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Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust

Treated as a Private Foundation

OMB No 1545-0052

2010

Department of the Treasury
Internal Revenue Service

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

For calendar year 2010, or tax year beginning DEC 1, 2010, and ending NOV 30, 2011

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

Name of foundation ROBERT AND DANA SMITH CHARITABLE FOUNDAT FOUNDATION C/O CASTANEA PARTNERS		A Employer identification number 22-3850789
Number and street (or P O box number if mail is not delivered to street address) THREE NEWTON EXECUTIVE PARK	Room/suite 304	B Telephone number (617) 630-2400
City or town, state, and ZIP code NEWTON, MA 02462		C If exemption application is pending, check here ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 5,058,649.	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
(Part I, column (d) must be on cash basis.)		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments		78,284.	78,284.		STATEMENT 1
4 Dividends and interest from securities		52,685.	51,505.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		595,456.			
b Gross sales price for all assets on line 6a 5,310,429.					
7 Capital gain net income (from Part IV, line 2)			595,456.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total. Add lines 1 through 11		726,425.	725,245.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees					
c Other professional fees STMT 3		8,773.	8,773.		0.
17 Interest					
18 Taxes STMT 4		8,296.	0.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 5		24.	24.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		17,093.	8,797.		0.
25 Contributions, gifts, grants paid		1,121,300.			1,121,300.
26 Total expenses and disbursements. Add lines 24 and 25		1,138,393.	8,797.		1,121,300.
27 Subtract line 26 from line 12		<411,968.>			
a Excess of revenue over expenses and disbursements			716,448.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)				N/A	

023501
12-07-10

LHA For Paperwork Reduction Act Notice, see the instructions.

Form 990-PF (2010)

SCANNED APR 26 2012

Revenue

Operating and Administrative Expenses

750514

**ROBERT AND DANA SMITH CHARITABLE FOUNDAT
FOUNDATION C/O CASTANEA PARTNERS**

22-3850789

Page 2

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	78,799.	22,907.	22,907.
	2 Savings and temporary cash investments	442,203.	70,313.	70,313.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock STMT 7	5,735,724.	5,740,980.	4,965,429.
	c Investments - corporate bonds			
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other			
	14 Land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers)	6,256,726.	5,834,200.	5,058,649.
	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	0.	0.	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	27 Capital stock, trust principal, or current funds	6,256,726.	6,256,726.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	0.	<422,526.>	
30 Total net assets or fund balances	6,256,726.	5,834,200.		
31 Total liabilities and net assets/fund balances	6,256,726.	5,834,200.		

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	6,256,726.
2 Enter amount from Part I, line 27a	2	<411,968.>
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	5,844,758.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 6	5	10,558.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	5,834,200.

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				
b SEE ATTACHED STATEMENT				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e 5,310,429.		4,714,973.	595,456.	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(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		
a				
b				
c				
d				
e			595,456.	
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		2 595,456.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)		If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8		3 N/A

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year, see instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	1,104,802.	6,933,514.	.159342
2008	740,826.	6,723,019.	.110192
2007	219,267.	6,330,843.	.034635
2006	2,532,968.	8,538,543.	.296651
2005	259,320.	9,763,574.	.026560

2 Total of line 1, column (d)	2	.627380
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	.125476
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	6,376,194.
5 Multiply line 4 by line 3	5	800,059.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	7,164.
7 Add lines 5 and 6	7	807,223.
8 Enter qualifying distributions from Part XII, line 4	8	1,121,300.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary-see instructions)		1	7,164.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		2	0.
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		3	7,164.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	0.
3 Add lines 1 and 2		5	7,164.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	7,000.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	7,000.	
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	164.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be Credited to 2011 estimated tax	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see 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
1c 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. \$ 0. (2) On foundation managers \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		X
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>MA</u>		
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)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)			X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?			X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?		X	
Website address N/A				
14	The books are in care of ROBERT SMITH Telephone no (617) 630-2400			
	Located at 3 NEWTON EXECUTIVE PK, SUITE 304, NEWTON, MA ZIP+4 02462			
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?		Yes	No
	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			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	N/A	1b
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?		1c
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? If "Yes," list the years	☐ Yes	☒ No
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	N/A	2b
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes	☒ No
b	If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010.)	N/A	3b
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a
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

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

5a During the year did the foundation pay or incur any amount to:

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here ☐

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

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

6b

X

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

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ROBERT A. SMITH C/O CASTANEA PARTNERS, THREE NEWTON E NEWTON, MA 02462	TRUSTEE 1.00	0.	0.	0.
DANA WEISS SMITH C/O CASTANEA PARTNERS, THREE NEWTON E NEWTON, MA 02462	TRUSTEE 1.00	0.	0.	0.

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

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

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

0

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3** Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NOT APPLICABLE	
	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

	Amount
1	
2	
All other program-related investments See instructions.	
3 N/A	
	0.
	0.

Total. Add lines 1 through 3

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	6,090,172.
b	Average of monthly cash balances	1b	383,121.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	6,473,293.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	6,473,293.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	97,099.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	6,376,194.
6	Minimum investment return. Enter 5% of line 5	6	318,810.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	318,810.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	7,164.
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	7,164.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	311,646.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	311,646.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	311,646.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	1,121,300.
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	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,121,300.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	7,164.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,114,136.

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.

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Part XIII

Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				311,646.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2010:				
a From 2005				
b From 2006	2,115,565.			
c From 2007				
d From 2008	409,260.			
e From 2009	770,718.			
f Total of lines 3a through e	3,295,543.			
4 Qualifying distributions for 2010 from Part XII, line 4: \$ 1,121,300.				
a Applied to 2009, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2010 distributable amount				311,646.
e Remaining amount distributed out of corpus	809,654.			
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:	4,105,197.			
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011.				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	4,105,197.			
10 Analysis of line 9				
a Excess from 2006	2,115,565.			
b Excess from 2007				
c Excess from 2008	409,260.			
d Excess from 2009	770,718.			
e Excess from 2010	809,654.			

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year SEE ATTACHED STATEMENT A	NONE	PUBLIC CHARITY		1121300.
Total				▶ 3a 1121300.
b Approved for future payment NONE				
Total				▶ 3b 0.

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

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

[illegible]

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

b If "Yes," complete the following schedule		
(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge.						
	 Signature of officer or trustee		Date		TRUSTEE Title		
Paid Preparer Use Only	Print/Type preparer's name <i>Diana Chen</i>		Preparer's signature 		Date <i>4/4/2002</i>	Check ☐ if self-employed	PTIN
	Firm's name ▶ DELOITTE TAX LLP					Firm's EIN ▶	
	Firm's address ▶ 200 BERKELEY STREET BOSTON, MA 02116					Phone no 617-437-2000	

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	GOLDMAN SACHS XX740-7 - SEE STATEMENT A	P	VARIOUS	VARIOUS
b	GOLDMAN SACHS XX466-1 - SEE STATEMENT B	P	VARIOUS	VARIOUS
c	GOLDMAN SACHS XX248-1 - SEE STATEMENT C	P	VARIOUS	VARIOUS
d	GOLDMAN SACHS XX001-8 - SEE STATEMENT D	P	VARIOUS	VARIOUS
e	GAIN ON DISPOSITION OF GS CORPORATE CREDIT INVEST	P	VARIOUS	07/20/11
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

(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 160,983.		163,303.	<2,320.>
b 3,256,174.		2,903,887.	352,287.
c 463,423.		450,175.	13,248.
d 1,049,803.		954,047.	95,756.
e 380,046.		243,561.	136,485.
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

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) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			<2,320.>
b			352,287.
c			13,248.
d			95,756.
e			136,485.
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

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	595,456.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) If (loss), enter "-0-" in Part I, line 8 }	3	N/A

Goldman Sachs Account 09740
From 01-Dec-2010 To 30-Nov-2011

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost Basis	Gain/Loss
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/11/2009	12/7/2010	1	93.52	76.90	16.62
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/11/2009	12/7/2010	7	654.64	539.21	115.43
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/11/2009	12/8/2010	9	819.14	692.07	127.07
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/11/2009	12/8/2010	1	92.09	76.90	15.19
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	12/9/2010	1	61.93	68.06	(6.13)
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	12/9/2010	22	1,361.47	1,497.21	(135.74)
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	12/9/2010	17	1,054.10	1,156.93	(102.83)
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	12/9/2010	11	680.74	748.75	(68.01)
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/11/2009	12/9/2010	5	455.36	384.49	70.87
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/11/2009	12/9/2010	1	91.04	76.90	14.14
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/14/2009	12/9/2010	4	365.09	305.59	59.50
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/14/2009	12/9/2010	2	182.14	152.79	29.35
HAL	HALLIBURTON COMPANY CMN	12/17/2009	12/28/2010	22	871.35	662.03	209.32
HAL	HALLIBURTON COMPANY CMN	12/17/2009	12/28/2010	2	79.22	60.18	19.04
SLB	SCHLUMBERGER LTD CMN	3/31/2006	12/28/2010	2	165.10	126.90	38.21
SLB	SCHLUMBERGER LTD CMN	3/31/2006	12/28/2010	3	247.71	190.34	57.37
SLB	SCHLUMBERGER LTD CMN	3/31/2006	12/28/2010	8	659.30	507.58	151.72
HAL	HALLIBURTON COMPANY CMN	12/17/2009	12/29/2010	7	279.46	210.65	68.81
SLB	SCHLUMBERGER LTD CMN	3/31/2006	12/29/2010	3	248.55	190.34	58.21
BAX	BAXTER INTERNATIONAL INC CMN	3/7/2008	1/21/2011	6	299.58	345.93	(46.35)
BAX	BAXTER INTERNATIONAL INC CMN	3/7/2008	1/21/2011	4	199.72	230.77	(31.05)
BAX	BAXTER INTERNATIONAL INC CMN	3/7/2008	1/21/2011	5	250.48	288.26	(37.78)
BAX	BAXTER INTERNATIONAL INC CMN	3/7/2008	1/21/2011	1	50.03	57.65	(7.63)
BAX	BAXTER INTERNATIONAL INC CMN	3/7/2008	1/21/2011	17	846.97	981.27	(134.30)
BAX	BAXTER INTERNATIONAL INC CMN	3/7/2008	1/21/2011	1	49.93	57.72	(7.79)
BAX	BAXTER INTERNATIONAL INC CMN	9/23/2008	1/21/2011	11	551.06	705.83	(154.77)
BAX	BAXTER INTERNATIONAL INC CMN	9/23/2008	1/21/2011	2	100.19	127.72	(27.53)
BAX	BAXTER INTERNATIONAL INC CMN	3/7/2008	1/21/2011	7	350.18	403.59	(53.41)
BAX	BAXTER INTERNATIONAL INC CMN	3/12/2009	1/21/2011	8	400.77	401.35	(0.58)
BAX	BAXTER INTERNATIONAL INC CMN	3/24/2009	1/21/2011	5	250.48	253.87	(3.39)
BAX	BAXTER INTERNATIONAL INC CMN	3/24/2009	1/24/2011	1	49.88	50.77	(0.89)
BAX	BAXTER INTERNATIONAL INC CMN	3/24/2009	1/24/2011	10	497.88	507.74	(9.86)
BAX	BAXTER INTERNATIONAL INC CMN	3/24/2009	1/24/2011	2	99.46	101.55	(2.09)
HAL	HALLIBURTON COMPANY CMN	12/17/2009	1/24/2011	40	1,579.88	1,203.69	376.19
MSFT	MICROSOFT CORPORATION CMN	3/31/2006	1/24/2011	83	2,352.76	2,271.71	81.05
HAL	HALLIBURTON COMPANY CMN	12/17/2009	1/25/2011	4	158.87	120.37	38.50
HAL	HALLIBURTON COMPANY CMN	12/17/2009	1/25/2011	4	159.65	120.37	39.28
HAL	HALLIBURTON COMPANY CMN	12/17/2009	1/25/2011	23	917.95	692.12	225.83
MSFT	MICROSOFT CORPORATION CMN	3/31/2006	1/25/2011	16	451.95	437.92	14.03
BAX	BAXTER INTERNATIONAL INC CMN	3/26/2009	1/26/2011	10	509.86	488.24	21.62
BAX	BAXTER INTERNATIONAL INC CMN	3/24/2009	1/26/2011	3	152.96	152.32	0.64
BAX	BAXTER INTERNATIONAL INC CMN	3/24/2009	1/26/2011	3	152.84	152.32	0.52
BAX	BAXTER INTERNATIONAL INC CMN	3/26/2009	1/26/2011	8	407.89	389.50	18.39
BAX	BAXTER INTERNATIONAL INC CMN	3/26/2009	1/26/2011	9	458.88	442.99	15.89
HAL	HALLIBURTON COMPANY CMN	12/17/2009	1/26/2011	46	1,963.62	1,384.24	579.38
MSFT	MICROSOFT CORPORATION CMN	3/31/2006	1/26/2011	73	2,107.52	1,998.01	109.51
BAX	BAXTER INTERNATIONAL INC CMN	3/26/2009	2/1/2011	3	145.94	146.06	(0.12)
BAX	BAXTER INTERNATIONAL INC CMN	3/26/2009	2/1/2011	1	48.66	48.66	-
BAX	BAXTER INTERNATIONAL INC CMN	3/27/2009	2/1/2011	6	291.96	296.60	(4.64)
BAX	BAXTER INTERNATIONAL INC CMN	3/27/2009	2/1/2011	5	243.30	250.32	(7.02)
BAX	BAXTER INTERNATIONAL INC CMN	3/27/2009	2/1/2011	6	291.96	297.16	(5.20)
BAX	BAXTER INTERNATIONAL INC CMN	3/27/2009	2/1/2011	5	243.30	253.22	(9.92)
BAX	BAXTER INTERNATIONAL INC CMN	6/3/2009	2/1/2011	4	194.72	198.52	(3.80)
BAX	BAXTER INTERNATIONAL INC CMN	6/3/2009	2/1/2011	5	243.46	248.15	(4.69)
BAX	BAXTER INTERNATIONAL INC CMN	6/3/2009	2/1/2011	2	97.45	99.17	(1.72)

