A	615394202		12/3/2010	9/30/2011	1,315	0	1,572	-257			0	-257	
896	MLN MORGAN STANLEY 5/03/11	617446519		4/30/2008	5/3/2011	295,241	0	300,000	-4,759			0	-4,759	
897	MORNINGSTAR INC	617700109		6/20/2007	6/22/2011	1,206	0	965	241			0	241	
898	MORNINGSTAR INC	617700109		4/7/2010	6/22/2011	1,206	0	951	255			0	255	
899	MORNINGSTAR INC	617700109		11/7/2008	6/22/2011	1,508	0	841	667			0	667	
900	MORNINGSTAR INC	617700109		11/7/2008	9/26/2011	1,115	0	673	442			0	442	
901	MORNINGSTAR INC	617700109		11/7/2008	9/30/2011	2,002	0	1,178	824			0	824	
902	MORNINGSTAR INC	617700109		4/15/2009	9/30/2011	1,144	0	646	498			0	498	
903	MYLAN LABS INC 1 250% 3/15/12	628530AG2		2/9/2011	10/3/2011	2,955	0	3,428	-473			0	-473	
904	NATIONAL INSTRS CORP COM	636518102		12/27/2006	2/28/2011	16	0	9	7			0	7	
905	NATIONAL INSTRS CORP COM	636518102		12/27/2006	4/25/2011	1,580	0	899	681			0	681	
906	AMAZON COM INC COM	023135106		3/5/2008	10/19/2011	1,621	0	458	1,163			0	1,163	
907	AMAZON COM INC COM	023135106		10/24/2008	10/19/2011	463	0	97	366			0	366	
908	AMAZON COM INC COM	023135106		10/24/2008	10/24/2011	2,880	0	583	2,297			0	2,297	
909	AMERICA MOVIL S A B DE CV SER L A	02364W105		2/21/2008	9/30/2011	220	0	308	-88			0	-88	
910	EQUINIX INC 4 750% 6/15/16	29444UAH9		12/1/2010	10/3/2011	1,271	0	1,225	46			0	46	
911	EQUITY LIFESTYLE PTYS INC	29472R108		1/31/2011	3/21/2011	114	0	113	1			0	1	
912	EQUITY LIFESTYLE PTYS INC	29472R108		12/2/2010	7/20/2011	135	0	110	25			0	25	
913	EQUITY LIFESTYLE PTYS INC	29472R108		12/28/2010	7/20/2011	135	0	112	23			0	23	
914	EQUITY LIFESTYLE PTYS INC	29472R108		2/23/2011	7/20/2011	67	0	56	11			0	11	
915	EQUITY LIFESTYLE PTYS INC	29472R108		5/2/2011	7/20/2011	202	0	179	23			0	23	
916	EQUITY LIFESTYLE PTYS INC	29472R108		5/23/2011	7/20/2011	67	0	58	9			0	9	
917	EQUITY LIFESTYLE PTYS INC	29472R108		3/17/2010	7/20/2011	202	0	162	40			0	40	
918	EQUITY LIFESTYLE PTYS INC	29472R108		1/4/2010	9/30/2011	64	0	51	13			0	13	
919	EQUITY LIFESTYLE PTYS INC	29472R108		3/17/2010	9/30/2011	64	0	54	10			0	10	
920	EQUITY LIFESTYLE PTYS INC	29472R108		5/21/2010	9/30/2011	127	0	99	28			0	28	
921	EQUITY LIFESTYLE PTYS INC	29472R108		7/22/2010	9/30/2011	1,271	0	1,025	246			0	246	
922	EQUITY RESIDENTIAL PTYS TR SH BE29476L107	29476L107		10/17/2008	12/2/2010	716	0	458	258			0	258	
923	EQUITY RESIDENTIAL PTYS TR SH BE29476L107	29476L107		12/28/2010	2/23/2011	373	0	364	9			0	9	
924	EQUITY RESIDENTIAL PTYS TR SH BE29476L107	29476L107		1/31/2011	2/23/2011	53	0	54	-1			0	-1	
925	EQUITY RESIDENTIAL PTYS TR SH BE29476L107	29476L107		10/17/2008	2/23/2011	426	0	262	164			0	164	
926	EQUITY RESIDENTIAL PTYS TR SH BE29476L107	29476L107		3/21/2011	5/2/2011	360	0	331	29			0	29	
927	EQUITY RESIDENTIAL PTYS TR SH BE29476L107	29476L107		10/17/2008	5/2/2011	120	0	65	55			0	55	
928	EQUITY RESIDENTIAL PTYS TR SH BE29476L107	29476L107		10/17/2008	5/23/2011	771	0	425	346			0	346	

Answers

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

Amount													
Long Term CG Distributions													
Short Term CG Distributions													
1,865													
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Totals													
6,711,319													
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Long Term CG Distributions Short Term CG Distributions	Amount	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,045	US TREASURY NOTE 3 125% 5/15/21	91282QON3	1,865	0	6/1/2011	10/7/2011	15,311	0	14,183	1,128	0	1,128	0	0	0	359,676
1,046	US TREASURY NOTE 3 125% 5/15/21	91282QON3	22,409	0	6/1/2011	10/27/2011	22,409	0	21,274	1,135	0	1,135	0	0	0	1,135
1,047	UNIVERSAL HEALTH RLTY INCOME TR	91359E105	1,012	0	12/1/2006	6/22/2011	1,012	0	880	132	0	132	0	0	0	132
1,048	UNIVERSAL HEALTH RLTY INCOME TR	91359E105	860	0	12/2/2006	9/30/2011	860	0	880	-20	0	-20	0	0	0	-20
1,049	VALE SA ADR	91912E105	8,508	0	12/2/2006	6/16/2011	8,508	0	4,235	4,273	0	4,273	0	0	0	4,273
1,050	VALE CAPITAL II 6 750% PFD	91912E201	760	0	11/26/2010	9/30/2011	760	0	1,078	-318	0	-318	0	0	0	-318
1,051	VALSPAR CORP	920355104	1,101	0	9/13/2011	9/30/2011	1,101	0	1,083	18	0	18	0	0	0	18
1,052	VALSPAR CORP	920355104	2,045	0	8/12/2011	9/30/2011	2,045	0	1,940	105	0	105	0	0	0	105
1,053	VENTAS INC COM	92276F100	32	0	5/2/2011	7/14/2011	32	0	32	0	0	0	0	0	0	0
1,054	VENTAS INC COM	92276F100	222	0	5/2/2011	9/20/2011	222	0	232	-10	0	-10	0	0	0	-10
1,055	VENTAS INC COM	92276F100	32	0	5/2/2011	9/20/2011	32	0	34	-2	0	-2	0	0	0	-2
1,056	VENTAS INC COM	92276F100	1,632	0	12/2/2010	9/20/2011	1,632	0	1,648	-16	0	-16	0	0	0	-16
1,057	VENTAS INC COM	92276F100	590	0	12/2/2010	9/30/2011	590	0	528	62	0	62	0	0	0	62
1,058	VENTAS INC COM	92276F100	2,854	0	7/20/2011	9/30/2011	2,854	0	2,891	-37	0	-37	0	0	0	-37
1,059	VENTAS INC COM	92276F100	1,253	0	10/17/2008	9/30/2011	1,253	0	916	337	0	337	0	0	0	337
1,060	VERISIGN INC 3 250% 8/15/37	92343EAD4	996	0	12/2/2009	10/3/2011	996	0	884	112	0	112	0	0	0	112
1,061	VERIZON COMMUNICATIONS	92343V104	12,865	0	2/16/2011	3/14/2011	12,865	0	13,229	-364	0	-364	0	0	0	-364
1,062	VIRGIN MEDIA INC 6 500% 11/15/16	92769L87	1,485	0	12/1/2010	10/3/2011	1,485	0	1,623	-138	0	-138	0	0	0	-138
1,063	VMWARE INC	928563402	3,660	0	10/19/2010	2/28/2011	3,660	0	3,276	384	0	384	0	0	0	384
1,064	VMWARE INC	928563402	2,163	0	7/6/2009	2/28/2011	2,163	0	724	1,439	0	1,439	0	0	0	1,439
1,065	VMWARE INC	928563402	9,324	0	7/6/2009	3/18/2011	9,324	0	3,482	5,842	0	5,842	0	0	0	5,842
1,066	VODAFONE GROUP PLC NEW ADR	92857W209	645	0	1/21/2011	9/30/2011	645	0	708	-63	0	-63	0	0	0	-63
1,067	VODAFONE GROUP PLC NEW ADR	92857W209	3,615	0	12/21/2006	9/30/2011	3,615	0	3,912	-297	0	-297	0	0	0	-297
1,068	NESTLE SA REGISTERED SHARES - A	641089406	3,596	0	12/27/2006	9/30/2011	3,596	0	2,313	1,283	0	1,283	0	0	0	1,283
1,069	NETAPP INC	64110D104	2,543	0	4/10/2008	11/17/2010	2,543	0	1,117	1,426	0	1,426	0	0	0	1,426
1,070	NETAPP INC	64110D104	1,206	0	2/17/2011	3/29/2011	1,206	0	1,347	-141	0	-141	0	0	0	-141
1,071	NETAPP INC	64110D104	2,040	0	2/17/2011	6/22/2011	2,040	0	2,155	-115	0	-115	0	0	0	-115
1,072	NETAPP INC	64110D104	1,237	0	2/17/2011	8/1/2011	1,237	0	1,237	0	0	0	0	0	0	0
1,073	NETAPP INC	64110D104	1,558	0	4/10/2008	8/1/2011	1,558	0	745	813	0	813	0	0	0	813
1,074	NETAPP INC	64110D104	344	0	2/17/2011	9/30/2011	344	0	495	-151	0	-151	0	0	0	-151
1,075	NETAPP INC	64110D104	584	0	2/17/2011	9/30/2011	584	0	758	-174	0	-174	0	0	0	-174
1,076	NETAPP INC	64110D104	412	0	8/19/2011	9/30/2011	412	0	438	-26	0	-26	0	0	0	-26
1,077	NETFLIX COM INC	64110L106	2,447	0	5/17/2010	11/23/2010	2,447	0	1,384	1,063	0	1,063	0	0	0	1,063
1,078	NETFLIX COM INC	64110L106	3,340	0	12/9/2010	2/17/2011	3,340	0	2,681	659	0	659	0	0	0	659
1,079	WELLPOINT INC	94973V107	743	0	9/4/2008	10/12/2011	743	0	560	183	0	183	0	0	0	183
1,080	NETFLIX COM INC	64110L106	1,432	0	1/25/2011	2/17/2011	1,432	0	1,103	329	0	329	0	0	0	329
1,081	NETFLIX COM INC	64110L106	2,888	0	3/1/2011	6/7/2011	2,888	0	2,253	635	0	635	0	0	0	635
1,082	NETFLIX COM INC	64110L106	2,245	0	1/25/2011	6/22/2011	2,245	0	1,655	590	0	590	0	0	0	590
1,083	NETFLIX COM INC	64110L106	1,247	0	3/1/2011	6/22/2011	1,247	0	1,024	223	0	223	0	0	0	223
1,084	NETFLIX COM INC	64110L106	1,497	0	5/17/2010	6/22/2011	1,497	0	639	858	0	858	0	0	0	858
1,085	NETFLIX COM INC	64110L106	451	0	5/17/2010	8/6/2011	451	0	213	238	0	238	0	0	0	238
1,086	NETFLIX COM INC	64110L106	2,704	0	7/26/2011	8/6/2011	2,704	0	3,202	-498	0	-498	0	0	0	-498
1,087	VORNADO REALTY TRUST	929042109	667	0	1/31/2011	7/20/2011	667	0	618	49	0	49	0	0	0	49
1,088	VORNADO REALTY TRUST	929042109	191	0	2/23/2011	7/20/2011	191	0	177	14	0	14	0	0	0	14
1,089	VORNADO REALTY TRUST	929042109	477	0	3/21/2011	7/20/2011	477	0	435	41	0	41	0	0	0	41
1,090	VORNADO REALTY TRUST	929042109	95	0	5/2/2011	7/20/2011	95	0	97	-2	0	-2	0	0	0	-2
1,091	VORNADO REALTY TRUST	929042109	286	0	10/17/2008	7/20/2011	286	0	195	91	0	91	0	0	0	91
1,092	VORNADO REALTY TRUST	929042109	606	0	9/20/2011	9/30/2011	606	0	672	-66	0	-66	0	0	0	-66
1,093	VORNADO REALTY TRUST	929042109	3,709	0	10/17/2008	9/30/2011	3,709	0	3,184	525	0	525	0	0	0	525
1,094	WPP GRP PLC AMER DEPOSITORY SH	92933H101	1,388	0	12/27/2006	9/30/2011	1,388	0	2,025	-637	0	-637	0	0	0	-637
1,095	WPP GRP PLC AMER DEPOSITORY SH	92933H101	231	0	11/5/2007	9/30/2011	231	0	331	-100	0	-100	0	0	0	-100
1,096	WABTEC CORP	929740108	1,626	0	9/22/2009	6/22/2011	1,626	0	974	652	0	652	0	0	0	652
1,097	WABTEC CORP	929740108	4,878	0	8/24/2009	6/22/2011	4,878	0	2,702	2,176	0	2,176	0	0	0	2,176
1,098	WABTEC CORP	929740108	2,407	0	8/24/2009	9/30/2011	2,407	0	1,621	786	0	786	0	0	0	786
1,099	WAL MART STORES INC	931142103	1,131	0	4/2/2008	12/31/2010	1,131	0	1,144	-13	0	-13	0	0	0	-13
1,100	WAL MART STORES INC	931142103	6,031	0	10/17/2008	12/31/2010	6,031	0	6,044	-13	0	-13	0	0	0	-13
1,101	WALGREEN CO	931422109	15,159	0	7/12/2010	12/20/2010	15,159	0	11,439	3,720	0	3,720	0	0	0	3,720
1,102	WASTE MANAGEMENT INC	94106L109	6,919	0	12/27/2006	6/22/2011	6,919	0	6,819	100	0	100	0	0	0	100

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

		Amount		Totals		6,711,319		0		6,351,643		359,676		0		0		359,676	
		1,865		0															
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses						
1,103	WASTE MANAGEMENT INC	94106L109		12/27/2006	8/15/2011	1,550	0	1,843	-293			0	-293						
1,104	WASTE MANAGEMENT INC	94106L109		2/8/2007	8/15/2011	3,564	0	4,223	-659			0	-659						
1,105	WASTE MANAGEMENT INC	94106L109		3/15/2010	8/15/2011	2,479	0	2,696	-217			0	-217						
1,106	WELLPOINT INC	94973V107		6/6/2008	10/12/2011	3,648	0	3,039	609			0	609						
1,107	WELLPOINT INC	94973V107		9/4/2008	10/14/2011	1,664	0	1,272	392			0	392						
1,108	WELLPOINT INC	94973V107		9/4/2008	10/28/2011	2,470	0	1,832	638			0	638						
1,109	CREDIT SUISSE GROUP - ADR	225401108		11/12/2009	2/1/2011	2,086	0	2,588	-502			0	-502						
1,110	CREDIT SUISSE GROUP - ADR	225401108		4/16/2010	2/1/2011	2,041	0	2,348	-307			0	-307						
1,111	CREDIT SUISSE GROUP - ADR	225401108		2/23/2010	2/1/2011	2,410	0	2,451	-41			0	-41						
1,112	CREDIT SUISSE GROUP - ADR	225401108		4/16/2010	2/1/2011	1,463	0	1,774	-311			0	-311						
1,113	CREDIT SUISSE GROUP - ADR	225401108		5/17/2010	2/1/2011	2,453	0	2,365	88			0	88						
1,114	CREDIT SUISSE GROUP - ADR	225401108		6/8/2010	2/1/2011	2,583	0	2,208	375			0	375						
1,115	CREDIT SUISSE GROUP - ADR	225401108		4/21/2010	9/30/2011	1,191	0	2,281	-1,090			0	-1,090						
1,116	CREE, INC	225447101		4/5/2011	6/22/2011	2,696	0	3,593	-897			0	-897						
1,117	CREE, INC	225447101		4/5/2011	8/10/2011	2,365	0	2,922	-557			0	-557						
1,118	CREE, INC	225447101		4/5/2011	9/30/2011	536	0	910	-374			0	-374						
1,119	CREE, INC	225447101		4/5/2011	9/30/2011	1,205	0	2,021	-816			0	-816						
1,120	CREE, INC	225447101		4/5/2011	10/20/2011	623	0	1,168	-545			0	-545						
1,121	CREE, INC	225447101		4/5/2011	10/20/2011	887	0	1,624	-737			0	-737						
1,122	CROWN CASTLE INTL CORP	228227401		12/1/2010	10/3/2011	1,704	0	1,701	3			0	3						
1,123	GILEAD SCIENCES INC 0.625% 5/01/13	375558AH6		12/1/2010	8/12/2011	2,244	0	2,255	-11			0	-11						
1,124	GILEAD SCIENCES INC 1.000% 5/01/14	375558AN3		8/12/2011	10/3/2011	2,148	0	2,161	-13			0	-13						
1,125	GLACIER BANCORP INC MONTANA	37637Q105		4/20/2011	6/22/2011	2,389	0	2,623	-234			0	-234						
1,126	GLACIER BANCORP INC MONTANA	37637Q105		4/20/2011	9/30/2011	1,285	0	1,967	-682			0	-682						
1,127	GLAXOSMITHKLINE PLC - ADR	37733W105		12/27/2006	9/30/2011	2,080	0	2,629	-549			0	-549						
1,128	GOLD CORP INC NEW	380956409		8/19/2011	9/28/2011	3,222	0	3,578	-356			0	-356						
1,129	GOLD CORP INC NEW	380956409		8/19/2011	9/30/2011	924	0	1,091	-167			0	-167						
1,130	GOLD CORP INC NEW	380956409		8/19/2011	9/30/2011	2,079	0	2,321	-242			0	-242						
1,131	GOLD CORP INC NEW	380956409		8/19/2011	10/4/2011	601	0	722	-121			0	-121						
1,132	GOLDMAN SACHS GROUP INC	38141G104		8/11/2009	5/12/2011	2,979	0	3,227	-248			0	-248						
1,133	GOLDMAN SACHS GROUP INC	38141G104		4/20/2010	5/12/2011	1,418	0	1,614	-196			0	-196						
1,134	GOLDMAN SACHS GROUP INC	38141G104		2/1/2011	5/12/2011	1,986	0	2,315	-329			0	-329						
1,135	GOLDMAN SACHS GROUP INC	38141G104		4/12/2011	5/12/2011	1,418	0	1,603	-185			0	-185						
1,136	GOLDMAN SACHS GROUP INC	38141G104		5/1/2009	5/13/2011	6,252	0	5,674	578			0	578						
1,137	GOLDMAN SACHS GROUP INC	38141G104		7/21/2010	5/13/2011	2,273	0	2,393	-120			0	-120						
1,138	GOLDMAN SACHS GROUP INC	38141G104		8/11/2009	5/13/2011	1,137	0	1,435	-298			0	-298						
1,139	GOODYEAR TIRE & RUBBER 5.875% PF	382550309		5/10/2011	9/30/2011	1,121	0	1,779	-658			0	-658						
1,140	GOOGLE INC	38259P508		10/15/2010	1/4/2011	3,626	0	3,574	52			0	52						
1,141	GOOGLE INC	38259P508		8/6/2010	2/16/2011	9,992	0	7,955	2,037			0	2,037						
1,142	GOOGLE INC	38259P508		10/15/2010	2/16/2011	2,498	0	2,383	115			0	115						
1,143	GOOGLE INC	38259P508		1/14/2011	9/14/2011	2,116	0	2,485	-369			0	-369						
1,144	GOOGLE INC	38259P508		3/31/2010	9/14/2011	1,058	0	1,128	-70			0	-70						
1,145	GRACO INC	384109104		1/20/2010	6/22/2011	2,486	0	1,549	937			0	937						
1,146	QUALCOMM INC	747525103		12/29/2006	6/22/2011	4,230	0	2,933	1,297			0	1,297						
1,147	QUALCOMM INC	747525103		7/22/2011	9/30/2011	1,042	0	1,199	-157			0	-157						
1,148	QUALCOMM INC	747525103		3/10/2011	9/30/2011	99	0	115	-16			0	-16						
1,149	QUALCOMM INC	747525103		12/29/2006	9/30/2011	1,340	0	1,015	325			0	325						
1,150	RLI CORP COM	749607107		10/14/2010	6/22/2011	603	0	588	15			0	15						
1,151	RLI CORP COM	749607107		10/14/2010	9/30/2011	634	0	588	46			0	46						
1,152	RLI CORP COM	749607107		12/27/2006	9/30/2011	1,585	0	1,425	160			0	160						
1,153	RLJ LODGING TRUST	749651101		5/23/2011	9/30/2011	924	0	1,297	-373			0	-373						
1,154	RAMCO-GERSHENSON PPTYS TR COM	751452202		10/20/2010	12/2/2010	104	0	108	-4			0	-4						
1,155	RAMCO-GERSHENSON PPTYS TR COM	751452202		10/20/2010	12/28/2010	136	0	132	4			0	4						
1,156	RAMCO-GERSHENSON PPTYS TR COM	751452202		10/20/2010	1/31/2011	13	0	12	1			0	1						
1,157	RAMCO-GERSHENSON PPTYS TR COM	751452202		10/20/2010	2/23/2011	79	0	72	7			0	7						
1,158	RAMCO-GERSHENSON PPTYS TR COM	751452202		3/21/2011	5/23/2011	37	0	37	0			0	0						
1,159	RAMCO-GERSHENSON PPTYS TR COM	751452202		3/21/2011	8/17/2011	52	0	64	-12			0	-12						
1,160	RAMCO-GERSHENSON PPTYS TR COM	751452202		5/2/2011	8/17/2011	178	0	215	-37			0	-37						

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	Long Term CG Distributions Short Term CG Distributions	Amount	Totals				Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			1,865	0	6,711,319	0	6,351,643	359,676	0	0	0	0	0	359,676
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold									
1,161	RAMCO-GERSHENSON PPTYS TR COM	751452202		3/21/2011	8/17/2011	31	0	39	-8					-8
1,162	RAMCO-GERSHENSON PPTYS TR COM	751452202		7/20/2011	8/17/2011	178	0	212	-34					-34
1,163	RAMCO-GERSHENSON PPTYS TR COM	751452202		10/20/2010	8/17/2011	555	0	630	-75					-75
1,164	RAMCO-GERSHENSON PPTYS TR COM	751452202		10/20/2010	9/30/2011	168	0	238	-70					-70
1,165	RAMCO-GERSHENSON PPTYS TR COM	751452202		5/21/2010	9/30/2011	344	0	360	-16					-16
1,166	RANGE RES CORP	75281A109		1/15/2010	12/10/2010	380	0	470	-90					-90
1,167	RANGE RES CORP	75281A109		2/25/2010	12/10/2010	1,899	0	2,276	-377					-377
1,168	RANGE RES CORP	75281A109		2/25/2010	1/21/2011	228	0	253	-25					-25
1,169	RANGE RES CORP	75281A109		4/16/2010	1/21/2011	2,793	0	3,025	-242					-242
1,170	RANGE RES CORP	75281A109		5/10/2010	1/21/2011	1,870	0	1,966	-96					-96
1,171	RANGE RES CORP	75281A109		7/28/2011	9/28/2011	2,318	0	2,493	-175					-175
1,172	RANGE RES CORP	75281A109		7/28/2011	9/29/2011	1,198	0	1,312	-114					-114
1,173	RAVEN INDS INC	754212108		4/7/2010	11/18/2010	1,268	0	886	382					382
1,174	RAVEN INDS INC	754212108		12/27/2006	11/18/2010	423	0	264	159					159
1,175	RAVEN INDS INC	754212108		12/27/2006	4/20/2011	540	0	264	276					276
1,176	RAVEN INDS INC	754212108		12/27/2006	4/28/2011	1,578	0	791	787					787
1,177	RAVEN INDS INC	754212108		12/27/2006	6/22/2011	804	0	396	408					408
1,178	RAVEN INDS INC	754212108		12/5/2008	6/22/2011	268	0	117	151					151
1,179	RAVEN INDS INC	754212108		10/1/2008	9/30/2011	1,477	0	702	775					775
1,180	RED HAT INC	756577102		10/1/2008	12/10/2010	2,445	0	778	1,667					1,667
1,181	PUBLIC STORAGE INC COM	74460D109		10/17/2008	9/20/2011	488	0	309	179					179
1,182	CROWN CASTLE INTL CORP	228227401		2/18/2009	10/3/2011	1,007	0	303	167					167
1,183	CTRIP COM INTERNATIONAL, LTD - AD 22943F100	231021106		2/11/2011	3/29/2011	1,007	0	1,007	0					0
1,184	CTRIP COM INTERNATIONAL, LTD - AD 22943F100	231021106		2/11/2011	4/12/2011	2,730	0	2,652	78					78
1,185	CTRIP COM INTERNATIONAL, LTD - AD 22943F100	231021106		1/4/2011	4/12/2011	1,388	0	1,335	53					53
1,186	CTRIP COM INTERNATIONAL, LTD - AD 22943F100	231021106		1/4/2011	6/22/2011	2,459	0	2,584	-125					-125
1,187	CTRIP COM INTERNATIONAL, LTD - AD 22943F100	231021106		1/4/2011	9/30/2011	1,085	0	1,085	0					0
1,188	CUMMINS INC	231021106		1/8/2009	5/17/2011	3,512	0	932	2,580					2,580
1,189	CUMMINS INC	231021106		6/15/2011	6/22/2011	3,098	0	2,962	137					137
1,190	CUMMINS INC	231021106		1/8/2009	6/22/2011	775	0	226	549					549
1,191	CUMMINS INC	231021106		1/8/2009	7/26/2011	2,547	0	650	1,897					1,897
1,192	CUMMINS INC	231021106		1/8/2009	9/27/2011	3,052	0	932	2,120					2,120
1,193	CUMMINS INC	231021106		1/8/2009	9/30/2011	1,240	0	424	816					816
1,194	DBS GROUP HOLDINGS LIMITED - ADR 23304Y100	233153105		4/19/2007	2/25/2011	1,115	0	1,437	-322					-322
1,195	DBS GROUP HOLDINGS LIMITED - ADR 23304Y100	233153105		11/28/2007	2/25/2011	1,784	0	2,128	-344					-344
1,196	DBS GROUP HOLDINGS LIMITED - ADR 23304Y100	233153105		11/28/2007	9/30/2011	1,426	0	2,128	-702					-702
1,197	DCT INDUSTRIAL TRUST INC	233153105		1/4/2010	12/2/2010	108	0	110	-2					-2
1,198	DCT INDUSTRIAL TRUST INC	233153105		4/23/2010	12/2/2010	167	0	183	-16					-16
1,199	DCT INDUSTRIAL TRUST INC	233153105		10/17/2008	12/2/2010	954	0	952	2					2
1,200	DCT INDUSTRIAL TRUST INC	233153105		10/17/2008	12/28/2010	2,368	0	2,209	159					159
1,201	DCT INDUSTRIAL TRUST INC	233153105		5/21/2010	12/28/2010	168	0	154	14					14
1,202	DCT INDUSTRIAL TRUST INC	233153105		6/25/2010	12/28/2010	11	0	10	1					1
1,203	DCT INDUSTRIAL TRUST INC	233153105		12/14/2009	12/28/2010	89	0	78	11					11
1,204	DCT INDUSTRIAL TRUST INC	233153105		5/22/2009	2/23/2011	861	0	683	178					178
1,205	DCT INDUSTRIAL TRUST INC	233153105		12/14/2009	2/23/2011	43	0	38	5					5
1,206	DCT INDUSTRIAL TRUST INC	233153105		9/29/2010	2/23/2011	172	0	150	22					22
1,207	DCT INDUSTRIAL TRUST INC	233153105		7/23/2009	2/23/2011	75	0	59	16					16
1,208	DCT INDUSTRIAL TRUST INC	233153105		1/31/2011	5/2/2011	63	0	61	2					2
1,209	DCT INDUSTRIAL TRUST INC	233153105		7/23/2009	5/2/2011	46	0	34	12					12
1,210	DCT INDUSTRIAL TRUST INC	233153105		7/23/2009	7/20/2011	591	0	436	155					155
1,211	DCT INDUSTRIAL TRUST INC	233153105		5/23/2011	7/20/2011	120	0	119	1					1
1,212	DCT INDUSTRIAL TRUST INC	233153105		2/4/2009	7/20/2011	438	0	289	149					149
1,213	DCT INDUSTRIAL TRUST INC	233153105		2/4/2009	9/30/2011	289	0	235	54					54
1,214	DCT INDUSTRIAL TRUST INC	233153105		2/10/2009	9/30/2011	249	0	186	63					63
1,215	DDR CORP	23317H102		12/2/2010	9/30/2011	599	0	654	-55					-55
1,216	DDR CORP	23317H102		1/31/2011	9/30/2011	255	0	315	-60					-60
1,217	DDR CORP	23317H102		5/23/2011	9/30/2011	67	0	85	-18					-18
1,218	DDR CORP	23317H102		7/20/2011	9/30/2011	22	0	30	-8					-8