BAX	BAXTER INTERNATIONAL INC CMN	6/3/2009	2/1/2011	25	1,218.15	1,240.77	(22.62)
BAX	BAXTER INTERNATIONAL INC CMN	6/3/2009	2/1/2011	1	48.66	49.63	(0.97)
BAX	BAXTER INTERNATIONAL INC CMN	6/3/2009	2/1/2011	1	48.73	49.20	(0.47)
BAX	BAXTER INTERNATIONAL INC CMN	11/10/2009	2/1/2011	3	146.18	172.29	(26.11)
BAX	BAXTER INTERNATIONAL INC CMN	11/10/2009	2/1/2011	5	243.63	286.33	(42.70)
BAX	BAXTER INTERNATIONAL INC CMN	11/11/2009	2/1/2011	2	97.45	114.24	(16.79)
BAX	BAXTER INTERNATIONAL INC CMN	11/11/2009	2/1/2011	4	194.90	228.73	(33.83)
BAX	BAXTER INTERNATIONAL INC CMN	11/10/2009	2/1/2011	5	243.63	286.86	(43.23)
BAX	BAXTER INTERNATIONAL INC CMN	11/11/2009	2/1/2011	3	146.18	171.82	(25.64)
BAX	BAXTER INTERNATIONAL INC CMN	12/8/2009	2/1/2011	2	97.45	110.71	(13.26)
BAX	BAXTER INTERNATIONAL INC CMN	12/8/2009	2/1/2011	3	146.18	166.00	(19.82)
BAX	BAXTER INTERNATIONAL INC CMN	12/8/2009	2/2/2011	19	921.23	1,051.35	(130.12)
BAX	BAXTER INTERNATIONAL INC CMN	12/8/2009	2/2/2011	8	388.67	442.67	(54.00)
BAX	BAXTER INTERNATIONAL INC CMN	12/8/2009	2/3/2011	4	193.19	221.34	(28.15)
BAX	BAXTER INTERNATIONAL INC CMN	1/14/2010	2/3/2011	1	48.30	61.80	(13.50)
BAX	BAXTER INTERNATIONAL INC CMN	12/10/2009	2/3/2011	3	144.89	172.73	(27.84)
BAX	BAXTER INTERNATIONAL INC CMN	12/10/2009	2/3/2011	8	386.39	462.44	(76.06)
BAX	BAXTER INTERNATIONAL INC CMN	1/14/2010	2/3/2011	20	965.96	1,233.22	(267.26)
BAX	BAXTER INTERNATIONAL INC CMN	1/14/2010	2/4/2011	1	48.54	61.66	(13.12)
BAX	BAXTER INTERNATIONAL INC CMN	1/14/2010	2/4/2011	1	48.58	61.27	(12.69)
BAX	BAXTER INTERNATIONAL INC CMN	1/14/2010	2/4/2011	11	533.97	673.92	(139.96)
BAX	BAXTER INTERNATIONAL INC CMN	1/14/2010	2/4/2011	4	194.18	245.06	(50.88)
BAX	BAXTER INTERNATIONAL INC CMN	8/24/2010	2/4/2011	3	145.74	131.89	13.85
BAX	BAXTER INTERNATIONAL INC CMN	8/24/2010	2/4/2011	11	534.39	484.03	50.36
BAX	BAXTER INTERNATIONAL INC CMN	8/25/2010	2/4/2011	1	48.58	44.07	4.51
BAX	BAXTER INTERNATIONAL INC CMN	8/25/2010	2/7/2011	2	97.77	87.93	9.84
BAX	BAXTER INTERNATIONAL INC CMN	8/25/2010	2/7/2011	14	684.42	616.96	67.46
CSCO	CISCO SYSTEMS, INC. CMN	7/11/2007	2/10/2011	81	1,526.44	2,328.34	(801.90)
CSCO	CISCO SYSTEMS, INC. CMN	3/31/2006	2/10/2011	127	2,393.31	2,777.37	(384.06)
CSCO	CISCO SYSTEMS, INC. CMN	8/8/2007	2/10/2011	144	2,713.67	4,550.03	(1,836.36)
CSCO	CISCO SYSTEMS, INC. CMN	8/8/2007	2/10/2011	39	734.95	1,223.06	(488.11)
CSCO	CISCO SYSTEMS, INC. CMN	11/8/2007	2/10/2011	70	1,321.97	2,137.46	(815.49)
CSCO	CISCO SYSTEMS, INC. CMN	11/8/2007	2/10/2011	183	3,448.62	5,594.53	(2,145.91)
CSCO	CISCO SYSTEMS, INC. CMN	11/8/2007	2/10/2011	26	491.02	794.85	(303.83)
CSCO	CISCO SYSTEMS, INC. CMN	9/27/2010	2/11/2011	31	584.16	688.39	(104.23)
CSCO	CISCO SYSTEMS, INC. CMN	11/8/2007	2/11/2011	100	1,884.38	3,053.52	(1,169.14)
CSCO	CISCO SYSTEMS, INC. CMN	9/27/2010	2/11/2011	10	189.42	222.06	(32.64)
CSCO	CISCO SYSTEMS, INC. CMN	9/27/2010	2/11/2011	38	716.06	844.06	(128.00)
CSCO	CISCO SYSTEMS, INC. CMN	9/27/2010	2/11/2011	43	814.52	952.22	(137.70)
CSCO	CISCO SYSTEMS, INC. CMN	9/27/2010	2/11/2011	23	435.67	507.04	(71.37)
CME	CME GROUP INC. CMN CLASS A	1/12/2009	2/14/2011	2	608.16	376.68	231.49
CME	CME GROUP INC. CMN CLASS A	1/20/2009	2/15/2011	2	598.08	335.64	262.44
CME	CME GROUP INC. CMN CLASS A	1/16/2009	2/15/2011	2	598.01	340.86	257.15
CME	CME GROUP INC. CMN CLASS A	1/12/2009	2/15/2011	2	598.01	376.68	221.34
CME	CME GROUP INC. CMN CLASS A	1/16/2009	2/15/2011	6	1,794.24	1,022.59	771.65
BRCM	BROADCOM CORP CL-A CMN CLASS A	6/23/2009	2/17/2011	24	1,016.17	579.80	436.37
BRCM	BROADCOM CORP CL-A CMN CLASS A	6/23/2009	2/17/2011	1	42.34	24.16	18.18
BRCM	BROADCOM CORP CL-A CMN CLASS A	6/24/2009	2/17/2011	5	211.71	123.36	88.35
BRCM	BROADCOM CORP CL-A CMN CLASS A	6/24/2009	2/17/2011	3	127.16	73.82	53.35
BRCM	BROADCOM CORP CL-A CMN CLASS A	6/24/2009	2/17/2011	6	254.26	148.03	106.23
BRCM	BROADCOM CORP CL-A CMN CLASS A	6/24/2009	2/18/2011	14	589.49	343.90	245.59
BRCM	BROADCOM CORP CL-A CMN CLASS A	6/24/2009	2/18/2011	3	126.32	73.82	52.50
BRCM	BROADCOM CORP CL-A CMN CLASS A	7/24/2009	2/18/2011	4	168.43	107.33	61.10
BRCM	BROADCOM CORP CL-A CMN CLASS A	7/24/2009	2/18/2011	4	168.43	107.33	61.10
BRCM	BROADCOM CORP CL-A CMN CLASS A	7/24/2009	2/24/2011	22	900.44	590.29	310.15
PG	PROCTER & GAMBLE COMPANY (THE) CMN	3/6/2009	2/24/2011	2	126.14	90.01	36.13
PG	PROCTER & GAMBLE COMPANY (THE) CMN	2/19/2009	2/24/2011	6	378.42	311.44	66.97
PG	PROCTER & GAMBLE COMPANY (THE) CMN	2/18/2009	2/24/2011	4	252.28	202.07	50.21
PG	PROCTER & GAMBLE COMPANY (THE) CMN	3/9/2009	2/25/2011	11	691.08	493.03	198.05
PG	PROCTER & GAMBLE COMPANY (THE) CMN	3/6/2009	2/25/2011	21	1,319.33	945.08	374.25
PG	PROCTER & GAMBLE COMPANY (THE) CMN	3/9/2009	3/3/2011	2	124.56	89.64	34.92

PG	PROCTER & GAMBLE COMPANY (THE) CMN	4/3/2009	3/3/2011	26	1,621.02	1,286.12	334.90
PG	PROCTER & GAMBLE COMPANY (THE) CMN	4/3/2009	3/3/2011	10	623.47	493.75	129.72
PG	PROCTER & GAMBLE COMPANY (THE) CMN	4/3/2009	3/3/2011	1	62.35	49.36	12.99
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	3/9/2011	24	1,448.39	1,632.12	(183.72)
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	3/9/2011	5	302.11	340.02	(37.91)
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	3/9/2011	4	241.45	272.22	(30.77)
JNJ	JOHNSON & JOHNSON CMN	10/2/2008	3/9/2011	5	301.75	340.27	(38.53)
JNJ	JOHNSON & JOHNSON CMN	10/6/2008	3/9/2011	10	604.23	636.25	(32.03)
BRCM	BROADCOM CORP CL-A CMN CLASS A	7/24/2009	3/10/2011	1	39.52	26.76	12.76
BRCM	BROADCOM CORP CL-A CMN CLASS A	9/25/2009	3/10/2011	45	1,780.70	1,315.99	464.71
BRCM	BROADCOM CORP CL-A CMN CLASS A	9/25/2009	3/10/2011	6	237.09	175.47	61.62
BRCM	BROADCOM CORP CL-A CMN CLASS A	7/24/2009	3/10/2011	8	316.12	214.65	101.46
BRCM	BROADCOM CORP CL-A CMN CLASS A	10/23/2009	3/10/2011	43	1,708.18	1,216.21	491.97
BRCM	BROADCOM CORP CL-A CMN CLASS A	10/23/2009	3/10/2011	6	237.43	172.17	65.26
BRCM	BROADCOM CORP CL-A CMN CLASS A	10/23/2009	3/10/2011	9	356.14	254.56	101.58
BRCM	BROADCOM CORP CL-A CMN CLASS A	10/23/2009	3/10/2011	2	79.45	56.27	23.18
BRCM	BROADCOM CORP CL-A CMN CLASS A	10/23/2009	3/10/2011	6	237.43	171.58	65.85
BRCM	BROADCOM CORP CL-A CMN CLASS A	10/23/2009	3/11/2011	14	557.36	393.86	163.50
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/17/2011	3	122.58	124.80	(2.22)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/17/2011	1	41.11	41.57	(0.46)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/17/2011	10	408.59	415.67	(7.08)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/17/2011	7	287.58	290.97	(3.39)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/12/2010	3/17/2011	4	163.25	166.64	(3.39)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/9/2010	3/17/2011	24	979.49	990.80	(11.31)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/12/2010	3/17/2011	19	775.43	796.66	(21.23)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/12/2010	3/17/2011	5	204.29	208.14	(3.85)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/12/2010	3/17/2011	10	407.96	416.61	(8.65)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/12/2010	3/17/2011	6	245.16	249.96	(4.81)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/12/2010	3/17/2011	19	776.33	790.95	(14.62)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/18/2011	2	82.08	83.13	(1.06)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/18/2011	12	492.54	498.79	(6.25)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/18/2011	5	205.41	207.83	(2.42)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/18/2011	8	327.66	332.54	(4.88)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/18/2011	2	82.08	83.13	(1.06)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	3/18/2011	2	82.16	83.11	(0.94)
MA	MASTERCARD INCORPORATED CMN CLASS A	2/5/2010	3/22/2011	5	1,238.21	1,109.46	128.75
MA	MASTERCARD INCORPORATED CMN CLASS A	2/5/2010	3/23/2011	1	247.06	219.70	27.36
MA	MASTERCARD INCORPORATED CMN CLASS A	2/5/2010	3/23/2011	9	2,223.55	1,997.03	226.52
STJ	ST JUDE MEDICAL INC CMN	2/4/2009	4/8/2011	7	366.18	255.64	110.54
STJ	ST JUDE MEDICAL INC CMN	2/5/2009	4/8/2011	3	157.29	109.14	48.15
STJ	ST JUDE MEDICAL INC CMN	2/9/2009	4/8/2011	9	472.12	329.72	142.41
STJ	ST JUDE MEDICAL INC CMN	2/9/2009	4/11/2011	1	52.60	36.64	15.96
STJ	ST JUDE MEDICAL INC CMN	4/9/2009	4/11/2011	13	683.76	448.11	235.65
STJ	ST JUDE MEDICAL INC CMN	2/9/2009	4/11/2011	4	210.39	146.48	63.91
STJ	ST JUDE MEDICAL INC CMN	4/9/2009	4/12/2011	1	52.07	34.24	17.83
STJ	ST JUDE MEDICAL INC CMN	4/9/2009	4/12/2011	3	156.16	102.71	53.45
STJ	ST JUDE MEDICAL INC CMN	4/9/2009	4/12/2011	2	104.14	68.40	35.74
STJ	ST JUDE MEDICAL INC CMN	4/9/2009	4/12/2011	3	156.16	103.41	52.75
STJ	ST JUDE MEDICAL INC CMN	4/13/2009	4/12/2011	5	260.34	174.50	85.84
STJ	ST JUDE MEDICAL INC CMN	4/9/2009	4/12/2011	3	156.16	103.04	53.12
STJ	ST JUDE MEDICAL INC CMN	4/13/2009	4/12/2011	5	262.02	174.50	87.52
STJ	ST JUDE MEDICAL INC CMN	7/22/2009	4/13/2011	1	52.18	36.66	15.52
STJ	ST JUDE MEDICAL INC CMN	7/22/2009	4/13/2011	5	260.91	183.32	77.59
STJ	ST JUDE MEDICAL INC CMN	4/13/2009	4/13/2011	7	363.86	244.30	119.56
STJ	ST JUDE MEDICAL INC CMN	4/13/2009	4/13/2011	5	260.91	174.50	86.41
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/28/2011	2	53.03	27.89	25.14
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/28/2011	6	158.98	83.68	75.30
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/28/2011	6	159.35	83.68	75.67
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/29/2011	1	26.49	13.95	12.54
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/29/2011	9	238.16	125.52	112.64
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/29/2011	57	1,515.26	794.97	720.30

	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/29/2011	6	158.77	83.68	75.09
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/15/2008	4/29/2011	62	1,645.63	864.70	780.93
MSFT	MICROSOFT CORPORATION CMN	2/8/2008	4/29/2011	28	717.38	811.20	(93.82)
MSFT	MICROSOFT CORPORATION CMN	10/26/2007	4/29/2011	120	3,074.48	4,266.62	(1,192.14)
MSFT	MICROSOFT CORPORATION CMN	10/26/2007	4/29/2011	22	563.66	777.08	(213.43)
MSFT	MICROSOFT CORPORATION CMN	4/23/2009	4/29/2011	4	102.48	74.26	28.22
MSFT	MICROSOFT CORPORATION CMN	5/27/2010	4/29/2011	59	1,511.62	1,545.43	(33.81)
MSFT	MICROSOFT CORPORATION CMN	4/23/2009	4/29/2011	67	1,716.59	1,250.95	465.64
MSFT	MICROSOFT CORPORATION CMN	4/23/2009	4/29/2011	3	76.86	55.70	21.16
MSFT	MICROSOFT CORPORATION CMN	5/27/2010	4/29/2011	50	1,281.04	1,301.67	(20.64)
MSFT	MICROSOFT CORPORATION CMN	5/27/2010	4/29/2011	35	896.72	911.97	(15.25)
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/16/2008	5/2/2011	11	297.47	150.43	147.04
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/16/2008	5/2/2011	14	380.45	188.34	192.11
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/16/2008	5/2/2011	2	54.35	27.35	27.00
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/16/2008	5/3/2011	2	53.79	26.91	26.88
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/16/2008	5/3/2011	1	26.35	13.45	12.90
	CB RICHARD ELLIS GROUP, INC. CMN CLASS A	9/16/2008	5/3/2011	3	80.05	40.36	39.69
GILD	GILEAD SCIENCES CMN	6/24/2009	6/14/2011	27	1,078.14	1,250.87	(172.73)
GILD	GILEAD SCIENCES CMN	6/25/2009	6/14/2011	22	878.48	1,050.14	(171.66)
GILD	GILEAD SCIENCES CMN	6/24/2009	6/14/2011	5	199.27	231.64	(32.37)
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/14/2009	6/14/2011	5	522.63	381.52	141.11
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/14/2009	6/14/2011	4	418.10	305.23	112.87
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/14/2009	6/14/2011	4	416.00	305.59	110.41
OXY	OCCIDENTAL PETROLEUM CORP CMN	9/14/2009	6/14/2011	1	104.00	76.31	27.69
GILD	GILEAD SCIENCES CMN	7/21/2009	6/16/2011	1	39.47	48.13	(8.65)
GILD	GILEAD SCIENCES CMN	6/25/2009	6/16/2011	18	710.52	857.20	(146.68)
GILD	GILEAD SCIENCES CMN	6/25/2009	6/16/2011	14	552.63	668.27	(115.64)
PX	PRAXAIR, INC CMN SERIES	4/5/2010	6/16/2011	4	399.59	336.17	63.42
PX	PRAXAIR, INC CMN SERIES	4/5/2010	6/16/2011	8	804.85	672.34	132.51
SLB	SCHLUMBERGER LTD CMN	3/31/2006	6/16/2011	1	82.46	63.45	19.01
SLB	SCHLUMBERGER LTD CMN	3/31/2006	6/16/2011	34	2,805.79	2,157.22	648.57
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/22/2011	8	648.62	367.25	281.37
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/22/2011	1	81.15	45.91	35.24
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/23/2011	5	401.35	228.13	173.22
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/23/2011	2	160.78	91.25	69.53
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/23/2011	7	561.88	321.34	240.54
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/24/2011	1	80.61	45.63	34.99
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/24/2011	6	481.27	273.75	207.52
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/27/2011	1	79.99	45.63	34.37
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/27/2011	2	159.91	91.25	68.66
COST	COSTCO WHOLESALE CORPORATION CMN	4/21/2009	6/28/2011	1	79.96	45.63	34.33
COST	COSTCO WHOLESALE CORPORATION CMN	4/22/2009	6/28/2011	2	159.99	94.06	65.93
COST	COSTCO WHOLESALE CORPORATION CMN	4/22/2009	6/28/2011	3	239.87	141.09	98.78
COST	COSTCO WHOLESALE CORPORATION CMN	4/22/2009	6/28/2011	3	239.87	141.09	98.78
COST	COSTCO WHOLESALE CORPORATION CMN	4/23/2009	6/29/2011	5	400.68	238.20	162.49
COST	COSTCO WHOLESALE CORPORATION CMN	4/23/2009	6/29/2011	5	401.06	238.20	162.86
COST	COSTCO WHOLESALE CORPORATION CMN	4/22/2009	6/29/2011	4	320.55	188.12	132.42
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/8/2009	7/11/2011	13	1,324.44	1,000.98	323.46
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/8/2009	7/11/2011	7	717.55	538.99	178.56
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/15/2011	8	122.07	148.62	(26.55)
SCHW	CHARLES SCHWAB CORPORATION CMN	5/11/2007	7/15/2011	105	1,574.20	2,030.67	(456.47)
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/15/2011	3	45.05	55.73	(10.69)
SCHW	CHARLES SCHWAB CORPORATION CMN	5/11/2007	7/15/2011	11	164.92	210.32	(45.40)
SCHW	CHARLES SCHWAB CORPORATION CMN	3/31/2006	7/15/2011	105	1,571.07	1,827.31	(256.24)
SCHW	CHARLES SCHWAB CORPORATION CMN	5/11/2007	7/15/2011	85	1,271.82	1,645.14	(373.32)
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/15/2011	5	74.96	94.20	(19.24)
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/15/2011	17	255.26	318.32	(63.06)
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/15/2011	46	690.71	866.64	(175.93)
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/18/2011	11	164.95	204.35	(39.40)
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/18/2011	54	808.36	1,003.17	(194.81)
SWN	SOUTHWESTERN ENERGY CO. CMN	4/14/2010	7/18/2011	6	282.93	248.34	34.59

SWN	SOUTHWESTERN ENERGY CO. CMN	4/30/2010	7/18/2011	9	424 39	353.15	71.24
SWN	SOUTHWESTERN ENERGY CO. CMN	4/30/2010	7/18/2011	4	189 01	156.96	32.05
SWN	SOUTHWESTERN ENERGY CO. CMN	4/13/2010	7/18/2011	4	188 62	166.21	22 41
SWN	SOUTHWESTERN ENERGY CO. CMN	4/14/2010	7/18/2011	12	565 85	495.50	70 35
SWN	SOUTHWESTERN ENERGY CO. CMN	4/30/2010	7/18/2011	12	565.85	477.59	88 26
SCHW	CHARLES SCHWAB CORPORATION CMN	8/10/2007	7/19/2011	50	752.31	928.87	(176.56)
PEP	PEPSICO INC CMN	3/31/2006	7/25/2011	3	193 33	174 10	19.24
PEP	PEPSICO INC CMN	3/31/2006	7/25/2011	10	643.51	580 32	63 19
PEP	PEPSICO INC CMN	3/31/2006	7/25/2011	7	450 81	406 22	44 59
PEP	PEPSICO INC CMN	3/31/2006	7/26/2011	2	128.15	116.06	12 09
PEP	PEPSICO INC CMN	3/31/2006	7/26/2011	2	128.71	116.06	12 65
PEP	PEPSICO INC CMN	3/31/2006	7/26/2011	45	2,890.26	2,611 43	278.83
PEP	PEPSICO INC CMN	3/31/2006	7/27/2011	19	1,216.47	1,102 60	113.87
PEP	PEPSICO INC CMN	3/31/2006	7/27/2011	5	320 32	290.16	30.16
PEP	PEPSICO INC CMN	3/31/2006	7/27/2011	3	192 84	174.10	18.75
MA	MASTERCARD INCORPORATED CMN CLASS A	2/8/2010	8/3/2011	1	325 62	226.72	98.90
MA	MASTERCARD INCORPORATED CMN CLASS A	2/8/2010	8/3/2011	4	1,297.61	906.88	390.73
MA	MASTERCARD INCORPORATED CMN CLASS A	2/5/2010	8/3/2011	5	1,622 01	1,098.49	523 53
MA	MASTERCARD INCORPORATED CMN CLASS A	2/5/2010	8/3/2011	1	323.87	219.70	104.17
SPLS	STAPLES, INC CMN	1/8/2010	8/5/2011	6	87 02	151 28	(64.26)
SPLS	STAPLES, INC CMN	1/8/2010	8/5/2011	13	186 58	328 84	(142 26)
SPLS	STAPLES, INC CMN	1/7/2010	8/5/2011	2	28 71	49.69	(20 99)
SPLS	STAPLES, INC CMN	1/7/2010	8/5/2011	4	57.41	99 45	(42.04)
SPLS	STAPLES, INC CMN	1/8/2010	8/5/2011	1	14.35	25 21	(10.86)
SPLS	STAPLES, INC. CMN	1/8/2010	8/5/2011	18	260.39	453 84	(193.45)
SPLS	STAPLES, INC. CMN	1/7/2010	8/5/2011	35	502.33	872 02	(369 69)
SPLS	STAPLES, INC. CMN	1/8/2010	8/5/2011	30	430 57	757 10	(326.53)
SPLS	STAPLES, INC. CMN	1/11/2010	8/8/2011	21	286 59	532.94	(246.35)
SPLS	STAPLES, INC. CMN	1/8/2010	8/8/2011	3	40.94	75.64	(34.70)
SPLS	STAPLES, INC. CMN	1/8/2010	8/8/2011	11	146.60	277 34	(130.74)
SPLS	STAPLES, INC. CMN	1/8/2010	8/8/2011	9	122.62	226 92	(104.30)
SPLS	STAPLES, INC. CMN	1/11/2010	8/9/2011	16	202.17	406.05	(203 88)
SPLS	STAPLES, INC. CMN	1/11/2010	8/9/2011	19	246.30	482 19	(235 89)
SPLS	STAPLES, INC CMN	1/11/2010	8/9/2011	6	77.78	152.07	(74.29)
SPLS	STAPLES, INC CMN	1/19/2010	8/9/2011	20	263 58	507 38	(243 80)
SPLS	STAPLES, INC CMN	1/19/2010	8/9/2011	34	448.45	862 54	(414 09)
SPLS	STAPLES, INC CMN	1/19/2010	8/9/2011	31	401.85	786 60	(384 75)
SPLS	STAPLES, INC CMN	1/19/2010	8/9/2011	1	12 96	25 37	(12 41)
SPLS	STAPLES, INC CMN	1/20/2010	8/9/2011	5	65 89	125.13	(59.23)
SPLS	STAPLES, INC. CMN	3/2/2010	8/17/2011	17	244.85	407.52	(162 66)
SPLS	STAPLES, INC CMN	3/2/2010	8/17/2011	40	576 13	964 48	(388 35)
SPLS	STAPLES, INC. CMN	3/2/2010	8/17/2011	42	599 65	1,012 70	(413 05)
SPLS	STAPLES, INC. CMN	3/2/2010	8/17/2011	8	115.33	191 77	(76.45)
SPLS	STAPLES, INC CMN	4/7/2010	8/17/2011	7	101.36	170 40	(69.05)
SPLS	STAPLES, INC. CMN	1/20/2010	8/17/2011	9	128.50	224 84	(96 34)
SPLS	STAPLES, INC. CMN	1/20/2010	8/17/2011	3	42 83	75 08	(32.24)
SPLS	STAPLES, INC CMN	3/2/2010	8/17/2011	40	576.63	958.78	(382 15)
SPLS	STAPLES, INC. CMN	3/2/2010	8/17/2011	13	188 24	311 60	(123 37)
SPLS	STAPLES, INC. CMN	4/7/2010	8/17/2011	7	101.36	170 96	(69 60)
SWN	SOUTHWESTERN ENERGY CO. CMN	8/18/2010	8/18/2011	2	74.46	69.36	5.10
SWN	SOUTHWESTERN ENERGY CO. CMN	8/18/2010	8/18/2011	15	549.05	520 20	28 85
SWN	SOUTHWESTERN ENERGY CO. CMN	4/30/2010	8/18/2011	9	329 20	345 04	(15.84)
SWN	SOUTHWESTERN ENERGY CO. CMN	8/17/2010	8/18/2011	2	73.16	69 94	3.22
SWN	SOUTHWESTERN ENERGY CO. CMN	4/30/2010	8/18/2011	4	145.79	154.19	(8.40)
SWN	SOUTHWESTERN ENERGY CO. CMN	8/17/2010	8/18/2011	22	804.71	770 08	34.63
SWN	SOUTHWESTERN ENERGY CO. CMN	4/30/2010	8/18/2011	22	801 84	863.26	(61.42)
SWN	SOUTHWESTERN ENERGY CO CMN	4/30/2010	8/18/2011	3	109 73	115 64	(5.91)
SWN	SOUTHWESTERN ENERGY CO CMN	8/18/2010	8/18/2011	20	732.06	696 30	35 76
SWN	SOUTHWESTERN ENERGY CO CMN	8/18/2010	8/18/2011	13	475 84	452 24	23.60
SWN	SOUTHWESTERN ENERGY CO. CMN	8/18/2010	8/18/2011	4	146 31	139 26	7 05
SWN	SOUTHWESTERN ENERGY CO CMN	8/19/2010	8/19/2011	4	147 49	137 82	9 68