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	Long Term CG Distributions Short Term CG Distributions	Kind(s) of Property Sold	CUIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,277	HCP INC	40414L109			10/17/2008	9/30/2011		1,384	0	1,170	214			0	359,676
1,278	HSBC - ADR	404280406			12/27/2006	9/30/2011		2,866	0	6,858	-3,992			0	-3,992
1,279	GILEAD SCIENCES INC 0.625% 5/01/13	375558AH6			2/18/2009	8/12/2011		1,122	0	1,355	-233			0	-233
1,280	PUBLIC STORAGE INC COM	74460D109			10/17/2008	9/30/2011		5,407	0	3,706	1,701			0	1,701
1,281	QUALCOMM INC	747525103			3/3/2010	12/22/2010		846	0	657	189			0	189
1,282	QUALCOMM INC	747525103			12/29/2006	12/22/2010		2,090	0	1,579	511			0	511
1,283	QUALCOMM INC	747525103			3/10/2011	6/7/2011		1,925	0	1,853	72			0	72
1,284	QUALCOMM INC	747525103			3/10/2011	6/22/2011		108	0	109	-1			0	-1
1,285	COPART INC COM	217204106			9/25/2009	9/30/2011		39	0	33	6			0	6
1,286	CORE LABORATORIES LP 0.250% 10/31/	21868FAB9			12/1/2010	10/3/2011		3,895	0	3,840	55			0	55
1,287	CORE LABORATORIES LP	21868FAB9			2/18/2009	10/28/2011		9,145	0	3,993	5,152			0	5,152
1,288	CORESITE REALTY CORP	21870Q105			9/29/2010	12/28/2010		69	0	81	-12			0	-12
1,289	CORESITE REALTY CORP	21870Q105			9/29/2010	1/31/2011		29	0	32	-3			0	-3
1,290	CORESITE REALTY CORP	21870Q105			9/29/2010	2/23/2011		90	0	97	-7			0	-7
1,291	CORESITE REALTY CORP	21870Q105			9/29/2010	3/21/2011		111	0	113	-2			0	-2
1,292	CORESITE REALTY CORP	21870Q105			9/29/2010	5/23/2011		181	0	178	3			0	3
1,293	CORESITE REALTY CORP	21870Q105			9/29/2010	7/20/2011		52	0	48	4			0	4
1,294	CORESITE REALTY CORP	21870Q105			9/29/2010	9/30/2011		454	0	501	-47			0	-47
1,295	CORPORATE OFFICE PROPERTIES CO 22002T108	222816100			12/2/2010	12/28/2010		36	0	35	1			0	1
1,296	CORPORATE OFFICE PROPERTIES CO 22002T108	222816100			1/31/2011	5/23/2011		34	0	34	0			0	0
1,297	CORPORATE OFFICE PROPERTIES CO 22002T108	222816100			2/23/2011	9/30/2011		89	0	138	-49			0	-49
1,298	CORPORATE OFFICE PROPERTIES CO 22002T108	222816100			5/2/2011	9/30/2011		89	0	140	-51			0	-51
1,299	CORPORATE OFFICE PROPERTIES CO 22002T108	222816100			1/31/2011	9/30/2011		22	0	37	-15			0	-15
1,300	CORPORATE OFFICE PROPERTIES CO 22002T108	222816100			12/2/2010	9/30/2011		89	0	138	-49			0	-49
1,301	COVANCE INC COM	222816100			9/17/2010	1/12/2011		2,738	0	2,053	685			0	685
1,302	COVANCE INC COM	222816100			8/2/2010	1/12/2011		4,381	0	3,149	1,232			0	1,232
1,303	COPART INC COM	217204106			12/1/2010	4/20/2011		3,328	0	2,538	790			0	790
1,304	COPART INC COM	217204106			10/8/2008	4/20/2011		1,109	0	834	275			0	275
1,305	COVANCE INC COM	222816100			8/2/2010	4/7/2011		9,305	0	6,101	3,204			0	3,204
1,306	COVANTA HLDG CORP 1.000% 20/12/22	22282EAA0			2/18/2009	11/10/2010		1,972	0	1,793	179			0	179
1,307	COVANTA HOLDING CORP 3.250% 6/01/22	22282EAC6			11/10/2010	10/3/2011		1,065	0	1,156	-91			0	-91
1,308	CREDIT SUISSE GROUP - ADR	225401108			10/6/2009	2/1/2011		1,769	0	2,218	-449			0	-449
1,309	HOTEL & RESORTS, INC	44107P104			12/2/2010	12/28/2010		53	0	51	2			0	2
1,310	HOTEL & RESORTS, INC	44107P104			10/17/2008	12/28/2010		481	0	246	235			0	235
1,311	HALLIBURTON CO	406216101			2/28/2011	6/22/2011		1,911	0	1,575	336			0	336
1,312	RED HAT INC	756577102			2/28/2011	6/22/2011		3,028	0	2,821	207			0	207
1,313	RED HAT INC	756577102			6/7/2011	6/22/2011		2,809	0	2,713	96			0	96
1,314	RED HAT INC	756577102			2/24/2011	6/22/2011		307	0	282	25			0	25
1,315	RED HAT INC	756577102			2/24/2011	9/27/2011		2,296	0	2,093	203			0	203
1,316	RED HAT INC	756577102			2/24/2011	9/30/2011		2,868	0	2,656	212			0	212
1,317	RED HAT INC	756577102			8/17/2011	9/30/2011		869	0	727	142			0	142
1,318	RED HAT INC	756577102			8/10/2011	9/30/2011		608	0	504	104			0	104
1,319	RED HAT INC	756577102			8/10/2011	10/14/2011		378	0	288	90			0	90
1,320	RED HAT INC	756577102			10/1/2008	10/14/2011		1,512	0	488	1,024			0	1,024
1,321	RED HAT INC	756577102			10/1/2008	10/19/2011		1,553	0	519	1,034			0	1,034
1,322	RED HAT INC	756577102			10/1/2008	10/24/2011		1,848	0	595	1,253			0	1,253
1,323	REED ELSEVIER N V ADR	758204200			12/27/2006	9/30/2011		1,315	0	2,356	-1,041			0	-1,041
1,324	REED ELSEVIER N V ADR	758204200			12/27/2006	10/7/2011		2,644	0	4,515	-1,871			0	-1,871
1,325	REGENCY CENTERS CORP	758849103			10/20/2010	12/2/2010		165	0	170	-5			0	-5
1,326	REGENCY CENTERS CORP	758849103			10/20/2010	1/31/2011		129	0	129	0			0	0
1,327	REGENCY CENTERS CORP	758849103			10/20/2010	2/23/2011		88	0	86	2			0	2
1,328	REGENCY CENTERS CORP	758849103			10/20/2010	3/21/2011		474	0	471	3			0	3
1,329	REGENCY CENTERS CORP	758849103			12/28/2010	3/21/2011		215	0	208	7			0	7
1,330	REGENCY CENTERS CORP	758849103			10/17/2008	3/21/2011		258	0	247	11			0	11
1,331	REGENCY CENTERS CORP	758849103			10/17/2008	5/2/2011		329	0	288	41			0	41
1,332	REGENCY CENTERS CORP	758849103			5/23/2011	7/20/2011		95	0	90	5			0	5
1,333	REGENCY CENTERS CORP	758849103			10/17/2008	7/20/2011		1,230	0	1,042	188			0	188
1,334	REGENCY CENTERS CORP	758849103			10/17/2008	9/30/2011		2,253	0	2,487	-234			0	-234

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	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		1,865	0									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
1,335 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767204100		9/21/2009	12/2/2010	266	0	283	-17			0	359,676
1,336 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767744105		9/21/2009	2/23/2011	311	0	305	6			0	6
1,337 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767744105		9/21/2009	3/21/2011	191	0	179	12			0	12
1,338 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	771195104		5/2/2011	7/20/2011	67	0	68	-1			0	-1
1,339 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767204100		5/2/2011	9/20/2011	169	0	169	0			0	0
1,340 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767744105		5/23/2011	9/20/2011	146	0	139	7			0	7
1,341 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767744105		9/21/2009	9/20/2011	56	0	52	4			0	4
1,342 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767744105		9/21/2009	9/30/2011	685	0	639	46			0	46
1,343 RETAIL OPPORTUNITY INVESTMENTS (76131N101)	767204100		3/17/2010	9/30/2011	202	0	186	16			0	16
1,344 RIO TINTO PLC - ADR	767204100		10/9/2007	9/30/2011	2,452	0	4,774	-2,322			0	-2,322
1,345 RITCHIE BROS AUCTIONEERS INC COM	767744105		1/21/2010	5/2/2011	7,188	0	4,995	2,173			0	2,173
1,346 RITCHIE BROS AUCTIONEERS INC COM	767744105		1/21/2010	6/22/2011	2,228	0	1,807	421			0	421
1,347 RITCHIE BROS AUCTIONEERS INC COM	767744105		8/5/2011	9/30/2011	1,611	0	1,611	0			0	0
1,348 ROCHE HOLDINGS LTD - ADR	771195104		12/27/2006	8/17/2011	1,263	0	1,348	-85			0	-85
1,349 ROCHE HOLDINGS LTD - ADR	771195104		12/27/2006	8/18/2011	1,648	0	1,797	-149			0	-149
1,350 ROCHE HOLDINGS LTD - ADR	771195104		12/27/2006	9/30/2011	1,829	0	2,022	-193			0	-193
1,351 ROFIN SINAR TECHNOLOGIES INC COM	775043102		8/25/2009	7/21/2011	975	0	769	206			0	206
1,352 DAKTRONICS INC COM	234264109		2/5/2009	9/30/2011	576	0	568	8			0	8
1,353 DAKTRONICS INC COM	234264109		4/7/2010	9/30/2011	399	0	350	49			0	49
1,354 DANAHER CORP	235851AF9	1/22/21	12/1/2010	10/3/2011	1,199	0	1,292	-93			0	-93
1,355 DANAHER CORP	235851AF9	1/22/21	10/7/2009	10/3/2011	1,199	0	971	228			0	228
1,356 DEERE & CO	244199105		7/21/2010	3/10/2011	2,033	0	1,449	584			0	584
1,357 DEERE & CO	244199105		7/21/2010	6/22/2011	492	0	378	114			0	114
1,358 DEERE & CO	244199105		5/4/2010	6/22/2011	3,611	0	2,611	1,000			0	1,000
1,359 DEERE & CO	244199105		5/10/2010	2/16/2011	2,837	0	2,143	694			0	694
1,360 DEERE & CO	244199105		5/17/2010	2/16/2011	1,442	0	1,033	409			0	409
1,361 DEERE & CO	244199105		5/4/2010	9/27/2011	2,042	0	1,721	321			0	321
1,362 DEERE & CO	244199105		5/4/2010	9/30/2011	132	0	119	13			0	13
1,363 DENBURY RESOURCES	244199105		2/23/2010	9/30/2011	1,521	0	1,309	212			0	212
1,364 DENBURY RESOURCES	247916208		8/2/2007	2/16/2011	1,602	0	1,435	167			0	167
1,365 DENBURY RESOURCES	247916208		5/10/2010	2/16/2011	2,837	0	2,143	694			0	694
1,366 DENBURY RESOURCES	247916208		5/17/2010	2/16/2011	1,442	0	1,033	409			0	409
1,367 SANDISK CORP	80004CAD3		3/14/2011	3/29/2011	1,213	0	1,142	71			0	71
1,368 SANDISK CORP	80004CAD3		10/25/2010	10/3/2011	1,026	0	962	64			0	64
1,369 SANDISK CORP	80105N105		12/27/2006	9/30/2011	2,148	0	2,990	-842			0	-842
1,370 SAVIENT PHARMACEUTIC 4 750% 2011/80517QAA8	803054204		12/27/2006	9/30/2011	2,553	0	2,640	-87			0	-87
1,371 SAVIENT PHARMACEUTIC 4 750% 2011/80517QAA8	806037107		5/10/2011	10/3/2011	681	0	1,111	-420			0	-420
1,372 DEVON ENERGY CORPORATION	25179M103		12/27/2006	6/22/2011	1,615	0	1,381	234			0	234
1,373 DEVON ENERGY CORPORATION	25179M103		1/31/2011	5/2/2011	15	0	14	1			0	1
1,374 DIAGEO PLC - ADR	25243Q205		3/1/2011	8/15/2011	2,572	0	3,341	-769			0	-769
1,375 DIAMOND FOODS INC	252603105		10/20/2010	5/24/2011	1,909	0	1,956	-47			0	-47
1,376 DIAMOND FOODS INC	252603105		10/20/2010	6/22/2011	1,387	0	854	533			0	533
1,377 DIAMOND FOODS INC	252603105		3/5/2010	6/22/2011	1,467	0	854	613			0	613
1,378 DIAMOND FOODS INC	252603105		3/5/2010	9/26/2011	1,704	0	592	509			0	509
1,379 DIAMOND FOODS INC	252603105		3/5/2010	9/30/2011	1,227	0	789	915			0	915
1,380 DIGITAL RLY TR INC	253868103		7/8/2010	11/19/2010	3,426	0	3,993	-567			0	-567
1,381 DIGITAL RLY TR INC	253868103		4/23/2009	12/2/2010	697	0	468	229			0	229
1,382 DIGITAL RLY TR INC	253868103		5/22/2009	12/2/2010	1,609	0	1,044	565			0	565
1,383 DIGITAL RLY TR INC	253868103		8/19/2009	12/2/2010	161	0	121	40			0	40
1,384 DIGITAL RLY TR INC	253868103		7/22/2010	12/2/2010	1,073	0	1,196	-123			0	-123
1,385 DIGITAL RLY TR INC	253868103		10/20/2010	12/2/2010	590	0	377	213			0	213
1,386 DIGITAL RLY TR INC	253868103		2/4/2009	12/2/2010	270	0	250	20			0	20
1,387 DIGITAL RLY TR INC	253868103		12/28/2010	1/31/2011	56	0	50	6			0	6
1,388 DIGITAL RLY TR INC	253868103		12/28/2010	2/23/2011	56	0	50	6			0	6
1,389 DIGITAL RLY TR INC	253868103		12/28/2010	3/21/2011	61	0	50	11			0	11
1,390 DIGITAL RLY TR INC	253868103		2/4/2009	5/2/2011	1,338	0	753	585			0	585
1,391 DIGITAL RLY TR INC	253868103		2/4/2009	5/2/2011	121	0	68	53			0	53
1,392 DIGITAL RLY TR INC	253868103		2/4/2009	5/2/2011	121	0	68	53			0	53

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

Long Term CG Distributions			Amount		Totals		6,711,319		0		6,351,643		359,676		0		0		0		359,676	
Short Term CG Distributions			0																			
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses									
1,393	DIGITAL RLTY TR INC	253868103		2/4/2009	7/20/2011	2,329	0	1,267	1,062			0	1,062									
1,394	DIGITAL RLTY TR INC	253868103		2/10/2009	7/20/2011	1,007	0	538	469			0	469									
1,395	DIGITAL RLTY TR INC	253868103		2/26/2009	7/20/2011	692	0	339	353			0	353									
1,396	WALT DISNEY CO	254687106		9/20/2010	12/9/2010	2,120	0	2,024	96			0	96									
1,397	WALT DISNEY CO	254687106		8/6/2010	12/9/2010	37	0	35	2			0	2									
1,398	WALT DISNEY CO	254687106		8/6/2010	2/24/2011	2,592	0	2,139	453			0	453									
1,399	WALT DISNEY CO	254687106		10/3/2008	2/24/2011	460	0	340	120			0	120									
1,400	WALT DISNEY CO	254687106		10/3/2008	3/10/2011	2,520	0	1,826	694			0	694									
1,401	WALT DISNEY CO	254687106		10/3/2008	3/14/2011	2,606	0	1,919	687			0	687									
1,402	WALT DISNEY CO	254687106		10/3/2008	3/29/2011	1,072	0	774	298			0	298									
1,403	WALT DISNEY CO	254687106		6/7/2011	6/22/2011	3,078	0	3,172	-94			0	-94									
1,404	WALT DISNEY CO	254687106		6/7/2011	9/30/2011	152	0	198	-46			0	-46									
1,405	WALT DISNEY CO	254687106		10/3/2008	9/30/2011	1,515	0	1,524	-9			0	-9									
1,406	INTERCONTINENTALEXCHANGE INC	45865V100		2/1/2011	7/26/2011	126	0	122	4			0	4									
1,407	INTERCONTINENTALEXCHANGE INC	45865V100		1/26/2011	7/26/2011	631	0	575	56			0	56									
1,408	INTERCONTINENTALEXCHANGE INC	45865V100		1/26/2011	9/30/2011	2,044	0	1,954	90			0	90									
1,409	INTERCONTINENTALEXCHANGE INC	45865V100		10/6/2010	9/30/2011	361	0	334	27			0	27									
1,410	HOST HOTELS & RESORTS, INC	44107P104		1/31/2011	3/21/2011	302	0	309	-7			0	-7									
1,411	ROYAL DUTCH SHELL PLC ADR	780259206		12/17/2010	12/23/2010	51	0	45	6			0	6									
1,412	ROYAL DUTCH SHELL PLC ADR	780259206		7/14/2008	9/30/2011	3,716	0	4,586	-870			0	-870									
1,413	ROYAL DUTCH SHELL PLC ADR	780259206		7/5/2011	9/30/2011	310	0	359	-49			0	-49									
1,414	RUDDICK CORP	781258108		12/27/2006	6/22/2011	1,295	0	850	445			0	445									
1,415	RUDDICK CORP	781258108		12/27/2006	9/30/2011	1,188	0	850	338			0	338									
1,416	SBA COMMUNICATIONS 1 875% 5/01/78	78388JAN6		12/1/2010	10/3/2011	1,024	0	1,115	-91			0	-91									
1,417	SBA COMMUNICATIONS 1 875% 5/01/78	78388JAN6		8/20/2009	10/3/2011	1,024	0	955	69			0	69									
1,418	SEI INVESTMENT COMPANY	784117103		7/26/2007	1/1/2011	3,769	0	4,156	-387			0	-387									
1,419	SEI INVESTMENT COMPANY	784117103		3/11/2009	1/1/2011	3,161	0	1,347	1,814			0	1,814									
1,420	SEI INVESTMENT COMPANY	784117103		10/21/2009	1/1/2011	2,796	0	2,174	622			0	622									
1,421	SEI INVESTMENT COMPANY	784117103		10/28/2009	1/1/2011	2,675	0	1,901	774			0	774									
1,422	SEI INVESTMENT COMPANY	784117103		12/30/2009	1/1/2011	2,432	0	1,771	661			0	661									
1,423	SLM CORP	78442P106		8/22/2008	5/17/2011	4,347	0	3,765	582			0	582									
1,424	SLM CORP	78442P106		1/19/2010	5/17/2011	193	0	136	57			0	57									
1,425	ST MARY LAND & EXPLO 3 500% 4/01/27	792228AD0		12/1/2010	10/3/2011	1,170	0	1,140	30			0	30									
1,426	ST MARY LAND & EXPLO 3 500% 4/01/27	792228AD0		2/18/2009	10/3/2011	1,170	0	804	366			0	366									
1,427	SALESFORCE COM INC	79466L302		10/17/2008	11/23/2010	2,553	0	582	1,971			0	1,971									
1,428	SALESFORCE COM INC	79466L302		10/24/2008	11/23/2010	284	0	54	230			0	230									
1,429	SALESFORCE COM INC	79466L302		1/4/2011	6/22/2011	2,290	0	2,167	123			0	123									
1,430	SALESFORCE COM INC	79466L302		3/4/2011	6/22/2011	3,435	0	3,143	292			0	292									
1,431	SALESFORCE COM INC	79466L302		10/24/2008	7/27/2011	2,552	0	462	2,090			0	2,090									
1,432	SALESFORCE COM INC	79466L302		8/17/2011	9/30/2011	1,171	0	1,246	-75			0	-75									
1,433	SALESFORCE COM INC	79466L302		8/19/2011	9/30/2011	937	0	917	20			0	20									
1,434	SALESFORCE COM INC	79466L302		9/22/2011	9/30/2011	1,171	0	1,160	11			0	11									
1,435	SALESFORCE COM INC	79466L302		10/24/2008	9/30/2011	234	0	54	180			0	180									
1,436	SALESFORCE COM INC	79466L302		10/24/2008	10/27/2011	2,827	0	571	2,256			0	2,256									
1,437	SALLY BEAUTY CO INC	79546E104		3/16/2011	6/22/2011	1,733	0	1,337	396			0	396									
1,438	SALLY BEAUTY CO INC	79546E104		10/14/2010	6/22/2011	1,126	0	745	381			0	381									
1,439	SALLY BEAUTY CO INC	79546E104		10/14/2010	9/30/2011	250	0	172	78			0	78									
1,440	SALLY BEAUTY CO INC	79546E104		12/27/2006	9/30/2011	1,750	0	819	931			0	931									
1,441	SANDISK CORP 1 000% 5/15/13	80004CAC5		2/11/2010	11/12/2010	2,816	0	2,564	252			0	252									
1,442	DENBURY RESOURCES	247916208		3/14/2011	4/5/2011	3,626	0	3,334	292			0	292									
1,443	DENBURY RESOURCES	247916208		5/17/2010	4/5/2011	919	0	606	313			0	313									
1,444	DENBURY RESOURCES	247916208		5/6/2011	6/22/2011	2,560	0	2,572	-12			0	-12									
1,445	DENBURY RESOURCES	247916208		5/12/2011	6/22/2011	2,814	0	2,985	-171			0	-171									
1,446	DENBURY RESOURCES	247916208		6/15/2011	6/22/2011	1,075	0	1,052	23			0	23									
1,447	DENBURY RESOURCES	247916208		5/6/2011	9/30/2011	1,444	0	1,916	-472			0	-472									
1,448	DENBURY RESOURCES	247916208		5/6/2011	9/30/2011	94	0	164	-70			0	-70									
1,449	DENBURY RESOURCES	247916208		5/12/2011	9/30/2011	1,338	0	2,300	-962			0	-962									
1,450	DENBURY RESOURCES	247916208		5/12/2011	10/4/2011	86	0	161	-75			0	-75									

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

	Long Term CG Distributions Short Term CG Distributions	Amount	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,451	DENBURY RESOURCES	1,865	247916208		5/6/2011	10/4/2011		752	0	1,429	-677			0	359,676
1,452	DENBURY RESOURCES	0	247916208		5/6/2011	10/4/2011		505	0	545	-40			0	-677
1,453	DENTSPLY INTL INC COM		249030107		3/17/2010	6/22/2011		1,743	0	1,558	185			0	-40
1,454	DENTSPLY INTL INC COM		249030107		4/8/2010	6/22/2011		3,098	0	2,743	355			0	185
1,455	DENTSPLY INTL INC COM		249030107		12/8/2010	6/22/2011		2,517	0	2,119	398			0	355
1,456	DENTSPLY INTL INC COM		249030107		8/24/2010	6/22/2011		1,549	0	1,155	394			0	398
1,457	DENTSPLY INTL INC COM		249030107		8/24/2010	9/30/2011		1,399	0	1,299	100			0	394
1,458	DENTSPLY INTL INC COM		249030107		5/5/2009	9/30/2011		1,865	0	1,685	180			0	100
1,459	DEVELOPERS DIVERSIFIED RLTY CORP		251591103		12/2/2010	12/28/2010		166	0	158	8			0	180
1,460	DEVELOPERS DIVERSIFIED RLTY CORP		251591103		2/23/2011	5/2/2011		44	0	41	3			0	8
1,461	DEVELOPERS DIVERSIFIED RLTY CORP		251591103		3/21/2011	5/2/2011		15	0	14	1			0	3
1,462	DAKTRONICS INC COM		234284109		2/5/2009	6/22/2011		766	0	656	110			0	1
1,463	HOST HOTELS & RESORTS, INC		44107P104		2/23/2011	3/21/2011		231	0	235	-4			0	110
1,464	HOST HOTELS & RESORTS, INC		44107P104		10/17/2008	3/21/2011		213	0	109	104			0	-4
1,465	HOST HOTELS & RESORTS, INC		44107P104		5/2/2011	5/23/2011		134	0	141	-7			0	104
1,466	HOST HOTELS & RESORTS, INC		44107P104		10/17/2008	5/23/2011		924	0	501	423			0	-7
1,467	HOST HOTELS & RESORTS, INC		44107P104		10/17/2008	7/20/2011		760	0	410	350			0	423
1,468	HOST HOTELS & RESORTS, INC		44107P104		10/17/2008	9/20/2011		259	0	200	59			0	350
1,469	HOST HOTELS & RESORTS, INC		44107P104		10/17/2008	9/30/2011		1,261	0	1,038	223			0	59
1,470	HOST HOTELS & RESORTS, INC		44107P104		5/22/2009	9/30/2011		1,029	0	781	248			0	223
1,471	HUDSON PACIFIC PROPERTIES INC		444097109		6/25/2010	12/28/2010		1,757	0	2,052	-295			0	248
1,472	HUDSON PACIFIC PROPERTIES INC		444097109		9/29/2010	12/28/2010		74	0	81	-7			0	-295
1,473	HUDSON PACIFIC PROPERTIES INC		444097109		12/2/2010	12/28/2010		194	0	200	-6			0	-16
1,474	HUDSON PACIFIC PROPERTIES INC		444097109		4/29/2011	9/30/2011		329	0	420	-91			0	-6
1,475	IBERIABANK CORP		450828108		5/2/2011	9/30/2011		376	0	476	-100			0	-91
1,476	IBERIABANK CORP		450828108		1/18/2007	6/22/2011		4,777	0	3,424	1,353			0	-100
1,477	IBERIABANK CORP		450828108		1/18/2008	6/22/2011		2,590	0	1,695	895			0	895
1,478	IDEX CORP		45167R104		1/18/2008	6/22/2011		1,422	0	1,381	41			0	41
1,479	IDEX CORP		45167R104		7/6/2009	11/29/2010		2,489	0	1,336	1,153			0	107
1,480	IDEX CORP		45167R104		7/6/2009	6/22/2011		1,050	0	456	594			0	1,153
1,481	ILLUMINA INC		452327109		7/6/2009	6/22/2011		4,200	0	1,616	2,584			0	875
1,482	ILLUMINA INC		452327109		7/26/2011	9/30/2011		1,450	0	1,450	0			0	594
1,483	ILLUMINA INC		452327109		8/17/2011	9/30/2011		414	0	414	0			0	2,584
1,484	ILLUMINA INC		452327109		11/28/2007	9/30/2011		1,566	0	2,405	-839			0	0
1,485	ILLUMINA INC		452327109		12/1/2010	10/3/2011		1,688	0	1,443	245			0	0
1,486	IMPERIAL TOBACCO GROUP PLC - ADR		453142101		9/25/2009	9/30/2011		1,688	0	833	-352			0	245
1,487	INDUST AND COMM BK OF CHINA - ADR		455807107		3/31/2011	9/30/2011		481	0	7,575	-5,494			0	-352
1,488	ING GROEP N V - ADR		456837103		1/24/2007	2/10/2011		2,081	0	3,425	-2,446			0	-5,494
1,489	ING GROEP N V - ADR		456837103		11/5/2007	2/10/2011		979	0	1,924	-1,312			0	-2,446
1,490	ING GROEP N V - ADR		456837103		11/28/2007	2/10/2011		612	0	5,194	-4,233			0	-1,312
1,491	ING GROEP N V - ADR		456837103		11/28/2007	9/30/2011		961	0	2,405	-839			0	-4,233
1,492	INGERSOLL-RAND CO LT 4 500% 4/15/145687AAD		456837103		12/1/2010	10/3/2011		1,566	0	2,405	-839			0	-839
1,493	INTERCONTINENTAL EXCHANGE INC		45865V100		4/25/2011	6/22/2011		2,769	0	2,826	-57			0	-57
1,494	INTERCONTINENTAL EXCHANGE INC		45865V100		2/1/2011	6/22/2011		2,047	0	2,075	-28			0	-28
1,495	INTERCONTINENTAL EXCHANGE INC		45865V100		12/10/2010	7/26/2011		2,652	0	2,475	177			0	177
1,496	DISCOVERY COMMUNICATIONS-C		25470F302		8/5/2011	9/30/2011		2,305	0	2,159	146			0	146
1,497	DISH NETWORK CORP		25470M109		10/28/2009	3/25/2011		3,251	0	2,283	968			0	968
1,498	DISH NETWORK CORP		25470M109		10/28/2009	10/7/2011		1,981	0	1,332	649			0	649
1,499	DISH NETWORK CORP		25470M109		4/23/2009	10/7/2011		4,220	0	2,180	2,040			0	2,040
1,500	DOLBY LABORATORIES INC		25659T107		8/30/2010	2/17/2011		6,697	0	7,223	-526			0	-526
1,501	DOLBY LABORATORIES INC		25659T107		9/20/2010	2/17/2011		1,855	0	2,127	-272			0	-272
1,502	DOLBY LABORATORIES INC		25659T107		1/19/2010	2/17/2011		2,576	0	3,088	-512			0	-512
1,503	INTERNATIONAL SPEEDWAY CORP CO		460335201		12/27/2006	12/2/2010		1,349	0	2,834	-1,485			0	-1,485
1,504	INTERNATIONAL SPEEDWAY CORP CO		460335201		1/25/2008	12/2/2010		1,104	0	1,819	-715			0	-715
1,505	INTERNATIONAL SPEEDWAY CORP CO		460335201		1/25/2008	12/13/2010		359	0	566	-207			0	-207

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions						1,865							
	Short Term CG Distributions						0							
1,509	INTERNATIONAL SPEEDWAY CORP CO	460335201		1/25/2008	12/15/2010		278	0	445	-167			0	359,676
1,510	INTERNATIONAL SPEEDWAY CORP CO	460335201		3/4/2009	12/15/2010		1,010	0	707	303			0	303
1,511	INTERPUBLIC GROUP COS INC	460690100		11/23/2010	3/1/2011		3,115	0	2,508	607			0	607
1,512	INTERPUBLIC GROUP COS INC	460690100		8/23/2010	3/1/2011		206	0	135	71			0	71
1,513	INTERPUBLIC GROUP COS INC	460690100		8/23/2010	3/10/2011		2,595	0	1,720	875			0	875
1,514	INTERPUBLIC GROUP COS INC	460690100		8/23/2010	3/14/2011		148	0	101	47			0	47
1,515	INTERPUBLIC GROUP COS INC	460690100		6/18/2010	3/14/2011		4,668	0	3,156	1,512			0	1,512
1,516	INTERPUBLIC GROUP COS INC	460690100		6/18/2010	3/29/2011		302	0	209	93			0	93
1,517	INTERPUBLIC GROUP COS INC	460690100		7/28/2011	9/30/2011		2,221	0	1,586	635			0	635
1,518	INTERPUBLIC GROUP COS INC	460690100		8/1/2011	9/30/2011		1,294	0	1,489	-398			0	-398
1,519	JACOBS ENGR GROUP INC	469814107		2/10/2011	9/30/2011		2,250	0	1,549	-255			0	-255
1,520	P/P INTL GAME TECHNO 3 250% 5/01/11/459902AQ5			12/27/2006	9/30/2011		898	0	920	-100			0	-100
1,521	SCANSOURCE INC COM	806037107		3/30/2010	12/22/2010		3,394	0	2,612	782			0	782
1,522	SCHLUMBERGER LTD	806857108		2/23/2010	12/22/2010		2,567	0	1,890	677			0	677
1,523	SCHLUMBERGER LTD	806857108		1/11/2010	3/1/2011		3,534	0	2,658	876			0	876
1,524	SCHLUMBERGER LTD	806857108		2/23/2010	4/5/2011		2,605	0	1,707	898			0	898
1,525	SCHLUMBERGER LTD	806857108		8/3/2009	4/5/2011		651	0	393	258			0	258
1,526	SCHLUMBERGER LTD	806857108		8/3/2009	4/19/2011		2,545	0	1,683	862			0	862
1,527	SCHLUMBERGER LTD	806857108		8/3/2009	6/22/2011		841	0	561	280			0	280
1,528	SCHLUMBERGER LTD	806857108		6/1/2010	6/22/2011		2,522	0	1,611	911			0	911
1,529	SCHLUMBERGER LTD	806857108		7/8/2011	9/23/2011		2,403	0	2,943	-540			0	-540
1,530	SCHLUMBERGER LTD	806857108		10/28/2010	9/23/2011		3,849	0	4,344	-495			0	-495
1,531	SCHLUMBERGER LTD	806857108		11/1/2010	9/23/2011		183	0	210	-27			0	-27
1,532	SCHLUMBERGER LTD	806857108		6/1/2010	9/30/2011		731	0	644	87			0	87
1,533	SCHLUMBERGER LTD	806857108		6/22/2009	9/30/2011		365	0	597	-232			0	-232
1,534	SCHLUMBERGER LTD	806857108		4/27/2011	9/30/2011		978	0	1,559	-581			0	-581
1,535	SCHNEIDER ELECTRIC SA - ADR	80687P106		5/12/2009	1/4/2011		2,511	0	2,266	245			0	245
1,536	SCHNEIDER ELECTRIC SA - ADR	80687P106		9/8/2009	1/4/2011		3,505	0	3,094	411			0	411
1,537	SEMPRA ENERGY COM	816851109		3/17/2010	1/4/2011		2,458	0	2,315	143			0	143
1,538	SEMPRA ENERGY COM	816851109		9/10/2008	1/19/2011		2,237	0	2,129	108			0	108
1,539	SEMPRA ENERGY COM	816851109		7/13/2010	2/7/2011		1,606	0	1,505	101			0	101
1,540	SEMPRA ENERGY COM	816851109		7/13/2010	2/7/2011		1,802	0	1,614	188			0	188
1,541	SEMPRA ENERGY COM	816851109		7/13/2010	3/4/2011		1,566	0	1,334	232			0	232
1,542	SHAW GROUP INC COM	820280105		1/10/2011	6/22/2011		961	0	1,292	-274			0	-274
1,543	SHAW GROUP INC COM	820280105		3/14/2011	6/22/2011		2,518	0	2,643	-125			0	-125
1,544	SHAW GROUP INC COM	820280105		6/29/2010	8/10/2011		2,485	0	2,544	-59			0	-59
1,545	SHAW GROUP INC COM	820280105		9/27/2010	8/10/2011		86	0	86	0			0	0
1,546	SHAW GROUP INC COM	820280105		3/18/2011	8/10/2011		578	0	1,572	-502			0	-502
1,547	SHAW GROUP INC COM	820280105		9/27/2010	9/30/2011		664	0	877	-299			0	-299
1,548	SHAW GROUP INC COM	820280105		6/29/2010	9/30/2011		133	0	133	0			0	0
1,549	SHAW GROUP INC COM	820280105		6/29/2010	9/30/2011		89	0	89	0			0	0
1,550	SHAW GROUP INC COM	820280105		10/22/2010	9/30/2011		1,218	0	1,218	0			0	0
1,551	SHAW GROUP INC COM	820280105		2/7/2011	2/17/2011		2,885	0	3,120	-235			0	-235
1,552	SHAW GROUP INC COM	820280105		3/22/2011	6/22/2011		737	0	737	0			0	0
1,553	SHAW GROUP INC COM	820280105		5/2/2011	6/22/2011		369	0	376	-7			0	-7
1,554	SHAW GROUP INC COM	820280105		5/2/2011	9/30/2011		340	0	376	-36			0	-36
1,555	SHAW GROUP INC COM	820280105		6/8/2011	9/30/2011		680	0	762	-82			0	-82
1,556	SHAW GROUP INC COM	820280105		10/12/2010	5/17/2011		170	0	182	-12			0	-12
1,557	DOLBY LABORATORIES INC	25659107		5/11/2009	5/17/2011		4,255	0	3,430	825			0	825
1,558	DORMAN PRODUCTS INC	258278100		11/23/2010	5/6/2011		3,065	0	2,541	524			0	524
1,559	DORMAN PRODUCTS INC	258278100		11/23/2010	5/6/2011		108	0	70	38			0	38
1,560	DORMAN PRODUCTS INC	258278100		11/23/2010	5/6/2011		108	0	70	38			0	38
1,561	DORMAN PRODUCTS INC	258278100		11/23/2010	5/6/2011		108	0	70	38			0	38
1,562	DORMAN PRODUCTS INC	258278100		11/23/2010	5/6/2011		108	0	70	38			0	38
1,563	DOW CHEMICAL CO	260543103		11/23/2010	5/6/2011		108	0	70	38			0	38
1,564	DOW CHEMICAL CO	260543103		11/23/2010	5/6/2011		108	0	70	38			0	38
1,565	INTUIT COM	461202103		11/23/2010	5/6/2011		108	0	70	38			0	38
1,566	INTUIT COM	461202103		11/23/2010	5/6/2011		108	0	70	38			0	38