SWN	SOUTHWESTERN ENERGY CO. CMN	8/19/2010	8/19/2011	7	255.70	241.19	14.51
SWN	SOUTHWESTERN ENERGY CO. CMN	8/18/2010	8/19/2011	10	365.29	346.80	18.49
SWN	SOUTHWESTERN ENERGY CO. CMN	8/19/2010	8/19/2011	10	365.29	344.54	20.74
SWN	SOUTHWESTERN ENERGY CO. CMN	8/19/2010	8/19/2011	5	184.37	171.72	12.65
SWN	SOUTHWESTERN ENERGY CO. CMN	8/19/2010	8/19/2011	1	36.87	34.40	2.47
SPLS	STAPLES, INC. CMN	4/7/2010	9/1/2011	66	949.94	1,606.66	(656.72)
SPLS	STAPLES, INC. CMN	4/7/2010	9/2/2011	3	41.64	73.03	(31.39)
SPLS	STAPLES, INC. CMN	4/7/2010	9/2/2011	25	344.90	608.58	(263.68)
SPLS	STAPLES, INC. CMN	7/29/2010	9/2/2011	23	319.73	457.44	(137.71)
SPLS	STAPLES, INC. CMN	5/6/2010	9/2/2011	7	97.15	153.96	(56.81)
SPLS	STAPLES, INC. CMN	5/6/2010	9/2/2011	37	514.36	813.79	(299.43)
JNJ	JOHNSON & JOHNSON CMN	1/22/2009	9/14/2011	1	63.60	56.74	6.86
JNJ	JOHNSON & JOHNSON CMN	10/10/2008	9/14/2011	7	443.90	399.43	44.47
JNJ	JOHNSON & JOHNSON CMN	10/10/2008	9/14/2011	16	1,017.53	912.99	104.54
JNJ	JOHNSON & JOHNSON CMN	10/6/2008	9/14/2011	15	951.22	954.38	(3.16)
JNJ	JOHNSON & JOHNSON CMN	1/22/2009	9/15/2011	15	964.49	851.07	113.42
JNJ	JOHNSON & JOHNSON CMN	3/20/2009	9/15/2011	4	257.30	205.00	52.30
JNJ	JOHNSON & JOHNSON CMN	3/20/2009	9/15/2011	4	257.58	205.00	52.58
JNJ	JOHNSON & JOHNSON CMN	3/20/2009	9/15/2011	9	578.92	462.22	116.70
JNJ	JOHNSON & JOHNSON CMN	3/20/2009	9/15/2011	1	64.32	51.25	13.07
JNJ	JOHNSON & JOHNSON CMN	3/20/2009	9/15/2011	7	450.27	359.70	90.57
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/22/2009	9/20/2011	11	898.19	894.33	3.86
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/8/2009	9/20/2011	1	81.65	77.00	4.66
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/8/2009	9/20/2011	1	81.65	76.60	5.05
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/8/2009	9/20/2011	13	1,061.49	1,000.48	61.02
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/18/2009	9/20/2011	14	1,143.15	1,118.90	24.25
OXY	OCCIDENTAL PETROLEUM CORP CMN	12/21/2009	9/20/2011	18	1,469.76	1,453.34	16.42
SPLS	STAPLES, INC. CMN	10/4/2010	9/22/2011	11	147.98	227.82	(79.84)
SPLS	STAPLES, INC. CMN	7/29/2010	9/22/2011	7	92.20	139.22	(47.02)
SPLS	STAPLES, INC. CMN	7/30/2010	9/22/2011	48	632.21	964.35	(332.14)
SPLS	STAPLES, INC. CMN	7/30/2010	9/22/2011	2	26.51	40.18	(13.67)
SPLS	STAPLES, INC. CMN	8/2/2010	9/22/2011	2	26.91	41.66	(14.76)
SPLS	STAPLES, INC. CMN	8/2/2010	9/22/2011	22	291.60	458.28	(166.68)
TOTAL					160,982.63	163,302.75	(2,320.11)

Goldman Sachs Account 20466
From 01-Dec-2010 To 30-Nov-2011

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost Basis	Gain/Loss
MXEAE20	EKSPORTFINANS ASA MSCI EAFE 0% COUPON DUE 06/15/2011 NOTE	6/1/2009	5/4/2011	265	345,493.75	265,000.00	80,493.75
SPXTRI73	EKSPORTFINANS ASA S&P 500 0% COUPON DUE 11/28/2011 NOTE	5/10/2010	11/10/2011	300	362,922.00	300,000.00	62,922.00
GEIIX	GS ENHANCED INCOME FUND INSTITUTIONAL SHARES	8/8/2011	9/23/2011	3396.139	32,195.40	32,297.28	(101.88)
GEIIX	GS ENHANCED INCOME FUND INSTITUTIONAL SHARES	8/8/2011	11/15/2011	1583.949	15,000.00	15,063.36	(63.36)
GEIIX	GS ENHANCED INCOME FUND INSTITUTIONAL SHARES	8/8/2011	11/18/2011	2114.165	20,000.00	20,105.71	(105.71)
GSDUX	GS SHORT DURATION TAX-FREE FUND INSTITUTIONAL SHARES	7/25/2011	8/8/2011	65662.35	695,364.27	693,394.40	1,969.87
GSDUX	GS SHORT DURATION TAX-FREE FUND INSTITUTIONAL SHARES	7/25/2011	8/8/2011	36610.38	387,703.91	386,605.60	1,098.31
GSDUX	GS SHORT DURATION TAX-FREE FUND INSTITUTIONAL SHARES	7/26/2011	8/8/2011	2105.391	22,296.09	22,253.98	42.11
GSDUX	GS SHORT DURATION TAX-FREE FUND INSTITUTIONAL SHARES	7/19/2011	8/8/2011	26988.64	285,809.66	285,000.00	809.66
GSDUX	GS SHORT DURATION TAX-FREE FUND INSTITUTIONAL SHARES	7/29/2011	8/9/2011	39.786	420.94	420.54	0.40
GSDUX	GS SHORT DURATION TAX-FREE FUND INSTITUTIONAL SHARES	7/26/2011	8/9/2011	827.438	8,754.29	8,746.02	8.28
SPXTRI65	GOLDMAN SACHS GROUP, INC S&P 500 0% CPN DUE 09/26/2011 NOTE	1/27/2010	7/22/2011	875	1,080,213.75	875,000.00	205,213.75
TOTAL					3,256,174.06	2,903,886.89	352,287.18

Goldman Sachs Account 86248

From 01-Dec-2010 To 30-Nov-2011

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost Basis	Gain/Loss
AG2TCCM8	EIB 5 25% 06/15/2011 JD SR LIEN	11/6/2008	6/15/2011	150,000	150,000.00	150,000.00	0
FL2RCYZ7	FHLMC 4.500000% 07/15/2013 JJ	6/1/2006	8/31/2011	75,000	80,752.50	74,168.11	6,584.39
FL2RCYZ7	FHLMC 4.500000% 07/15/2013 JJ	12/20/2007	8/31/2011	100,000	107,670.00	101,006.43	6,663.57
TV64HFX8	TVA SER A 5.625000% 01/18/2011 JJ	5/10/2006	1/18/2011	125,000	125,000.00	125,000.00	0
TOTAL					463,422.50	450,174.54	13,247.96

Goldman Sachs Account 83001
From 01-Dec-2010 To 30-Nov-2011

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost Basis	Gain/Loss
AXP	AMERICAN EXPRESS CO. CMN	3/23/2011	10/12/2011	26	1,237.32	1,159.24	78.08
AXP	AMERICAN EXPRESS CO. CMN	3/24/2011	10/12/2011	14	666.25	630.42	35.83
AXP	AMERICAN EXPRESS CO. CMN	3/22/2011	10/12/2011	5	237.95	223.88	14.07
AXP	AMERICAN EXPRESS CO. CMN	3/22/2011	10/12/2011	58	2,760.17	2,593.68	166.49
AXP	AMERICAN EXPRESS CO. CMN	3/23/2011	10/12/2011	13	618.66	585.85	32.81
AXP	AMERICAN EXPRESS CO. CMN	3/23/2011	10/12/2011	32	1,522.85	1,438.21	84.64
AXP	AMERICAN EXPRESS CO. CMN	3/24/2011	10/12/2011	3	142.77	134.63	8.14
AXP	AMERICAN EXPRESS CO. CMN	3/24/2011	10/12/2011	3	142.77	134.60	8.17
AXP	AMERICAN EXPRESS CO. CMN	3/28/2011	10/12/2011	29	1,380.08	1,332.94	47.14
AXP	AMERICAN EXPRESS CO. CMN	8/9/2011	10/12/2011	1	47.59	44.09	3.50
AXP	AMERICAN EXPRESS CO. CMN	8/5/2011	10/12/2011	38	1,808.39	1,808.10	0.28
AXP	AMERICAN EXPRESS CO. CMN	8/9/2011	10/12/2011	17	809.02	759.76	49.26
AXP	AMERICAN EXPRESS CO. CMN	8/9/2011	10/12/2011	10	475.89	443.27	32.62
	AMERICAN TOWER CORPORATION CMN CLASS A	12/29/2010	10/12/2011	2	111.45	102.05	9.40
	AMERICAN TOWER CORPORATION CMN CLASS A	12/29/2010	10/12/2011	1	55.73	51.18	4.55
	AMERICAN TOWER CORPORATION CMN CLASS A	1/3/2011	10/12/2011	11	612.98	567.88	45.10
	AMERICAN TOWER CORPORATION CMN CLASS A	1/4/2011	10/12/2011	8	445.80	412.29	33.51
	AMERICAN TOWER CORPORATION CMN CLASS A	12/30/2010	10/12/2011	1	55.73	51.20	4.53
	AMERICAN TOWER CORPORATION CMN CLASS A	1/3/2011	10/12/2011	2	111.45	103.64	7.81
	AMERICAN TOWER CORPORATION CMN CLASS A	1/4/2008	10/12/2011	42	2,340.45	1,657.48	682.97
	AMERICAN TOWER CORPORATION CMN CLASS A	1/24/2008	10/12/2011	12	668.70	431.16	237.54
	AMERICAN TOWER CORPORATION CMN CLASS A	1/4/2008	10/12/2011	65	3,622.13	2,565.01	1,057.12
	AMERICAN TOWER CORPORATION CMN CLASS A	1/24/2008	10/12/2011	21	1,170.22	774.34	395.89
	AMERICAN TOWER CORPORATION CMN CLASS A	3/31/2006	10/12/2011	113	6,296.93	3,412.60	2,884.33
	AMERICAN TOWER CORPORATION CMN CLASS A	5/19/2006	10/12/2011	110	6,129.75	3,314.87	2,814.88
	AMERICAN TOWER CORPORATION CMN CLASS A	6/8/2006	10/12/2011	58	3,232.05	1,712.18	1,519.87
	AMERICAN TOWER CORPORATION CMN CLASS A	6/28/2006	10/12/2011	10	557.25	295.29	261.96
	AMERICAN TOWER CORPORATION CMN CLASS A	5/24/2006	10/12/2011	26	1,448.85	779.72	669.13
	AMERICAN TOWER CORPORATION CMN CLASS A	6/8/2006	10/12/2011	10	557.25	297.75	259.50
AAPL	APPLE, INC. CMN	6/15/2009	10/12/2011	9	3,630.07	1,222.79	2,407.28
AAPL	APPLE, INC. CMN	1/15/2009	10/12/2011	18	7,260.14	1,465.14	5,795.00
AAPL	APPLE, INC. CMN	6/15/2009	10/12/2011	1	403.34	135.65	267.69
AAPL	APPLE, INC. CMN	1/15/2009	10/12/2011	33	13,310.26	2,705.50	10,604.76
AAPL	APPLE, INC. CMN	6/25/2009	10/12/2011	10	4,033.41	1,392.91	2,640.50
AAPL	APPLE, INC. CMN	7/1/2009	10/12/2011	10	4,033.41	1,439.09	2,594.32
AAPL	APPLE, INC. CMN	11/23/2010	10/12/2011	21	8,470.17	6,482.60	1,987.57
AAPL	APPLE, INC. CMN	8/7/2009	10/12/2011	8	3,226.73	1,325.40	1,901.33
AVP	AVON PRODUCTS INC. CMN	11/11/2010	10/12/2011	10	220.00	287.46	(67.46)
AVP	AVON PRODUCTS INC. CMN	11/10/2010	10/12/2011	1	22.00	28.55	(6.55)
AVP	AVON PRODUCTS INC. CMN	11/12/2010	10/12/2011	17	373.99	497.60	(123.61)
AVP	AVON PRODUCTS INC. CMN	11/15/2010	10/12/2011	13	285.99	381.82	(95.83)
AVP	AVON PRODUCTS INC. CMN	11/16/2010	10/12/2011	10	220.00	291.42	(71.42)
AVP	AVON PRODUCTS INC. CMN	7/20/2011	10/12/2011	20	439.99	570.64	(130.65)
AVP	AVON PRODUCTS INC. CMN	7/18/2011	10/12/2011	16	351.99	445.64	(93.65)
AVP	AVON PRODUCTS INC. CMN	7/19/2011	10/12/2011	3	66.00	83.98	(17.98)
AVP	AVON PRODUCTS INC. CMN	7/19/2011	10/12/2011	17	373.99	480.18	(106.19)
AVP	AVON PRODUCTS INC. CMN	5/6/2010	10/12/2011	92	2,023.96	2,580.03	(556.07)
AVP	AVON PRODUCTS INC. CMN	7/27/2010	10/12/2011	37	813.98	1,108.97	(294.99)
AVP	AVON PRODUCTS INC. CMN	7/21/2011	10/12/2011	2	44.00	57.31	(13.31)
AVP	AVON PRODUCTS INC. CMN	7/21/2011	10/12/2011	8	176.00	230.99	(54.99)
AVP	AVON PRODUCTS INC. CMN	5/6/2010	10/12/2011	5	110.00	145.16	(35.16)
AVP	AVON PRODUCTS INC. CMN	5/7/2010	10/12/2011	95	2,089.96	2,704.63	(614.67)
AVP	AVON PRODUCTS INC. CMN	7/27/2010	10/12/2011	19	417.99	570.00	(152.01)
AVP	AVON PRODUCTS INC. CMN	5/7/2010	10/12/2011	21	461.99	590.12	(128.13)
AVP	AVON PRODUCTS INC. CMN	10/28/2010	10/12/2011	7	154.00	210.17	(56.17)
AVP	AVON PRODUCTS INC. CMN	10/28/2010	10/12/2011	4	88.00	122.66	(34.66)