Long Term CG Distributions Short Term CG Distributions		Amount		Totals										6,711,319		0		6,351,643		359,676		0		0		359,676	
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses													
1,567	INTUIT COM	461202103		6/29/2010	6/22/2011	708	0	492	216					216											359,676		
1,568	INTUIT COM	461202103		5/26/2010	6/22/2011	3,337	0	2,297	1,040					1,040											1,040		
1,569	INTUIT COM	461202103		5/26/2010	9/30/2011	1,018	0	731	287					287											287		
1,570	INTUIT COM	461202103		3/4/2010	9/30/2011	1,406	0	971	435					435											435		
1,571	INTUIT COM	461202103		3/4/2010	10/5/2011	1,509	0	1,071	438					438											438		
1,572	INTUIT COM	461202103		3/4/2010	10/26/2011	1,416	0	904	512					512											512		
1,573	ISHARES TR FTSE XINHAU HK CHINA 2	464287184		5/20/2009	11/22/2010	44,159	0	35,790	8,369					8,369											8,369		
1,574	ISHARES TRI BOX \$ HIGH YIELD CORP	464288513		3/2/2009	11/22/2010	35,827	0	25,980	9,847					9,847											9,847		
1,575	ISHARES TRI BOX \$ HIGH YIELD CORP	464288513		5/1/2009	11/22/2010	35,827	0	30,115	5,712					5,712											5,712		
1,576	ISHARES S&P GSCI COMMODITY I	464289107		2/11/2009	9/29/2011	46,672	0	49,920	12,309					12,309											12,309		
1,577	ISHARES S&P GSCI COMMODITY I	464289107		3/2/2009	9/29/2011	108,901	0	90,601	18,300					18,300											18,300		
1,578	ISHARES S&P GSCI COMMODITY I	464289107		5/1/2009	9/29/2011	1,221	0	1,257	-36					-36											-36		
1,579	J & J SNACK FOODS CORP	466032109		5/6/2011	6/22/2011	483	0	421	62					62											62		
1,580	J & J SNACK FOODS CORP	466032109		9/29/2010	9/30/2011	966	0	892	74					74											74		
1,581	J & J SNACK FOODS CORP	466032109		10/15/2010	9/30/2011	242	0	251	-9					-9											-9		
1,582	J & J SNACK FOODS CORP	466032109		5/6/2011	9/30/2011	242	0	209	33					33											33		
1,583	J & J SNACK FOODS CORP	466032109		9/27/2010	9/30/2011	242	0	2786	-282					-282											-282		
1,584	JACOBS ENGR GROUP INC	469814107		10/3/2008	11/12/2010	2,504	0	2,762	54					54											54		
1,585	JACOBS ENGR GROUP INC	469814107		5/1/2009	11/12/2010	626	0	572	96					96											96		
1,586	JACOBS ENGR GROUP INC	469814107		5/1/2009	6/22/2011	1,050	0	954	-64					-64											-64		
1,587	JACOBS ENGR GROUP INC	469814107		6/6/2011	6/22/2011	4,202	0	4,266	106					106											106		
1,588	JACOBS ENGR GROUP INC	469814107		7/8/2009	6/22/2011	840	0	734	106					106											106		
1,589	JACOBS ENGR GROUP INC	469814107		7/8/2009	9/30/2011	1,294	0	1,467	-173					-173											-173		
1,590	DUPONT FABROS TECHNOLOGY INC	26613Q106		5/2/2011	7/20/2011	132	0	123	9					9											9		
1,591	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/20/2010	7/20/2011	344	0	326	18					18											18		
1,592	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/20/2010	7/20/2011	26	0	24	2					2											2		
1,593	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/20/2010	9/30/2011	360	0	432	-72					-72											-72		
1,594	DUPONT FABROS TECHNOLOGY INC	26613Q106		12/2/2010	9/30/2011	200	0	227	-27					-27											-27		
1,595	DUPONT FABROS TECHNOLOGY INC	26613Q106		2/23/2011	9/30/2011	460	0	542	-82					-82											-82		
1,596	DUPONT FABROS TECHNOLOGY INC	26613Q106		8/17/2011	9/30/2011	840	0	946	-106					-106											-106		
1,597	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/21/2009	9/30/2011	140	0	115	25					25											25		
1,598	E M C CORP MASS	268648102		11/30/2010	4/27/2011	3,401	0	2,601	800					800											800		
1,599	EMC CORP	268648AM4		12/1/2010	5/23/2011	3,485	0	2,938	547					547											547		
1,600	EMC CORP	268648AM4		12/1/2010	10/3/2011	2,770	0	2,938	-168					-168											-168		
1,601	EMC CORP	268648AM4		10/13/2010	10/3/2011	2,770	0	2,790	-20					-20											-20		
1,602	EOG RESOURCES, INC	26875P101		12/14/2010	3/29/2011	3,268	0	2,563	705					705											705		
1,603	EOG RESOURCES, INC	26875P101		12/14/2010	6/22/2011	407	0	407	41					41											41		
1,604	EOG RESOURCES, INC	26875P101		9/21/2010	6/22/2011	4,578	0	4,008	570					570											570		
1,605	EOG RESOURCES, INC	26875P101		6/1/2011	6/22/2011	2,543	0	2,721	-178					-178											-178		
1,606	EOG RESOURCES, INC	26875P101		10/11/2010	6/22/2011	1,526	0	1,494	32					32											32		
1,607	SIMON PROPERTY GROUP INC	828806109		6/25/2010	5/23/2011	338	0	256	82					82											82		
1,608	SIMON PROPERTY GROUP INC	828806109		3/17/2010	5/23/2011	1,690	0	1,278	412					412											412		
1,609	SIMON PROPERTY GROUP INC	828806109		7/20/2011	8/17/2011	3,171	0	3,251	-80					-80											-80		
1,610	SIMON PROPERTY GROUP INC	828806109		3/17/2010	9/30/2011	223	0	85	32					32											32		
1,611	SIMON PROPERTY GROUP INC	828806109		7/22/2010	9/30/2011	334	0	252	82					82											82		
1,612	SIMON PROPERTY GROUP INC	828806109		10/17/2008	9/30/2011	11,019	0	6,695	4,324					4,324											4,324		
1,613	SIMON PROPERTY GROUP INC	828806109		12/27/2006	9/30/2011	894	0	1,114	-220					-220											-220		
1,614	SIMPSON MFG INC COM	829073105		4/21/2010	9/30/2011	635	0	1,428	-793					-793											-793		
1,615	SOCIETE GENERALE - ADR	83364L109		12/27/2006	4/28/2011	4,431	0	6,629	-2,198					-2,198											-2,198		
1,616	SONY CORPORATION - ADR	835699307		12/27/2006	4/28/2011	1,471	0	2,253	-782					-782											-782		
1,617	SONY CORPORATION - ADR	835699307		1/25/2011	4/5/2011	2,719	0	2,475	244					244											244		
1,618	SOUTHWESTERN ENERGY CO COM	845467109		10/19/2010	6/1/2011	10,204	0	8,360	1,844					1,844											1,844		
1,619	SOUTHWESTERN ENERGY CO COM	845467109		12/22/2010	6/1/2011	2,898	0	2,479	419					419											419		
1,620	SOUTHWESTERN ENERGY CO COM	845467109		8/16/2007	11/15/2010	4,431	0	4,201	230					230											230		
1,621	SOUTHWESTERN ENERGY CO COM	478160104		8/16/2007	12/13/2010	2,718	0	2,679	39					39											39		
1,622	JOHNSON & JOHNSON	478160104		6/25/2010	12/13/2010	5,251	0	5,021	230					230											230		
1,623	JOHNSON & JOHNSON	478160104		6/25/2010	12/13/2010	5,251	0	5,021	230					230											230		

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	Long Term CG Distributions Short Term CG Distributions	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		1,865	0													
	Kind(s) of Property Sold															
1,625	JOHNSON CONTROLS INC	478366107			8/6/2010	1/4/2011			2,773		2,037	736			0	359,676
1,626	JOHNSON CONTROLS INC	478366107			6/29/2010	1/4/2011			336		241	115			0	115
1,627	JOHNSON CONTROLS INC	478366107			6/29/2010	3/29/2011			1,048		669	379			0	379
1,628	JOHNSON CONTROLS INC	478366107			6/29/2010	4/5/2011			2,323		1,499	824			0	824
1,629	JOHNSON CONTROLS INC	478366107			9/8/2009	4/5/2011			41		25	16			0	16
1,630	JOHNSON CONTROLS INC	478366107			6/7/2011	6/22/2011			2,893		2,780	113			0	113
1,631	JOHNSON CONTROLS INC	478366107			9/8/2009	6/22/2011			1,798		1,159	639			0	639
1,632	JOHNSON CONTROLS INC	478366107			9/8/2009	7/12/2011			1,734		1,059	675			0	675
1,633	JOHNSON CONTROLS INC	478366107			8/1/2011	9/30/2011			1,505		2,086	-581			0	-581
1,634	JOHNSON CONTROLS INC	478366107			9/8/2009	9/30/2011			242		227	15			0	15
1,635	JONES LANG LASALLE INC	48020Q107			12/12/2008	2/2/2011			1,964		518	1,446			0	1,446
1,636	JONES LANG LASALLE INC	48020Q107			12/12/2008	4/27/2011			2,052		544	1,508			0	1,508
1,637	JONES LANG LASALLE INC	48020Q107			3/5/2009	4/27/2011			2,052		367	1,685			0	1,685
1,638	JONES LANG LASALLE INC	48020Q107			3/5/2009	5/24/2011			2,658		507	2,151			0	2,151
1,639	JUNIPER NETWORKS INC	48203R104			2/24/2011	6/22/2011			1,516		2,172	-656			0	-656
1,640	JUNIPER NETWORKS INC	48203R104			6/7/2011	6/22/2011			2,645		2,854	-209			0	-209
1,641	JUNIPER NETWORKS INC	48203R104			5/21/2010	9/30/2011			864		864	0			0	0
1,642	JUNIPER NETWORKS INC	48203R104			6/7/2011	9/30/2011			306		576	-270			0	-270
1,643	JUNIPER NETWORKS INC	48203R104			2/24/2011	9/30/2011			917		2,264	-1,347			0	-1,347
1,644	JUNIPER NETWORKS INC	48203R104			1/26/2010	9/30/2011			522		522	0			0	0
1,645	KLA-TENCOR CORP COM	482480100			7/26/2011	10/28/2011			3,393		3,177	216			0	216
1,646	KILROY REALTY CORP COM	49427F108			10/17/2008	12/2/2010			339		322	17			0	17
1,647	KILROY REALTY CORP COM	49427F108			10/17/2008	12/28/2010			440		386	54			0	54
1,648	KILROY REALTY CORP COM	49427F108			10/17/2008	1/31/2011			77		67	10			0	10
1,649	KILROY REALTY CORP COM	49427F108			2/23/2011	3/21/2011			114		113	1			0	1
1,650	KILROY REALTY CORP COM	49427F108			5/2/2011	7/20/2011			857		875	-18			0	-18
1,651	KILROY REALTY CORP COM	49427F108			5/23/2011	7/20/2011			367		355	12			0	12
1,652	KILROY REALTY CORP COM	49427F108			2/23/2011	9/30/2011			128		151	-23			0	-23
1,653	KILROY REALTY CORP COM	49427F108			5/23/2011	9/30/2011			64		79	-15			0	-15
1,654	KILROY REALTY CORP COM	49427F108			5/2/2011	9/30/2011			670		749	-79			0	-79
1,655	KILROY REALTY CORP COM	49427F108			10/17/2008	9/30/2011			1,691		1,709	-18			0	-18
1,656	KINDER MORGAN INC/DELAWARE	49456B101			2/16/2011	6/22/2011			2,578		2,784	-106			0	-106
1,657	KINDER MORGAN INC/DELAWARE	49456B101			2/16/2011	9/12/2011			1,593		1,593	0			0	0
1,658	KINDER MORGAN INC/DELAWARE	49456B101			2/16/2011	9/30/2011			1,434		1,712	-278			0	-278
1,659	KIRBY CORP	497266106			6/27/2007	3/21/2011			2,251		1,497	754			0	754
1,660	KIRBY CORP	497266106			6/27/2007	6/22/2011			3,089		2,058	1,031			0	1,031
1,661	KIRBY CORP	497266106			6/27/2007	9/30/2011			1,089		748	321			0	321
1,662	JACOBS ENGR GROUP INC	469814107			11/20/2009	9/30/2011			162		181	-19			0	-19
1,663	SHAW GROUP INC COM	820280105			10/22/2010	10/14/2011			969		1,216	-247			0	-247
1,664	SHAW GROUP INC COM	820280105			6/29/2010	10/14/2011			84		140	-56			0	-56
1,665	SHAW GROUP INC COM	820280105			9/27/2010	10/14/2011			126		204	-78			0	-78
1,666	SHAW GROUP INC COM	820280105			10/22/2010	10/14/2011			316		482	-166			0	-166
1,667	SHIN-ETSU CHEMICAL CO ADR	824551105			1/18/2011	9/30/2011			1,635		1,962	-327			0	-327
1,668	SIEMENS AG - ADR	826197501			12/21/2006	9/30/2011			2,265		2,431	-166			0	-166
1,669	SIMON PROPERTY GROUP INC	828806109			4/23/2010	12/2/2010			304		268	36			0	36
1,670	SIMON PROPERTY GROUP INC	828806109			9/29/2010	12/2/2010			304		279	25			0	25
1,671	SIMON PROPERTY GROUP INC	828806109			6/25/2010	12/2/2010			1,014		850	164			0	164
1,672	SIMON PROPERTY GROUP INC	828806109			1/31/2011	2/23/2011			749		711	38			0	38
1,673	SIMON PROPERTY GROUP INC	828806109			12/28/2010	2/23/2011			1,712		1,590	122			0	122
1,674	SIMON PROPERTY GROUP INC	828806109			12/28/2010	5/2/2011			461		398	63			0	63
1,675	SIMON PROPERTY GROUP INC	828806109			3/21/2011	5/2/2011			806		741	65			0	65
1,676	DOW CHEMICAL CO	260543103			5/11/2009	8/4/2011			5,280		2,979	2,301			0	2,301
1,677	DOW CHEMICAL CO	260543103			7/26/2011	9/27/2011			4,435		5,117	-682			0	-682
1,678	DOW CHEMICAL CO	260543103			7/26/2011	9/30/2011			1,492		2,359	-867			0	-867
1,679	DRIL-QUIP INC COM	262037104			5/28/2010	11/3/2010			696		494	202			0	202
1,680	DRIL-QUIP INC COM	262037104			8/27/2009	6/22/2011			1,311		854	457			0	457
1,681	DRIL-QUIP INC COM	262037104			11/5/2008	6/22/2011			655		254	401			0	401
1,682	DRIL-QUIP INC COM	262037104			11/5/2008	9/30/2011			1,901		891	1,010			0	1,010

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	1,865												
	Short Term CG Distributions	0												
1,683	DRIL-QUIP INC COM	262037104		12/10/2008	9/30/2011		272	0	102	170			0	359,676
1,684	DUPONT FABROS TECHNOLOGY INC	26613Q106		9/29/2010	12/28/2010		168	0	201	-33			0	-33
1,685	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/20/2010	12/28/2010		21	0	24	-3			0	-3
1,686	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/20/2010	1/31/2011		451	0	480	-29			0	-29
1,687	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/20/2010	3/21/2011		168	0	175	-7			0	-7
1,688	DUPONT FABROS TECHNOLOGY INC	26613Q106		10/20/2010	5/23/2011		320	0	320	0			0	0
1,689	DUPONT FABROS TECHNOLOGY INC	26613Q106		5/2/2011	5/23/2011		49	0	49	0			0	0
1,690	SOUTHWESTERN ENERGY CO COM	845467109		1/4/2011	6/1/2011		2,352	0	2,099	253			0	253
1,691	SOUTHWESTERN ENERGY CO COM	845467109		2/11/2011	6/1/2011		3,443	0	3,017	426			0	426
1,692	SOUTHWESTERN ENERGY CO COM	845467109		3/5/2010	6/22/2011		2,551	0	2,520	31			0	31
1,693	SOUTHWESTERN ENERGY CO COM	845467109		7/17/2009	6/22/2011		3,189	0	3,040	149			0	149
1,694	SOUTHWESTERN ENERGY CO COM	845467109		7/17/2009	7/20/2011		2,632	0	2,229	403			0	403
1,695	SOUTHWESTERN ENERGY CO COM	845467109		7/29/2009	7/20/2011		957	0	800	157			0	157
1,696	SOUTHWESTERN ENERGY CO COM	845467109		7/29/2009	7/27/2011		1,909	0	1,600	309			0	309
1,697	AAON INC	000360206		12/13/2010	6/22/2011		1,320	0	1,157	163			0	163
1,698	AAON INC	000360206		5/5/2010	6/22/2011		440	0	302	138			0	138
1,699	AAON INC	000360206		5/5/2010	9/30/2011		160	0	151	9			0	9
1,700	AAON INC	000360206		9/1/2010	9/30/2011		321	0	300	21			0	21
1,701	ABB LTD - ADR	000375204		4/5/2007	4/26/2011		4,335	0	3,060	1,275			0	1,275
1,702	ABB LTD - ADR	000375204		4/5/2007	9/30/2011		1,551	0	1,620	-69			0	-69
1,703	AFLAC INC	001055102		8/26/2009	3/1/2011		2,395	0	1,683	712			0	712
1,704	AFLAC INC	001055102		5/11/2009	3/1/2011		1,168	0	714	454			0	454
1,705	AMB PPTY CORP	001637109		10/17/2008	12/2/2010		722	0	630	92			0	92
1,706	AMG CAP TR 1	00169X203		12/1/2010	10/3/2011		697	0	844	-147			0	-147
1,707	AMG CAP TR 1	00169X203		2/18/2009	10/3/2011		1,763	0	989	774			0	774
1,708	AMR CORP	001765BC9		12/1/2010	7/22/2011		902	0	1,210	-308			0	-308
1,709	AMR CORP	001765BC9		9/23/2010	7/22/2011		902	0	976	-74			0	-74
1,710	AMR CORP	001765BC9		9/23/2010	10/3/2011		790	0	1,953	-1,163			0	-1,163
1,711	AARON RENTS INC-CL A	002535300		8/1/2007	5/19/2011		2,466	0	1,395	1,071			0	1,071
1,712	AARON RENTS INC-CL A	002535300		8/1/2007	6/22/2011		305	0	170	135			0	135
1,713	AARON RENTS INC-CL A	002535300		12/26/2007	6/22/2011		942	0	445	497			0	497
1,714	AARON'S INC	002535300		12/26/2007	9/30/2011		1,393	0	720	673			0	673
1,715	AIG PEP IV (NOVEMBER 2006 CLOSE)	002995116		11/16/2006	12/22/2010		11,483	0	10,507	976			0	976
1,716	AIG PEP IV (NOVEMBER 2006 CLOSE)	002995116		11/16/2006	3/14/2011		35,862	0	32,815	3,047			0	3,047
1,717	AIG PEP IV (NOVEMBER 2006 CLOSE)	002995116		11/16/2006	4/8/2011		907	0	3,920	0			0	0
1,718	ACTUANT CORP-CL A	00508X203		4/19/2011	6/22/2011		100	0	944	-37			0	-37
1,719	ACTUANT CORP-CL A	00508X203		4/19/2011	9/30/2011		702	0	913	-211			0	-211
1,720	ACTUANT CORP-CL A	00508X203		5/14/2010	6/22/2011		1,111	0	868	243			0	243
1,721	ACUTY BRANDS (HOLDING CO) INC RR00508Y102	000508Y102		3/29/2010	6/22/2011		556	0	420	136			0	136
1,722	ACUTY BRANDS (HOLDING CO) INC RR00508Y102	000508Y102		3/29/2010	9/30/2011		366	0	420	-54			0	-54
1,723	ACUTY BRANDS (HOLDING CO) INC RR00508Y102	000508Y102		12/27/2006	4/27/2011		926	0	1,073	-147			0	-147
1,724	ADVISORY BRD CO	00762W107		12/27/2006	6/22/2011		1,084	0	1,073	-9			0	-9
1,725	ADVISORY BRD CO	00762W107		5/7/2008	6/22/2011		798	0	720	78			0	78
1,726	ADVISORY BRD CO	00762W107		5/7/2008	9/26/2011		933	0	720	213			0	213
1,727	ADVISORY BRD CO	00762W107		7/10/2008	9/26/2011		311	0	194	117			0	117
1,728	ADVISORY BRD CO	00762W107		7/10/2008	9/30/2011		1,284	0	778	506			0	506
1,729	ADVISORY BRD CO	00762W107		12/21/2009	10/3/2011		1,375	0	1,290	85			0	85
1,730	WESCO INTERNATIONAL 6 000% 9/15/2010	957090103		1/14/2010	6/22/2011		975	0	1,169	-194			0	-194
1,731	WESTAMERICA BANCORPORATION	957090103		2/22/2011	9/30/2011		1,168	0	1,539	-371			0	-371
1,732	WESTAMERICA BANCORPORATION	957090103		10/9/2008	6/21/2011		91,990	0	53,625	38,365			0	38,365
1,733	WESTERN ASSET MGD HI INCM FCOM	957661107		10/13/2008	6/21/2011		6,133	0	5,132	1,001			0	1,001
1,734	WESTERN ASSET MGD HI INCM FCOM	957661107		3/31/2010	6/22/2011		3,652	0	3,468	184			0	184
1,735	WESTERN UNION CO/THE	959802109		3/31/2010	6/22/2011		3,751	0	3,228	523			0	523
1,736	WESTERN UNION CO/THE	959802109		3/31/2010	9/30/2011		2,702	0	2,973	-271			0	-271
1,737	WEYERHAEUSER CO	962166104		12/16/2009	1/25/2011		777	0	1,511	-734			0	-734
1,738	WEYERHAEUSER CO	962166104		1/6/2010	1/25/2011		366	0	717	-351			0	-351
1,739	WEYERHAEUSER CO	962166104		5/10/2010	1/25/2011		1,161	0	2,391	-1,230			0	-1,230

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		Amount		Totals		6,711,319		0		6,351,643		359,676		0		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj Basis		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
		1,865		0																				359,676	
	Long Term CG Distributions																								
	Short Term CG Distributions																								
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses											
1,741		WEYERHAEUSER CO	962166104		5/21/2010	1/25/2011	920	0	1,707	-787			0	-787											
1,742		WEYERHAEUSER CO	962166104		1/22/2010	1/26/2011	1,342	0	2,476	-1,134			0	-1,134											
1,743		WEYERHAEUSER CO	962166104		5/21/2010	1/26/2011	540	0	1,008	-468			0	-468											
1,744		WEYERHAEUSER CO	962166104		11/30/2009	1/26/2011	1,393	0	2,356	-963			0	-963											
1,745		WEYERHAEUSER CO	962166104		11/30/2009	2/16/2011	3,112	0	4,762	-1,650			0	-1,650											
1,746		BROADRIDGE FINANCIAL SOLUTIONS	11133T103		10/20/2010	9/30/2011	3,070	0	3,216	-146			0	-146											
1,747		BROOKFIELD ASSET MANAGE-CL A	112585104		12/27/2006	6/22/2011	12,381	0	11,963	418			0	418											
1,748		BROOKFIELD ASSET MANAGE-CL A	112585104		12/27/2006	9/30/2011	1,938	0	2,204	-266			0	-266											
1,749		BROOKFIELD ASSET MANAGE-CL A	112585104		8/16/2007	9/30/2011	2,631	0	2,844	-213			0	-213											
1,750		BROOKFIELD RESIDENTIAL PROPE	11283W104		6/16/2011	7/20/2011	122	0	133	-11			0	-11											
1,751		BROOKFIELD RESIDENTIAL PROPE	11283W104		6/16/2011	7/20/2011	136	0	149	-13			0	-13											
1,752		BROOKFIELD RESIDENTIAL PROPE	11283W104		6/16/2011	7/20/2011	12	0	13	-1			0	-1											
1,753		BROOKFIELD PPTYS CORP	112900105		10/20/2010	12/28/2010	69	0	69	0			0	0											
1,754		BROOKFIELD PPTYS CORP	112900105		1/31/2011	3/21/2011	51	0	51	0			0	0											
1,755		BROOKFIELD PPTYS CORP	112900105		1/31/2011	5/2/2011	60	0	53	7			0	7											
1,756		BROOKFIELD PPTYS CORP	112900105		1/31/2011	5/2/2011	60	0	53	7			0	7											
1,757		BROOKFIELD PPTYS CORP	112900105		10/20/2010	5/2/2011	339	0	296	43			0	43											
1,758		BROOKFIELD OFFICE PROPERTIES INC	112900105		5/23/2011	9/30/2011	70	0	95	-25			0	-25											
1,759		BROOKFIELD OFFICE PROPERTIES INC	112900105		7/20/2011	9/30/2011	42	0	58	-16			0	-16											
1,760		BROOKFIELD OFFICE PROPERTIES INC	112900105		10/20/2010	9/30/2011	766	0	858	-92			0	-92											
1,761		BROWN & BROWN INC	115236101		4/30/2007	1/4/2011	4,186	0	4,543	-357			0	-357											
1,762		BROWN & BROWN INC	115236101		4/30/2007	6/22/2011	2,969	0	2,985	-16			0	-16											
1,763		BROWN & BROWN INC	115236101		1/24/2008	6/22/2011	2,840	0	2,367	473			0	473											
1,764		BROWN & BROWN INC	115236101		1/24/2008	9/30/2011	720	0	861	-141			0	-141											
1,765		BROWN & BROWN INC	115236101		2/28/2008	9/30/2011	1,169	0	1,171	-2			0	-2											
1,766		BROWN FORMAN CORP CL B	115637209		1/23/2008	6/22/2011	3,689	0	2,544	1,145			0	1,145											
1,767		BROWN FORMAN CORP CL B	115637209		10/27/2008	6/22/2011	1,107	0	651	456			0	456											
1,768		BROWN FORMAN CORP CL B	115637209		10/27/2008	9/30/2011	2,117	0	1,302	815			0	815											
1,769		BURBERRY GROUP PLC-SPON ADR	12082W204		8/17/2011	9/30/2011	1,090	0	1,348	-258			0	-258											
1,770		CBS CORP NEW	124857202		12/8/2010	3/25/2011	2,421	0	1,746	675			0	675											
1,771		CBS CORP NEW	124857202		12/8/2010	6/3/2011	2,009	0	1,332	677			0	677											
1,772		CBS CORP NEW	124857202		12/13/2010	6/3/2011	1,140	0	754	386			0	386											
1,773		CBS CORP NEW	124857202		12/13/2010	8/3/2011	2,147	0	1,455	692			0	692											
1,774		CBS CORP NEW	124857202		11/17/2009	8/3/2011	1,219	0	633	586			0	586											
1,775		CBS CORP NEW	124857202		11/17/2009	8/5/2011	3,858	0	2,285	1,573			0	1,573											
1,776		CME GROUP INC	12572Q105		10/20/2009	6/22/2011	1,412	0	1,580	-168			0	-168											
1,777		CME GROUP INC	12572Q105		10/29/2009	6/22/2011	1,412	0	1,568	-156			0	-156											
1,778		CME GROUP INC	12572Q105		12/16/2009	6/22/2011	1,412	0	1,657	-245			0	-245											
1,779		CME GROUP INC	12572Q105		1/22/2010	6/22/2011	1,412	0	1,554	-142			0	-142											
1,780		CME GROUP INC	12572Q105		1/22/2010	7/12/2011	870	0	933	-63			0	-63											
1,781		CME GROUP INC	12572Q105		2/17/2011	7/12/2011	580	0	605	-25			0	-25											
1,782		CME GROUP INC	12572Q105		2/17/2011	7/19/2011	2,312	0	2,418	-106			0	-106											
1,783		CME GROUP INC	12572Q105		2/17/2011	9/30/2011	1,986	0	2,418	-432			0	-432											
1,784		CME GROUP INC	12572Q105		10/13/2009	9/30/2011	496	0	603	-107			0	-107											
1,785		CME GROUP INC	12572Q105		10/13/2009	10/14/2011	1,552	0	1,810	-258			0	-258											
1,786		CNOOC - CHINA NATIONAL OFFSHOR -	126132109		11/4/2009	11/30/2010	1,952	0	1,382	570			0	570											
1,787		FNMA POOL #890277 6 000% 9/01/39	31410L CN0		5/6/2011	8/25/2011	421	0	462	-41			0	-41											
1,788		FNMA POOL #890277 6 000% 9/01/39	31410L CN0		4/19/2011	8/25/2011	620	0	679	-59			0	-59											
1,789		FNMA POOL #890277 6 000% 9/01/39	31410L CN0		5/6/2011	8/29/2011	12,512	0	12,453	59			0	59											
1,790		FNMA POOL #890277 6 000% 9/01/39	31410L CN0		4/19/2011	8/29/2011	18,422	0	18,297	125			0	125											
1,791		FNMA POOL #890277 6 000% 9/01/39	31410L CN0		3/29/2011	8/29/2011	6,008	0	5,927	81			0	81											
1,792		FNMA POOL #890277 6 000% 9/01/39	31410L CN0		3/29/2011	9/25/2011	956	0	1,039	-83			0	-83											
1,793		FNMA POOL #890277 6 000% 9/01/39	31410L CN0		3/29/2011	10/25/2011	1,122	0	1,220	-98			0	-98											
1,794		FNMA POOL #890326 5 500% 4/01/41	31410L D74		7/13/2011	8/25/2011	1,441	0	1,565	-124			0	-124											
1,795		FNMA POOL #890326 5 500% 4/01/41	31410L D74		7/13/2011	9/25/2011	1,578	0	1,715	-137			0	-137											
1,796		FNMA POOL #890326 5 500% 4/01/41	31410L D74		7/13/2011	9/27/2011	37,356	0	37,445	-89			0	-89											
1,797		FNMA POOL #890326 5 500% 4/01/41	31410L D74		7/13/2011	10/25/2011	849	0	922	-73			0	-73											
1,798		FNMA POOL #929018 6 000% 12/01/37	31412MDX3		11/5/2010	12/25/2010	629	0	687	-58			0	-58											