AVP	AVON PRODUCTS INC. CMN	10/28/2010	10/12/2011	27	593.99	812.70	(218.71)
AVP	AVON PRODUCTS INC. CMN	10/29/2010	10/12/2011	3	66.00	90.76	(24.76)
AVP	AVON PRODUCTS INC. CMN	10/28/2010	10/12/2011	76	1,671.97	2,346.61	(674.64)
AVP	AVON PRODUCTS INC. CMN	10/28/2010	10/12/2011	5	110.00	148.78	(38.78)
AVP	AVON PRODUCTS INC. CMN	10/29/2010	10/12/2011	5	110.00	150.02	(40.02)
AVP	AVON PRODUCTS INC. CMN	11/10/2010	10/12/2011	5	110.00	144.06	(34.06)
AVP	AVON PRODUCTS INC. CMN	11/1/2010	10/12/2011	26	571.99	763.33	(191.34)
AVP	AVON PRODUCTS INC. CMN	11/10/2010	10/12/2011	4	88.00	114.63	(26.63)
AVP	AVON PRODUCTS INC. CMN	11/10/2010	10/12/2011	4	88.00	114.24	(26.24)
BBY	BEST BUY CO INC CMN SERIES	10/11/2011	10/20/2011	189	4,817.66	4,830.84	(13.18)
CAM	CAMERON INTERNATIONAL CORP CMN	6/16/2011	10/12/2011	20	958.78	931.20	27.58
CAM	CAMERON INTERNATIONAL CORP CMN	6/16/2011	10/12/2011	18	862.90	822.61	40.29
CAM	CAMERON INTERNATIONAL CORP CMN	6/16/2011	10/12/2011	66	3,163.98	3,041.93	122.05
CAM	CAMERON INTERNATIONAL CORP CMN	6/16/2011	10/12/2011	15	719.09	686.17	32.92
CBG	CBRE GROUP INC CMN	8/25/2011	10/12/2011	1	15.33	15.33	-
CBG	CBRE GROUP INC CMN	7/28/2011	10/12/2011	1	15.33	21.19	(5.86)
CBG	CBRE GROUP INC CMN	7/29/2011	10/12/2011	7	107.31	149.73	(42.42)
CBG	CBRE GROUP INC CMN	7/28/2011	10/12/2011	32	490.55	676.43	(185.88)
CBG	CBRE GROUP INC CMN	7/29/2011	10/12/2011	16	245.28	342.38	(97.11)
CBG	CBRE GROUP INC CMN	7/28/2011	10/12/2011	33	505.88	699.64	(193.76)
CBG	CBRE GROUP INC CMN	7/29/2011	10/12/2011	1	15.33	20.86	(5.53)
CBG	CBRE GROUP INC CMN	8/5/2011	10/12/2011	14	214.62	254.39	(39.77)
CBG	CBRE GROUP INC CMN	8/24/2011	10/12/2011	2	30.66	29.35	1.31
CBG	CBRE GROUP INC CMN	8/5/2011	10/12/2011	75	1,149.73	1,375.84	(226.11)
CBG	CBRE GROUP INC CMN	8/8/2011	10/12/2011	26	398.57	450.09	(51.52)
CBG	CBRE GROUP INC CMN	8/5/2011	10/12/2011	5	76.65	91.67	(15.02)
CBG	CBRE GROUP INC CMN	8/5/2011	10/12/2011	2	30.66	36.10	(5.44)
CBG	CBRE GROUP INC CMN	8/24/2011	10/12/2011	2	30.66	30.27	0.39
CBG	CBRE GROUP INC CMN	9/16/2008	10/12/2011	31	475.22	417.04	58.18
CBG	CBRE GROUP INC CMN	8/8/2011	10/12/2011	12	183.96	211.33	(27.37)
CBG	CBRE GROUP INC CMN	8/23/2011	10/12/2011	12	183.96	171.96	12.00
CBG	CBRE GROUP INC CMN	8/24/2011	10/12/2011	5	76.65	74.17	2.48
CBG	CBRE GROUP INC CMN	8/24/2011	10/12/2011	15	229.95	224.16	5.79
CBG	CBRE GROUP INC CMN	8/24/2011	10/12/2011	5	76.65	75.18	1.47
CBG	CBRE GROUP INC CMN	8/25/2011	10/12/2011	12	183.96	175.02	8.94
CBG	CBRE GROUP INC CMN	9/18/2008	10/12/2011	19	291.26	232.95	58.31
CBG	CBRE GROUP INC CMN	11/10/2009	10/12/2011	302	4,629.57	3,213.28	1,416.29
CBG	CBRE GROUP INC CMN	11/12/2008	10/12/2011	127	1,946.87	478.79	1,468.08
CBG	CBRE GROUP INC CMN	9/17/2008	10/12/2011	36	551.87	482.19	69.68
CBG	CBRE GROUP INC CMN	9/18/2008	10/12/2011	50	766.49	624.97	141.51
CME	CME GROUP INC CMN CLASS A	4/27/2009	10/12/2011	3	784.01	705.63	78.38
CME	CME GROUP INC. CMN CLASS A	2/2/2009	10/12/2011	2	522.67	332.34	190.33
CME	CME GROUP INC CMN CLASS A	3/5/2009	10/12/2011	3	784.01	543.94	240.07
CME	CME GROUP INC. CMN CLASS A	1/20/2009	10/12/2011	1	261.33	167.82	93.52
CME	CME GROUP INC CMN CLASS A	3/3/2009	10/12/2011	3	784.01	532.54	251.47
CME	CME GROUP INC. CMN CLASS A	7/31/2009	10/12/2011	3	784.01	834.41	(50.41)
CME	CME GROUP INC CMN CLASS A	9/4/2009	10/12/2011	4	1,045.34	1,075.30	(29.96)
CME	CME GROUP INC. CMN CLASS A	4/23/2009	10/12/2011	3	784.01	698.28	85.73
CME	CME GROUP INC. CMN CLASS A	4/23/2009	10/12/2011	2	522.67	477.83	44.84
CME	CME GROUP INC. CMN CLASS A	8/3/2009	10/12/2011	2	522.67	557.93	(35.26)
CME	CME GROUP INC. CMN CLASS A	9/4/2009	10/12/2011	4	1,045.34	1,061.11	(15.77)
CME	CME GROUP INC. CMN CLASS A	7/23/2010	10/12/2011	2	522.67	569.92	(47.25)
CME	CME GROUP INC. CMN CLASS A	8/25/2010	10/12/2011	3	784.01	729.34	54.67
CME	CME GROUP INC. CMN CLASS A	7/22/2010	10/12/2011	3	784.01	843.01	(59.01)
CME	CME GROUP INC. CMN CLASS A	7/26/2010	10/12/2011	1	261.33	285.72	(24.39)
CME	CME GROUP INC. CMN CLASS A	8/26/2010	10/12/2011	1	261.33	250.51	10.83
CME	CME GROUP INC. CMN CLASS A	8/26/2010	10/12/2011	4	1,045.34	1,001.82	43.52
CME	CME GROUP INC. CMN CLASS A	10/29/2010	10/12/2011	8	2,090.68	2,325.65	(234.97)
CME	CME GROUP INC. CMN CLASS A	10/28/2010	10/12/2011	4	1,045.34	1,154.18	(108.84)
CME	CME GROUP INC CMN CLASS A	8/27/2010	10/12/2011	1	261.33	254.31	7.03
COST	COSTCO WHOLESALE CORPORATION CMN	4/30/2009	10/12/2011	2	163.83	96.55	67.28
COST	COSTCO WHOLESALE CORPORATION CMN	4/23/2009	10/12/2011	21	1,720.17	1,000.43	719.74

COST	COSTCO WHOLESALE CORPORATION CMN	4/24/2009	10/12/2011	79	6,471.11	3,809.56	2,661.55
COST	COSTCO WHOLESALE CORPORATION CMN	4/30/2009	10/12/2011	43	3,522.25	2,077.73	1,444.52
COST	COSTCO WHOLESALE CORPORATION CMN	12/4/2009	10/12/2011	6	491.48	358.03	133.45
COST	COSTCO WHOLESALE CORPORATION CMN	7/29/2010	10/12/2011	25	2,047.82	1,407.06	640.76
COST	COSTCO WHOLESALE CORPORATION CMN	12/3/2009	10/12/2011	35	2,866.95	2,069.19	797.76
COST	COSTCO WHOLESALE CORPORATION CMN	7/29/2010	10/12/2011	1	81.91	56.30	25.61
COST	COSTCO WHOLESALE CORPORATION CMN	7/30/2010	10/12/2011	15	1,228.69	847.02	381.67
CCI	CROWN CASTLE INTL CORP COMMON STOCK	12/29/2010	10/12/2011	2	85.09	86.07	(0.98)
CCI	CROWN CASTLE INTL CORP COMMON STOCK	12/29/2010	10/12/2011	1	42.55	42.93	(0.39)
CCI	CROWN CASTLE INTL CORP COMMON STOCK	1/24/2008	10/12/2011	33	1,404.00	1,123.21	280.79
CCI	CROWN CASTLE INTL CORP COMMON STOCK	9/26/2008	10/12/2011	4	170.18	124.05	46.13
CCI	CROWN CASTLE INTL CORP COMMON STOCK	12/31/2010	10/12/2011	3	127.64	130.16	(2.52)
CCI	CROWN CASTLE INTL CORP COMMON STOCK	1/4/2011	10/12/2011	8	340.36	347.12	(6.76)
CCI	CROWN CASTLE INTL CORP COMMON STOCK	1/3/2011	10/12/2011	13	553.09	566.53	(13.44)
CCI	CROWN CASTLE INTL CORP COMMON STOCK	1/25/2008	10/12/2011	45	1,914.55	1,530.02	384.53
CCI	CROWN CASTLE INTL CORP COMMON STOCK	9/26/2008	10/12/2011	10	425.46	310.35	115.11
CCI	CROWN CASTLE INTL CORP COMMON STOCK	1/25/2008	10/12/2011	11	468.00	373.78	94.22
CCI	CROWN CASTLE INTL CORP COMMON STOCK	9/29/2008	10/12/2011	19	808.36	563.49	244.87
CCI	CROWN CASTLE INTL CORP COMMON STOCK	10/8/2008	10/12/2011	16	680.73	349.25	331.48
CCI	CROWN CASTLE INTL CORP COMMON STOCK	9/26/2008	10/12/2011	30	1,276.36	930.07	346.29
CCI	CROWN CASTLE INTL CORP COMMON STOCK	10/8/2008	10/12/2011	14	595.64	306.54	289.10
CCI	CROWN CASTLE INTL CORP COMMON STOCK	3/6/2007	10/12/2011	12	510.55	375.95	134.60
CCI	CROWN CASTLE INTL CORP COMMON STOCK	5/7/2007	10/12/2011	57	2,425.09	1,951.13	473.96
CCI	CROWN CASTLE INTL CORP COMMON STOCK	10/8/2008	10/12/2011	15	638.18	329.03	309.15
CCI	CROWN CASTLE INTL CORP COMMON STOCK	5/4/2007	10/12/2011	10	425.46	342.54	82.92
CCI	CROWN CASTLE INTL CORP COMMON STOCK	5/7/2007	10/12/2011	15	638.18	512.49	125.69
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/7/2011	10/12/2011	11	666.59	892.09	(225.50)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/7/2011	10/12/2011	1	60.60	81.68	(21.08)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	3/17/2011	10/12/2011	2	121.20	175.91	(54.71)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	3/18/2011	10/12/2011	5	302.99	452.86	(149.87)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	3/18/2011	10/12/2011	28	1,696.77	2,542.49	(845.72)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	3/18/2011	10/12/2011	11	666.59	1,000.22	(333.63)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	3/17/2011	10/12/2011	30	1,817.96	2,657.50	(839.54)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/6/2011	10/12/2011	11	666.59	878.41	(211.82)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/6/2011	10/12/2011	4	242.40	319.04	(76.65)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/6/2011	10/12/2011	6	363.59	477.92	(114.33)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/8/2011	11/3/2011	2	130.87	159.87	(29.00)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/7/2011	11/3/2011	5	327.17	405.49	(78.33)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/8/2011	11/3/2011	10	654.33	801.96	(147.63)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/19/2011	11/3/2011	11	719.76	900.46	(180.70)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/18/2011	11/3/2011	9	588.90	718.90	(130.00)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	7/19/2011	11/3/2011	5	327.17	410.84	(83.68)
DVN	DEVON ENERGY CORPORATION (NEW) CMN	10/11/2011	11/3/2011	45	2,944.49	2,635.20	309.29
EMR	EMERSON ELECTRIC CO. CMN	4/29/2011	10/12/2011	33	1,549.32	2,004.06	(454.74)
EMR	EMERSON ELECTRIC CO. CMN	4/29/2011	10/12/2011	17	798.13	1,030.13	(232.00)
EMR	EMERSON ELECTRIC CO. CMN	4/29/2011	10/12/2011	13	610.34	785.65	(175.31)
EMR	EMERSON ELECTRIC CO. CMN	4/29/2011	10/12/2011	2	93.90	120.73	(26.83)
EMR	EMERSON ELECTRIC CO. CMN	5/2/2011	10/12/2011	45	2,112.71	2,747.39	(634.68)
EMR	EMERSON ELECTRIC CO. CMN	5/20/2011	10/12/2011	5	234.75	269.73	(34.99)
EMR	EMERSON ELECTRIC CO. CMN	5/2/2011	10/12/2011	14	657.29	856.74	(199.45)
EMR	EMERSON ELECTRIC CO. CMN	5/2/2011	10/12/2011	20	938.98	1,221.56	(282.58)
EMR	EMERSON ELECTRIC CO. CMN	5/20/2011	10/12/2011	15	704.24	811.07	(106.83)
EMR	EMERSON ELECTRIC CO. CMN	5/20/2011	10/12/2011	48	2,253.56	2,597.59	(344.03)
EMR	EMERSON ELECTRIC CO. CMN	6/14/2011	10/12/2011	22	1,032.88	1,161.58	(128.70)
EMR	EMERSON ELECTRIC CO. CMN	8/11/2011	10/12/2011	12	563.39	528.82	34.57
EMR	EMERSON ELECTRIC CO. CMN	8/11/2011	10/12/2011	19	892.03	852.62	39.41
EMR	EMERSON ELECTRIC CO. CMN	6/14/2011	10/12/2011	17	798.13	893.56	(95.43)
EQIX	EQUINIX INC CMN	9/21/2011	10/12/2011	3	286.31	283.75	2.56
EQIX	EQUINIX INC CMN	9/21/2011	10/12/2011	2	190.87	188.56	2.31
EQIX	EQUINIX INC CMN	7/24/2008	10/12/2011	7	668.05	626.01	42.04
EQIX	EQUINIX INC CMN	9/22/2011	10/12/2011	5	477.18	457.60	19.58
EQIX	EQUINIX INC CMN	9/21/2011	10/12/2011	1	95.44	95.07	0.37

EQIX	EQUINIX INC CMN	9/22/2011	10/12/2011	6	572.61	549.34	23 27
EQIX	EQUINIX INC CMN	7/24/2008	10/12/2011	25	2,385.89	2,177.98	207 91
EQIX	EQUINIX INC CMN	8/4/2008	10/12/2011	8	763.48	634.24	129.24
EQIX	EQUINIX INC CMN	8/4/2008	10/12/2011	14	1,336.10	1,107.75	228.35
EQIX	EQUINIX INC CMN	8/1/2008	10/12/2011	11	1,049 79	875.03	174.76
EQIX	EQUINIX INC CMN	8/21/2008	10/12/2011	2	190 87	150 92	39.95
EQIX	EQUINIX INC CMN	8/22/2008	10/12/2011	2	190 87	151.74	39.13
EQIX	EQUINIX INC CMN	9/10/2008	10/12/2011	10	954.36	713 60	240.76
EQIX	EQUINIX INC CMN	8/21/2008	10/12/2011	6	572.61	453.13	119 48
EQIX	EQUINIX INC CMN	9/10/2008	10/12/2011	1	95.44	68.59	26 85
EQIX	EQUINIX INC CMN	9/11/2008	10/12/2011	1	95.44	71.70	23.74
EQIX	EQUINIX INC CMN	9/11/2008	10/12/2011	8	763.48	588.73	174.75
EQIX	EQUINIX INC CMN	2/11/2010	10/12/2011	1	95.44	91.96	3 48
EQIX	EQUINIX INC CMN	2/11/2010	10/12/2011	2	190 87	185 54	5.33
EQIX	EQUINIX INC CMN	2/25/2010	10/12/2011	1	95 44	92 96	2.48
EQIX	EQUINIX INC CMN	2/25/2010	10/12/2011	4	381 74	371.82	9 92
EQIX	EQUINIX INC CMN	2/11/2010	10/12/2011	3	286.31	279 79	6.52
EQIX	EQUINIX INC CMN	5/10/2010	10/12/2011	5	477.18	490 12	(12.94)
EQIX	EQUINIX INC CMN	5/11/2010	10/12/2011	1	95.44	98.96	(3.52)
EQIX	EQUINIX INC CMN	5/11/2010	10/12/2011	6	572 61	592.52	(19.91)
GILD	GILEAD SCIENCES CMN	7/21/2009	10/12/2011	44	1,779.33	2,117.51	(338.19)
GILD	GILEAD SCIENCES CMN	9/25/2009	10/12/2011	35	1,415.37	1,626.11	(210.74)
GILD	GILEAD SCIENCES CMN	9/24/2009	10/12/2011	1	40 44	46.00	(5.56)
GILD	GILEAD SCIENCES CMN	9/25/2009	10/12/2011	8	323.51	371.78	(48.27)
GILD	GILEAD SCIENCES CMN	9/24/2009	10/12/2011	17	687 47	782.79	(95.32)
GILD	GILEAD SCIENCES CMN	9/25/2009	10/12/2011	5	202 20	232.95	(30 75)
GILD	GILEAD SCIENCES CMN	1/6/2010	10/12/2011	27	1,091.86	1,210 14	(118.28)
GFI	GOLD FIELDS LTD SPONSORED ADR CMN	10/11/2011	11/1/2011	384	6,506.48	5,821.44	685.04
GOOG	GOOGLE, INC CMN CLASS A	1/25/2011	10/12/2011	8	4,402.95	4,933.43	(530.48)
GOOG	GOOGLE, INC. CMN CLASS A	1/24/2011	10/12/2011	10	5,503 69	6,087.93	(584 24)
GOOG	GOOGLE, INC CMN CLASS A	2/10/2011	10/12/2011	14	7,705 17	8,601.53	(896.36)
GOOG	GOOGLE, INC. CMN CLASS A	2/24/2011	10/12/2011	3	1,651.11	1,826 18	(175.07)
GOOG	GOOGLE, INC. CMN CLASS A	2/25/2011	10/12/2011	2	1,100.74	1,226 69	(125.95)
HAL	HALLIBURTON COMPANY CMN	4/29/2010	10/12/2011	7	247.45	219 28	28.17
HAL	HALLIBURTON COMPANY CMN	12/17/2009	10/12/2011	22	777.69	661.45	116.24
HAL	HALLIBURTON COMPANY CMN	6/2/2010	10/12/2011	5	176.75	117.68	59 07
HAL	HALLIBURTON COMPANY CMN	4/29/2010	10/12/2011	41	1,449 32	1,291 63	157.69
HAL	HALLIBURTON COMPANY CMN	4/30/2010	10/12/2011	33	1,166.53	987.99	178.54
HAL	HALLIBURTON COMPANY CMN	4/30/2010	10/12/2011	8	282 79	238.04	44.75
HAL	HALLIBURTON COMPANY CMN	6/2/2010	10/12/2011	47	1,661 42	1,098 69	562.73
HAL	HALLIBURTON COMPANY CMN	6/2/2010	10/12/2011	31	1,095 83	731.86	363.97
HAL	HALLIBURTON COMPANY CMN	9/20/2011	10/12/2011	50	1,767.47	1,914.06	(146 60)
HAL	HALLIBURTON COMPANY CMN	9/20/2011	10/12/2011	19	671 64	731.93	(60.29)
HAL	HALLIBURTON COMPANY CMN	9/20/2011	10/12/2011	10	353.49	384.85	(31.36)
HAL	HALLIBURTON COMPANY CMN	12/17/2009	10/12/2011	5	176.75	150.46	26 29
HAL	HALLIBURTON COMPANY CMN	12/18/2009	10/12/2011	64	2,262 36	1,917 34	345.02
HES	HESS CORPORATION CMN	10/12/2011	11/2/2011	47	2,814.34	2,653.15	161 19
HES	HESS CORPORATION CMN	10/11/2011	11/2/2011	47	2,814 34	2,592.99	221.35
JNJ	JOHNSON & JOHNSON CMN	5/18/2009	10/12/2011	15	969.58	832.22	137.36
JNJ	JOHNSON & JOHNSON CMN	7/2/2009	10/12/2011	7	452.47	394.13	58.34
JNJ	JOHNSON & JOHNSON CMN	7/1/2009	10/12/2011	28	1,809 88	1,596 24	213.64
JNJ	JOHNSON & JOHNSON CMN	5/18/2009	10/12/2011	1	64.64	55.42	9 22
JNJ	JOHNSON & JOHNSON CMN	5/18/2009	10/12/2011	3	193.92	165.83	28.09
JNJ	JOHNSON & JOHNSON CMN	7/1/2009	10/12/2011	5	323.19	285.53	37.66
JNJ	JOHNSON & JOHNSON CMN	12/8/2009	10/12/2011	30	1,939.16	1,926 81	12 35
LMT	LOCKHEED MARTIN CORPORATION CMN	10/11/2011	10/14/2011	70	5,321 84	5,347.30	(25 46)
LOW	LOWES COMPANIES INC CMN	8/19/2009	10/12/2011	17	353.25	338.55	14.70
LOW	LOWES COMPANIES INC CMN	2/19/2009	10/12/2011	20	415.59	341.47	74.12
LOW	LOWES COMPANIES INC CMN	9/23/2009	10/12/2011	6	124 68	130 01	(5.33)
LOW	LOWES COMPANIES INC CMN	3/9/2009	10/12/2011	7	145 46	97 83	47 63
LOW	LOWES COMPANIES INC CMN	3/9/2009	10/12/2011	12	249 36	164.97	84 39
LOW	LOWES COMPANIES INC CMN	3/9/2009	10/12/2011	49	1,018.20	681.62	336.58

LOW	LOWES COMPANIES INC CMN	8/19/2009	10/12/2011	59	1,226.00	1,175.92	50 08
LOW	LOWES COMPANIES INC CMN	8/19/2009	10/12/2011	7	145.46	141.12	4.34
LOW	LOWES COMPANIES INC CMN	9/23/2009	10/12/2011	19	394.81	414.22	(19.41)
LOW	LOWES COMPANIES INC CMN	9/23/2009	10/12/2011	21	436.37	456.51	(20.14)
LOW	LOWES COMPANIES INC CMN	9/24/2009	10/12/2011	17	353.25	363.72	(10.47)
LOW	LOWES COMPANIES INC CMN	6/18/2010	10/12/2011	15	311.69	341.65	(29.96)
LOW	LOWES COMPANIES INC CMN	6/18/2010	10/12/2011	26	540.27	593.50	(53.23)
LOW	LOWES COMPANIES INC CMN	9/24/2009	10/12/2011	10	207.80	214.95	(7.15)
LOW	LOWES COMPANIES INC CMN	9/24/2009	10/12/2011	11	228.58	235.57	(6.99)
LOW	LOWES COMPANIES INC CMN	6/18/2010	10/12/2011	30	623.39	685.20	(61.81)
LOW	LOWES COMPANIES INC CMN	6/18/2010	10/12/2011	99	2,057.18	2,260.49	(203.31)
LOW	LOWES COMPANIES INC CMN	7/29/2010	10/12/2011	15	311.69	308.17	3.52
LOW	LOWES COMPANIES INC CMN	3/3/2011	10/12/2011	17	353.25	446.03	(92.78)
LOW	LOWES COMPANIES INC CMN	7/29/2010	10/12/2011	27	561.05	552.58	8.47
LOW	LOWES COMPANIES INC CMN	2/19/2009	10/12/2011	1	20.78	17.04	3.74
LOW	LOWES COMPANIES INC CMN	3/3/2011	10/12/2011	32	664.95	841.58	(176.63)
LOW	LOWES COMPANIES INC CMN	9/25/2007	10/12/2011	104	2,161.08	3,019.74	(858.66)
LOW	LOWES COMPANIES INC CMN	2/19/2009	10/12/2011	28	581.83	477.12	104.71
LOW	LOWES COMPANIES INC CMN	2/19/2009	10/12/2011	11	228.58	187.44	41.14
LOW	LOWES COMPANIES INC CMN	2/19/2009	10/12/2011	17	353.25	290.56	62.69
LOW	LOWES COMPANIES INC CMN	2/19/2009	10/12/2011	30	623.39	511.58	111.81
LOW	LOWES COMPANIES INC CMN	7/30/2010	10/12/2011	46	955.86	944.97	10.89
LOW	LOWES COMPANIES INC CMN	7/30/2010	10/12/2011	26	540.27	532.74	7.53
LOW	LOWES COMPANIES INC CMN	10/4/2010	10/12/2011	53	1,101.32	1,175.69	(74.37)
LOW	LOWES COMPANIES INC CMN	10/5/2010	10/12/2011	38	789.62	859.02	(69.40)
LOW	LOWES COMPANIES INC CMN	10/6/2010	10/12/2011	18	374.03	406.72	(32.69)
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/8/2011	10/12/2011	6	182.76	166.02	16.74
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/17/2011	10/12/2011	3	91.38	86.55	4.83
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/17/2011	10/12/2011	60	1,827.56	1,729.54	98.02
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/23/2011	10/12/2011	11	335.05	297.44	37.61
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/24/2011	10/12/2011	16	487.35	449.85	37.50
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/24/2011	10/12/2011	8	243.68	220.88	22.80
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/3/2011	10/12/2011	6	182.76	181.26	1.50
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/24/2011	10/12/2011	3	91.38	82.83	8.55
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/25/2011	10/12/2011	13	395.97	361.64	34.33
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/3/2011	10/12/2011	63	1,918.94	1,934.83	(15.89)
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/4/2011	10/12/2011	17	517.81	506.92	10.89
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/8/2011	10/12/2011	98	2,985.02	2,732.28	252.74
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/3/2011	10/12/2011	22	670.11	678.92	(8.81)
MAR	MARRIOTT INTERNATIONAL, INC. CMN CLASS A	8/4/2011	10/12/2011	69	2,101.70	2,068.89	32.81
MA	MASTERCARD INCORPORATED CMN CLASS A	5/12/2010	10/12/2011	1	329.96	234.07	95.89
MA	MASTERCARD INCORPORATED CMN CLASS A	5/21/2010	10/12/2011	4	1,319.85	856.71	463.14
MA	MASTERCARD INCORPORATED CMN CLASS A	7/20/2010	10/12/2011	1	329.96	204.87	125.09
MA	MASTERCARD INCORPORATED CMN CLASS A	7/21/2010	10/12/2011	2	659.93	411.23	248.70
MA	MASTERCARD INCORPORATED CMN CLASS A	7/21/2010	10/12/2011	6	1,979.78	1,224.25	755.53
MA	MASTERCARD INCORPORATED CMN CLASS A	7/22/2010	10/12/2011	5	1,649.82	1,040.10	609.72
MA	MASTERCARD INCORPORATED CMN CLASS A	1/12/2011	10/12/2011	1	329.96	231.62	98.34
MA	MASTERCARD INCORPORATED CMN CLASS A	1/12/2011	10/12/2011	2	659.93	463.25	196.68
MA	MASTERCARD INCORPORATED CMN CLASS A	2/8/2010	10/12/2011	15	4,949.45	3,400.80	1,548.65
MA	MASTERCARD INCORPORATED CMN CLASS A	1/13/2011	10/12/2011	4	1,319.85	930.42	389.43
MA	MASTERCARD INCORPORATED CMN CLASS A	1/14/2011	10/12/2011	2	659.93	469.79	190.14
MA	MASTERCARD INCORPORATED CMN CLASS A	5/12/2010	10/12/2011	1	329.96	234.41	95.55
MA	MASTERCARD INCORPORATED CMN CLASS A	5/12/2010	10/12/2011	1	329.96	233.46	96.50
MA	MASTERCARD INCORPORATED CMN CLASS A	3/3/2010	10/12/2011	6	1,979.78	1,399.35	580.43
NTAP	NETAPP, INC. CMN	2/24/2011	10/12/2011	164	6,415.56	8,281.98	(1,866.42)
NTAP	NETAPP, INC. CMN	3/10/2011	10/12/2011	39	1,525.65	1,880.42	(354.77)
NTAP	NETAPP, INC. CMN	3/10/2011	10/12/2011	11	430.31	530.13	(99.82)
NTAP	NETAPP, INC. CMN	3/10/2011	10/12/2011	9	352.07	432.81	(80.74)
NTAP	NETAPP, INC. CMN	4/19/2011	10/12/2011	12	469.43	570.95	(101.52)
NTAP	NETAPP, INC. CMN	4/18/2011	10/12/2011	38	1,486.53	1,828.65	(342.12)
NTAP	NETAPP, INC. CMN	3/10/2011	10/12/2011	15	586.79	720.14	(133.35)
NTAP	NETAPP, INC. CMN	3/10/2011	10/12/2011	3	117.36	142.63	(25.27)