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	1,865												
1,799	FNMA POOL #929018 6.000% 12/01/37 31412MDX3			11/5/2010	1/25/2011		975	0	1,065	-90			0	359,676
1,800	FNMA POOL #929018 6.000% 12/01/37 31412MDX3			11/5/2010	2/25/2011		851	0	930	-79			0	-79
1,801	FNMA POOL #929018 6.000% 12/01/37 31412MDX3			11/5/2010	3/17/2011		318	0	318	0			0	0
1,802	FNMA POOL #929018 6.000% 12/01/37 31412MDX3			11/5/2010	3/17/2011		25,106	0	25,135	-29			0	-29
1,803	FNMA POOL #929018 6.000% 12/01/37 31412MDX3			11/5/2010	3/25/2011		291	0	291	-27			0	-27
1,804	FNMA POOL #946624 6.000% 9/01/37 31413JD50			10/8/2010	11/25/2010		913	0	989	-76			0	-76
1,805	FNMA POOL #946624 6.000% 9/01/37 31413JD50			10/8/2010	12/25/2010		805	0	873	-68			0	-68
1,806	FNMA POOL #946624 6.000% 9/01/37 31413JD50			10/8/2010	1/25/2011		815	0	883	-68			0	-68
1,807	FNMA POOL #946624 6.000% 9/01/37 31413JD50			10/8/2010	2/25/2011		1,001	0	1,085	-84			0	-84
1,808	FNMA POOL #946624 6.000% 9/01/37 31413JD50			10/8/2010	3/17/2011		29,295	0	29,081	214			0	214
1,809	FNMA POOL #946624 6.000% 9/01/37 31413JD50			10/8/2010	3/25/2011		533	0	577	-44			0	-44
1,810	FNMA POOL #946811 6.000% 9/01/37 31413JKY9			10/7/2010	11/25/2010		1,150	0	1,244	-94			0	-94
1,811	FNMA POOL #946811 6.000% 9/01/37 31413JKY9			10/7/2010	12/25/2010		821	0	888	-67			0	-67
1,812	FNMA POOL #946811 6.000% 9/01/37 31413JKY9			10/7/2010	1/25/2011		1,130	0	1,222	-92			0	-92
1,813	FNMA POOL #946811 6.000% 9/01/37 31413JKY9			10/7/2010	2/25/2011		898	0	972	-74			0	-74
1,814	FNMA POOL #946811 6.000% 9/01/37 31413JKY9			10/7/2010	3/25/2011		1,344	0	1,453	-109			0	-109
1,815	FNMA POOL #946811 6.000% 9/01/37 31413JKY9			10/7/2010	3/29/2011		29,567	0	29,452	115			0	115
1,816	FNMA POOL #947052 6.000% 10/01/37 31413JTH7			10/7/2010	11/25/2010		392	0	423	-31			0	-31
1,817	FNMA POOL #947052 6.000% 10/01/37 31413JTH7			10/7/2010	12/25/2010		467	0	505	-38			0	-38
1,818	FNMA POOL #947052 6.000% 10/01/37 31413JTH7			10/7/2010	1/25/2011		303	0	327	-24			0	-24
1,819	FNMA POOL #947052 6.000% 10/01/37 31413JTH7			10/7/2010	2/25/2011		331	0	357	-26			0	-26
1,820	FNMA POOL #947052 6.000% 10/01/37 31413JTH7			10/7/2010	3/17/2011		13,320	0	13,192	128			0	128
1,821	FNMA POOL #947052 6.000% 10/01/37 31413JTH7			10/7/2010	3/25/2011		312	0	337	-25			0	-25
1,822	FNMA POOL #952459 6.000% 9/01/37 31413QTQ1			10/12/2010	11/12/2010		11,752	0	11,713	39			0	39
1,823	FNMA POOL #952459 6.000% 9/01/37 31413QTQ1			10/12/2010	11/25/2010		580	0	607	-47			0	-47
1,824	FNMA POOL #954877 6.000% 11/01/37 31413JW3			4/6/2010	10/25/2011		3,510	0	3,796	-286			0	-286
1,825	NETFLIX COM INC	64110L106		9/27/2011	10/25/2011		2,060	0	2,457	-1,312			0	-1,312
1,826	NETFLIX COM INC	64110L106		9/27/2011	10/25/2011		2,060	0	3,637	-1,577			0	-1,577
1,827	NETFLIX COM INC	64110L106		9/28/2009	6/7/2011		5,133	0	5,467	-334			0	-334
1,828	NEWELL RUBBERMAID INC	651229106		7/7/2010	3/23/2011		1,175	0	1,297	679			0	679
1,829	NEWFIELD EXPL CO COM	651290108		10/6/2009	4/5/2011		1,444	0	1,849	566			0	566
1,830	NEWFIELD EXPL CO COM	651290108		10/6/2009	4/28/2011		2,796	0	1,849	947			0	947
1,831	NEWFIELD EXPL CO COM	651290108		10/6/2009	5/4/2011		2,057	0	1,433	624			0	624
1,832	NEWFIELD EXPL CO COM	651290108		10/6/2009	8/6/2011		2,538	0	2,219	319			0	319
1,833	NEWFIELD EXPL CO COM	651290108		10/6/2009	8/22/2011		2,374	0	2,404	-30			0	-30
1,834	NEWFIELD EXPL CO COM	651290108		10/28/2010	10/3/2011		1,475	0	1,413	62			0	62
1,835	NEWMONT MINING CORP 1.250% 7/15/651639AH9			10/2/2010	10/3/2011		890	0	1,081	-191			0	-191
1,836	NEWMONT MINING CORP 1.250% 7/15/651639AH9			10/13/2010	4/15/2011		4,314	0	4,324	-10			0	-10
1,837	NEXTERA ENERGY INC	65339F101		2/28/2007	9/30/2011		1,210	0	989	221			0	221
1,838	NIDEK - ADR	654080109		4/8/2011	6/23/2011		5,296	0	5,026	270			0	270
1,839	NIDEK - ADR	654080109		10/9/2008	7/1/2011		1,444	0	2,225	-1,081			0	-1,081
1,840	NIDEK - ADR	654080109		10/9/2008	7/1/2011		1,444	0	2,225	-1,081			0	-1,081
1,841	NINTENDO CO. LTD - ADR	654445303		2/28/2007	9/30/2011		1,210	0	989	221			0	221
1,842	NINTENDO CO. LTD - ADR	654445303		10/9/2008	7/1/2011		3,592	0	6,898	-3,306			0	-3,306
1,843	NOBLE ENERGY INC	655044105		2/28/2011	6/22/2011		4,302	0	4,593	-291			0	-291
1,844	NOBLE ENERGY INC	655044105		8/31/2010	7/26/2011		1,558	0	1,125	433			0	433
1,845	NOBLE ENERGY INC	655044105		8/17/2010	7/26/2011		292	0	210	82			0	82
1,846	NOBLE ENERGY INC	655044105		8/17/2010	9/30/2011		1,446	0	1,399	47			0	47
1,847	NOMURA HOLDINGS, INC - ADR	65535H208		7/2/2009	3/31/2011		2,964	0	4,844	-1,880			0	-1,880
1,848	NORTHERN TRUST CORP	655859104		6/1/2011	6/22/2011		5,103	0	5,244	-141			0	-141
1,849	NORTHERN TRUST CORP	655859104		6/1/2011	9/30/2011		1,761	0	2,384	-623			0	-623
1,850	NOVARTIS AG - ADR	66987V109		12/27/2006	8/30/2011		569	0	579	-10			0	-10
1,851	NOVARTIS AG - ADR	66987V109		12/27/2006	9/13/2011		3,306	0	3,475	-169			0	-169
1,852	NOVARTIS AG - ADR	66987V109		12/27/2006	9/30/2011		1,964	0	2,027	-63			0	-63
1,853	NOVARTIS AG - ADR	66987V109		9/28/2011	9/30/2011		1,400	0	1,400	0			0	0
1,854	NOVARTIS AG - ADR	66987V109		10/19/2011	10/26/2011		1,419	0	1,419	0			0	0
1,855	NOVARTIS AG - ADR	66987V109		10/19/2011	10/27/2011		880	0	854	26			0	26
1,856	NOVARTIS AG - ADR	66987V109		9/28/2011	10/27/2011		939	0	898	41			0	41

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Date	How	Date	Gross	Depreciation	Cost or Other	Gain or	F M V	Adjusted Basis	Excess of FMV	Gains Minus Excess
			1,865	0					6,711,319	0	6,351,643	359,676				359,676
	Kind(s) of Property Sold	CUSIP #														
1,857	NUANCE COMMUNICATION 2 750% 8/1	67020YAB6			10/3/2011	12/1/2010	Acquired	10/3/2011	1,244	0	1,169	75			0	
1,858	NVIDIA CORP	67066G104			9/30/2011	2/17/2011		9/30/2011	3,494	0	5,415	-1,921			0	-1,921
1,859	NVIDIA CORP	67066G104			9/30/2011	2/17/2011		9/30/2011	2,238	0	3,196	-958			0	-958
1,860	PF D NUVASIVE INC SR- 2 250% 3/15/13	670704AB1			12/15/2010	3/8/2010		12/15/2010	1,866	0	2,321	-435			0	-435
1,861	PF D NUVASIVE INC SR- 2 250% 3/15/13	670704AB1			12/15/2010	12/1/2010		12/15/2010	943	0	955	-12			0	-12
1,862	OCCIDENTAL PETE CORP	674599105			1/4/2011	4/6/2010		1/4/2011	2,691	0	2,466	225			0	225
1,863	OCCIDENTAL PETE CORP	674599105			1/25/2011	5/27/2010		1/25/2011	1,546	0	1,310	236			0	236
1,864	OCCIDENTAL PETE CORP	674599105			1/25/2011	8/13/2009		1/25/2011	1,836	0	1,332	504			0	504
1,865	NETFLIX COM INC	64110L106			8/8/2011	6/24/2010		8/8/2011	451	0	165	286			0	286
1,866	WEYERHAEUSER CO	962166104			2/16/2011	4/24/2010		2/16/2011	283	0	430	-147			0	-147
1,867	WEYERHAEUSER CO	962166104			2/17/2011	6/24/2010		2/17/2011	927	0	1,408	-481			0	-481
1,868	WEYERHAEUSER CO	962166104			2/17/2011	12/9/2010		2/17/2011	2,119	0	1,472	647			0	647
1,869	WEYERHAEUSER CO	962166104			2/17/2011	7/21/2010		2/17/2011	1,823	0	1,136	687			0	687
1,870	WEYERHAEUSER CO	962166104			6/22/2011	7/21/2010		6/22/2011	1,139	0	832	307			0	307
1,871	WEYERHAEUSER CO	962166104			6/22/2011	6/7/2011		6/22/2011	2,712	0	2,724	-12			0	-12
1,872	WEYERHAEUSER CO	962166104			6/22/2011	9/2/2010		6/22/2011	810	0	584	226			0	226
1,873	WEYERHAEUSER CO	962166104			9/30/2011	8/4/2011		9/30/2011	2,028	0	2,241	-213			0	-213
1,874	WEYERHAEUSER CO	962166104			9/30/2011	8/17/2011		9/30/2011	157	0	170	-13			0	-13
1,875	WEYERHAEUSER CO	962166104			9/30/2011	9/2/2010		9/30/2011	173	0	168	5			0	5
1,876	WOLTERS KLUWER NV - ADR	977874205			2/25/2011	12/27/2006		2/25/2011	4,921	0	6,181	-1,260			0	-1,260
1,877	WOLTERS KLUWER NV - ADR	977874205			2/28/2011	12/27/2006		2/28/2011	471	0	575	-104			0	-104
1,878	WOLTERS KLUWER NV - ADR	977874205			2/28/2011	7/30/2009		2/28/2011	2,122	0	1,721	401			0	401
1,879	WOLVERINE WORLD WIDE INC COM	978097103			6/22/2011	7/9/2010		6/22/2011	404	0	261	143			0	143
1,880	WOLVERINE WORLD WIDE INC COM	978097103			6/22/2011	7/12/2010		6/22/2011	404	0	263	141			0	141
1,881	WOLVERINE WORLD WIDE INC COM	978097103			6/22/2011	12/17/2007		6/22/2011	1,211	0	765	446			0	446
1,882	WOLVERINE WORLD WIDE INC COM	978097103			9/30/2011	12/17/2007		9/30/2011	1,038	0	765	273			0	273
1,883	WOLVERINE WORLD WIDE INC COM	978097103			9/30/2011	1/25/2008		9/30/2011	173	0	108	65			0	65
1,884	WRIGHT EXPRESS CORP	98233Q105			9/30/2011	8/2/2011		9/30/2011	574	0	727	-153			0	-153
1,885	XSTRATA PLC ADR	98418K105			9/30/2011	3/3/2010		9/30/2011	964	0	1,334	-370			0	-370
1,886	YOUNG INNOVATIONS INCORPORATED	987520103			9/30/2011	12/27/2006		9/30/2011	999	0	1,166	-167			0	-167
1,887	YOUNG INNOVATIONS INCORPORATED	987520103			9/30/2011	12/27/2006		9/30/2011	997	0	1,166	-169			0	-169
1,888	YUM BRANDS INC	988498101			4/12/2011	10/27/2008		4/12/2011	4,812	0	4,728	84			0	84
1,889	YUM BRANDS INC	988498101			6/22/2011	10/27/2008		6/22/2011	4,952	0	2,350	2,602			0	2,602
1,890	YUM BRANDS INC	988498101			7/13/2011	10/27/2008		7/13/2011	1,117	0	522	595			0	595
1,891	YUM BRANDS INC	988498101			7/13/2011	11/21/2008		7/13/2011	5,862	0	2,418	3,444			0	3,444
1,892	ZURICH FINANCIAL SERVICES - ADR	98982M107			8/30/2011	12/27/2006		8/30/2011	752	0	943	-191			0	-191
1,893	ZURICH FINANCIAL SERVICES - ADR	98982M107			9/30/2011	12/27/2006		9/30/2011	1,474	0	1,886	-412			0	-412
1,894	ARCH CAPITAL GROUP LTD	G0450A105			6/22/2011	2/18/2010		6/22/2011	2,929	0	2,160	769			0	769
1,895	ARCH CAPITAL GROUP LTD	G0450A105			6/22/2011	3/17/2010		6/22/2011	1,952	0	1,516	436			0	436
1,896	ARCH CAPITAL GROUP LTD	G0450A105			6/22/2011	1/4/2010		6/22/2011	2,603	0	1,920	683			0	683
1,897	ARCH CAPITAL GROUP LTD	G0450A105			8/8/2011	1/4/2010		8/8/2011	2,028	0	1,560	468			0	468
1,898	ARCH CAPITAL GROUP LTD	G0450A105			9/30/2011	1/4/2010		9/30/2011	2,627	0	1,920	707			0	707
1,899	EVEREST RE GROUP LTD	G3223R108			10/21/2011	4/24/2008		10/21/2011	418	0	457	-39			0	-39
1,900	EVEREST RE GROUP LTD	G3223R108			10/21/2011	1/20/2009		10/21/2011	251	0	210	41			0	41
1,901	INVESTCO LIMITED	G491BT108			3/25/2011	7/22/2008		3/25/2011	1,499	0	1,365	134			0	134
1,902	CNOOC - CHINA NATIONAL OFFSHOR	126132109			11/30/2010	9/21/2009		11/30/2010	434	0	277	157			0	157
1,903	CNOOC - CHINA NATIONAL OFFSHOR	126132109			9/30/2011	9/21/2009		9/30/2011	809	0	692	117			0	117
1,904	CVS/CAREMARK CORPORATION	126650100			10/6/2011	3/3/2010		10/6/2011	5,525	0	5,734	-209			0	-209
1,905	CVS/CAREMARK CORPORATION	126650100			10/6/2011	5/7/2010		10/6/2011	3,315	0	3,465	-150			0	-150
1,906	CALPINE CORP/NEW	131347304			3/15/2011	1/4/2011		3/15/2011	2,801	0	2,542	259			0	259
1,907	CALPINE CORP/NEW	131347304			3/15/2011	9/23/2010		3/15/2011	437	0	363	74			0	74
1,908	CALPINE CORP/NEW	131347304			3/18/2011	9/23/2010		3/18/2011	2,640	0	2,278	362			0	362
1,909	CALPINE CORP/NEW	131347304			3/29/2011	9/23/2010		3/29/2011	399	0	313	86			0	86
1,910	CALPINE CORP/NEW	131347304			6/7/2011	9/23/2010		6/7/2011	362	0	300	62			0	62
1,911	CALPINE CORP/NEW	131347304			6/7/2011	11/8/2010		6/7/2011	2,108	0	1,812	376			0	376
1,912	CALPINE CORP/NEW	131347304			6/22/2011	11/8/2010		6/22/2011	911	0	712	199			0	199
1,913	CALPINE CORP/NEW	131347304			6/22/2011	12/9/2009		6/22/2011	1,807	0	1,276	531			0	531
1,914	CALPINE CORP/NEW	131347304			8/19/2011	12/9/2009		8/19/2011	5,374	0	4,630	744			0	744

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		1,865	0									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
1,915 CALPINE CORP NEW	131347304		1/22/2010	8/19/2011	2,136	0	1,835	301			0	359,676
1,916 CAMDEN PPTY TR SH BEN INT	133131102		8/30/2010	12/2/2010	52	0	45	7			0	7
1,917 CAMDEN PPTY TR SH BEN INT	133131102		9/29/2010	12/2/2010	1,087	0	992	95			0	95
1,918 CAMDEN PPTY TR SH BEN INT	133131102		10/17/2008	12/2/2010	932	0	607	325			0	325
1,919 CAMDEN PPTY TR SH BEN INT	133131102		10/17/2008	12/28/2010	161	0	101	60			0	60
1,920 CAMDEN PPTY TR SH BEN INT	133131102		1/31/2011	2/23/2011	57	0	55	2			0	2
1,921 CAMDEN PPTY TR SH BEN INT	133131102		10/17/2008	2/23/2011	227	0	136	91			0	91
1,922 CAMDEN PPTY TR SH BEN INT	133131102		10/17/2008	3/21/2011	1,193	0	712	481			0	481
1,923 CAMDEN PPTY TR SH BEN INT	133131102		10/17/2008	5/2/2011	564	0	305	259			0	259
1,924 CAMDEN PPTY TR SH BEN INT	133131102		10/17/2008	5/23/2011	123	0	68	55			0	55
1,925 CAMDEN PPTY TR SH BEN INT	133131102		10/17/2008	7/20/2011	1,226	0	605	621			0	621
1,926 CAMDEN PPTY TR SH BEN INT	133131102		11/6/2008	7/20/2011	817	0	367	450			0	450
1,927 CAMDEN PPTY TR SH BEN INT	133131102		11/6/2008	8/17/2011	864	0	397	467			0	467
1,928 CAMDEN PPTY TR SH BEN INT	133131102		11/6/2008	9/30/2011	786	0	428	358			0	358
1,929 CAMDEN PPTY TR SH BEN INT	133131102		9/20/2011	9/30/2011	786	0	856	-70			0	-70
1,930 CAMDEN PPTY TR SH BEN INT	133131102		12/23/2008	9/30/2011	674	0	364	310			0	310
1,931 CAMECO CORP COM	133211108		3/14/2011	6/22/2011	2,809	0	3,264	-455			0	-455
1,932 CAMECO CORP COM	133211108		6/1/2011	6/22/2011	855	0	992	-137			0	-137
1,933 CAMECO CORP COM	133211108		6/17/2009	8/10/2011	1,975	0	2,269	-294			0	-294
1,934 CAMECO CORP COM	133211108		3/14/2011	8/10/2011	1,302	0	2,196	-894			0	-894
1,935 CAMECO CORP COM	133211108		4/30/2010	8/10/2011	977	0	1,115	-138			0	-138
1,936 CAMECO CORP COM	133211108		4/30/2010	9/30/2011	868	0	1,164	-296			0	-296
1,937 CAMECO CORP COM	133211108		9/22/2011	9/30/2011	185	0	188	-3			0	-3
1,938 CAMECO CORP COM	133211108		3/18/2009	9/30/2011	55	0	48	7			0	7
1,939 CAMERON INTL CORP 2 500% 6/15/26	133428AB1		2/18/2009	6/30/2011	7,112	0	5,100	2,012			0	2,012
1,940 CAMERON INTL CORP 2 500% 6/15/26	133428AB1		12/1/2010	6/30/2011	5,689	0	5,720	-31			0	-31
1,941 CAMPUS CREST COMMUNITIES INC	13466Y105		10/20/2010	12/2/2010	67	0	75	1			0	1
1,942 CAMPUS CREST COMMUNITIES INC	13466Y105		10/20/2010	12/28/2010	67	0	63	4			0	4
1,943 FNMA POOL #954877 6 000% 11/01/37	314131JW3		11/5/2010	1/25/2011	2,114	0	2,307	-193			0	-193
1,944 FNMA POOL #954877 6 000% 11/01/37	314131JW3		11/5/2010	2/25/2011	1,718	0	1,875	-157			0	-157
1,945 FNMA POOL #954877 6 000% 11/01/37	314131JW3		11/5/2010	3/17/2011	53,895	0	53,880	15			0	15
1,946 FNMA POOL #954877 6 000% 11/01/37	314131JW3		11/5/2010	3/25/2011	1,521	0	1,660	-139			0	-139
1,947 FNMA POOL #AB1796 3 500% 11/01/40	31416WJ75		8/25/2011	9/25/2011	124	0	125	-1			0	-1
1,948 FNMA POOL #AB1796 3 500% 11/01/40	31416WJ75		8/25/2011	10/25/2011	111	0	112	-1			0	-1
1,949 FNMA POOL #AB1806 4 000% 11/01/40	31416XAG5		3/9/2011	3/29/2011	26,969	0	26,977	-8			0	-8
1,950 FNMA POOL #AB1806 4 000% 11/01/40	31416XAG5		3/14/2011	3/29/2011	12,521	0	12,643	-122			0	-122
1,951 FNMA POOL #AB2075 3 500% 10/1/41	31416XJ3		9/22/2011	10/25/2011	114	0	119	-5			0	-5
1,952 FNMA POOL #AB3010 4 000% 5/01/26	31416KY3		7/26/2011	8/9/2011	35,502	0	35,423	79			0	79
1,953 FNMA POOL #AB3010 4 000% 5/01/26	31416KY3		7/26/2011	8/25/2011	542	0	568	-26			0	-26
1,954 FNMA POOL #AB3026 4 000% 5/01/41	31416YLG1		5/23/2011	6/25/2011	137	0	137	0			0	0
1,955 FNMA POOL #AB3026 4 000% 5/01/41	31416YLG1		5/23/2011	7/19/2011	56,182	0	55,906	276			0	276
1,956 FNMA POOL #AB3026 4 000% 5/01/41	31416YLG1		5/23/2011	7/25/2011	99	0	100	-1			0	-1
1,957 FNMA POOL #AE0083 6 000% 10/1/40	31419ACV7		1/25/2011	2/25/2011	1,016	0	1,110	-94			0	-94
1,958 FNMA POOL #AE0083 6 000% 10/1/40	31419ACV7		1/25/2011	3/25/2011	902	0	985	-83			0	-83
1,959 FNMA POOL #AE0083 6 000% 10/1/40	31419ACV7		1/25/2011	4/19/2011	33,636	0	33,619	17			0	17
1,960 FNMA POOL #AE0083 6 000% 10/1/40	31419ACV7		1/25/2011	4/25/2011	996	0	1,088	-92			0	-92
1,961 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	12/25/2010	171	0	190	-19			0	-19
1,962 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	1/25/2011	170	0	189	-19			0	-19
1,963 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	2/25/2011	149	0	165	-16			0	-16
1,964 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	3/25/2011	128	0	142	-14			0	-14
1,965 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	4/25/2011	144	0	160	-16			0	-16
1,966 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	5/25/2011	89	0	98	-9			0	-9
1,967 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	6/25/2011	78	0	86	-8			0	-8
1,968 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	7/25/2011	121	0	134	-13			0	-13
1,969 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	8/25/2011	150	0	167	-17			0	-17
1,970 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	9/9/2011	3,966	0	3,961	5			0	5
1,971 FNMA POOL #AE0493 6 500% 10/01/40	31419ARP4		11/19/2010	9/25/2011	90	0	100	-10			0	-10
1,972 FNMA POOL #AE0937 3 500% 2/01/41	31419BBF1		9/22/2011	10/25/2011	125	0	130	-5			0	-5

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Long Term CG Distributions		Amount		Totals		6,711,319		0		6,351,643		359,676		0		0		0		359,676	
Short Term CG Distributions		1,865		0																	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
1,973	FNMA POOL #AE8070 4 000% 12/01/40 31419J6G8			12/27/2010	1/25/2011	175	0	176	-1			0	-1								
1,974	FNMA POOL #AE8070 4 000% 12/01/40 31419J6G8			12/27/2010	2/25/2011	139	0	140	-1			0	-1								
1,975	FNMA POOL #AE8070 4 000% 12/01/40 31419J6G8			12/27/2010	3/25/2011	206	0	208	-2			0	-2								
1,976	FNMA POOL #AE8070 4 000% 12/01/40 31419J6G8			12/27/2010	3/29/2011	58,300	0	59,877	-1,577			0	-1,577								
1,977	FNMA POOL #AE8396 4 000% 11/01/40 31419KKJ3			11/18/2010	12/7/2010	29,102	0	29,332	-230			0	-230								
1,978	FNMA POOL #AE8396 4 000% 11/01/40 31419KKJ3			11/18/2010	12/25/2010	106	0	108	-2			0	-2								
1,979	FNMA POOL #AE9758 4 000% 12/01/40 31419LZY2			12/13/2010	1/25/2011	91	0	90	1			0	1								
1,980	FNMA POOL #AE9758 4 000% 12/01/40 31419LZY2			12/15/2010	1/25/2011	101	0	99	2			0	2								
1,981	OCCIDENTAL PETE CORP 674599105			6/25/2009	1/31/2011	2,300	0	1,550	750			0	750								
1,982	OCCIDENTAL PETE CORP 674599105			6/25/2009	2/24/2011	3,848	0	2,389	1,459			0	1,459								
1,983	OCCIDENTAL PETE CORP 674599105			7/16/2008	2/28/2011	4,864	0	3,691	1,173			0	1,173								
1,984	OCCIDENTAL PETE CORP 674599105			4/6/2010	2/28/2011	608	0	528	80			0	80								
1,985	OCCIDENTAL PETE CORP 674599105			3/27/2009	3/23/2011	2,906	0	1,682	1,224			0	1,224								
1,986	OCCIDENTAL PETE CORP 674599105			3/27/2009	5/27/2011	215	0	116	99			0	99								
1,987	OCCIDENTAL PETE CORP 674599105			4/1/2011	5/27/2011	3,010	0	2,935	75			0	75								
1,988	OCCIDENTAL PETE CORP 674599105			2/26/2009	5/27/2011	215	0	106	109			0	109								
1,989	OCCIDENTAL PETE CORP 674599105			5/12/2011	6/22/2011	2,637	0	2,669	-32			0	-32								
1,990	OCCIDENTAL PETE CORP 674599105			7/6/2009	6/22/2011	1,420	0	856	564			0	564								
1,991	OCCIDENTAL PETE CORP 674599105			2/26/2009	8/19/2011	2,222	0	1,431	791			0	791								
1,992	OCCIDENTAL PETE CORP 674599105			7/6/2009	9/30/2011	1,454	0	1,222	232			0	232								
1,993	OCCIDENTAL PETE CORP 674599105			2/26/2009	9/30/2011	2,325	0	1,696	629			0	629								
1,994	OCCIDENTAL PETE CORP 674599105			7/6/2009	10/27/2011	1,344	0	856	488			0	488								
1,995	OCCIDENTAL PETE CORP 674599105			1/8/2009	10/27/2011	1,344	0	820	524			0	524								
1,996	OMNICO GROUP 681919106			11/3/2009	6/22/2011	7,184	0	5,429	1,755			0	1,755								
1,997	OMNICO GROUP 681919106			11/3/2009	9/30/2011	2,604	0	2,452	152			0	152								
1,998	OMEGA HEALTHCARE INVS INC COM 681936100			7/22/2010	12/2/2010	515	0	529	-14			0	-14								
1,999	OMEGA HEALTHCARE INVS INC COM 681936100			10/17/2008	12/2/2010	43	0	30	13			0	13								
2,000	OMEGA HEALTHCARE INVS INC COM 681936100			10/17/2008	12/28/2010	202	0	133	69			0	69								
2,001	OMEGA HEALTHCARE INVS INC COM 681936100			1/31/2011	2/23/2011	113	0	112	1			0	1								
2,002	OMEGA HEALTHCARE INVS INC COM 681936100			1/31/2011	3/21/2011	69	0	67	2			0	2								
2,003	OMEGA HEALTHCARE INVS INC COM 681936100			5/2/2011	5/23/2011	559	0	619	-60			0	-60								
2,004	OMEGA HEALTHCARE INVS INC COM 681936100			1/31/2011	7/20/2011	189	0	201	-12			0	-12								
2,005	OMEGA HEALTHCARE INVS INC COM 681936100			5/2/2011	7/20/2011	42	0	46	-4			0	-4								
2,006	OMEGA HEALTHCARE INVS INC COM 681936100			10/17/2008	7/20/2011	904	0	636	268			0	268								
2,007	OMEGA HEALTHCARE INVS INC COM 681936100			1/31/2011	9/20/2011	168	0	168	0			0	0								
2,008	OMEGA HEALTHCARE INVS INC COM 681936100			5/2/2011	9/20/2011	37	0	38	-1			0	-1								
2,009	OMEGA HEALTHCARE INVS INC COM 681936100			8/17/2011	9/20/2011	280	0	260	20			0	20								
2,010	OMEGA HEALTHCARE INVS INC COM 681936100			8/17/2011	9/30/2011	176	0	191	-15			0	-15								
2,011	OMEGA HEALTHCARE INVS INC COM 681936100			10/17/2008	9/30/2011	1,139	0	1,050	89			0	89								
2,012	ON SEMICONDUCTOR COR 2 625% 12/14/2009 68389X105			9/10/2009	10/3/2011	2,074	0	2,272	-198			0	-198								
2,013	ORACLE CORPORATION 68389X105			12/14/2009	3/1/2011	4,184	0	3,030	1,154			0	1,154								
2,014	ORACLE CORPORATION 68389X105			3/18/2011	6/22/2011	1,612	0	1,542	70			0	70								
2,015	ORACLE CORPORATION 68389X105			2/19/2010	6/22/2011	5,894	0	7,188	-1,294			0	-1,294								
2,016	OWENS & MINOR INC COM 690732102			3/18/2011	8/19/2011	1,173	0	1,082	91			0	91								
2,017	OWENS & MINOR INC COM 690732102			2/19/2010	9/30/2011	274	0	294	-20			0	-20								
2,018	OWENS & MINOR INC COM 690732102			12/27/2006	9/30/2011	881	0	648	233			0	233								
2,019	PG&E CORP COM 69331C108			12/3/2010	10/19/2011	2,930	0	3,277	-347			0	-347								
2,020	OCCIDENTAL PETE CORP 674599105			8/13/2009	1/31/2011	1,437	0	1,051	386			0	386								
2,021	INVECO LIMITED G491BT108			3/20/2008	3/25/2011	1,938	0	1,760	178			0	178								
2,022	NABORS INDUSTRIES LTD 66359F103			3/3/2010	12/9/2010	3,074	0	3,187	-113			0	-113								
2,023	NABORS INDUSTRIES LTD 66359F103			3/3/2010	2/24/2011	1,779	0	1,500	279			0	279								
2,024	NABORS INDUSTRIES LTD 66359F103			3/17/2010	2/24/2011	917	0	720	197			0	197								
2,025	NABORS INDUSTRIES LTD 66359F103			3/17/2010	4/5/2011	3,454	0	2,466	988			0	988								
2,026	NABORS INDUSTRIES LTD 66359F103			3/17/2010	4/25/2011	920	0	633	287			0	287								
2,027	NABORS INDUSTRIES LTD 66359F103			3/22/2010	4/25/2011	3,237	0	2,065	1,172			0	1,172								
2,028	NABORS INDUSTRIES LTD 66359F103			6/1/2011	6/22/2011	2,692	0	3,009	-317			0	-317								
2,029	NABORS INDUSTRIES LTD 66359F103			3/22/2010	6/22/2011	461	0	385	76			0	76								
2,030	NABORS INDUSTRIES LTD 66359F103			3/22/2010	9/27/2011	1,562	0	1,562	0			0	0								

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	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		1,855	0									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
2,031 NABORS INDUSTRIES LTD	G6359F103		8/15/2011	9/27/2011	1,194	0	1,551	-357			0	359,676
2,032 NABORS INDUSTRIES LTD	G6359F103		8/17/2011	9/27/2011	153	0	190	-37			0	-37
2,033 NABORS INDUSTRIES LTD	G6359F103		7/9/2010	9/27/2011	398	0	438	-40			0	-40
2,034 NABORS INDUSTRIES LTD	G6359F103		3/22/2010	9/30/2011	1,009	0	1,281	-272			0	-272
2,035 WEATHERFORD INTNL LTD NEW	H27013103		1/31/2011	2/25/2011	3,280	0	3,219	61			0	61
2,036 WEATHERFORD INTNL LTD NEW	H27013103		12/21/2010	2/25/2011	144	0	133	11			0	11
2,037 WEATHERFORD INTNL LTD NEW	H27013103		12/21/2010	3/2/2011	5,361	0	5,961	-600			0	-600
2,038 NOBLE CORPORATION	H5833N103		12/30/2009	3/22/2011	2,045	0	1,839	206			0	206
2,039 NOBLE CORPORATION	H5833N103		5/3/2010	3/22/2011	2,500	0	2,006	494			0	494
2,040 NOBLE CORPORATION	H5833N103		12/3/2010	3/22/2011	682	0	500	182			0	182
2,041 NOBLE CORPORATION	H5833N103		5/20/2010	6/22/2011	1,563	0	1,266	297			0	297
2,042 NOBLE CORPORATION	H5833N103		12/3/2010	6/22/2011	1,758	0	1,500	258			0	258
2,043 NOBLE CORPORATION	H5833N103		6/21/2011	6/22/2011	2,735	0	2,669	66			0	66
2,044 NOBLE CORPORATION	H5833N103		12/18/2008	6/22/2011	391	0	227	164			0	164
2,045 NOBLE CORPORATION	H5833N103		12/18/2008	9/30/2011	2,230	0	1,703	527			0	527
2,046 LYONDELLBASELL INDU-CL A	N53745100		11/8/2010	1/13/2011	2,977	0	2,325	652			0	652
2,047 LYONDELLBASELL INDU-CL A	N53745100		11/8/2010	1/21/2011	3,080	0	2,495	585			0	585
2,048 LYONDELLBASELL INDU-CL A	N53745100		5/17/2011	10/10/2011	2,709	0	2,709	0			0	0
2,049 CAMPUS CREST COMMUNITIES INC	13466Y105		2/23/2011	3/21/2011	575	0	705	-130			0	-130
2,050 CAMPUS CREST COMMUNITIES INC	13466Y105		2/23/2011	5/23/2011	198	0	217	-19			0	-19
2,051 CAMPUS CREST COMMUNITIES INC	13466Y105		1/31/2011	9/30/2011	132	0	157	-25			0	-25
2,052 CAMPUS CREST COMMUNITIES INC	13466Y105		2/23/2011	9/30/2011	220	0	271	-51			0	-51
2,053 CAMPUS CREST COMMUNITIES INC	13466Y105		10/20/2010	9/30/2011	198	0	225	-27			0	-27
2,054 CANON INC - ADR	1380060309		12/27/2008	9/30/2011	2,716	0	3,408	-692			0	-692
2,055 CARLISLE COS INC	142339100		5/28/2010	6/22/2011	969	0	774	195			0	195
2,056 CARLISLE COS INC	142339100		10/21/2009	6/22/2011	1,211	0	857	354			0	354
2,057 CARLISLE COS INC	142339100		8/10/2011	9/30/2011	1,122	0	1,228	-106			0	-106
2,058 CARMAX INC	143130102		5/7/2010	11/5/2010	4,878	0	3,378	1,500			0	1,500
2,059 CARMAX INC	143130102		5/6/2011	6/22/2011	3,801	0	3,711	90			0	90
2,060 CARMAX INC	143130102		6/8/2011	6/22/2011	3,801	0	3,078	723			0	723
2,061 CARMAX INC	143130102		6/19/2008	9/30/2011	480	0	316	164			0	164
2,062 CARMAX INC	143130102		9/22/2011	9/30/2011	1,200	0	1,276	-76			0	-76
2,063 CARMAX INC	143130102		4/30/2009	9/30/2011	1,320	0	703	617			0	617
2,064 CASEYS GEN STORES INC	147528103		12/3/2010	6/22/2011	666	0	607	59			0	59
2,065 CASEYS GEN STORES INC	147528103		11/30/2010	9/30/2011	890	0	792	98			0	98
2,066 CASEYS GEN STORES INC	147528103		12/3/2010	9/30/2011	223	0	202	21			0	21
2,067 CASEYS GEN STORES INC	147528103		12/27/2006	9/30/2011	445	0	240	205			0	205
2,068 CELGENE CORP COM	151020104		5/17/2011	10/6/2011	3,091	0	2,925	166			0	166
2,069 CELGENE CORP COM	151020104		5/17/2011	10/18/2011	1,782	0	1,612	170			0	170
2,070 CELGENE CORP COM	151020104		2/16/2011	10/18/2011	726	0	590	136			0	136
2,071 CENTRICA PLC ADR	15639K300		2/25/2011	9/30/2011	1,474	0	1,741	-267			0	-267
2,072 CENTURYLINK, INC	156700106		1/31/2011	10/27/2011	2,314	0	2,859	-545			0	-545
2,073 CEPHALON INC 2 500% 5/01/14	156708A00		1/25/2010	5/2/2011	2,462	0	2,243	219			0	219
2,074 CEPHALON INC 2 500% 5/01/14	156708A00		8/11/2010	5/2/2011	2,462	0	2,335	127			0	127
2,075 CEPHALON INC 2 500% 5/01/14	156708A00		12/1/2010	5/2/2011	2,462	0	2,865	1,793			0	1,793
2,076 CHESAPEAKE ENERGY CO 2 750% 11/1/165167BW6	165167BW6		2/18/2009	4/29/2011	4,658	0	2,865	1,793			0	1,793
2,077 CHESAPEAKE ENERGY CO 2 750% 11/1/165167BW6	165167BW6		12/1/2010	4/29/2011	2,329	0	1,860	469			0	469
2,078 CHESAPEAKE ENERGY CO 2 750% 11/1/165167BW6	165167BW6		5/6/2011	10/3/2011	2,030	0	2,303	-273			0	-273
2,079 CHINA CONSTRUCTION BK CORP ADR	168919108		4/1/2011	9/30/2011	417	0	664	-247			0	-247
2,080 CHINA LIFE INSURANCE COMPANY L - 16939P106	16939P106		3/5/2009	6/16/2011	2,226	0	1,886	340			0	340
2,081 CHINA LIFE INSURANCE COMPANY L - 16939P106	16939P106		6/5/2009	6/16/2011	1,484	0	1,737	-253			0	-253
2,082 CHINA LIFE INSURANCE COMPANY L - 16939P106	16939P106		2/2/2010	6/16/2011	1,237	0	1,676	-439			0	-439
2,083 CHOICE HOTELS INTL INC COM	169905106		8/18/2008	6/22/2011	329	0	286	43			0	43
2,084 FNMA POOL #AE9758 4 000% 12/01/4031419LZY2	4000% 12/01/4031419LZY2		12/13/2010	2/25/2011	90	0	89	1			0	1
2,085 FNMA POOL #AE9758 4 000% 12/01/4031419LZY2	4000% 12/01/4031419LZY2		12/15/2010	2/25/2011	100	0	98	2			0	2
2,086 FNMA POOL #AE9758 4 000% 12/01/4031419LZY2	4000% 12/01/4031419LZY2		12/16/2010	2/25/2011	45	0	44	1			0	1
2,087 FNMA POOL #AE9758 4 000% 12/01/4031419LZY2	4000% 12/01/4031419LZY2		12/13/2010	3/25/2011	93	0	92	1			0	1
2,088 FNMA POOL #AE9758 4 000% 12/01/4031419LZY2	4000% 12/01/4031419LZY2		12/15/2010	3/25/2011	104	0	102	2			0	2

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

		Amount		Totals		Gross Sales Price		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses		
		Long Term CG Distributions	Short Term CG Distributions																	
		1,865	0																	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold															
2,089	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/16/2010	3/25/2011			46	0	45	1						1		359,676	
2,090	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/13/2010	4/25/2011			87	0	87	0						0		0	
2,091	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/15/2010	4/25/2011			98	0	96	2						2		2	
2,092	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/16/2010	4/25/2011			44	0	43	1						1		1	
2,093	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/13/2010	4/26/2011			25,431	0	25,437	-6						-6		327	
2,094	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/15/2010	4/26/2011			28,365	0	28,038	327						0		206	
2,095	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/16/2010	4/26/2011			12,716	0	12,510	206						0		-503	
2,096	FIFTH THIRD BANCORP	316773100		7/20/2011	8/10/2011			1,977	0	2,480	-503						0		-42	
2,097	FIRST POTOMAC RLTY TR	33610F109		12/28/2010	1/31/2011			726	0	768	-42						0		-10	
2,098	FIRST POTOMAC RLTY TR	33610F109		12/28/2010	5/2/2011			212	0	222	-10						0		-9	
2,099	FIRST POTOMAC RLTY TR	33610F109		12/28/2010	5/23/2011			111	0	120	-9						0		-40	
2,100	FIRST POTOMAC RLTY TR	33610F109		12/28/2010	9/20/2011			146	0	186	-40						0		-19	
2,101	FIRST POTOMAC RLTY TR	33610F109		12/28/2010	9/20/2011			66	0	85	-19						0		-34	
2,102	FIRST POTOMAC RLTY TR	33610F109		7/20/2011	9/20/2011			146	0	180	-34						0		-26	
2,103	FIRST POTOMAC RLTY TR	33610F109		12/2/2010	9/30/2011			119	0	145	-26						0		-333	
2,104	FIRST POTOMAC RLTY TR	33610F109		12/2/2010	9/30/2011			1,278	0	1,611	-333						0		565	
2,105	FISHER SCIENTIFIC IN 3 250% 3/01/24	338032AX3		2/18/2009	3/29/2011			4,127	0	3,562	565						0		63	
2,106	FISHER SCIENTIFIC IN 3 250% 3/01/24	338032AX3		12/21/2009	3/29/2011			2,751	0	2,688	63						0		173	
2,107	FISHER SCIENTIFIC IN 3 250% 3/01/24	338032AX3		8/11/2010	3/29/2011			1,376	0	1,203	173						0		167	
2,108	FISHER SCIENTIFIC IN 3 250% 3/01/24	338032AX3		12/1/2010	3/29/2011			4,127	0	3,960	167						0		401	
2,109	FORD MOTOR COMPANY 4 250% 11/13/45370CNC8			8/11/2010	2/10/2011			1,909	0	1,508	401						0		651	
2,110	FOREST CITY ENTERPRISES INC CL A	345550107		7/21/2010	2/17/2011			1,875	0	1,224	651						0		67	
2,111	FOREST CITY ENTERPRISES INC CL A	345550107		7/21/2010	2/18/2011			189	0	122	67						0		244	
2,112	FOREST CITY ENTERPRISES INC CL A	345550107		8/10/2009	6/17/2011			450	0	206	244						0		58	
2,113	FOREST CITY ENTERPRISES INC CL A	345550107		7/21/2010	6/17/2011			180	0	122	58						0		269	
2,114	FOREST CITY ENTERPRISES INC CL A	345550107		1/23/2009	6/17/2011			450	0	181	269						0		429	
2,115	FOREST CITY ENTERPRISES INC CL A	345550107		1/23/2009	6/20/2011			719	0	290	429						0		1,036	
2,116	FOREST CITY ENTERPRISES INC CL A	345550107		1/23/2009	6/22/2011			1,725	0	689	1,036						0		757	
2,117	FOREST CITY ENTERPRISES INC CL A	345550107		1/23/2009	6/23/2011			1,265	0	508	757						0		688	
2,118	FOREST CITY ENTERPRISES INC CL A	345550107		5/19/2009	6/23/2011			1,084	0	396	688						0		289	
2,119	FOREST CITY ENTERPRISES INC CL A	345550107		5/19/2009	8/9/2011			553	0	264	289						0		143	
2,120	FOREST CITY ENTERPRISES INC CL A	345550107		5/19/2009	9/30/2011			374	0	231	143						0		1	
2,121	FNMA POOL #AE9758 4 000% 12/01/4031419LZY2			12/16/2010	1/25/2011			45	0	44	1						0		-4	
2,122	PG&E CORP COM	693475105		10/13/2010	10/19/2011			43	0	47	-4						0		340	
2,123	PNC FINANCIAL SERVICES GROUP	693475105		9/28/2010	7/20/2011			4,561	0	4,221	340						0		187	
2,124	PNC FINANCIAL SERVICES GROUP	693475105		10/19/2010	7/20/2011			3,153	0	2,966	187						0		-176	
2,125	PNC FINANCIAL SERVICES GROUP	693475105		12/13/2010	7/20/2011			2,421	0	2,597	-176						0		37	
2,126	PPL CORPORATION 9 50% PFD	69351T601		8/11/2010	9/30/2011			2,112	0	2,075	37						0		264	
2,127	PSS WORLD MEDICAL INC COM	69366A100		12/27/2006	6/22/2011			955	0	691	264						0		85	
2,128	PSS WORLD MEDICAL INC COM	69366A100		2/11/2008	9/30/2011			604	0	519	85						0		38	
2,129	PSS WORLD MEDICAL INC COM	69366A100		2/11/2008	10/26/2011			211	0	173	38						0		78	
2,130	PSS WORLD MEDICAL INC COM	69366A100		7/30/2007	10/26/2011			422	0	344	78						0		283	
2,131	PSS WORLD MEDICAL INC COM	69366A100		7/30/2007	10/27/2011			1,314	0	1,031	283						0		-548	
2,132	PEABODY ENERGY CORP 4 750% 12/13/704549AG9			12/1/2010	10/3/2011			2,032	0	2,580	-548						0		274	
2,133	PEABODY ENERGY CORP 4 750% 12/13/704549AG9			2/18/2009	10/3/2011			1,016	0	742	274						0		-16	
2,134	PEBBLEBROOK HOTEL TRUST	70509V100		12/14/2009	12/2/2010			152	0	168	-16						0		-2	
2,135	PEBBLEBROOK HOTEL TRUST	70509V100		12/14/2009	12/28/2010			355	0	357	-2						0		6	
2,136	PEBBLEBROOK HOTEL TRUST	70509V100		12/14/2009	2/23/2011			363	0	357	6						0		0	
2,137	PEBBLEBROOK HOTEL TRUST	70509V100		3/21/2011	5/23/2011			21	0	21	0						0		-144	
2,138	PEBBLEBROOK HOTEL TRUST	70509V100		12/14/2009	9/30/2011			689	0	833	-144						0		-145	
2,139	PEBBLEBROOK HOTEL TRUST	70509V100		5/2/2011	9/30/2011			391	0	536	-145						0		-7	
2,140	PEBBLEBROOK HOTEL TRUST	70509V100		3/21/2011	9/30/2011			16	0	23	-7						0		28	
2,141	PEBBLEBROOK HOTEL TRUST	70509V100		2/17/2010	9/30/2011			94	0	122	-28						0		135	
2,142	PEETS COFFEE & TEA INC	705560100		8/12/2009	6/22/2011			272	0	137	135						0		938	
2,143	PEETS COFFEE & TEA INC	705560100		1/24/2008	6/22/2011			1,630	0	692	938						0		848	
2,144	PEETS COFFEE & TEA INC	705560100		1/24/2008	9/30/2011			1,425	0	577	848						0		-303	
2,145	PEPSICO INC	713448108		9/28/2010	11/23/2010			7,825	0	8,128	-303						0		223	
2,146	PEPSICO INC	713448108		5/7/2010	6/22/2011			3,249	0	3,026	223						0			

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

		Amount																		359,676	
		1,865																		0	
		0																			
	Long Term CG Distributions			Totals		6,711,319		0		6,351,643		359,676		0		0		0		359,676	
	Short Term CG Distributions																				
		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
2,147	PEPSICO INC	713448108		5/7/2010	7/8/2011	1,256	0	1,159	97				97								
2,148	PEPSICO INC	713448108		3/1/2011	7/8/2011	2,094	0	1,906	188				188								
2,149	PEPSICO INC	713448108		3/1/2011	8/9/2011	1,303	0	1,334	-31				-31								
2,150	PEPSICO INC	713448108		7/1/2010	8/9/2011	1,862	0	1,828	34				34								
2,151	PETROLEO BRASILEIRO S.A. - COMM - A71654V408			1/19/2007	6/16/2011	2,464	0	1,730	734				734								
2,152	PIEDMONT OFFICE REALTY TRU-A	720190206		7/22/2010	12/2/2010	118	0	107	11				11								
2,153	PIEDMONT OFFICE REALTY TRU-A	720190206		7/22/2010	12/28/2010	40	0	36	4				4								
2,154	PIEDMONT OFFICE REALTY TRU-A	720190206		8/30/2010	1/31/2011	197	0	179	18				18								
2,155	PIEDMONT OFFICE REALTY TRU-A	720190206		2/17/2010	1/31/2011	749	0	622	127				127								
2,156	PIEDMONT OFFICE REALTY TRU-A	720190206		5/2/2011	5/23/2011	122	0	119	3				3								
2,157	PARTNERSHIP SECTION 1231 GAIN					119	0	0	119				119								
2,158	UNRECAPTURED SECTION 1250 GAIN					190	0	0	190				190								
2,159	Shares K-1 LT CAP GAIN					11	0	0	11				11								

[illegible]

Part

	0	0	0
	Benefits	Expense Account	Explanation
1			
2			
3			
4			
5			
6			
7			
8			
9			
10			

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

	Date	Amount
1 Credit from prior year return	1	2,850
2 First quarter estimated tax payment	2	4,717
3 Second quarter estimated tax payment	3	
4 Third quarter estimated tax payment	4	
5 Fourth quarter estimated tax payment	5	
6 Other payments	6	0
7 Total	7	7,567

Part XIII, Line 2a, Column C (990-PF) - Prior Year Undistributed Income

1	Distributable amounts for 2009 that remained undistributed at the beginning of the 2010 tax year	1	474,424
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	474,424



Period Covered October 1, 2011 - October 31, 2011
Consolidated Account Number AGG111465

ASSET DETAIL

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Cash & Equivalents							
CASH							
INCOME			-\$716.12	-\$716.12	\$0.00		
Total Cash			-\$716.12	-\$716.12	\$0.00		
MONEY MARKET							
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER: 111465	22,461.350		\$22,461.35	\$22,461.35	\$0.00	\$2.25	0.01%
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER: 111465	161,949.990		161,949.99	161,949.99	0.00	16.20	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER: 11146501	52,723.190		52,723.19	52,723.19	0.00	5.27	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER: 11146502	3,357.930		3,357.93	3,357.93	0.00	0.34	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER: 11146502	447.460		447.46	447.46	0.00	0.04	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER: 11146503	41.130		41.13	41.13	0.00	0.00	0.00
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER: 11146503	11,355.350		11,355.35	11,355.35	0.00	1.14	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER: 11146504	8,429.640		8,429.64	8,429.64	0.00	0.84	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER: 11146504	49.830		49.83	49.83	0.00	0.00	0.00
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER: 11146505	913.970		913.97	913.97	0.00	0.09	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER: 11146505	305,200.300		305,200.30	305,200.30	0.00	30.52	0.01

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Account Statement For:
SATURNO FOUNDATION - SP

Period Covered October 1, 2011 - October 31, 2011

Consolidated Account Number AGG111465

ASSET DETAIL (continued)

ASSET DESCRIPTION

Cash & Equivalents (continued)

MONEY MARKET (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER 11146506	57,222.400		57,222.40	57,222.40	0.00	572	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146506	1,634.830		1,634.83	1,634.83	0.00	0.16	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146507	444.830		444.83	444.83	0.00	0.04	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER 11146509	12,407.670		12,407.67	12,407.67	0.00	1.24	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER 11146510	90,024.640		90,024.64	90,024.64	0.00	9.00	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER 11146511	3,909.270		3,909.27	3,909.27	0.00	0.39	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146511	3,814.070		3,814.07	3,814.07	0.00	0.38	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146512	296.030		296.03	296.03	0.00	0.03	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER 11146513	8,828.360		8,828.36	8,828.36	0.00	0.88	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146513	34,922.810		34,922.81	34,922.81	0.00	3.49	0.01
SECURED MARKET DEPOSIT ACCOUNT ACCOUNT NUMBER 11146514	222.500		222.50	222.50	0.00	0.02	0.01
SECURED MARKET DEPOSIT ACCOUNT <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146514	2,395.990		2,395.99	2,395.99	0.00	0.24	0.01
Total Money Market			\$783,053.54	\$783,053.54	\$0.00	\$78.28	0.01%
Total Cash & Equivalents			\$782,337.42	\$782,337.42	\$0.00	\$78.28	0.01%

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Account Statement For:
SATURNO FOUNDATION - SP

Period Covered October 1, 2011 - October 31, 2011

Consolidated Account Number AGG111465

**WELLS
FARGO**

ASSET DETAIL (continued)

Fixed Income

ASSET DESCRIPTION	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
GOVERNMENT OBLIGATIONS							
FED HOME LN MTG CORP POOL #G02596 DTD 01/01/07 6 000 01/01/2037 CUSIP: 3128M4GDD9 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	13,242,300	\$109.643	\$14,519,25	\$14,539.64	-\$20.39	\$794.54	5.30%
FED HOME LN MTG CORP POOL #G03551 DTD 11/01/07 6 000 11/01/2037 CUSIP: 3128M5H45 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	31,727,640	109.424	34,717.65	34,419.55	298.10	1,903.66	5.33
FED HOME LN MTG CORP POOL #G03941 DTD 02/01/08 6 000 02/01/2038 CUSIP: 3128M5WA4 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	10,249,170	109.424	11,215.05	11,101.94	113.11	614.95	5.33
FED HOME LN MTG CORP POOL #G06085 DTD 11/01/10 6 500 09/01/2038 CUSIP: 3128M8CW2 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	19,320,080	111.502	21,542.28	21,448.32	93.96	1,255.81	5.66
FED NATL MTG ASSN DTD 08/19/11 1 250 09/28/2016 CUSIP: 3135G0CM3 MOODY'S RATING AAA STANDARD & POOR'S RATING AA+ ACCOUNT NUMBER 11146506	22,000,000	99.857	21,968.54	21,980.60	-12.06	275.00	1.28

Account Statement For:
SATURNO FOUNDATION - SP

Period Covered October 1, 2011 - October 31, 2011

Consolidated Account Number AGG111465

**WELLS
FARGO**

ASSET DETAIL (continued)

ASSET DESCRIPTION

Fixed Income (continued)

GOVERNMENT OBLIGATIONS (continued)

	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
FED NATL MTG ASSN POOL #AB1796 DTD 10/01/10 3 500 11/01/2040 CUSIP: 31416W7J5 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146506	33,717,740	101.748	34,307.13	33,989.06	318.07	1,180.12	3.41
FED NATL MTG ASSN POOL #AB2075 DTD 12/01/10 3 500 01/01/2041 CUSIP: 31416XJY3 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146506	17,538,370	101.748	17,844.94	18,190.58	-345.64	613.84	3.41
FED NATL MTG ASSN POOL #AE0937 DTD 02/01/11 3 500 02/01/2041 CUSIP: 314198BF1 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146506	28,308,590	101.748	28,803.42	29,361.31	-557.89	990.80	3.41
FED NATL MTG ASSN POOL #AH5575 DTD 02/01/11 4 000 02/01/2041 CUSIP: 3138A7FR4 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146506	50,496,100	104.076	52,554.32	50,906.38	1,647.94	2,019.84	3.77
FED NATL MTG ASSN POOL #AH5857 DTD 02/01/11 3 500 02/01/2041 CUSIP: 3138A7QK7 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146506	12,734,140	101.748	12,956.73	13,159.93	-203.20	445.69	3.41

Account Statement For:
SATURNO FOUNDATION - SP



Period Covered October 1, 2011 - October 31, 2011

Consolidated Account Number AGG111465

ASSET DETAIL (continued)

ASSET DESCRIPTION	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
Fixed Income (continued)							
GOVERNMENT OBLIGATIONS (continued)							
FED NATL MTG ASSN POOL #A16111 DTD 06/01/11 4 000 06/01/2026 CUSIP: 3138AKYH6 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER 11146506	33,258,420	105.274	35,012.47	35,010.98	1.49	1,330.34	3.53
FED NATL MTG ASSN POOL #A17919 DTD 07/01/11 4 000 08/01/2041 CUSIP: 3138AMYR0 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER 11146506	36,576,230	104.061	38,061.59	37,929.27	132.32	1,463.05	3.77
FED NATL MTG ASSN POOL #A18505 DTD 07/01/11 3 500 08/01/2026 CUSIP: 3138ANNX7 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER 11146506	10,846,160	104.046	11,285.00	11,364.74	-79.74	379.62	3.16
FED NATL MTG ASSN POOL #A11759 DTD 09/01/11 3 500 09/01/2026 CUSIP: 3138A55V0 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER 11146506	34,691,290	104.046	36,094.90	36,377.07	-282.17	1,214.20	3.16
FED NATL MTG ASSN POOL #A10095 DTD 03/01/11 6 000 03/01/2041 CUSIP: 3138EGC93 MOODY'S RATING: N/A STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER 11146506	4,133,230	109.844	4,540.11	4,512.97	27.14	247.99	5.33

Account Statement For:
SATURNO FOUNDATION - SP

Period Covered: October 1, 2011 - October 31, 2011

Consolidated Account Number AGG111465

**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Fixed Income *(continued)*

GOVERNMENT OBLIGATIONS *(continued)*

	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
FED NATL MTG ASSN POOL #735439 DTD 03/01/05 6.000 09/01/2019 CUSIP: 31402R8G3 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	14,592,340	108.571	15,843,05	16,012,81	- 169,76	875.54	4.68
FED NATL MTG ASSN POOL #735930 DTD 09/01/05 5.500 09/01/2020 CUSIP: 31402R5T7 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	20,725,970	108.530	22,493,90	22,613,97	- 120,07	1,139.93	4.33
FED NATL MTG ASSN POOL #745238 DTD 12/01/05 6.000 12/01/2020 CUSIP: 31403C4X6 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	14,072,870	108.571	15,279,06	15,442,78	- 163,72	844.37	4.82
FED NATL MTG ASSN POOL #745932 DTD 10/01/06 6.500 11/01/2036 CUSIP: 31403DVZ9 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	8,333,030	111.244	9,270,00	9,405,91	- 135,91	541.65	5.65
FED NATL MTG ASSN POOL #888873 DTD 10/01/07 6.500 08/01/2037 CUSIP: 31410GQ22 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	4,383,260	111.328	4,879,80	4,766,80	113,00	284.91	5.66

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Fixed Income *(continued)*

GOVERNMENT OBLIGATIONS *(continued)*

	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
FED NATL MTG ASSN POOL #888881 DTD 11/01/07 6 500 12/01/2037 CUSIP: 31410GRA3 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	10,749,870	110.869	11,918.27	12,122.16	- 203.89	698.74	5.69
FED NATL MTG ASSN POOL #890277 DTD 03/01/11 6 000 09/01/2039 CUSIP: 31410LCN0 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	39,395,150	109.844	43,273.21	42,817.62	455.59	2,363.71	5.32
FED NATL MTG ASSN POOL #890326 DTD 07/01/11 5 500 04/01/2041 CUSIP: 31410LD74 MOODY'S RATING N/A STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	32,663,080	108.766	35,526.33	35,482.83	43.50	1,796.47	4.93
US TREASURY NOTE DTD 02/15/09 2 750 02/15/2019 CUSIP: 912828KD1 MOODY'S RATING AAA STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	33,000,000	107.414	35,446.62	34,025.11	1,421.51	907.50	1.67
US TREASURY NOTE DTD 05/16/11 3 125 05/15/2021 CUSIP: 912828QN3 MOODY'S RATING AAA STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	27,000,000	108.711	29,351.97	27,352.37	1,999.60	843.75	2.11

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
Fixed Income <i>(continued)</i>							
GOVERNMENT OBLIGATIONS <i>(continued)</i>							
US TREASURY NOTE DTD 08/01/11 1 500 07/31/2016 CUSIP: 912828QX1 MOODY'S RATING AAA STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	24,000,000	102.625	24,630.00	24,637.50	-7.50	360.00	0.93
US TREASURY NOTE DTD 08/01/11 0.375 07/31/2013 CUSIP: 912828QW3 MOODY'S RATING AAA STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	29,000,000	100.223	29,064.67	29,062.40	2.27	108.75	0.25
US TREASURY NOTE DTD 11/15/10 2.625 11/15/2020 CUSIP: 912828PC8 MOODY'S RATING AAA STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146506	19,000,000	104.898	19,930.62	19,712.50	218.12	498.75	2.03
Total Government Obligations			\$672,330.88	\$667,747.10	\$4,583.78	\$25,993.52	

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**WELLS
FARGO**

ASSET DETAIL (continued)

ASSET DESCRIPTION

Fixed Income (continued)

CORPORATE OBLIGATIONS

DANAHER CORP ZERO CPN
DTD 1/22/01 01/22/2021
CONV UNTIL 01/22/2021
CUSIP: 235851AF9
MOODY'S RATING A2
STANDARD & POOR'S RATING A+
ACCOUNT NUMBER 11146513
GOLDMAN SACHS GROUP INC
1.69X MSCI EAFE 15% BUFFER
DTD 05/07/08 05/07/2013
CUSIP: 38143UCL3
MOODY'S RATING A1
STANDARD & POOR'S RATING N/A
ACCOUNT NUMBER 11146510
GOLDMAN SACHS GROUP INC
1.71X S&P GLOBAL INFRASTRUCTURE
INDEX 15% BUFFER
DTD 05/07/08 05/07/2013
CUSIP: 38143UCM1
MOODY'S RATING A1
STANDARD & POOR'S RATING N/A
ACCOUNT NUMBER 11146510

Total Corporate Obligations

ASSET DESCRIPTION	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
DANAHER CORP ZERO CPN DTD 1/22/01 01/22/2021 CONV UNTIL 01/22/2021 CUSIP: 235851AF9 MOODY'S RATING A2 STANDARD & POOR'S RATING A+ ACCOUNT NUMBER 11146513	4,000,000	\$140.250	\$5,610.00	\$3,883.84	\$1,726.16	\$10.21	0.00%
GOLDMAN SACHS GROUP INC 1.69X MSCI EAFE 15% BUFFER DTD 05/07/08 05/07/2013 CUSIP: 38143UCL3 MOODY'S RATING A1 STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146510	200,000,000	78.490	156,980.00	200,000.00	-43,020.00	0.00	0.00
GOLDMAN SACHS GROUP INC 1.71X S&P GLOBAL INFRASTRUCTURE INDEX 15% BUFFER DTD 05/07/08 05/07/2013 CUSIP: 38143UCM1 MOODY'S RATING A1 STANDARD & POOR'S RATING N/A ACCOUNT NUMBER 11146510	200,000,000	79.205	158,410.00	200,000.00	-41,590.00	0.00	0.00
Total Corporate Obligations			\$321,000.00	\$403,883.84	-\$82,883.84	\$10.21	



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ASSET DETAIL (continued)

ASSET DESCRIPTION

Fixed Income (continued)

INTERNATIONAL OBLIGATIONS

VALE CAPITAL II 6.750% PFD
CONV UNTIL 06/15/2012
CUSIP: 91912F201
STANDARD & POOR'S RATING: N/A
ACCOUNT NUMBER: 11146513
VOLKSWAGEN AG PFD
CUSIP: 928662402
STANDARD & POOR'S RATING: N/A
ACCOUNT NUMBER: 11146507

Total International Obligations

ASSET DESCRIPTION	PAR VALUE	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	YIELD TO MATURITY
VALE CAPITAL II 6.750% PFD CONV UNTIL 06/15/2012 CUSIP: 91912F201 STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146513	28 000	\$71 000	\$1,988 00	\$2,160 97	-\$172 97	\$0 00	0.00%
VOLKSWAGEN AG PFD CUSIP: 928662402 STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146507	285 000	35 200	10,032 00	5,326 30	4,705 70	0 00	0.00
Total International Obligations			\$12,020.00	\$7,487.27	\$4,532.73	\$0.00	

ASSET DESCRIPTION

Fixed Income

PREFERRED SECURITIES

GOODYEAR TIRE & RUBBER 5.875% PFD
CONV UNTIL 03/31/2014
CUSIP: 38250309
STANDARD & POOR'S RATING: N/A
ACCOUNT NUMBER: 11146513
STANLEY BLACK & DECKER I 4.75% PFD
CONV UNTIL 11/17/2015
CUSIP: 854502309
STANDARD & POOR'S RATING: N/R
ACCOUNT NUMBER: 11146513

Total Preferred Securities

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
GOODYEAR TIRE & RUBBER 5.875% PFD CONV UNTIL 03/31/2014 CUSIP: 38250309 STANDARD & POOR'S RATING: N/A ACCOUNT NUMBER: 11146513	66 000	\$50 000	\$3,300 00	\$3,939 29	-\$639 29	\$193 91	5.88%
STANLEY BLACK & DECKER I 4.75% PFD CONV UNTIL 11/17/2015 CUSIP: 854502309 STANDARD & POOR'S RATING: N/R ACCOUNT NUMBER: 11146513	42 000	114.470	4,807 74	4,540 44	267 30	199 50	4.15
Total Preferred Securities			\$8,107.74	\$8,479.73	-\$371.99	\$393.41	4.85%