NKE	NIKE CLASS-B CMN CLASS B	4/11/2011	10/12/2011	4	367.99	311.44	56.55
NKE	NIKE CLASS-B CMN CLASS B	4/11/2011	10/12/2011	2	184.00	155.99	28.01
NKE	NIKE CLASS-B CMN CLASS B	10/16/2009	10/12/2011	1	92.00	65.01	26.99
NKE	NIKE CLASS-B CMN CLASS B	4/11/2011	10/12/2011	5	459.99	387.69	72.30
NKE	NIKE CLASS-B CMN CLASS B	4/13/2011	10/12/2011	2	184.00	157.67	26.33
NKE	NIKE CLASS-B CMN CLASS B	4/12/2011	10/12/2011	4	367.99	311.96	56.03
NKE	NIKE CLASS-B CMN CLASS B	4/12/2011	10/12/2011	3	276.00	234.41	41.59
NKE	NIKE CLASS-B CMN CLASS B	4/12/2011	10/12/2011	3	276.00	233.80	42.20
NKE	NIKE CLASS-B CMN CLASS B	4/13/2011	10/12/2011	9	827.99	712.28	115.71
NKE	NIKE CLASS-B CMN CLASS B	10/16/2009	10/12/2011	17	1,563.97	1,101.16	462.81
NKE	NIKE CLASS-B CMN CLASS B	10/15/2009	10/12/2011	14	1,287.98	904.45	383.53
NKE	NIKE CLASS-B CMN CLASS B	10/16/2009	10/12/2011	15	1,379.98	972.17	407.81
NKE	NIKE CLASS-B CMN CLASS B	10/20/2009	10/12/2011	4	367.99	260.94	107.05
NKE	NIKE CLASS-B CMN CLASS B	10/19/2009	10/12/2011	21	1,931.97	1,380.02	551.95
NKE	NIKE CLASS-B CMN CLASS B	10/19/2009	10/12/2011	1	92.00	65.20	26.80
NKE	NIKE CLASS-B CMN CLASS B	10/19/2009	10/12/2011	17	1,563.97	1,115.34	448.63
NKE	NIKE CLASS-B CMN CLASS B	11/5/2009	10/12/2011	15	1,379.98	968.51	411.47
NKE	NIKE CLASS-B CMN CLASS B	10/20/2009	10/12/2011	8	735.99	519.47	216.52
NKE	NIKE CLASS-B CMN CLASS B	10/21/2009	10/12/2011	10	919.98	656.37	263.61
NKE	NIKE CLASS-B CMN CLASS B	12/22/2009	10/12/2011	1	92.00	64.76	27.24
NKE	NIKE CLASS-B CMN CLASS B	12/22/2009	10/12/2011	7	643.99	454.85	189.14
NKE	NIKE CLASS-B CMN CLASS B	12/23/2009	10/12/2011	4	367.99	260.48	107.51
NKE	NIKE CLASS-B CMN CLASS B	12/24/2009	10/12/2011	2	184.00	131.00	53.00
NKE	NIKE CLASS-B CMN CLASS B	12/23/2009	10/12/2011	1	92.00	65.20	26.80
NKE	NIKE CLASS-B CMN CLASS B	12/23/2009	10/12/2011	1	92.00	65.02	26.98
NKE	NIKE CLASS-B CMN CLASS B	12/28/2009	10/12/2011	4	367.99	261.10	106.89
NKE	NIKE CLASS-B CMN CLASS B	12/31/2009	10/12/2011	8	735.99	530.95	205.04
NKE	NIKE CLASS-B CMN CLASS B	12/29/2009	10/12/2011	1	92.00	65.82	26.18
NKE	NIKE CLASS-B CMN CLASS B	12/28/2009	10/12/2011	2	184.00	131.09	52.91
NKE	NIKE CLASS-B CMN CLASS B	12/30/2009	10/12/2011	10	919.99	659.20	260.79
NKE	NIKE CLASS-B CMN CLASS B	12/30/2009	10/12/2011	1	92.00	65.98	26.02
NTRS	NORTHERN TRUST CORP CMN	12/11/2009	10/12/2011	1	38.46	47.67	(9.21)
NTRS	NORTHERN TRUST CORP CMN	12/11/2009	10/12/2011	28	1,076.86	1,340.35	(263.49)
NTRS	NORTHERN TRUST CORP CMN	12/11/2009	10/12/2011	21	807.64	1,004.25	(196.61)
NTRS	NORTHERN TRUST CORP CMN	12/14/2009	10/12/2011	3	115.38	144.91	(29.53)
NTRS	NORTHERN TRUST CORP CMN	12/31/2009	10/12/2011	2	76.92	105.38	(28.46)
NTRS	NORTHERN TRUST CORP CMN	12/14/2009	10/12/2011	12	461.51	576.94	(115.43)
NTRS	NORTHERN TRUST CORP CMN	12/14/2009	10/12/2011	2	76.92	96.45	(19.53)
NTRS	NORTHERN TRUST CORP CMN	12/14/2009	10/12/2011	4	153.84	193.20	(39.36)
NTRS	NORTHERN TRUST CORP CMN	12/15/2009	10/12/2011	22	846.10	1,066.61	(220.51)
NTRS	NORTHERN TRUST CORP CMN	12/16/2009	10/12/2011	13	499.97	633.30	(133.33)
NTRS	NORTHERN TRUST CORP CMN	12/16/2009	10/12/2011	7	269.21	340.63	(71.42)
NTRS	NORTHERN TRUST CORP CMN	12/30/2009	10/12/2011	1	38.46	52.50	(14.04)
NTRS	NORTHERN TRUST CORP CMN	12/31/2009	10/12/2011	10	384.59	525.91	(141.32)
NTRS	NORTHERN TRUST CORP CMN	1/15/2010	10/12/2011	2	76.92	102.88	(25.96)
NTRS	NORTHERN TRUST CORP CMN	1/15/2010	10/12/2011	17	653.81	875.99	(222.18)
NTRS	NORTHERN TRUST CORP CMN	1/19/2010	10/12/2011	3	115.38	156.52	(41.14)
NTRS	NORTHERN TRUST CORP CMN	12/17/2009	10/12/2011	5	192.30	242.43	(50.13)
NTRS	NORTHERN TRUST CORP CMN	12/22/2009	10/12/2011	5	192.30	255.75	(63.45)
NTRS	NORTHERN TRUST CORP CMN	12/17/2009	10/12/2011	18	692.27	877.37	(185.10)
NTRS	NORTHERN TRUST CORP CMN	12/18/2009	10/12/2011	12	461.51	597.81	(136.30)
NTRS	NORTHERN TRUST CORP CMN	12/23/2009	10/12/2011	2	76.92	103.80	(26.88)
NTRS	NORTHERN TRUST CORP CMN	12/21/2009	10/12/2011	4	153.84	202.01	(48.17)
NTRS	NORTHERN TRUST CORP CMN	12/24/2009	10/12/2011	3	115.38	155.85	(40.47)
NTRS	NORTHERN TRUST CORP CMN	12/29/2009	10/12/2011	2	76.92	104.86	(27.94)
NTRS	NORTHERN TRUST CORP CMN	12/23/2009	10/12/2011	1	38.46	51.59	(13.13)
NTRS	NORTHERN TRUST CORP CMN	12/23/2009	10/12/2011	1	38.46	52.00	(13.54)
NTRS	NORTHERN TRUST CORP CMN	12/28/2009	10/12/2011	3	115.38	156.91	(41.53)
ORCL	ORACLE CORPORATION CMN	4/21/2009	10/12/2011	77	2,416.21	1,497.90	918.31
ORCL	ORACLE CORPORATION CMN	4/20/2009	10/12/2011	40	1,255.18	726.52	528.66
ORCL	ORACLE CORPORATION CMN	4/20/2009	10/12/2011	75	2,353.45	1,388.77	964.68
ORCL	ORACLE CORPORATION CMN	4/21/2009	10/12/2011	45	1,412.07	877.63	534.44

ORCL	ORACLE CORPORATION CMN	4/22/2009	10/12/2011	21	658.97	408.81	250.16
ORCL	ORACLE CORPORATION CMN	4/21/2009	10/12/2011	23	721.73	451.74	269.99
ORCL	ORACLE CORPORATION CMN	5/8/2009	10/12/2011	50	1,568.97	916.85	652.12
ORCL	ORACLE CORPORATION CMN	5/11/2009	10/12/2011	6	188.28	109.74	78.54
ORCL	ORACLE CORPORATION CMN	6/24/2009	10/12/2011	28	878.62	587.37	291.25
ORCL	ORACLE CORPORATION CMN	5/8/2009	10/12/2011	43	1,349.31	788.23	561.08
ORCL	ORACLE CORPORATION CMN	5/11/2009	10/12/2011	9	282.41	167.58	114.83
ORCL	ORACLE CORPORATION CMN	6/24/2009	10/12/2011	23	721.73	480.79	240.94
ORCL	ORACLE CORPORATION CMN	10/12/2009	10/12/2011	4	125.52	83.06	42.46
ORCL	ORACLE CORPORATION CMN	10/12/2009	10/12/2011	97	3,043.80	2,015.76	1,028.04
ORCL	ORACLE CORPORATION CMN	8/6/2009	10/12/2011	57	1,788.63	1,211.50	577.13
ORCL	ORACLE CORPORATION CMN	10/12/2009	10/12/2011	19	596.21	394.86	201.35
PEP	PEPSICO INC CMN	10/14/2008	10/12/2011	11	693.76	628.34	65.42
PEP	PEPSICO INC CMN	3/31/2006	10/12/2011	124	7,820.53	7,195.94	624.59
PEP	PEPSICO INC CMN	10/14/2008	10/12/2011	6	378.41	344.67	33.74
PEP	PEPSICO INC CMN	10/15/2009	10/12/2011	9	567.62	557.47	10.15
PEP	PEPSICO INC CMN	10/14/2008	10/12/2011	4	252.28	229.83	22.45
PEP	PEPSICO INC CMN	10/2/2009	10/12/2011	13	819.89	787.54	32.35
PEP	PEPSICO INC CMN	10/5/2009	10/12/2011	13	819.89	789.13	30.76
PEP	PEPSICO INC CMN	10/14/2009	10/12/2011	22	1,387.51	1,355.54	31.97
PEP	PEPSICO INC CMN	10/15/2009	10/12/2011	6	378.41	374.05	4.36
PX	PRAXAIR, INC CMN SERIES	2/1/2011	10/12/2011	5	511.99	475.13	36.86
PX	PRAXAIR, INC CMN SERIES	2/3/2011	10/12/2011	12	1,228.78	1,135.42	93.36
PX	PRAXAIR, INC CMN SERIES	2/1/2011	10/12/2011	5	511.99	474.06	37.93
PX	PRAXAIR, INC CMN SERIES	2/2/2011	10/12/2011	16	1,638.37	1,515.68	122.69
PX	PRAXAIR, INC CMN SERIES	2/4/2011	10/12/2011	6	614.39	569.61	44.78
PX	PRAXAIR, INC CMN SERIES	2/2/2011	10/12/2011	3	307.19	284.25	22.94
PX	PRAXAIR, INC CMN SERIES	2/17/2011	10/12/2011	5	511.99	490.16	21.83
PX	PRAXAIR, INC CMN SERIES	2/17/2011	10/12/2011	4	409.59	390.95	18.64
PX	PRAXAIR, INC CMN SERIES	2/18/2011	10/12/2011	3	307.19	296.62	10.57
PX	PRAXAIR, INC CMN SERIES	2/24/2011	10/12/2011	26	2,662.35	2,530.32	132.03
PX	PRAXAIR, INC CMN SERIES	2/18/2011	10/12/2011	3	307.19	296.76	10.43
PX	PRAXAIR, INC CMN SERIES	2/18/2011	10/12/2011	2	204.80	196.22	8.58
PX	PRAXAIR, INC CMN SERIES	4/5/2010	10/12/2011	18	1,843.16	1,508.76	334.40
PX	PRAXAIR, INC CMN SERIES	4/7/2010	10/12/2011	6	614.39	506.40	107.99
PX	PRAXAIR, INC CMN SERIES	4/7/2010	10/12/2011	3	307.19	252.29	54.90
PX	PRAXAIR, INC CMN SERIES	4/5/2010	10/12/2011	10	1,023.98	840.43	183.55
PX	PRAXAIR, INC CMN SERIES	4/7/2010	10/12/2011	6	614.39	505.92	108.47
PX	PRAXAIR, INC CMN SERIES	4/7/2010	10/12/2011	12	1,228.78	1,010.73	218.05
PX	PRAXAIR, INC CMN SERIES	4/8/2010	10/12/2011	3	307.19	253.23	53.96
PG	PROCTER & GAMBLE COMPANY (THE) CMN	4/3/2009	10/12/2011	17	1,107.19	839.04	268.15
PG	PROCTER & GAMBLE COMPANY (THE) CMN	4/30/2009	10/12/2011	5	325.64	245.30	80.34
PG	PROCTER & GAMBLE COMPANY (THE) CMN	4/3/2009	10/12/2011	3	195.39	147.72	47.67
PG	PROCTER & GAMBLE COMPANY (THE) CMN	4/30/2009	10/12/2011	19	1,237.45	940.17	297.28
PG	PROCTER & GAMBLE COMPANY (THE) CMN	6/18/2009	10/12/2011	22	1,432.83	1,124.93	307.90
PG	PROCTER & GAMBLE COMPANY (THE) CMN	6/19/2009	10/12/2011	6	390.77	308.22	82.55
PG	PROCTER & GAMBLE COMPANY (THE) CMN	6/19/2009	10/12/2011	15	976.93	766.98	209.95
PG	PROCTER & GAMBLE COMPANY (THE) CMN	7/1/2009	10/12/2011	30	1,953.86	1,566.37	387.49
QCOM	QUALCOMM INC CMN	1/18/2008	10/12/2011	21	1,103.18	816.27	286.91
QCOM	QUALCOMM INC CMN	1/18/2008	10/12/2011	56	2,941.82	2,181.15	760.67
QCOM	QUALCOMM INC CMN	9/30/2008	10/12/2011	17	893.05	720.95	172.10
QCOM	QUALCOMM INC CMN	8/26/2009	10/12/2011	34	1,786.10	1,610.84	175.26
QCOM	QUALCOMM INC CMN	9/30/2008	10/12/2011	5	262.66	210.60	52.06
QCOM	QUALCOMM INC CMN	9/30/2008	10/12/2011	1	52.53	41.70	10.83
QCOM	QUALCOMM INC CMN	9/25/2009	10/12/2011	27	1,418.38	1,211.44	206.94
QCOM	QUALCOMM INC CMN	5/31/2007	10/12/2011	19	998.12	811.11	187.01
QCOM	QUALCOMM INC CMN	7/11/2007	10/12/2011	67	3,519.68	2,929.95	589.73
QCOM	QUALCOMM INC CMN	9/10/2009	10/12/2011	30	1,575.97	1,390.21	185.76
QCOM	QUALCOMM INC CMN	9/25/2009	10/12/2011	23	1,208.25	1,035.64	172.61
QCOM	QUALCOMM INC CMN	8/26/2009	10/12/2011	8	420.26	378.07	42.19
QCOM	QUALCOMM INC CMN	9/10/2009	10/12/2011	2	105.07	92.77	12.30
QCOM	QUALCOMM INC CMN	9/25/2009	10/12/2011	13	682.92	585.66	97.26