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Fixed Income *(continued)*

DOMESTIC MUTUAL FUNDS

ARTIO TOTAL RETURN BOND FUND CLASS I
#1524

CUSIP: 04315J209

ACCOUNT NUMBER 11146505

BLACKROCK INFLATION PROTECTED BOND
PORTFOLIO CLASS INS #360

CUSIP: 091937748

ACCOUNT NUMBER 11146505

DODGE & COX INCOME FD COM

CUSIP: 256210105

ACCOUNT NUMBER 11146505

LOOMIS SAYLES BOND FUND

INSTITUTIONAL SHARES #1162

CUSIP: 543495840

ACCOUNT NUMBER 11146505

SPDR DB INTL GOVT INFLATION- PROTECT

CUSIP: 78464A490

ACCOUNT NUMBER 11146505

Total Domestic Mutual Funds

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
ARTIO TOTAL RETURN BOND FUND CLASS I #1524	21,913.806	\$13.910	\$304,821.04	\$300,000.00	\$4,821.04	\$12,030.68	3.95%
CUSIP: 04315J209 ACCOUNT NUMBER 11146505							
BLACKROCK INFLATION PROTECTED BOND PORTFOLIO CLASS INS #360	10,746.376	11.690	125,625.14	105,444.63	20,180.51	4,545.72	3.62
CUSIP: 091937748 ACCOUNT NUMBER 11146505							
DODGE & COX INCOME FD COM	29,473.591	13.420	395,535.59	375,000.00	20,535.59	16,947.31	4.28
CUSIP: 256210105 ACCOUNT NUMBER 11146505							
LOOMIS SAYLES BOND FUND INSTITUTIONAL SHARES #1162	14,553.630	14.430	210,008.88	150,000.00	60,008.88	11,584.69	5.52
CUSIP: 543495840 ACCOUNT NUMBER 11146505							
SPDR DB INTL GOVT INFLATION- PROTECT	2,200.000	59.080	129,976.00	96,039.68	33,936.32	5,390.00	4.15
CUSIP: 78464A490 ACCOUNT NUMBER 11146505							
Total Domestic Mutual Funds			\$1,165,966.65	\$1,026,484.31	\$139,482.34	\$50,498.40	4.33%

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Fixed Income <i>(continued)</i>							
INTERNATIONAL MUTUAL FUNDS							
FIDELITY ADVISORS EMERGING MARKETS INCOME FUND CLASS I CUSIP: 315920702 ACCOUNT NUMBER 11146505	20,446.097	\$13.400	\$273,977.70	\$275,000.00	- \$1,022.30	\$14,659.85	5.35%
PIMCO EMERGING LOCAL BOND FUND INST #332 CUSIP: 72201F516 ACCOUNT NUMBER 11146505	24,108.768	10.580	255,070.77	250,000.00	5,070.77	13,500.91	5.29
TEMPLETON GLOBAL BOND FUND - ADVISOR CLASS #616 CUSIP: 880208400 ACCOUNT NUMBER 11146505	39,787.815	13.230	526,392.79	457,220.61	69,172.18	25,225.47	4.79
Total International Mutual Funds			\$1,055,441.26	\$982,220.61	\$73,220.65	\$53,386.23	5.06%
OTHER							
INTL GAME TECHNOLOGY 144A PRIV PLMT 3 250 05/01/2014 CONV UNTIL 05/01/2014 CUSIP: 459902AQ5 MOODY'S RATING: BAA2 STANDARD & POOR'S RATING: BBB ACCOUNT NUMBER 11146513	4,000.000	\$119.625	\$4,785.00	\$4,700.24	\$84.76	\$130.00	2.72%
Total Other			\$4,785.00	\$4,700.24	\$84.76	\$130.00	2.72%
Total Fixed Income			\$3,239,651.53	\$3,101,003.10	\$138,648.43	\$130,411.77	

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities							
CONSUMER DISCRETIONARY							
ADVISORY BRD CO COM SYMBOL: ABCO CUSIP: 00762W107 ACCOUNT NUMBER 11146504	35 000	\$61 250	\$2,143 75	\$849 23	\$1,294 52	\$0 00	0 00%
AMAZON COM INC COM SYMBOL: AMZN CUSIP: 023135106 ACCOUNT NUMBER 11146501	68 000	213 510	14,518 68	4,066 45	10,452 23	0 00	0 00
BED BATH & BEYOND INC SYMBOL: BBBY CUSIP: 075896100 ACCOUNT NUMBER 11146503	95 000	61 840	5,874 80	2,411 10	3,463 70	0 00	0 00
CARMAX INC COM SYMBOL: KMX CUSIP 143130102 ACCOUNT NUMBER 11146503	255 000	30 060	7,665 30	3,261 35	4,403 95	0 00	0 00
CBS CORP NEW CL B SYMBOL: CBS CUSIP: 124857202 ACCOUNT NUMBER 11146502	340 000	25 810	8,775 40	7,421 97	1,353 43	136 00	1 55
CHOICE HOTELS INTL INC COM SYMBOL: CHH CUSIP: 169905106 ACCOUNT NUMBER 11146504	90 000	35 790	3,221 10	2,020 13	1,200 97	66 60	2 07
COLUMBIA SPORTSWEAR CO COM SYMBOL: COLM CUSIP: 198516106 ACCOUNT NUMBER 11146504	50 000	53 740	2,687 00	1,996 15	690 85	44 00	1 64
DISCOVERY COMMUNICATIONS INC SYMBOL: DISCK CUSIP: 25470F302 ACCOUNT NUMBER 11146503	130 000	39 570	5,144 10	4,318 95	825 15	0 00	0 00
DISH NETWORK CORP SYMBOL: DISH CUSIP: 25470M109 ACCOUNT NUMBER 11146502	157 000	24 170	3,794 69	2,086 89	1,707 80	0 00	0 00

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

CONSUMER DISCRETIONARY *(continued)*

DORMAN PRODUCTS INC
SYMBOL: DORM CUSIP: 258278100
ACCOUNT NUMBER 11146504

EXPONENT INC
COM

SYMBOL: EXPO CUSIP: 30214U102
ACCOUNT NUMBER 11146504

FORD MOTOR COMPANY
SYMBOL: F CUSIP: 345370860
ACCOUNT NUMBER 11146502

HIBBETT SPORTS INC
COM

SYMBOL: HIBB CUSIP: 428567101
ACCOUNT NUMBER 11146504

INTERPUBLIC GROUP COS INC
SYMBOL: IPG CUSIP: 460690100
ACCOUNT NUMBER 11146501

JOHNSON CONTROLS INC
SYMBOL: JCI CUSIP: 478366107
ACCOUNT NUMBER 11146501

JOHNSON CONTROLS INC
SYMBOL: JCI CUSIP: 478366107
ACCOUNT NUMBER 11146502

LEAR CORP
SYMBOL: LEA CUSIP: 521865204
ACCOUNT NUMBER 11146502

LIBERTY GLOBAL INC
SYMBOL: LBTYA CUSIP: 530555101
ACCOUNT NUMBER 11146502

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
55 000	38 110	2,096.05	1,940.43	155.62	0.00	0.00
75 000	48 180	3,613.50	2,003.26	1,610.24	0.00	0.00
553 000	11 680	6,459.04	4,103.26	2,355.78	0.00	0.00
65 000	41 190	2,677.35	905.08	1,772.27	0.00	0.00
685 000	9 480	6,493.80	5,483.59	1,010.21	164.40	2.53
334 000	32 930	10,998.62	8,347.88	2,650.74	213.76	1.94
193 000	32 930	6,355.49	3,410.98	2,944.51	123.52	1.94
89 000	46 910	4,174.99	3,795.82	379.17	44.50	1.07
103 000	40 180	4,138.54	3,874.98	263.56	0.00	0.00

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
CONSUMER DISCRETIONARY <i>(continued)</i>							
LIBERTY GLOBAL INC COM SER C SYMBOL: LBTYK CUSIP: 530555309 ACCOUNT NUMBER: 11146503	120 000	38 370	4,604 40	2,515 27	2,089 13	0 00	0 00
LIBERTY INTERACTIVE CORPORATION SYMBOL: LINTA CUSIP: 53071M104 ACCOUNT NUMBER: 11146502	303 000	16 430	4,978 29	5,316 77	- 338 48	0 00	0 00
LKQ CORP COM SYMBOL: LKQX CUSIP: 501889208 ACCOUNT NUMBER: 11146504	185 000	29 180	5,398 30	1,953 80	3,444 50	0 00	0 00
MONRO MUFFLER BRAKE INCORPORATED COMMON SYMBOL: MNRO CUSIP: 610236101 ACCOUNT NUMBER: 11146504	110 000	37 090	4,079 90	3,440 96	638 94	39 60	0 97
MORNINGSTAR INC COM SYMBOL: MORN CUSIP: 617700109 ACCOUNT NUMBER: 11146504	115 000	58 970	6,781 55	3,659 96	3,121 59	23 00	0 34
OMNICOM GROUP SYMBOL: OMC CUSIP: 681919106 ACCOUNT NUMBER: 11146503	140 000	44 480	6,227 20	4,864 53	1,362 67	140 00	2 25
PEET'S COFFEE & TEA INC SYMBOL: PEET CUSIP: 705560100 ACCOUNT NUMBER: 11146504	35 000	63 720	2,230 20	728 96	1,501 24	0 00	0 00
SALLY BEAUTY CO INC SYMBOL: SBH CUSIP: 79546E104 ACCOUNT NUMBER: 11146504	250 000	19 190	4,797 50	1,950 00	2,847 50	0 00	0 00
STAPLES INC SYMBOL: SPLS CUSIP: 855030102 ACCOUNT NUMBER: 11146503	355 000	14 960	5,310 80	7,312 19	- 2,001 39	142 00	2 67

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

CONSUMER DISCRETIONARY *(continued)*

STARWOOD HOTELS & RESORTS WORLDWIDE
INC COM

SYMBOL: HOT CUSIP: 85590A401
ACCOUNT NUMBER: 11146501

STARWOOD HOTELS & RESORTS WORLDWIDE
INC COM

SYMBOL: HOT CUSIP: 85590A401
ACCOUNT NUMBER: 11146511

TJX COS INC NEW

SYMBOL: TJX CUSIP: 872540109
ACCOUNT NUMBER: 11146503

WALT DISNEY CO

SYMBOL: DIS CUSIP: 254687106
ACCOUNT NUMBER: 11146501

WALT DISNEY CO

SYMBOL: DIS CUSIP: 254687106
ACCOUNT NUMBER: 11146502

WOLVERINE WORLD WIDE INC COM

SYMBOL: WWW CUSIP: 978097103
ACCOUNT NUMBER: 11146504

Total Consumer Discretionary

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM SYMBOL: HOT CUSIP: 85590A401 ACCOUNT NUMBER: 11146501	171 000	50 110	8,568.81	7,537.33	1,031.48	51.30	0.60
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM SYMBOL: HOT CUSIP: 85590A401 ACCOUNT NUMBER: 11146511	130 000	50 110	6,514.30	2,622.61	3,891.69	39.00	0.60
TJX COS INC NEW SYMBOL: TJX CUSIP: 872540109 ACCOUNT NUMBER: 11146503	150 000	58 930	8,839.50	6,554.02	2,285.48	114.00	1.29
WALT DISNEY CO SYMBOL: DIS CUSIP: 254687106 ACCOUNT NUMBER: 11146501	279 000	34 880	9,731.52	7,626.39	2,105.13	111.60	1.15
WALT DISNEY CO SYMBOL: DIS CUSIP: 254687106 ACCOUNT NUMBER: 11146502	442 000	34 880	15,416.96	16,762.62	- 1,345.66	176.80	1.15
WOLVERINE WORLD WIDE INC COM SYMBOL: WWW CUSIP: 978097103 ACCOUNT NUMBER: 11146504	65 000	37 930	2,465.45	1,362.20	1,103.25	31.20	1.26
Total Consumer Discretionary			\$196,776.88	\$136,505.11	\$60,271.77	\$1,661.28	0.84%

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

CONSUMER STAPLES

AARON'S INC
SYMBOL: AAN CUSIP: 002535300
ACCOUNT NUMBER 11146504
BROWN FORMAN CORP CL B
SYMBOL: BF B CUSIP: 115637209
ACCOUNT NUMBER 11146503
CASEYS GEN STORES INC
SYMBOL: CASY CUSIP: 147528103
ACCOUNT NUMBER 11146504
COCA-COLA ENTERPRISES INC
SYMBOL: CCE CUSIP: 191221109
ACCOUNT NUMBER 11146502
CONAGRA FOODS INC
SYMBOL: CAG CUSIP: 205887102
ACCOUNT NUMBER 11146502
DIAMOND FOODS INC
COM
SYMBOL: DMND CUSIP: 252603105
ACCOUNT NUMBER 11146504
ESTEE LAUDER COMPANIES INC
SYMBOL: EL CUSIP: 518439104
ACCOUNT NUMBER 11146501
GENERAL MILLS INC
SYMBOL: GIS CUSIP: 370334104
ACCOUNT NUMBER 11146502
J & J SNACK FOODS CORP
SYMBOL: JJSF CUSIP: 466032109
ACCOUNT NUMBER 11146504

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
91 000	\$26 760	\$2,435 16	\$1,191 10	\$1,244 06	\$4 73	0 19%
55 000	74 730	4,110 15	2,327 40	1,782 75	70 40	1 71
40 000	49 550	1,982 00	961 20	1,020 80	24 00	1 21
159 000	26 820	4,264 38	4,549 69	- 285 31	82 68	1 94
176 000	25 330	4,458 08	4,453 83	4 25	168 96	3 79
50 000	65 750	3,287 50	2,209 01	1,078 49	9 00	0 27
77 000	98 450	7,580 65	5,879 20	1,701 45	57 75	0 76
301 000	38 530	11,597 53	9,796 42	1,801 11	367 22	3 17
45 000	51 550	2,319 75	1,864 43	455 32	21 15	0 91



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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

CONSUMER STAPLES (continued)

MCCORMICK & CO INC NON VTG
SYMBOL: MKC CUSIP: 579780206
ACCOUNT NUMBER 11146503

PEPSICO INC
SYMBOL: PEP CUSIP: 713448108
ACCOUNT NUMBER 11146502

RUDDICK CORP
SYMBOL: RDK CUSIP: 781258108
ACCOUNT NUMBER 11146504

Total Consumer Staples

ENERGY

CAMERON INTL CORP
SYMBOL: CAM CUSIP: 13342B105
ACCOUNT NUMBER 11146502

CHEVRON CORP
SYMBOL: CVX CUSIP: 166764100
ACCOUNT NUMBER 11146502

DENBURY RESOURCES INC
NEW

SYMBOL: DNR CUSIP: 247916208
ACCOUNT NUMBER 11146501

DEVON ENERGY CORPORATION
SYMBOL: DVN CUSIP: 25179M103
ACCOUNT NUMBER 11146502

DRIL-QUIP INC COM

SYMBOL: DRQ CUSIP: 262037104
ACCOUNT NUMBER 11146504

EOG RESOURCES, INC

SYMBOL: EOG CUSIP: 26875P101
ACCOUNT NUMBER 11146501

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
95 000	48 560	4,613 20	3,665 09	948 11	106 40	2 31
127 000	62 950	7,994 65	7,691 42	303 23	261 62	3 27
45 000	43 710	1,966 95	1,275 30	691 65	23 40	1 19
		\$56,610.00	\$45,864.09	\$10,745.91	\$1,197.31	2.12%
105 000	\$49 140	\$5,159 70	\$6,593.55	-\$1,433 85	\$0 00	0 00%
110 000	105 050	11,555 50	10,080 36	1,475 14	356 40	3 08
865 000	15 700	13,580 50	10,309 56	3,270 94	0 00	0 00
186 000	64 950	12,080 70	15,743 22	- 3,662 52	126 48	1 05
95 000	65 100	6,184 50	1,942 19	4,242 31	0 00	0 00
89 000	89 430	7,959 27	8,016 87	- 57 60	56 96	0 72

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
ENERGY <i>(continued)</i>							
EOG RESOURCES, INC. SYMBOL: EOG CUSIP: 26875P101 ACCOUNT NUMBER: 11146503	69 000	89.430	6,170.67	6,114.90	55.77	44.16	0.72
EXXON MOBIL CORPORATION SYMBOL: XOM CUSIP: 30231G102 ACCOUNT NUMBER: 11146502	184 000	78.090	14,368.56	13,548.85	819.71	345.92	2.41
HALLIBURTON CO SYMBOL: HAL CUSIP: 406216101 ACCOUNT NUMBER: 11146501	189 000	37.360	7,061.04	8,999.27	-1,938.23	68.04	0.96
KINDER MORGAN INC/DELAWARE SYMBOL: KMI CUSIP: 49456B101 ACCOUNT NUMBER: 11146501	408 000	28.600	11,668.80	12,003.39	-334.59	489.60	4.20
NATIONAL OILWELL VARCO INC COM SYMBOL: NOV CUSIP: 637071101 ACCOUNT NUMBER: 11146501	94 000	71.330	6,705.02	2,404.23	4,300.79	41.36	0.62
NATIONAL OILWELL VARCO INC COM SYMBOL: NOV CUSIP: 637071101 ACCOUNT NUMBER: 11146502	60 000	71.330	4,279.80	4,112.72	167.08	26.40	0.62
NOBLE ENERGY INC SYMBOL: NBL CUSIP: 655044105 ACCOUNT NUMBER: 11146501	102 000	89.340	9,112.68	7,095.17	2,017.51	89.76	0.98
OCCIDENTAL PETE CORP SYMBOL: OXY CUSIP: 674599105 ACCOUNT NUMBER: 11146501	110 000	92.940	10,223.40	6,291.52	3,931.88	202.40	1.98
OCCIDENTAL PETE CORP SYMBOL: OXY CUSIP: 674599105 ACCOUNT NUMBER: 11146502	64 000	92.940	5,948.16	3,059.60	2,888.56	117.76	1.98
RANGE RES CORP COM SYMBOL: RRC CUSIP: 75281A109 ACCOUNT NUMBER: 11146502	64 000	68.840	4,405.76	3,565.35	840.41	102.4	0.23
Total Energy			\$136,464.06	\$119,880.75	\$16,583.31	\$1,975.48	1.45%

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**WELLS
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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

FINANCIALS

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
AFFILIATED MANAGERS GROUP, INC COM SYMBOL: AMG CUSIP: 008252108 ACCOUNT NUMBER 11146504	35 000	\$92.610	\$3,241.35	\$817.58	\$2,423.77	\$0.00	0.00%
AFLAC INC SYMBOL: AFL CUSIP: 001055102 ACCOUNT NUMBER 11146502	122 000	45.090	5,500.98	4,357.18	1,143.80	161.04	2.93
ALLSTATE CORP SYMBOL: ALL CUSIP: 020002101 ACCOUNT NUMBER 11146502	111 000	26.340	2,923.74	3,379.00	-455.26	93.24	3.19
AMERICAN EXPRESS CO SYMBOL: AXP CUSIP: 025816109 ACCOUNT NUMBER 11146501	112 000	50.620	5,669.44	5,352.98	316.46	80.64	1.42
AMERIPRISE FINL INC SYMBOL: AMP CUSIP: 03076C106 ACCOUNT NUMBER 11146502	141 000	46.680	6,581.88	7,569.19	-987.31	129.72	1.97
BANK OF AMERICA CORP SYMBOL: BAC CUSIP: 060505104 ACCOUNT NUMBER 11146502	1,339 000	6.830	9,145.37	12,895.77	-3,750.40	53.56	0.59
BERKLEY W R CORP SYMBOL: WRB CUSIP: 084423102 ACCOUNT NUMBER 11146503	245 000	34.810	8,528.45	6,624.41	1,904.04	78.40	0.92
BROWN & BROWN INC SYMBOL: BRO CUSIP: 115236101 ACCOUNT NUMBER 11146503	205 000	22.080	4,526.40	3,669.16	857.24	69.70	1.54
CITY NATL CORP COM SYMBOL: CYN CUSIP: 178566105 ACCOUNT NUMBER: 11146504	50 000	42.420	2,121.00	2,130.76	-9.76	40.00	1.89
CME GROUP INC SYMBOL: CME CUSIP: 12572Q105 ACCOUNT NUMBER 11146501	29 000	275.560	7,991.24	8,392.67	-401.43	162.40	2.03

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**WELLS
FARGO**

ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities (continued)							
FINANCIALS (continued)							
FIFTH THIRD BANCORP SYMBOL: FITB CUSIP: 316773100 ACCOUNT NUMBER 11146502	486 000	12 010	5,836 86	6,025 67	- 188 81	155 52	2 66
FOREST CITY ENTERPRISES INC CL A SYMBOL: FCEA CUSIP: 345550107 ACCOUNT NUMBER 11146504	215 000	13 680	2,941 20	916 28	2,024 92	0 00	0 00
FOREST CITY ENTERPRISES INC CL A SYMBOL: FCEA CUSIP: 345550107 ACCOUNT NUMBER 11146511	226 000	13 680	3,091 68	2,859 28	232 40	0 00	0 00
FRANKLIN RESOURCES INC SYMBOL: BEN CUSIP: 354613101 ACCOUNT NUMBER 11146502	71 000	106 630	7,570 73	5,068 97	2,501 76	71 00	0 94
GLACIER BANCORP INC MONTANA SYMBOL: GBCI CUSIP: 37637Q105 ACCOUNT NUMBER 11146503	270 000	11 350	3,064 50	3,710 75	- 646 25	140 40	4 58
HARTFORD FINANCIAL SERVICES GROUP INC COM SYMBOL: HIG CUSIP: 416515104 ACCOUNT NUMBER 11146502	270 000	19 250	5,197 50	7,176 03	- 1,978 53	108 00	2 08
HCC INS HLDGS INC COM SYMBOL: HCC CUSIP: 404132102 ACCOUNT NUMBER 11146504	85 000	26 610	2,261 85	1,741 49	520 36	52 70	2 33
IBERIABANK CORP SYMBOL: IBKC CUSIP: 450828108 ACCOUNT NUMBER 11146504	40 000	51 720	2,068 80	2,380 90	- 312 10	54 40	2 63
INTERCONTINENTAL EXCHANGE INC SYMBOL: ICE CUSIP: 45865V100 ACCOUNT NUMBER 11146501	94 000	129 880	12,208 72	9,758 15	2,450 57	0 00	0 00
JPMORGAN CHASE & CO SYMBOL: JPM CUSIP: 46625H100 ACCOUNT NUMBER 11146502	675 000	34 760	23,463 00	28,230 13	- 4,767 13	675 00	2 88

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

FINANCIALS *(continued)*

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
180 000	26 830	4,829 40	2,730 02	2,099 38	45 00	0.93
56 000	76 110	4,262 16	4,742 17	- 480 01	156 80	3.68
26 000	386 500	10,049 00	8,900 28	1,148 72	0 00	0.00
172 000	30 620	5,266 64	4,017 13	1,249 51	151 36	2.87
100 000	40 470	4,047 00	4,767 43	- 720 43	112 00	2.77
245 000	19 030	4,662 35	4,519 30	143 05	117 60	2.52
55 000	38 490	2,116 95	2,554 78	- 437 83	42 90	2.03
231 000	54 200	12,520 20	10,500 48	2,019 72	265 65	2.12
249 000	11 400	2,838 60	2,494 89	343 71	99 60	3.51
45 000	70 340	3,165 30	2,565 00	600 30	54 00	1.71

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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

FINANCIALS (continued)

SLM CORP SYMBOL SLM CUSIP: 78442P106 ACCOUNT NUMBER 11146502	520 000	13 670	7,108 40	5,824 81	1,283 59	208 00	2 93
STATE BANK FINANCIAL CORP SYMBOL STBZ CUSIP: 856190103 ACCOUNT NUMBER 11146504	145 000	14 440	2,093 80	2,273 18	- 179 38	0 00	0 00
SUNTRUST BANKS INC SYMBOL STI CUSIP: 867914103 ACCOUNT NUMBER 11146502	284 000	19 730	5,603 32	7,254 30	- 1,650 98	56 80	1 01
T ROWE PRICE GROUP INC SYMBOL TROW CUSIP: 74144T108 ACCOUNT NUMBER 11146503	75 000	52 840	3,963 00	3,672 82	290 18	93 00	2 35
TRAVELERS COMPANIES, INC SYMBOL TRV CUSIP: 89417E109 ACCOUNT NUMBER 11146502	157 000	58 350	9,160 95	5,855 70	3,305 25	257 48	2 81
UMPQUA HOLDINGS CORP SYMBOL UMPQ CUSIP: 904214103 ACCOUNT NUMBER 11146504	315 000	11 450	3,606 75	3,873 35	- 266 60	88 20	2 44
US BANCORP DEL NEW SYMBOL USB CUSIP: 902973304 ACCOUNT NUMBER 11146502	609 000	25 590	15,584 31	14,713 61	870 70	304 50	1 95
WESTAMERICA BANCORPORATION SYMBOL WABC CUSIP: 957090103 ACCOUNT NUMBER 11146504	70 000	44 820	3,137 40	2,954 64	182 76	103 60	3 30
WRIGHT EXPRESS CORP SYMBOL WXS CUSIP: 98233Q105 ACCOUNT NUMBER 11146504	49 000	46 880	2,297 12	2,374 34	- 77 22	0 00	0 00
Total Financials			\$230,247.34	\$219,644.58	\$10,602.76	\$4,282.21	1.86%

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**WELLS
FARGO**

ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities (continued)							
HEALTH CARE							
BIO RAD LABS INC CL A SYMBOL: BIO CUSIP: 090572207 ACCOUNT NUMBER 11146504	55.000	\$99.550	\$5,475.25	\$4,040.61	\$1,434.64	\$0.00	0.00%
BOSTON SCIENTIFIC CORP COM SYMBOL: BSX CUSIP: 101137107 ACCOUNT NUMBER 11146502	1,664.000	5.890	9,800.96	11,322.17	- 1,521.21	0.00	0.00
CELGENE CORP COM SYMBOL: CELG CUSIP: 151020104 ACCOUNT NUMBER 11146502	82.000	64.830	5,316.06	4,395.71	920.35	0.00	0.00
DENTSPLY INTL INC COM SYMBOL: XRAY CUSIP: 249030107 ACCOUNT NUMBER 11146503	215.000	36.960	7,946.40	6,037.80	1,908.60	43.00	0.54
ILLUMINA INC SYMBOL: ILMN CUSIP: 452327109 ACCOUNT NUMBER 11146501	441.000	30.620	13,503.42	15,175.52	- 1,672.10	0.00	0.00
LABORATORY CRP OF AMER HLDGS SYMBOL: LH CUSIP: 50540R409 ACCOUNT NUMBER 11146501	109.000	83.850	9,139.65	9,527.07	- 387.42	0.00	0.00
LABORATORY CRP OF AMER HLDGS SYMBOL: LH CUSIP: 50540R409 ACCOUNT NUMBER 11146503	83.000	83.850	6,959.55	5,308.90	1,650.65	0.00	0.00
LANDAUER INC SYMBOL: LDR CUSIP: 51476K103 ACCOUNT NUMBER 11146504	35.000	51.250	1,793.75	1,760.28	33.47	77.00	4.29
MERCK & CO INC NEW SYMBOL: MRK CUSIP: 58933Y105 ACCOUNT NUMBER 11146502	420.000	34.500	14,490.00	15,374.43	- 884.43	638.40	4.41
MERIDIAN BIOSCIENCE INC SYMBOL: VIVO CUSIP: 589584101 ACCOUNT NUMBER 11146504	200.000	18.220	3,644.00	4,215.18	- 571.18	152.00	4.17

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
HEALTH CARE <i>(continued)</i>							
OWENS & MINOR INC COM SYMBOL: OMI CUSIP: 690732102 ACCOUNT NUMBER 11146504	82 000	29 920	2,453 44	1,741 13	712 31	65 60	2 67
PFIZER INC SYMBOL: PFE CUSIP: 717081103 ACCOUNT NUMBER 11146502	569 000	19 260	10,958 94	10,521 09	437 85	455 20	4 15
PSS WORLD MEDICAL INC COM SYMBOL: PSSI CUSIP: 69366A100 ACCOUNT NUMBER 11146504	60 000	22 250	1,335 00	1,031 42	303 58	0 00	0 00
TECHNE CORP SYMBOL: TECH CUSIP: 878377100 ACCOUNT NUMBER 11146503	92 000	68 800	6,329 60	5,105 89	1,223 71	103 04	1 63
TECHNE CORP SYMBOL: TECH CUSIP: 878377100 ACCOUNT NUMBER 11146504	40 000	68 800	2,752 00	2,431 18	320 82	44 80	1 63
THERMO FISHER SCIENTIFIC INC SYMBOL: TMO CUSIP: 883556102 ACCOUNT NUMBER 11146501	217 000	50 270	10,908 59	11,599 01	- 690 42	0 00	0 00
THERMO FISHER SCIENTIFIC INC SYMBOL: TMO CUSIP: 883556102 ACCOUNT NUMBER 11146502	166 000	50 270	8,344 82	8,983 82	- 639 00	0 00	0 00
WELLPOINT INC COM SYMBOL: WLP CUSIP: 94973V107 ACCOUNT NUMBER 11146502	128 000	68 900	8,819 20	5,630 89	3,188 31	128 00	1 45
YOUNG INNOVATIONS INCORPORATED SYMBOL: YDNT CUSIP: 987520103 ACCOUNT NUMBER 11146504	50 000	28 750	1,437 50	1,518 40	- 80 90	8 00	0 56
Total Health Care			\$131,408.13	\$125,720.50	\$5,687.63	\$1,715.04	1.31%



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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

INDUSTRIALS

	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
AAON INC COM PAR \$0.004 SYMBOL: AAON CUSIP: 000360206 ACCOUNT NUMBER 11146504	115 000	\$21.170	\$2,434.55	\$1,707.70	\$726.85	\$27.60	1.13%
ACTUANT CORP-CL A SYMBOL: ATU CUSIP: 00508X203 ACCOUNT NUMBER 11146504	115 000	22.500	2,587.50	2,999.20	- 411.70	4.60	0.18
ACUTY BRANDS (HOLDING COMPANY) INC RR SYMBOL: AYI CUSIP: 00508Y102 ACCOUNT NUMBER 11146504	90 000	46.300	4,167.00	3,566.41	600.59	46.80	1.12
BABCOCK & WILCOX CO SYMBOL: BWC CUSIP: 05615F102 ACCOUNT NUMBER 11146501	417 000	21.990	9,169.83	9,572.83	- 403.00	0.00	0.00
BOEING CO SYMBOL: BA CUSIP: 097023105 ACCOUNT NUMBER 11146502	206 000	65.790	13,552.74	11,421.61	2,131.13	346.08	2.55
BRADY CORPORATION SYMBOL: BRC CUSIP: 104674106 ACCOUNT NUMBER 11146504	100 000	30.720	3,072.00	2,497.88	574.12	74.00	2.41
CARLISLE COS INC SYMBOL: CSL CUSIP: 142339100 ACCOUNT NUMBER 11146504	70 000	41.720	2,920.40	2,330.09	590.31	50.40	1.73
CLARCOR INC SYMBOL: CLC CUSIP: 179895107 ACCOUNT NUMBER 11146504	75 000	48.480	3,636.00	2,505.75	1,130.25	36.00	0.99
COPART INC COM SYMBOL: CPRT CUSIP: 217204106 ACCOUNT NUMBER 11146503	164 000	43.550	7,142.20	4,748.31	2,393.89	0.00	0.00
CUMMINS INC SYMBOL: CMI CUSIP: 231021106 ACCOUNT NUMBER 11146501	69 000	99.430	6,860.67	1,792.50	5,068.17	110.40	1.61

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

INDUSTRIALS *(continued)*

DEERE & CO
SYMBOL: DE CUSIP: 244199105
ACCOUNT NUMBER 11146501

FORWARD AIR CORP
COM

SYMBOL: FWRD CUSIP: 349853101
ACCOUNT NUMBER 11146504

GENERAL ELECTRIC CO

SYMBOL: GE CUSIP: 369604103
ACCOUNT NUMBER 11146502

GRACO INC

SYMBOL: GGG CUSIP: 384109104
ACCOUNT NUMBER 11146504

HONEYWELL INTERNATIONAL INC

SYMBOL: HON CUSIP: 438516106
ACCOUNT NUMBER 11146502

IDEX CORP

SYMBOL: IEX CUSIP: 45167R104
ACCOUNT NUMBER 11146503

II-VI INC COM

SYMBOL: IIVI CUSIP: 902104108
ACCOUNT NUMBER 11146504

ILLINOIS TOOL WORKS INC

SYMBOL: ITW CUSIP: 452308109
ACCOUNT NUMBER 11146502

JACOBS ENGR GROUP INC

SYMBOL: JEC CUSIP: 469814107
ACCOUNT NUMBER 11146503

KIRBY CORP

SYMBOL: KEX CUSIP: 497266106
ACCOUNT NUMBER 11146504

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
133 000	75 900	10,094 70	7,983 43	2,111 27	218 12	2 16
145 000	32 720	4,744 40	2,930 93	1,813 47	40 60	0 86
1,376 000	16 710	22,992 96	22,541 63	451 33	825 60	3 59
80 000	42 940	3,435 20	2,269 90	1,165 30	67 20	1 96
227 000	52 400	11,894 80	6,949 18	4,945 62	338 23	2 84
177 000	35 450	6,274 65	4,426 30	1,848 35	120 36	1 92
125 000	19 010	2,376 25	2,372 21	4 04	0 00	0 00
95 000	48 630	4,619 85	4,027 49	592 36	136 80	2 96
165 000	38 800	6,402 00	5,859 62	542 38	0 00	0 00
95 000	61 540	5,846 30	2,252 14	3,594 16	0 00	0 00

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
INDUSTRIALS <i>(continued)</i>							
KNIGHT TRANSN INC COM SYMBOL: KNX CUSIP: 499064103 ACCOUNT NUMBER 11146504	205 000	15 200	3,116 00	3,870 01	- 754 01	49 20	1 58
MOOG INC CL A SYMBOL: MOGA CUSIP: 615394202 ACCOUNT NUMBER 11146504	110 000	38 730	4,260 30	4,214 09	46 21	0 00	0 00
RAVEN INDS INC SYMBOL: RAVN CUSIP: 754212108 ACCOUNT NUMBER 11146504	45 000	60 010	2,700 45	1,053 26	1,647 19	32 40	1 20
SHAW GROUP INC COM SYMBOL: SHAW CUSIP: 820280105 ACCOUNT NUMBER 11146501	402 000	23 260	9,350 52	8,650 50	700 02	0 00	0 00
SIMPSON MFG INC COM SYMBOL: SSD CUSIP: 829073105 ACCOUNT NUMBER 11146504	55 000	30 660	1,686 30	1,750 65	- 64 35	27 50	1 63
WABTEC CORP SYMBOL: WAB CUSIP: 929740108 ACCOUNT NUMBER 11146503	90 000	67 180	6,046 20	3,242 19	2,804 01	10 80	0 18
Total Industrials			\$161,383.77	\$127,535.81	\$33,847.96	\$2,562.69	1.59%

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

INFORMATION TECHNOLOGY

ADOBE SYS INC
SYMBOL: ADBE CUSIP 00724F101
ACCOUNT NUMBER 11146502

ALTRA CORP
SYMBOL: ALTR CUSIP 021441100
ACCOUNT NUMBER 11146502

AMPHENOL CORP CL A
SYMBOL: APH CUSIP 032095101
ACCOUNT NUMBER 11146503

APPLE INC
SYMBOL: AAPL CUSIP: 037833100
ACCOUNT NUMBER 11146501

BLACKBAUD INC
COM
SYMBOL: BLKB CUSIP: 09227Q100
ACCOUNT NUMBER 11146504

BROADRIDGE FINANCIAL SOLUTIONS
SYMBOL BR CUSIP 11133T103
ACCOUNT NUMBER 11146503

CISCO SYSTEMS INC
SYMBOL: CSCO CUSIP 17275R102
ACCOUNT NUMBER 11146502

CREE INC
SYMBOL: CREE CUSIP: 225447101
ACCOUNT NUMBER 11146501

DAKTRONICS INC COM
SYMBOL: DAKT CUSIP: 234264109
ACCOUNT NUMBER 11146504

EMC CORP MASS
SYMBOL: EMC CUSIP: 268648102
ACCOUNT NUMBER 11146502

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
293 000	\$29 410	\$8,617 13	\$8,830 48	- \$213 35	\$0 00	0 00%
125 000	37 920	4,740 00	4,798 93	- 58 93	40 00	0 84
80 000	47 490	3,799 20	2,665 34	1,133 86	4 80	0 13
62 000	404 780	25,096 36	5,204 90	19,891 46	0 00	0 00
200 000	28 030	5,606 00	2,563 19	3,042 81	96 00	1 71
295 000	22 250	6,563 75	6,324 50	239 25	188 80	2 88
555 000	18 530	10,284 15	8,653 62	1,630 53	133 20	1 29
205 000	26 640	5,461 20	8,337 54	- 2,876 34	0 00	0 00
205 000	10 100	2,070 50	1,587 81	482 69	22 55	1 09
560 000	24 510	13,725 60	11,449 56	2,276 04	0 00	0 00



Account Statement For:
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Period Covered October 1, 2011 - October 31, 2011

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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

INFORMATION TECHNOLOGY (continued)

EQUINIX INC COM NEW SYMBOL: EQIX CUSIP: 29444U502 ACCOUNT NUMBER 11146501	129,000	96.010	12,385.29	9,759.25	2,626.04	0.00	0.00
FAIR ISSAC, INC SYMBOL: FICO CUSIP: 303250104 ACCOUNT NUMBER 11146504	145,000	27.350	3,965.75	3,150.13	815.62	11.60	0.29
FLIR SYS INC COM SYMBOL: FLIR CUSIP: 30244S101 ACCOUNT NUMBER 11146503	200,000	26.300	5,260.00	4,964.48	295.52	48.00	0.91
GOOGLE INC CL A SYMBOL: GOOG CUSIP: 38259P508 ACCOUNT NUMBER 11146501	13,000	592.640	7,704.32	7,645.42	58.90	0.00	0.00
GOOGLE INC CL A SYMBOL: GOOG CUSIP: 38259P508 ACCOUNT NUMBER 11146502	16,000	592.640	9,482.24	8,505.37	976.87	0.00	0.00
HENRY JACK & ASSOC INC COM SYMBOL: JKHY CUSIP: 426281101 ACCOUNT NUMBER 11146504	160,000	32.410	5,185.60	3,476.80	1,708.80	67.20	1.30
HITTITE MICROWAVE CORP COM SYMBOL: HITT CUSIP: 43365Y104 ACCOUNT NUMBER 11146504	35,000	52.600	1,841.00	1,747.27	93.73	0.00	0.00
INTUIT COM SYMBOL: INTU CUSIP: 461202103 ACCOUNT NUMBER 11146501	163,000	53.670	8,748.21	5,455.08	3,293.13	97.80	1.12
JUNIPER NETWORKS INC COM SYMBOL: JNPR CUSIP: 48203R104 ACCOUNT NUMBER 11146501	778,000	24.470	19,037.66	16,930.68	2,106.98	0.00	0.00

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**WELLS
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ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities (continued)							
INFORMATION TECHNOLOGY (continued)							
JUNIPER NETWORKS INC COM	294 000	24 470	7,194 18	7,034 03	160 15	0 00	0 00
SYMBOL JNPR CUSIP 48203R104 ACCOUNT NUMBER 11146502							
KLA-TENCOR CORP COM	72 000	47 090	3,390 48	3,177 19	213 29	100 80	2 97
SYMBOL KLAC CUSIP 482480100 ACCOUNT NUMBER 11146502							
LIQUIDITY SVCS INC COM	70 000	32 560	2,279 20	1,312 69	966 51	0 00	0 00
SYMBOL LQDT CUSIP 53635B107 ACCOUNT NUMBER 11146504							
MANHATTAN ASSOCIATES, INC COM	95 000	42 350	4,023 25	1,631 78	2,391 47	0 00	0 00
SYMBOL MANH CUSIP 562750109 ACCOUNT NUMBER 11146504							
MAXIM INTEGRATED PRODS INC	215 000	26 160	5,624 40	5,048 18	576 22	189 20	3 36
SYMBOL MXIM CUSIP 57772K101 ACCOUNT NUMBER 11146502							
MICROSOFT CORP	289 000	26 630	7,696 07	7,691 25	4 82	231 20	3 00
SYMBOL MSFT CUSIP 594918104 ACCOUNT NUMBER 11146502							
NATIONAL INSTRS CORP COM	82 000	26 710	2,190 22	1,474 91	715 31	32 80	1 50
SYMBOL NATI CUSIP 636518102 ACCOUNT NUMBER 11146504							
NETAPP INC	223 000	40 960	9,134 08	5,601 82	3,532 26	0 00	0 00
SYMBOL NTAP CUSIP 64110D104 ACCOUNT NUMBER 11146501							
NVIDIA CORP COM	805 000	14 800	11,914 00	15,597 63	- 3,683 63	0 00	0 00
SYMBOL NVDA CUSIP 67066G104 ACCOUNT NUMBER 11146501							



Account Statement For:
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Period Covered October 1, 2011 - October 31, 2011

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

INFORMATION TECHNOLOGY *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
NVIDIA CORP COM SYMBOL: NVDA CUSIP: 67066G104 ACCOUNT NUMBER 11146502	294.000	14.800	4,351.20	4,706.35	-355.15	0.00	0.00
POWER INTERGRATIONS INC COM SYMBOL: POWI CUSIP: 739276103 ACCOUNT NUMBER 11146504	75.000	35.630	2,672.25	1,270.15	1,402.10	15.00	0.56
QUALCOMM INC SYMBOL: QCOM CUSIP: 747525103 ACCOUNT NUMBER 11146501	272.000	51.600	14,035.20	10,227.20	3,808.00	233.92	1.67
RED HAT INC SYMBOL: RHT CUSIP: 756577102 ACCOUNT NUMBER 11146501	300.000	49.650	14,895.00	4,179.12	10,715.88	0.00	0.00
ROFIN SINAR TECHNOLOGIES INC COM SYMBOL: RSTI CUSIP: 775043102 ACCOUNT NUMBER 11146504	100.000	26.000	2,600.00	2,461.94	138.06	0.00	0.00
SALESFORCE COM INC COM SYMBOL: CRM CUSIP: 79466L302 ACCOUNT NUMBER 11146501	112.000	133.170	14,915.04	3,044.94	11,870.10	0.00	0.00
SCANSOURCE INC COM SYMBOL: SCSC CUSIP: 806037107 ACCOUNT NUMBER 11146504	60.000	34.760	2,085.60	1,692.60	393.00	0.00	0.00
WESTERN UNION CO/THE SYMBOL: WU CUSIP: 959802109 ACCOUNT NUMBER 11146503	355.000	17.470	6,201.85	6,022.80	179.05	113.60	1.83
Total Information Technology			\$274,775.98	\$204,224.93	\$70,551.05	\$1,626.47	0.59%

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Period Covered October 1, 2011 - October 31, 2011

Consolidated Account Number AGG111465

**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

MATERIALS

	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
AIR PRODS & CHEMS INC COM SYMBOL: APD CUSIP: 009158106 ACCOUNT NUMBER 11146501	72 000	\$86 140	\$6,202 08	\$4,207 39	\$1,994 69	\$167 04	2 69%
APTARGROUP INC COM SYMBOL: ATR CUSIP: 038336103 ACCOUNT NUMBER: 11146504	90 000	47 970	4,317 30	2,682 45	1,634 85	79 20	1 83
BALCHEM CORP CLASS B SYMBOL: BCPC CUSIP: 057665200 ACCOUNT NUMBER 11146504	50 000	36 870	1,843 50	828 72	1,014 78	7 50	0 41
DOW CHEMICAL CO SYMBOL: DOW CUSIP: 260543103 ACCOUNT NUMBER 11146501	300 000	27 880	8,364 00	9,906 26	- 1,542 26	300 00	3 59
ECOLAB INC SYMBOL: ECL CUSIP: 278865100 ACCOUNT NUMBER 11146503	150 000	53 840	8,076 00	5,024 92	3,051 08	105 00	1 30
FREEMONT-MCMORAN COPPER & GOLD INC COMMON STOCK SYMBOL: FCX CUSIP: 35671D857 ACCOUNT NUMBER 11146501	135 000	40 260	5,435 10	1,579 28	3,855 82	135 00	2 48
MONSANTO CO NEW SYMBOL: MON CUSIP: 61166W101 ACCOUNT NUMBER 11146501	78 000	72 750	5,674 50	3,842 66	1,831 84	93 60	1 65
MOSAIC CO/THE SYMBOL: MOS CUSIP: 61945C103 ACCOUNT NUMBER 11146502	71 000	58 560	4,157 76	4,884 10	- 726 34	14 20	0 34
VALSPAR CORP SYMBOL: VAL CUSIP: 920355104 ACCOUNT NUMBER 11146503	210 000	34 870	7,322 70	6,268 71	1,053 99	151 20	2 06
WEYERHAEUSER CO SYMBOL: WY CUSIP: 962166104 ACCOUNT NUMBER 11146501	783 000	17 980	14,078 34	12,184 56	1,893 78	469 80	3 34
Total Materials			\$65,471.28	\$51,409.05	\$14,062.23	\$1,522.54	2.33%

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ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities (continued)							
TELECOMMUNICATION SERVICES							
CENTURYLINK, INC SYMBOL: CTL CUSIP: 156700106 ACCOUNT NUMBER 11146502	146 000	\$35.260	\$5,147.96	\$6,324.36	-\$1,176.40	\$423.40	8.22%
SPRINT NEXTEL CORP SYMBOL: S CUSIP: 852061100 ACCOUNT NUMBER 11146502	3,170 000	2.570	8,146.90	13,296.86	-5,149.96	0.00	0.00
Total Telecommunication Services			\$13,294.86	\$19,621.22	-\$6,326.36	\$423.40	3.18%
UTILITIES							
AMERICAN ELECTRIC POWER INC SYMBOL: AEP CUSIP: 025537101 ACCOUNT NUMBER 11146502	248 000	\$39.280	\$9,741.44	\$7,316.37	\$2,425.07	\$466.24	4.79%
EQT CORPORATION SYMBOL: EQT CUSIP: 26884L109 ACCOUNT NUMBER 11146502	152 000	63.500	9,652.00	8,802.04	849.96	133.76	1.39
PG&E CORP COM SYMBOL: PCG CUSIP: 69331C108 ACCOUNT NUMBER 11146502	192 000	42.900	8,236.80	8,754.80	-518.00	349.44	4.24
PPL CORPORATION SYMBOL: PPL CUSIP: 69351T106 ACCOUNT NUMBER 11146502	350 000	29.370	10,279.50	9,396.72	882.78	490.00	4.77
PUBLIC SVC ENTERPRISE GROUP INC SYMBOL: PEG CUSIP: 744573106 ACCOUNT NUMBER 11146502	133 000	33.700	4,482.10	4,185.56	296.54	182.21	4.06
Total Utilities			\$42,391.84	\$38,455.49	\$3,936.35	\$1,621.65	3.83%

Account Statement For.
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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
INTERNATIONAL EQUITIES							
ABB LTD - ADR	330 000	\$18810	\$6,207 30	\$5,939 73	\$267 57	\$222 09	3 58%
SPONSORED ADR CUSIP: 000375204							
ACCOUNT NUMBER 11146507							
ALLIANZ SE	405 000	11 200	4,536 00	8,454 30	- 3,918 30	195 62	4 31
CUSIP: 018805101							
ACCOUNT NUMBER 11146507							
AMERICA MOVIL S A B DE C V SER L AD ADR	170 000	25 420	4,321 40	4,884 30	- 562 90	48 62	1 13
CUSIP: 02364W105							
ACCOUNT NUMBER 11146507							
ANHEUSER-BUSCH INBEV SPN	126 000	55 470	6,989 22	6,157 41	831 81	122 22	1 75
CUSIP: 03524A108							
ACCOUNT NUMBER 11146507							
ARCH CAPITAL GROUP LTD	165 000	35 970	5,935 05	3,959 41	1,975 64	0 00	0 00
CUSIP: G0450A105							
ACCOUNT NUMBER 11146503							
ATLAS COPCO AB	200 000	21 720	4,344 00	1,731 89	2,612 11	90 40	2 08
SPONSORED ADR NEW REPSTG COM SER A							
CUSIP: 049255706							
ACCOUNT NUMBER 11146507							
AXA - ADR	285 000	16 150	4,602 75	11,501 23	- 6,898 48	238 83	5 19
SPONSORED ADR							
CUSIP: 054536107							
ACCOUNT NUMBER 11146507							
BANCO BILBAO VIZCAYA ARGENT- ADR	470 000	9 040	4,248 80	11,142 17	- 6,893 37	232 18	5 46
SPONSORED ADR							
CUSIP: 05946K101							
ACCOUNT NUMBER 11146507							
BARCLAYS PLC - ADR	363 000	12 510	4,541 13	11,162 84	- 6,621 71	128 50	2 83
SPONSORED ADR							
CUSIP: 06738E204							
ACCOUNT NUMBER 11146507							

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
INTERNATIONAL EQUITIES <i>(continued)</i>							
BARRICK GOLD CORP COM CUSIP: 067901108 ACCOUNT NUMBER 11146501	275 000	49 500	13,612 50	8,479 25	5,133 25	165 00	1 21
BAYER AG - ADR SPONSORED ADR CUSIP: 072730302 ACCOUNT NUMBER 11146507	85 000	63 810	5,423 85	6,641 96	- 1,218 11	136 85	2 52
BG GROUP PLC - ADR SPONSORED ADR CUSIP: 055434203 ACCOUNT NUMBER 11146507	116 000	109 840	12,741 44	8,159 31	4,582 13	130 96	1 03
BHP BILLITON LIMITED - ADR SPONSORED ADR CUSIP: 088606108 ACCOUNT NUMBER 11146507	205 000	78 080	16,006 40	8,080 60	7,925 80	414 10	2 59
BNP PARIBAS - ADR CUSIP: 05565A202 ACCOUNT NUMBER 11146507	275 000	22 400	6,160 00	14,379 50	- 8,219 50	304 43	4 94
BRITISH AMERICAN TOBACCO PLC - ADR SPONSORED ADR CUSIP: 110448107 ACCOUNT NUMBER 11146507	90 000	92 250	8,302 50	5,117 75	3,184 75	345 78	4 16
BROOKFIELD ASSET MANAGE-CL A CUSIP: 112585104 ACCOUNT NUMBER 11146503	335 000	29 000	9,715 00	6,221 75	3,493 25	174 20	1 79
BROOKFIELD OFFICE PROPERTIES INC CUSIP: 112900105 ACCOUNT NUMBER 11146511	243 000	16 520	4,014 36	4,181 29	- 166 93	136 08	3 39
BURBERRY GROUP PLC CUSIP: 12082W204 ACCOUNT NUMBER 11146507	100 000	43 350	4,335 00	4,333 47	1 53	61 40	1 42

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
INTERNATIONAL EQUITIES <i>(continued)</i>							
CAMECO CORP COM CUSIP: 13321L108 ACCOUNT NUMBER 11146501	308 000	21 430	6,600 44	4,909 30	1,691 14	121 97	1 85
CANON INC - ADR SPONSORED ADR CUSIP: 138006309 ACCOUNT NUMBER 11146507	190 000	45 550	8,654 50	9,548 70	- 894 20	274 93	3 18
CENTRICA PLC SPONSORED ADR NEW 2004 CUSIP: 15639K300 ACCOUNT NUMBER 11146507	230 000	19 150	4,404 50	5,006 37	- 601 87	214 13	4 86
CHINA CONSTRUCTION BANK CORPORATION CUSIP: 168919108 ACCOUNT NUMBER 11146507	215 000	14 700	3,160 50	3,869 90	- 709 40	115 67	3 66
CNOOC - CHINA NATIONAL OFFSHOR - ADR SPONSORED ADR CUSIP: 126132109 ACCOUNT NUMBER 11146507	23 000	188 610	4,338 03	3,410 95	927 08	132 92	3 06
COMPAGNIE FINANCIERE RICHEMONT SA CUSIP: 204319107 ACCOUNT NUMBER 11146507	880 000	5 580	4,910 40	4,705 96	204 44	24 64	0 50
CORE LABORATORIES NV COM CUSIP: N22717107 ACCOUNT NUMBER 11146513	46 788	108 260	5,065 27	3,993 23	1,072 04	46 79	0 92
CREDIT SUISSE GROUP - ADR SPONSORED ADR CUSIP: 225401108 ACCOUNT NUMBER 11146507	150 000	28 970	4,345 50	6,723 12	- 2,377 62	221 85	5 10
CTRP COM INTERNATIONAL, LTD - ADR SPONSORED ADR CUSIP: 22943F100 ACCOUNT NUMBER 11146501	227 000	34 860	7,913 22	9,345 58	- 1,432 36	0 00	0 00

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

INTERNATIONAL EQUITIES *(continued)*

	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
DBS GROUP HOLDINGS LIMITED - ADR SPONSORED ADR CUSIP: 23304Y100 ACCOUNT NUMBER 11146507	140.000	38.730	5,422.20	7,448.00	- 2,025.80	258.02	4.76
DIAGEO PLC - ADR SPONSORED ADR CUSIP: 25243Q205 ACCOUNT NUMBER 11146507	85.000	82.880	7,044.80	6,305.37	739.43	220.58	3.13
ENSCO INTERNATIONAL PLC CUSIP: 29358Q109 ACCOUNT NUMBER 11146503	75.000	49.660	3,724.50	3,194.65	529.85	105.00	2.82
EVEREST RE GROUP LTD MERGED WITH EVEREST REINSURANCE HOLDING INC AS OF 02/25/2000 CUSIP: G3223RT08 ACCOUNT NUMBER 11146502	101.000	89.920	9,081.92	6,905.68	2,176.24	193.92	2.13
FANUC CORPORATION CUSIP: 307305102 ACCOUNT NUMBER 11146507	165.000	27.200	4,488.00	3,854.27	633.73	52.47	1.17
FRESENIUS MEDICAL CARE AG AND CO KGAA CUSIP: 358029106 ACCOUNT NUMBER 11146507	70.000	72.700	5,089.00	4,459.38	629.62	45.71	0.90
GLAXOSMITHKLINE PLC - ADR SPONSORED ADR CUSIP: 37733W105 ACCOUNT NUMBER 11146507	165.000	44.790	7,390.35	8,051.62	- 661.27	363.99	4.92
GOLD CORP INC NEW CUSIP: 380956409 ACCOUNT NUMBER 11146501	267.000	48.840	13,040.28	13,134.50	- 94.22	108.94	0.83
HANG LUNG PPTYS LTD CUSIP: 41043M104 ACCOUNT NUMBER 11146507	245.000	18.300	4,483.50	4,948.24	- 464.74	103.64	2.31

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
INTERNATIONAL EQUITIES <i>(continued)</i>							
HONDA MOTOR CO, LTD - ADR SPONSORED ADR CUSIP: 438128308 ACCOUNT NUMBER 111146507	190 000	29 900	5,681 00	7,256 54	- 1,575 54	122 55	2 16
HSBC - ADR SPONSORED ADR CUSIP: 404280406 ACCOUNT NUMBER 111146507	290 000	43 660	12,661 40	17,442 96	- 4,781 56	551 00	4 35
IMPERIAL TOBACCO GROUP PLC - ADR SPONSORED ADR CUSIP: 453142101 ACCOUNT NUMBER 111146507	75 000	73 000	5,475 00	4,330 01	1,144 99	214 73	3 92
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD CUSIP: 455807107 ACCOUNT NUMBER 111146507	245 000	12 370	3,030 65	3,847 23	- 816 58	112 70	3 72
ING GROEP NV - ADR SPONSORED ADR CUSIP: 456837103 ACCOUNT NUMBER 111146507	675 000	8 640	5,832 00	4,853 89	978 11	0 00	0 00
INVESCO LIMITED CUSIP: G4918T108 ACCOUNT NUMBER 111146502	210 000	20 070	4,214 70	3,438 41	776 29	102 90	2 44
KOMATSU LIMITED - ADR SPONSORED ADR CUSIP: 500458401 ACCOUNT NUMBER 111146507	281 000	24 990	7,022 19	4,923 54	2,098 65	107 34	1 53
KUBOTA LIMITED - ADR SPONSORED ADR CUSIP: 501173207 ACCOUNT NUMBER 111146507	155 000	41 000	6,355 00	6,281 71	73 29	120 90	1 90

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

INTERNATIONAL EQUITIES *(continued)*

	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
LAFARGE - ADR SPONSORED ADR CUSIP: 505861401 ACCOUNT NUMBER: 11146507	510 000	10.150	5,176.50	16,335.34	- 11,158.84	126.48	2.44
LVMH MOET HENNESSY UNSP ADR - ADR SPONSORED ADR CUSIP: 502441306 ACCOUNT NUMBER: 11146507	325 000	33 000	10,725.00	6,454.81	4,270.19	151.13	1.41
LYONDELLBASELL INDUSTRIES NV CUSIP: N53745100 ACCOUNT NUMBER: 11146502	263 000	32 860	8,642.18	9,374.38	- 732.20	78.90	0.91
MARKS & SPENCER GROUP P L C SPONSORED ADR CUSIP: 570912105 ACCOUNT NUMBER: 11146507	605 000	10 250	6,201.25	5,921.65	279.60	307.95	4.97
MITSUBISHI CORPORATION - ADR SPONSORED ADR CUSIP: 606769305 ACCOUNT NUMBER: 11146507	265 000	41 140	10,902.10	9,526.75	1,375.35	376.83	3.46
MITSUBISHI ESTATE COMPANY, LTD - ADR SPONSORED ADR CUSIP: 606783207 ACCOUNT NUMBER: 11146507	29 000	168 390	4,883.31	6,441.70	- 1,558.39	36.13	0.74
NABORS INDUSTRIES LTD SHS CUSIP: G6359F103 ACCOUNT NUMBER: 11146501	450 000	18 330	8,248.50	8,570.42	- 321.92	0.00	0.00
NESTLE S.A. REGISTERED SHARES - ADR SPONSORED ADR CUSIP: 641069406 ACCOUNT NUMBER: 11146507	222 000	57 760	12,822.72	7,899.26	4,923.46	392.27	3.06

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
INTERNATIONAL EQUITIES <i>(continued)</i>							
NIDEC - ADR SPONSORED ADR CUSIP: 654090109 ACCOUNT NUMBER 11146507	185 000	20 530	3,798 05	3,049 58	748 47	43 48	1 14
NOBLE CORPORATION CUSIP: H5833N103 ACCOUNT NUMBER 11146503	155 000	35 940	5,570 70	3,520 05	2,050 65	93 31	1 67
NOVARTIS AG - ADR SPONSORED ADR CUSIP: 66987V109 ACCOUNT NUMBER 11146501	146 000	56 470	8,244 62	8,179 32	65 30	292 73	3 55
NOVARTIS AG - ADR SPONSORED ADR CUSIP: 66987V109 ACCOUNT NUMBER 11146507	115 000	56 470	6,494 05	6,420 05	74 00	230 58	3 55
PRUDENTIAL PLC - ADR SPONSORED ADR CUSIP: 74435K204 ACCOUNT NUMBER 11146507	360 000	20 670	7,441 20	6,187 78	1,253 42	290 88	3 91
REED ELSEMIER N V ADR CUSIP: 758204200 ACCOUNT NUMBER 11146507	91 000	24 570	2,235 87	2,357 91	- 122 04	91 00	4 07
RIO TINTO PLC - ADR SPONSORED ADR CUSIP: 767204100 ACCOUNT NUMBER 11146507	225 000	54 060	12,163 50	11,396 34	767 16	262 80	2 16
RITCHIE BROS AUCTIONEERS INC COM CUSIP: 767744105 ACCOUNT NUMBER 11146503	245 000	19 940	4,885 30	5,258 73	- 373 43	110 25	2 26
ROCHE HOLDINGS LTD - ADR SPONSORED ADR CUSIP: 771195104 ACCOUNT NUMBER 11146507	160 000	40 900	6,544 00	6,995 50	- 451 50	180 80	2 76

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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

INTERNATIONAL EQUITIES (continued)

ROYAL DUTCH SHELL PLC
SPONSORED ADR REPSTG A SHS
CUSIP: 780259206

Asset held in Invested Income Portfolio
ACCOUNT NUMBER 11146507

ROYAL DUTCH SHELL PLC
SPONSORED ADR REPSTG A SHS
CUSIP: 780259206

ACCOUNT NUMBER 11146507

SANOFI-AVENTIS

CUSIP: 80105N105

ACCOUNT NUMBER 11146507

SAP AG - ADR

SPONSORED ADR

CUSIP: 803054204

ACCOUNT NUMBER 11146507

SCHLUMBERGER LTD

CUSIP: 806857108

ACCOUNT NUMBER 11146501

SCHNEIDER ELECTRIC SA

CUSIP: 80687P106

ACCOUNT NUMBER 11146507

SHIN-ETSU CHEMICAL CO

CUSIP: 824551105

ACCOUNT NUMBER 11146507

SIEMENS AG - ADR

SPONSORED ADR

CUSIP: 826197501

ACCOUNT NUMBER 11146507

SOCIETE GENERALE - ADR

SPONSORED ADR

CUSIP: 83364L109

ACCOUNT NUMBER 11146507

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP: 780259206 Asset held in Invested Income Portfolio ACCOUNT NUMBER 11146507	2 000	70 910	141 82	115 70	26 12	5 71	4 03
ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP: 780259206 ACCOUNT NUMBER 11146507	215 000	70 910	15,245 65	13,341 65	1,904 00	614 04	4 03
SANOFI-AVENTIS CUSIP: 80105N105 ACCOUNT NUMBER 11146507	210 000	35 750	7,507 50	9,038 67	- 1,531 17	277 83	3 70
SAP AG - ADR SPONSORED ADR CUSIP: 803054204 ACCOUNT NUMBER 11146507	160 000	60 360	9,657 60	7,994 94	1,662 66	164 00	1 70
SCHLUMBERGER LTD CUSIP: 806857108 ACCOUNT NUMBER 11146501	115 000	73 470	8,449 05	5,768 89	2,680 16	115 00	1 36
SCHNEIDER ELECTRIC SA CUSIP: 80687P106 ACCOUNT NUMBER 11146507	435 000	11 610	5,050 35	7,352 91	- 2,302 56	149 64	2 96
SHIN-ETSU CHEMICAL CO CUSIP: 824551105 ACCOUNT NUMBER 11146507	545 000	12 820	6,986 90	7,422 36	- 435 46	148 24	2 12
SIEMENS AG - ADR SPONSORED ADR CUSIP: 826197501 ACCOUNT NUMBER 11146507	100 000	104 970	10,497 00	9,723 00	774 00	269 60	2 57
SOCIETE GENERALE - ADR SPONSORED ADR CUSIP: 83364L109 ACCOUNT NUMBER 11146507	565 000	5 800	3,277 00	6,494 55	- 3,217 55	246 34	7 52

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

INTERNATIONAL EQUITIES *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
TAIWAN SEMICONDUCTOR MANUFACTU - ADR SPONSORED ADR CUSIP: 874039100 ACCOUNT NUMBER 11146507	455 000	12 620	5,742 10	4,623 92	1,118 18	188 83	3 29
TECHNIP - ADR SPONSORED ADR CUSIP: 878546209 ACCOUNT NUMBER 11146507	220 000	23 800	5,236 00	5,674 78	- 438 78	83 82	1 60
TESCO PLC - ADR SPONSORED ADR CUSIP: 881575302 ACCOUNT NUMBER 11146507	390 000	19 550	7,624 50	9,438 00	- 1,813 50	257 40	3 38
TEVA PHARMACEUTICAL INDUSTRIES - ADR SPONSORED ADR CUSIP: 881624209 ACCOUNT NUMBER 11146507	299 000	40 850	12,214 15	15,109 43	- 2,895 28	235 01	1 92
TEVA PHARMACEUTICAL INDUSTRIES - ADR SPONSORED ADR CUSIP: 881624209 ACCOUNT NUMBER 11146507	85 000	40 850	3,472 25	3,528 35	- 56 10	66 81	1 92
TOTAL SA - ADR SPONSORED ADR CUSIP: 89151E109 ACCOUNT NUMBER 11146507	180 000	52 300	9,414 00	12,493 16	- 3,079 16	485 10	5 15
TOYOTA MOTOR CORPORATION - ADR SPONSORED ADR CUSIP: 892331307 ACCOUNT NUMBER 11146501	138 000	66 710	9,205 98	10,704 05	- 1,498 07	155 80	1 69
TOYOTA MOTOR CORPORATION - ADR SPONSORED ADR CUSIP: 892331307 ACCOUNT NUMBER 11146507	102 000	66 710	6,804 42	8,835 52	- 2,031 10	115 16	1 69

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
INTERNATIONAL EQUITIES <i>(continued)</i>							
TULLOW OIL PLC CUSIP: 899415202 ACCOUNT NUMBER 11146507	430 000	11 300	4,859 00	4,129 67	729 33	23 65	0 49
UNILEVER NV - ADR SPONSORED ADR CUSIP: 904784709 ACCOUNT NUMBER 11146502	347 000	34 530	11,981 91	9,628 85	2,353 06	361 57	3 02
UNILEVER NV - ADR SPONSORED ADR CUSIP: 904784709 ACCOUNT NUMBER 11146507	285 000	34 530	9,841 05	7,964 09	1,876 96	296 97	3 02
VODAFONE GROUP PLC NEW CUSIP: 92857W209 ACCOUNT NUMBER 11146507	540 000	27 840	15,033 60	14,225 69	807 91	763 02	5 07
WPP GROUP PLC AMERICAN DEPOSITARY SH CUSIP: 92933H101 ACCOUNT NUMBER 11146507	125 000	51 830	6,478 75	6,082 53	396 22	194 38	3 00
XSTRATA PLC CUSIP: 98418K105 ACCOUNT NUMBER 11146507	1,535 000	3 290	5,050 15	4,601 58	448 57	53 73	1 06
ZURICH FINANCIAL SERVICES - ADR SPONSORED ADR CUSIP: 98982M107 ACCOUNT NUMBER 11146507	315 000	23 070	7,267 05	8,489 25	- 1,222 20	576 45	7 93
Total International Equities			\$597,482.18	\$609,388.38	- \$11,906.20	\$15,998.17	2.68%

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**WELLS
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ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities (continued)							
DOMESTIC MUTUAL FUNDS							
FORWARD INTERNATIONAL SMALL COMPANIES FUND - CLASS I #111 SYMBOL: PTSCX CUSIP: 349913822 ACCOUNT NUMBER 11146505	6,702,756	\$12.500	\$83,784.45	\$95,000.00	-\$11,215.55	\$1,166.28	1.39%
ISHARES TR S & P 100 INDEX FD SYMBOL: OEF CUSIP: 464287101 ACCOUNT NUMBER 11146505	2,000,000	56.450	112,900.00	90,819.80	22,080.20	2,872.00	2.54
Total Domestic Mutual Funds			\$196,684.45	\$185,819.80	\$10,864.65	\$4,038.28	2.05%
INTERNATIONAL MUTUAL FUNDS							
ABERDEEN EMERGING MARKETS INSTITUTIONAL FUND #5840 SYMBOL: ABEMX CUSIP: 003021714 ACCOUNT NUMBER 11146505	13,917,884	\$13.700	\$190,675.01	\$200,000.00	-\$9,324.99	\$1,753.65	0.92%
FIRST EAGLE OVERSEAS FUND- CLASS I #902 SYMBOL: SGOIX CUSIP: 32008F200 ACCOUNT NUMBER 11146505	5,257,590	22.620	118,926.69	100,000.00	18,926.69	1,955.82	1.64
ISHARES TR MSCI EMERGING MARKETS INDEX FUND SYMBOL: EEM CUSIP: 464287234 ACCOUNT NUMBER 11146505	14,000,000	40.815	571,410.00	413,804.00	157,606.00	11,480.00	2.01
Total International Mutual Funds			\$881,011.70	\$713,804.00	\$167,207.70	\$15,189.47	1.72%

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**WELLS
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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

OTHER

ALCATEL-LUCENT USA INC	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
DTD 06/04/03 2 875 06/15/2025 CONV UNTIL 06/15/2025 SYMBOL: AU22825 CUSIP: 549463AH0 ACCOUNT NUMBER: 11146513	2,000,000	\$94.500	\$1,890.00	\$1,980.00	- \$90.00	\$57.50	3.04%
ALLEGHENY TECHNOLOGIES DTD 06/02/09 4.250 06/01/2014 CONV UNTIL 06/01/2014 SYMBOL: AT44214 CUSIP: 01741RAD4 ACCOUNT NUMBER: 11146513	4,000,000	135.750	5,430.00	4,705.69	724.31	170.00	3.13
AMG CAP TR 1 PFD TRUST SECS SYMBOL: AMGZO CUSIP: 00169X203 ACCOUNT NUMBER: 11146513	127,000	43.313	5,500.75	2,921.00	2,579.75	323.85	5.89
AMGEN INC DTD 08/01/06 0.375 02/01/2013 SYMBOL: AI00313 CUSIP: 031162AQ3 ACCOUNT NUMBER: 11146513	4,000,000	98.875	3,955.00	4,007.50	- 52.50	15.00	0.38
AMR CORP DTD 09/28/09 6.250 10/15/2014 CONV UNTIL 10/15/2014 SYMBOL: AC66214A CUSIP: 001765BC9 ACCOUNT NUMBER: 11146513	2,000,000	55.625	1,112.50	1,952.72	- 840.22	125.00	11.24
ANIXTER INTL INC DTD 02/16/07 1.000 02/15/2013 CONV UNTIL 2/15/2013 SYMBOL: AI1013 CUSIP: 035290AJ4 ACCOUNT NUMBER: 11146513	2,000,000	111.375	2,227.50	1,520.00	707.50	20.00	0.90
ARCELORMITTAL DTD 05/06/09 5.000 05/15/2014 CONV UNTIL 05/15/2014 SYMBOL: A555014 CUSIP: 03938LAK0 ACCOUNT NUMBER: 11146513	2,000,000	110.625	2,212.50	2,664.00	- 451.50	100.00	4.52

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Equities *(continued)*

OTHER *(continued)*

AVIS BUDGET GROUP INC COM
DTD 10/13/10 3 500 10/01/2014
CONV UNTIL 10/01/2014
SYMBOL ABG3514 CUSIP: 053774AB1
ACCOUNT NUMBER 11146513

BANK OF AMERICA CORP
CONV UNTIL 12/31/49
SYMBOL: BACL CUSIP: 060505682
ACCOUNT NUMBER 11146513

BIOMARIN PHARMACEUTICAL
DTD 04/23/07 1 875 04/23/2017
CONV UNTIL 4/23/2017
SYMBOL: BPT1817 CUSIP: 09061GAD3
ACCOUNT NUMBER 11146513

CHESAPEAKE ENERGY CORP
DTD 11/08/05 2 750 11/15/2035
CONV UNTIL 11/15/2035
SYMBOL: CEC2735 CUSIP: 165167BW6
ACCOUNT NUMBER 11146513

CITYGROUP INC 7 500% PFD
CONV UNTIL 12/15/2012
SYMBOL: CH CUSIP: 172967416
ACCOUNT NUMBER 11146513

COINSTAR INC
DTD 09/16/09 4 000 09/01/2014
CONV UNTIL 09/01/2014
SYMBOL: CI44014H CUSIP: 19259PAF9
ACCOUNT NUMBER 11146513

COVANTA HOLDING CORP
DTD 05/22/09 3 250 06/01/2014
CONV UNTIL 06/01/2014
SYMBOL: CHC3214 CUSIP: 22282EAC6
ACCOUNT NUMBER 11146513

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
2,000,000	114.875	2,297.50	2,451.64	- 154.14	70.00	3.05
8,000	856.000	6,848.00	2,743.76	4,104.24	580.00	8.47
4,000,000	176.000	7,040.00	4,244.19	2,795.81	75.00	1.06
4,000,000	108.375	4,335.00	4,606.47	- 271.47	110.00	2.54
19,000	95.040	1,805.76	2,216.17	- 410.41	0.00	0.00
2,000,000	138.250	2,765.00	3,020.60	- 255.60	80.00	2.89
2,000,000	109.750	2,195.00	2,298.66	- 103.66	65.00	2.96

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
OTHER <i>(continued)</i>							
CROWN CASTLE INTL CORP CONV UNTIL 08/15/2012 SYMBOL: CCIKO CUSIP: 228227401 ACCOUNT NUMBER 11146513	77 000	58 000	4,466 00	2,912 61	1,553 39	0 00	0 00
DUPONT FABROS TECHNOLOGY INC SYMBOL DFT CUSIP: 26613Q106 ACCOUNT NUMBER 11146511	348 000	20 790	7,234 92	1,555 36	5,679 56	1 67 04	2 31
EMC CORP DTD 11/17/06 1 750 12/01/2013 CONV UNTIL 12/01/2013 SYMBOL: ECT1713 CUSIP: 268648AM4 ACCOUNT NUMBER 11146513	6,000 000	159 125	9,547 50	8,370 00	1,177 50	105 00	1 10
EQUINIX INC DTD 06/12/09 4 750 06/15/2016 CONV UNTIL 06/15/2016 SYMBOL: E144716 CUSIP: 29444UAH9 ACCOUNT NUMBER 11146513	2,000 000	136 125	2,722 50	2,370 78	351 72	95 00	3 49
GENERAL MOTORS CO 4 750% PFD SER B CONV UNTIL 12/01/2013 SYMBOL: GM.B CUSIP: 37045V209 ACCOUNT NUMBER 11146513	49 000	41 800	2,048 19	2,467 36	- 419 17	0 00	0 00
GILEAD SCIENCES INC DTD 07/30/10 1 000 05/01/2014 CONV UNTIL 5/1/2014 SYMBOL: GSI1014 CUSIP: 375558AN3 ACCOUNT NUMBER 11146513	4,000 000	110 500	4,420 00	4,322 55	97 45	40 00	0 90
HARTFORD FINL SVCS GRP 7 00% PFD CONV UNTIL 04/01/2013 SYMBOL: HIGX CUSIP: 416515708 ACCOUNT NUMBER 11146513	88 000	20 960	1,844 48	2,203 87	- 359 39	0 00	0 00

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
OTHER <i>(continued)</i>							
INGERSOLL-RAND CO LTD DTD 04/06/09 4 500 04/15/2012 CONV UNTIL 4/15/2012 SYMBOL: ICL4512 CUSIP: 45687AAD4 ACCOUNT NUMBER 11146513	2,000,000	176.125	3,522.50	3,841.75	- 319.25	90.00	2.55
L-3 COMMUNICATIONS CORP DTD 07/29/05 3 000 08/01/2035 CONV UNTIL 08/01/35 SYMBOL: LC33035 CUSIP: 502413AW7 ACCOUNT NUMBER 11146513	4,000,000	96.375	3,855.00	4,548.25	- 693.25	120.00	3.11
MASSEY ENERGY CO DTD 08/12/08 3 250 08/01/2015 CONV UNTIL 8/1/2015 SYMBOL: MEC3215 CUSIP: 576203AJ2 ACCOUNT NUMBER 11146513	2,000,000	93.125	1,862.50	2,178.34	- 315.84	65.00	3.49
MEDTRONIC INC DTD 04/18/06 1 625 04/15/2013 CONV UNTIL 04/15/13 SYMBOL: MH11613 CUSIP: 585055AM8 ACCOUNT NUMBER 11146513	2,000,000	100.250	2,005.00	1,840.00	165.00	32.50	1.62
MF GLOBAL HLDGS LTD DTD 02/11/11 1 875 02/01/2016 CONV UNTIL 02/01/2016 SYMBOL: MGH1816 CUSIP: 55277JAA6 ACCOUNT NUMBER 11146513	2,000,000	46.500	930.00	2,091.91	- 1,161.91	37.50	4.03
MGM RESORTS INTL DTD 04/20/10 4 250 04/15/2015 CONV UNTIL 4/10/2015 SYMBOL: MRI4215 CUSIP: 55303QAE0 ACCOUNT NUMBER 11146513	2,000,000	100.000	2,000.00	2,158.74	- 158.74	85.00	4.25



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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

OTHER (continued)

	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
MICROCHIP TECHNOLOGY INC DTD 12/07/07 2 125 12/15/2037 CONV UNTIL 12/15/2037 SYMBOL: MT22137 CUSIP: 595017AB0 ACCOUNT NUMBER 11146513	4,000,000	132.750	5,310.00	3,026.02	2,283.98	85.00	1.60
MICRON TECHNOLOGY INC DTD 04/15/09 4 250 10/15/2013 CONV UNTIL 10/15/2013 SYMBOL: MT14213A CUSIP: 595112AJ2 ACCOUNT NUMBER 11146513	2,000,000	130.500	2,610.00	3,255.93	-645.93	85.00	3.26
MOLSON COORS DTD 06/15/07 2 500 07/30/2013 CONV UNTIL 07/30/13 SYMBOL: MC22513 CUSIP: 60871RAA8 ACCOUNT NUMBER 11146513	4,000,000	105.500	4,220.00	4,260.00	-40.00	100.00	2.37
MYLAN LABS INC DTD 03/07/07 1 125 03/15/2012 CONV UNTIL 03/15/2012 SYMBOL: ML11212 CUSIP: 628530AG2 ACCOUNT NUMBER 11146513	4,000,000	100.500	4,020.00	4,558.22	-538.22	50.00	1.24
NEWMONT MINING CORP DTD 07/17/07 1 250 07/15/2014 CONV UNTIL 7/15/2014 SYMBOL: NMCT214 CUSIP: 651639AH9 ACCOUNT NUMBER 11146513	2,000,000	152.250	3,045.00	2,823.98	221.02	25.00	0.82
NEWPARK RESOURCES INC DTD 10/04/10 4 000 10/01/2017 CONV UNTIL 10/01/2017 SYMBOL: NRI4017 CUSIP: 651718AC2 ACCOUNT NUMBER 11146513	2,000,000	112.375	2,247.50	1,986.05	261.45	80.00	3.56

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
OTHER <i>(continued)</i>							
NUANCE COMMUNICATIONS DTD 08/13/07 2 750 08/15/2027 CONV UNTIL 8/15/2027 SYMBOL: NC22727 CUSIP: 67020YAB6 ACCOUNT NUMBER 11146513	2,000 000	149 750	2,995 00	2,146 51	848 49	55 00	1 84
ON SEMICONDUCTOR CORP DTD 12/15/06 2 625 12/15/2026 CONV UNTIL 12/15/2026 SYMBOL: OSC2626 CUSIP: 682189AGO ACCOUNT NUMBER 11146513	4,000 000	109 125	4,365 00	3,522 50	842 50	105 00	2 40
PEABODY ENERGY CORP DTD 12/20/06 4 750 12/15/2066 CONV UNTIL 12/15/2041 SYMBOL: PEC4766 CUSIP: 704549AG9 ACCOUNT NUMBER 11146513	6,000 000	109 000	6,540 00	4,380 00	2,160 00	285 00	4 36
PPL CORPORATION 9 50% PFD CONV UNTIL 07/01/2013 CUSIP: 69351T601 ACCOUNT NUMBER 11146513	81 000	56 280	4,558 68	4,417 12	141 56	0 00	0 00
SANDISK CORP DTD 08/25/10 1 500 08/15/2017 CONV UNTIL 08/15/2017 SYMBOL: SC11517 CUSIP: 80004CAD3 ACCOUNT NUMBER 11146513	2,000 000	119 375	2,387 50	1,912 97	474 53	30 00	1 26
SAVIENT PHARMACEUTICALS DTD 02/04/11 4 750 02/01/2018 CONV UNTIL 02/01/2018 SYMBOL: SP44718 CUSIP: 80517QAA8 ACCOUNT NUMBER 11146513	2,000 000	69 625	1,392 50	2,212 57	- 820 07	95 00	6 82
SBA COMMUNICATIONS CORP DTD 05/16/08 1 875 05/01/2013 CONV UNTIL 05/01/2013 SYMBOL: SC11813 CUSIP: 78388JAN6 ACCOUNT NUMBER 11146513	4,000 000	108 250	4,330 00	3,575 42	754 58	75 00	1 73



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ASSET DETAIL (continued)

ASSET DESCRIPTION

Equities (continued)

OTHER (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
ST MARY LAND & EXPLORATI DTD 04/04/07 3 500 04/01/2027 CONV UNTIL 4/1/2027 SYMBOL: SML3527 CUSIP: 792228AD0 ACCOUNT NUMBER: 11146513	4,000,000	156.375	6,255.00	3,200.00	3,055.00	140.00	2.24
STANLEY BLACK & DECKER I DTD 05/17/07 05/17/2012 CONV UNTIL 05/17/2012 SYMBOL: V5B3512A CUSIP: 854616AM1 ACCOUNT NUMBER: 11146513	2,000,000	109.062	2,181.24	2,267.66	-86.42	70.00	3.21
STEEL DYNAMICS INC DTD 06/09/09 5 125 06/15/2014 CONV UNTIL 6/15/2014 SYMBOL: SDI5114 CUSIP: 858119AP5 ACCOUNT NUMBER: 11146513	4,000,000	106.500	4,260.00	4,794.78	-534.78	205.00	4.81
TELEFLEX INC DTD 08/09/10 3 875 08/01/2017 CONV UNTIL 08/01/2017 SYMBOL: T133817 CUSIP: 8793369AA4 ACCOUNT NUMBER: 11146513	4,000,000	117.875	4,715.00	4,157.28	557.72	155.00	3.29
TRANSOCEAN INC DTD 12/11/07 1 500 12/15/2037 CONV UNTIL 12/15/2037 SYMBOL: T11537A CUSIP: 893830AW9 ACCOUNT NUMBER: 11146513	4,000,000	97.125	3,885.00	3,280.00	605.00	60.00	1.54
TTM TECHNOLOGIES DTD 05/14/08 3 250 05/15/2015 CONV UNTIL 05/15/2015 SYMBOL: TT33215 CUSIP: 87305RAC3 ACCOUNT NUMBER: 11146513	2,000,000	106.625	2,132.50	1,924.38	208.12	65.00	3.05

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Equities <i>(continued)</i>							
OTHER <i>(continued)</i>							
VERISIGN INC DTD 08/20/07 3 250 08/15/2037 CONV UNTIL 08/15/2037 SYMBOL: V133237 CUSIP: 92343EAD4 ACCOUNT NUMBER: 11146513	2,000,000	110.125	2,202.50	1,768.80	433.70	65.00	2.95
VIRGIN MEDIA INC DTD 04/16/08 6.500 11/15/2016 CONV UNTIL 11/15/2016 SYMBOL: VM16516 CUSIP: 92769LAB7 ACCOUNT NUMBER: 11146513	2,000,000	151.000	3,020.00	2,427.66	592.34	130.00	4.30
WESCO INTERNATIONAL INC DTD 08/27/09 6.000 09/15/2029 CONV UNTIL 9/15/2029 SYMBOL: WI66029 CUSIP: 95082PAH8 ACCOUNT NUMBER: 11146513	2,000,000	188.000	3,760.00	2,579.48	1,180.52	120.00	3.19
Total Other			\$176,505.52	\$150,671.25	\$25,834.27	\$4,708.39	2.67%
Total Equities			\$3,160,507.99	\$2,748,544.96	\$411,963.03	\$58,522.38	1.85%

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Complementary Strategies							
HEDGE INVESTMENTS							
WELLS FARGO MULTI-STRATEGY 50 OFFSHORE HEDGE FUNDS, LTD UNRESTRICTED ACCOUNT NUMBER: 11146514	429,335	\$1,221.593	\$524,472.51	\$500,000.00	\$24,472.51	\$0.00	0.00%
Total Hedge Investments			\$524,472.51	\$500,000.00	\$24,472.51	\$0.00	0.00%

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION

	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Complementary Strategies <i>(continued)</i>							
OTHER							
AIG PRIVATE EQUITY PORTFOLIO I (NOVEMBER 2006 CLOSE) ACCOUNT NUMBER 11146509	612,888.964	\$1.093	\$669,795.70	\$612,888.96	\$56,906.74	\$0.00	0.00%
DIAMOND HILL LONG-SHORT FUND CLASS I #11	13,329.612	16.820	224,204.07	185,000.00	39,204.07	66.65	0.03
SYMBOL: DHLSX CUSIP: 252645833 ACCOUNT NUMBER 11146505							
DRIEHAUS ACTIVE INCOME FUND CUSIP: 262028855 ACCOUNT NUMBER 11146505	14,054.490	10.380	145,885.61	150,000.00	-4,114.39	7,912.68	5.42
HUSSMAN STRATEGIC GROWTH FUND #601 SYMBOL: HSGFX CUSIP: 448108100 ACCOUNT NUMBER 11146505	13,861.843	12.610	174,797.84	180,000.00	-5,202.16	388.13	0.22
MERGER FUND SH BEN INT SYMBOL: MERFX CUSIP: 589509108 ACCOUNT NUMBER 11146505	11,512.112	15.870	182,697.22	170,000.00	12,697.22	0.00	0.00
SUSTAINABLE WOODLANDS FUND II LP ACCOUNT NUMBER 11146512	250,000.000	1.015	253,810.00	250,000.00	3,810.00	0.00	0.00
Total Other			\$1,651,190.44	\$1,547,888.96	\$103,301.48	\$8,367.46	0.51%
Total Complementary Strategies			\$2,175,662.95	\$2,047,888.96	\$127,773.99	\$8,367.46	0.38%

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ASSET DETAIL (continued)

ASSET DESCRIPTION

Real Assets

REAL ESTATE INVESTMENT TRUSTS (REITS)

ALEXANDRIA REAL ESTATE EQUITIES
INC COM

SYMBOL: ARE CUSIP: 015271109
ACCOUNT NUMBER 11146511

AMERICAN ASSETS TRUST INC
SYMBOL: AAT CUSIP: 024013104

ACCOUNT NUMBER 11146511

AMERICAN CAMPUS CMNTYS INC
COM

SYMBOL: ACC CUSIP: 024835100
ACCOUNT NUMBER 11146511

AVALONBAY CMNTYS INC
COM

SYMBOL: AVB CUSIP: 053484101
ACCOUNT NUMBER 11146511

AVALONBAY CMNTYS INC
COM

SYMBOL: AVB CUSIP: 053484101
Asset held in Invested Income Portfolio

ACCOUNT NUMBER 11146511

BIOMED RLTY TR INC
COM

SYMBOL: BMR CUSIP: 09063H107
ACCOUNT NUMBER 11146511

BOSTON PROPERTIES INC COM
SYMBOL: BXP CUSIP: 101121101

ACCOUNT NUMBER 11146502

BOSTON PROPERTIES INC COM
SYMBOL: BXP CUSIP: 101121101

ACCOUNT NUMBER 11146511

CAMDEN PPTY TR SH BEN INT
SYMBOL: CPT CUSIP: 133131102

ACCOUNT NUMBER 11146511

QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
114 000	\$66 090	\$7,534 26	\$7,507 75	\$26 51	\$214 32	2 84%
151 000	20 270	3,060 77	3,216 73	- 155 96	126 84	4 14
120 000	38 930	4,671 60	3,673 91	997 69	162 00	3 47
146 000	133 690	19,518 74	8,563 85	10,954 89	521 22	2 67
7 000	133 690	935 83	371 43	564 40	24 99	2 67
382 000	18 110	6,918 02	4,561 65	2,356 37	305 60	4 42
56 000	98 990	5,543 44	5,297 35	246 09	112 00	2 02
203 000	98 990	20,094 97	11,445 53	8,649 44	406 00	2 02
141 000	60 640	8,550 24	3,498 81	5,051 43	276 36	3 23



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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Real Assets *(continued)*

REAL ESTATE INVESTMENT TRUSTS (REITS) *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
CAMPUS CREST COMMUNITIES INC SYMBOL: CCG CUSIP: 13466Y105 ACCOUNT NUMBER 11146511	161 000	11 430	1,840 23	2,016 57	- 176 34	103 04	5 60
CORESITE REALTY CORP SYMBOL: COR CUSIP: 21870Q105 ACCOUNT NUMBER 11146511	124 000	16 650	2,064 60	1,911 14	153 46	64 48	3 12
CORPORATE OFFICE PROPERTIES COM SYMBOL: OFC CUSIP: 22002T108 ACCOUNT NUMBER 11146511	75 000	24 250	1,818 75	2,553 86	- 735 11	123 75	6 80
DCT INDUSTRIAL TRUST INC SYMBOL: DCT CUSIP: 233153105 ACCOUNT NUMBER 11146511	383 000	4 960	1,899 68	1,194 20	705 48	107 24	5 64
DDR CORPORATION SYMBOL: DDR CUSIP: 23317H102 ACCOUNT NUMBER 11146511	493 000	12 810	6,315 33	5,274 55	1,040 78	118 32	1 87
ENTERTAINMENT PPTYS TRUST COM SH BEN INT SYMBOL: EPR CUSIP: 29380T105 ACCOUNT NUMBER: 11146511	158 000	44 800	7,078 40	3,438 57	3,639 83	442 40	6 25
EQUITY LIFESTYLE PPTYS INC COM SYMBOL: ELS CUSIP: 29472R108 ACCOUNT NUMBER: 11146511	77 000	66 130	5,092 01	3,288 39	1,803 62	115 50	2 27
EQUITY RESIDENTIAL PPTYS TR SH BEN INT SYMBOL: EQR CUSIP: 29476L107 ACCOUNT NUMBER: 11146511	475 000	58 680	27,873 00	12,370 06	15,502 94	641 25	2 30
ESSEX PPTY TR COM SYMBOL: ESS CUSIP: 29717R105 ACCOUNT NUMBER: 11146511	28 000	142 760	3,997 28	1,567 39	2,429 89	116 48	2 91

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**WELLS
FARGO**

ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Real Assets <i>(continued)</i>							
REAL ESTATE INVESTMENT TRUSTS (REITS) <i>(continued)</i>							
EXTRA SPACE STORAGE INC COM SYMBOL: EXR CUSIP: 30225T102 ACCOUNT NUMBER 11146511	366 000	22 530	8,245 98	3,166 46	5,079 52	204 96	2 49
FEDERAL RLTY INVT TR SH BEN INT NEW 1 COM & 1 TAKEOVER RT EFF 04-24-89 EXP 04-24-99 SYMBOL: FRT CUSIP: 313747206 ACCOUNT NUMBER 11146511	134 000	88 760	11,893 84	7,389 36	4,504 48	369 84	3 11
FIRST POTOMAC RLTY TR COM SYMBOL: FPO CUSIP: 33610F109 ACCOUNT NUMBER 11146511	362 000	14 210	5,144 02	3,787 59	1,356 43	289 60	5 63
HCP INC SYMBOL: HCP CUSIP: 40414L109 ACCOUNT NUMBER 11146511	407 000	39 850	16,218 95	9,980 60	6,238 35	781 44	4 82
HEALTH CARE REIT INC 1 COM & 1 TAKEOVER RT SYMBOL: HCN CUSIP: 42217K106 ACCOUNT NUMBER 11146511	57 000	52 690	3,003 33	2,377 67	625 66	163 02	5 43
HOT HOTELS & RESORTS, INC SYMBOL: HST CUSIP: 44107P104 ACCOUNT NUMBER 11146511	779 000	14 270	11,116 33	5,654 98	5,461 35	124 64	1 12
HOT HOTELS & RESORTS, INC SYMBOL: HST CUSIP: 44107P104 <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146511	25 000	14 270	356 75	261 46	95 29	4 00	1 12
KILROY REALTY CORP COM SYMBOL: KRC CUSIP: 49427F108 ACCOUNT NUMBER 11146511	273 000	36 690	10,016 37	6,218 54	3,797 83	382 20	3 82
KITE REALTY GROUP TRUST SYMBOL: KRG CUSIP: 49803T102 ACCOUNT NUMBER 11146511	728 000	4 130	3,006 64	2,266 05	740 59	174 72	5 81

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ASSET DETAIL (continued)

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Real Assets (continued)							
REAL ESTATE INVESTMENT TRUSTS (REITS) (continued)							
LIBERTY PPTY TR SH BEN INT SYMBOL: LRY CUSIP: 531172104 ACCOUNT NUMBER 11146511	237 000	32 000	7,584 00	5,151 57	2,432 43	450 30	5 94
MACERICH CO COM SYMBOL: MAC CUSIP: 554382101 ACCOUNT NUMBER: 11146511	281 000	49 760	13,982 56	2,506 81	11,475 75	618 20	4 42
MACERICH CO COM SYMBOL: MAC CUSIP: 554382101 <i>Asset held in Invested Income Portfolio</i> ACCOUNT NUMBER 11146511	9 000	49 760	447 84	289 90	157 94	19 80	4 42
NATIONAL RETAIL PPTYS INC COM SYMBOL: NNN CUSIP: 637417106 ACCOUNT NUMBER: 11146511	104 000	27 250	2,834 00	1,579 40	1,254 60	160 16	5 65
OMEGA HEALTHCARE INV'S INC COM SYMBOL: OHI CUSIP: 681936100 ACCOUNT NUMBER: 11146511	315 000	17 760	5,594 40	4,203 96	1,390 44	504 00	9 01
PIEDMONT OFFICE REALTY TRUST INC CLASS A SYMBOL: PDM CUSIP: 720190206 ACCOUNT NUMBER 11146511	158 000	16 980	2,682 84	2,507 68	175 16	199 08	7 42
PROLOGIS, INC. SYMBOL: PLD CUSIP: 74340W103 ACCOUNT NUMBER 11146511	580 000	29 760	17,260 80	14,988 56	2,272 24	649 60	3 76
PUBLIC STORAGE INC COM SYMBOL: PSA CUSIP: 74460D109 ACCOUNT NUMBER 11146511	164 000	129 050	21,164 20	11,609 44	9,554 76	623 20	2 94
RAMCO-GERSHENSON PPTYS TR COM SYMBOL: RPT CUSIP: 751452202 ACCOUNT NUMBER 11146511	206 000	9 650	1,987 90	2,284 10	- 296 20	134 52	6 77

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ASSET DETAIL *(continued)*

ASSET DESCRIPTION	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
Real Assets <i>(continued)</i>							
REAL ESTATE INVESTMENT TRUSTS (REITS) <i>(continued)</i>							
REGENCY CENTERS CORP SYMBOL: REG CUSIP: 758849103 ACCOUNT NUMBER 11146511	225 000	40 960	9,216 00	7,653 03	1,562 97	416 25	4 52
RLJ LODGING TRUST SYMBOL: RLJ CUSIP: 74965L101 ACCOUNT NUMBER 11146511	279 000	14 820	4,134 78	4,789 79	- 655 01	167 40	4 05
SIMON PROPERTY GROUP INC SYMBOL: SPG CUSIP: 828806109 ACCOUNT NUMBER 11146502	35 000	128 440	4,495 40	3,919 49	575 91	126 00	2 80
SIMON PROPERTY GROUP INC SYMBOL: SPG CUSIP: 828806109 ACCOUNT NUMBER 11146511	346 000	128 440	44,440 24	19,028 00	25,412 24	1,245 60	2 80
SIMON PROPERTY GROUP INC SYMBOL: SPG CUSIP: 828806109 Asset held in Invested Income Portfolio ACCOUNT NUMBER 11146511	19 000	128 440	2,440 36	939 63	1,500 73	68 40	2 80
UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SYMBOL: UHT CUSIP: 91359E105 ACCOUNT NUMBER 11146504	55 000	37 970	2,088 35	1,936 32	152 03	133 10	6 37
VENTAS INC COM SYMBOL: VTR CUSIP: 92276F100 ACCOUNT NUMBER 11146511	325 000	55 610	18,073 25	11,446 82	6,626 43	583 05	3 23
VORNADO REALTY TRUST SYMBOL: VNO CUSIP: 929042109 ACCOUNT NUMBER 11146511	199 000	82 810	16,479 19	10,642 90	5,836 29	549 24	3 33
VORNADO REALTY TRUST SYMBOL: VNO CUSIP: 929042109 Asset held in Invested Income Portfolio ACCOUNT NUMBER 11146511	9 000	82 810	745 29	387 39	357 90	24 84	3 33
Total Real Estate Investment Trusts (Reits)			\$379,460.76	\$228,719.24	\$150,741.52	\$13,148.95	3.47%

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**WELLS
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ASSET DETAIL *(continued)*

ASSET DESCRIPTION

Real Assets *(continued)*

REAL ASSET FUNDS

APOLLO GLOBAL MANAGEMENT LLC
SYMBOL: APO CUSIP: 037612306
ACCOUNT NUMBER 11146501

COHEN & STEERS INTERNATIONAL REALTY
I#1396

SYMBOL: IRFX CUSIP: 19248H401
ACCOUNT NUMBER 11146505

ELEMENTS ROGERS AGRI TOT RET
SYMBOL: RJA CUSIP: 870297603
ACCOUNT NUMBER 11146505

ISHARES TR COHEN & STEERS REALTY
MAJORS INDEX FUND

SYMBOL: ICF CUSIP 464287564
ACCOUNT NUMBER 11146505

JP MORGAN ALERIAN MLP INDEX
SYMBOL: AMJ CUSIP: 46625H365
ACCOUNT NUMBER 11146505

Total Real Asset Funds

Total Real Assets

	QUANTITY	PRICE	MARKET VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME	CURRENT YIELD
	540 000	\$13 250	\$7,155 00	\$9,054 39	-\$1,899.39	\$518 40	7.24%
	17,596 248	9 820	172,795 16	297,509 06	- 124,713 90	13,848 25	8.01
	23,000 000	9 340	214,820 00	177,479 50	37,340 50	0 00	0.00
	1,000 000	70 490	70,490 00	36,042 01	34,447 99	2,035 00	2.89
	4,200 000	37 480	157,416 00	152,403.72	5,012.28	7,702.80	4.89
			\$622,676.16	\$672,488.68	-\$49,812.52	\$24,104.45	3.87%
			\$1,002,136.92	\$901,207.92	\$100,929.00	\$37,253.40	3.72%

ACCOUNT VALUE AS OF 10/31/11	COST BASIS	UNREALIZED GAIN/LOSS	ESTIMATED ANNUAL INCOME
\$10,360,296.81	\$9,580,982.36	\$779,314.45	\$234,633.29

TOTAL ASSETS