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QCOM	QUALCOMM INC CMN	9/25/2009	10/12/2011	18	945.59	809.86	135.73
QCOM	QUALCOMM INC CMN	2/4/2010	10/12/2011	43	2,258.90	1,665.67	593.23
QCOM	QUALCOMM INC CMN	2/4/2010	10/12/2011	12	630.39	465.93	164.46
QCOM	QUALCOMM INC CMN	7/2/2010	10/12/2011	14	735.46	451.40	284.06
QCOM	QUALCOMM INC CMN	2/4/2010	10/12/2011	18	945.59	696.61	248.98
QCOM	QUALCOMM INC CMN	7/2/2010	10/12/2011	4	210.13	128.43	81.70
QCOM	QUALCOMM INC CMN	7/6/2010	10/12/2011	14	735.46	461.06	274.40
QCOM	QUALCOMM INC CMN	9/23/2010	10/12/2011	29	1,523.44	1,265.59	257.85
QCOM	QUALCOMM INC CMN	9/24/2010	10/12/2011	11	577.86	494.08	83.78
QCOM	QUALCOMM INC CMN	10/27/2010	10/12/2011	6	315.20	266.19	49.01
QCOM	QUALCOMM INC CMN	9/24/2010	10/12/2011	8	420.26	358.64	61.62
QCOM	QUALCOMM INC CMN	9/24/2010	10/12/2011	13	682.92	579.87	103.05
QCOM	QUALCOMM INC CMN	10/27/2010	10/12/2011	9	472.79	398.57	74.22
QCOM	QUALCOMM INC CMN	10/27/2010	10/12/2011	11	577.86	484.37	93.49
QCOM	QUALCOMM INC CMN	10/27/2010	10/12/2011	4	210.13	176.22	33.91
QCOM	QUALCOMM INC CMN	10/28/2010	10/12/2011	8	420.26	357.40	62.86
QCOM	QUALCOMM INC CMN	10/28/2010	10/12/2011	33	1,733.57	1,475.52	258.05
SLB	SCHLUMBERGER LTD CMN	7/3/2008	10/12/2011	8	543.99	822.85	(278.86)
SLB	SCHLUMBERGER LTD CMN	7/18/2008	10/12/2011	8	543.99	809.98	(265.99)
SLB	SCHLUMBERGER LTD CMN	7/3/2008	10/12/2011	15	1,019.98	1,538.99	(519.01)
SLB	SCHLUMBERGER LTD CMN	7/18/2008	10/12/2011	15	1,019.98	1,518.46	(498.48)
SLB	SCHLUMBERGER LTD CMN	8/12/2008	10/12/2011	15	1,019.98	1,402.22	(382.24)
SLB	SCHLUMBERGER LTD CMN	10/20/2008	10/12/2011	14	951.98	740.37	211.61
SLB	SCHLUMBERGER LTD CMN	9/18/2006	10/12/2011	25	1,699.97	1,468.40	231.57
SLB	SCHLUMBERGER LTD CMN	8/12/2008	10/12/2011	10	679.99	933.67	(253.68)
SLB	SCHLUMBERGER LTD CMN	3/31/2006	10/12/2011	20	1,359.98	1,268.95	91.03
SLB	SCHLUMBERGER LTD CMN	3/12/2009	10/12/2011	26	1,767.97	1,032.24	735.73
SLB	SCHLUMBERGER LTD CMN	8/10/2009	10/12/2011	8	543.99	424.32	119.67
SLB	SCHLUMBERGER LTD CMN	8/10/2009	10/12/2011	9	611.99	479.32	132.67
SLB	SCHLUMBERGER LTD CMN	3/12/2009	10/12/2011	22	1,495.97	870.74	625.23
SLB	SCHLUMBERGER LTD CMN	8/11/2009	10/12/2011	4	272.00	212.70	59.30
SLB	SCHLUMBERGER LTD CMN	8/11/2009	10/12/2011	21	1,427.97	1,112.75	315.22
SLB	SCHLUMBERGER LTD CMN	2/22/2010	10/12/2011	9	611.99	540.45	71.54
SLB	SCHLUMBERGER LTD CMN	10/11/2010	10/12/2011	33	2,243.96	2,092.40	151.56
SLB	SCHLUMBERGER LTD CMN	7/28/2010	10/12/2011	20	1,359.98	1,199.41	160.57
SLB	SCHLUMBERGER LTD CMN	2/22/2010	10/12/2011	44	2,991.95	2,648.42	343.53
SLB	SCHLUMBERGER LTD CMN	7/28/2010	10/12/2011	1	68.00	59.81	8.19
SLB	SCHLUMBERGER LTD CMN	7/28/2010	10/12/2011	6	407.99	358.51	49.48
SLB	SCHLUMBERGER LTD CMN	10/12/2010	10/12/2011	12	815.99	750.71	65.28
SPY	SPDR S&P 500 ETF TRUST	8/8/2011	10/11/2011	2,200	262,521.84	249,175.08	13,346.76
SPY	SPDR S&P 500 ETF TRUST	8/8/2011	10/11/2011	2,195	261,925.20	249,684.32	12,240.88
STJ	ST JUDE MEDICAL INC CMN	2/10/2011	10/12/2011	11	421.18	503.48	(82.30)
STJ	ST JUDE MEDICAL INC CMN	2/10/2011	10/12/2011	16	612.63	734.87	(122.24)
STJ	ST JUDE MEDICAL INC CMN	2/14/2011	10/12/2011	8	306.31	376.03	(69.72)
STJ	ST JUDE MEDICAL INC CMN	7/22/2009	10/12/2011	67	2,565.38	2,456.27	109.11
STJ	ST JUDE MEDICAL INC CMN	2/10/2011	10/12/2011	14	536.05	639.58	(103.53)
STJ	ST JUDE MEDICAL INC CMN	2/11/2011	10/12/2011	21	804.07	987.51	(183.44)
STJ	ST JUDE MEDICAL INC CMN	2/15/2011	10/12/2011	5	191.45	236.51	(45.06)
STJ	ST JUDE MEDICAL INC CMN	2/15/2011	10/12/2011	5	191.45	236.51	(45.06)
STJ	ST JUDE MEDICAL INC CMN	10/21/2009	10/12/2011	1	38.29	34.20	4.09
STJ	ST JUDE MEDICAL INC CMN	10/22/2009	10/12/2011	2	76.58	68.73	7.85
STJ	ST JUDE MEDICAL INC CMN	7/22/2009	10/12/2011	22	842.36	805.73	36.63
STJ	ST JUDE MEDICAL INC CMN	10/21/2009	10/12/2011	8	306.31	277.94	28.37
STJ	ST JUDE MEDICAL INC CMN	6/24/2010	10/12/2011	16	612.63	588.16	24.47
STJ	ST JUDE MEDICAL INC CMN	10/21/2009	10/12/2011	30	1,148.68	1,030.30	118.38
STJ	ST JUDE MEDICAL INC CMN	10/21/2009	10/12/2011	16	612.63	545.89	66.74
STJ	ST JUDE MEDICAL INC CMN	10/22/2009	10/12/2011	1	38.29	34.44	3.85
STJ	ST JUDE MEDICAL INC CMN	6/28/2010	10/12/2011	1	38.29	37.45	0.84
STJ	ST JUDE MEDICAL INC CMN	10/21/2009	10/12/2011	5	191.45	170.03	21.42
STJ	ST JUDE MEDICAL INC CMN	10/22/2009	10/12/2011	26	995.52	890.89	104.63
STJ	ST JUDE MEDICAL INC CMN	6/24/2010	10/12/2011	13	497.76	477.28	20.48
STJ	ST JUDE MEDICAL INC CMN	6/25/2010	10/12/2011	13	497.76	480.52	17.24

STJ	ST JUDE MEDICAL INC CMN	6/28/2010	10/12/2011	1	38.29	37 20	1 09
STJ	ST JUDE MEDICAL INC CMN	9/3/2010	10/12/2011	13	497 76	464.72	33.04
STJ	ST JUDE MEDICAL INC CMN	6/28/2010	10/12/2011	5	191 45	187.86	3.59
STJ	ST JUDE MEDICAL INC CMN	9/3/2010	10/12/2011	3	114.87	105.87	9.00
STJ	ST JUDE MEDICAL INC CMN	9/7/2010	10/12/2011	6	229.74	215.13	14.61
STJ	ST JUDE MEDICAL INC CMN	6/28/2010	10/12/2011	7	268.02	263.69	4.34
STJ	ST JUDE MEDICAL INC CMN	9/3/2010	10/12/2011	4	153.16	140.78	12.38
STJ	ST JUDE MEDICAL INC CMN	9/7/2010	10/12/2011	2	76.58	71.75	4 83
STJ	ST JUDE MEDICAL INC CMN	9/7/2010	10/12/2011	15	574 34	534 72	39.62
STJ	ST JUDE MEDICAL INC CMN	12/1/2010	10/12/2011	20	765 79	787.93	(22.15)
STJ	ST JUDE MEDICAL INC CMN	9/7/2010	10/12/2011	6	229.74	213 84	15.90
STJ	ST JUDE MEDICAL INC CMN	12/1/2010	10/12/2011	3	114.87	119 23	(4 36)
STJ	ST JUDE MEDICAL INC CMN	12/2/2010	10/12/2011	17	650.92	681 82	(30.90)
SPLS	STAPLES, INC. CMN	3/3/2011	10/12/2011	57	849.51	1,200.25	(350.74)
SPLS	STAPLES, INC. CMN	3/3/2011	10/12/2011	36	536.53	758.56	(222.03)
SPLS	STAPLES, INC. CMN	4/1/2011	10/12/2011	22	327.88	432 74	(104 86)
SPLS	STAPLES, INC. CMN	4/1/2011	10/12/2011	26	387.49	518 27	(130 78)
SPLS	STAPLES, INC. CMN	4/1/2011	10/12/2011	33	491.82	646.14	(154.32)
SPLS	STAPLES, INC. CMN	4/1/2011	10/12/2011	12	178.84	237 32	(58.48)
SPLS	STAPLES, INC. CMN	4/4/2011	10/12/2011	9	134.13	182 07	(47.94)
SPLS	STAPLES, INC. CMN	10/4/2010	10/12/2011	61	909.12	1,263.38	(354.26)
SPLS	STAPLES, INC. CMN	4/4/2011	10/12/2011	17	253 36	344 38	(91.02)
SPLS	STAPLES, INC. CMN	10/6/2010	10/12/2011	27	402.40	565.11	(162.71)
SPLS	STAPLES, INC. CMN	4/4/2011	10/12/2011	11	163 94	223 61	(59.67)
SPLS	STAPLES, INC. CMN	10/4/2010	10/12/2011	7	104 33	144 92	(40.60)
SPLS	STAPLES, INC. CMN	10/5/2010	10/12/2011	25	372.59	525 88	(153.29)
TMO	THERMO FISHER SCIENTIFIC INC CMN	1/26/2011	10/12/2011	1	54.91	56 99	(2.08)
TMO	THERMO FISHER SCIENTIFIC INC CMN	1/26/2011	10/12/2011	6	329.45	344.54	(15.09)
TMO	THERMO FISHER SCIENTIFIC INC CMN	1/27/2011	10/12/2011	7	384.36	404.80	(20 44)
TMO	THERMO FISHER SCIENTIFIC INC CMN	1/28/2011	10/12/2011	19	1,043.27	1,089 74	(46 47)
TMO	THERMO FISHER SCIENTIFIC INC CMN	1/26/2011	10/12/2011	6	329.45	344.53	(15.08)
TMO	THERMO FISHER SCIENTIFIC INC CMN	1/27/2011	10/12/2011	4	219 64	231.36	(11.73)
TMO	THERMO FISHER SCIENTIFIC INC CMN	4/13/2009	10/12/2011	7	384.36	258.45	125.91
TMO	THERMO FISHER SCIENTIFIC INC CMN	4/14/2009	10/12/2011	2	109.82	73.43	36.39
TMO	THERMO FISHER SCIENTIFIC INC CMN	4/23/2009	10/12/2011	20	1,098.18	645.92	452.26
TMO	THERMO FISHER SCIENTIFIC INC CMN	5/1/2009	10/12/2011	48	2,635.62	1,746.60	889.02
TMO	THERMO FISHER SCIENTIFIC INC CMN	4/14/2009	10/12/2011	3	164 73	110 15	54.58
TMO	THERMO FISHER SCIENTIFIC INC CMN	4/23/2009	10/12/2011	16	878 54	517.04	361.50
TMO	THERMO FISHER SCIENTIFIC INC CMN	5/1/2009	10/12/2011	21	1,153 08	759.01	394 07
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/4/2010	10/12/2011	20	1,098.17	898.26	199 91
TMO	THERMO FISHER SCIENTIFIC INC CMN	5/7/2009	10/12/2011	4	219.64	145 39	74.25
TMO	THERMO FISHER SCIENTIFIC INC CMN	5/7/2009	10/12/2011	16	878 54	580 76	297.78
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/9/2010	10/12/2011	3	164.73	137.01	27.72
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/3/2010	10/12/2011	10	549 09	445 18	103.91
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/3/2010	10/12/2011	6	329 45	266.89	62 56
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/4/2010	10/12/2011	4	219 64	178.72	40 92
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/9/2010	10/12/2011	6	329 45	275.44	54.01
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/4/2010	10/12/2011	12	658.91	539.31	119 60
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/11/2010	10/12/2011	17	933.45	766.26	167.19
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/10/2010	10/12/2011	15	823 63	684 99	138.64
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/10/2010	10/12/2011	15	823 63	684 09	139.54
TMO	THERMO FISHER SCIENTIFIC INC CMN	8/11/2010	10/12/2011	18	988 36	811.56	176 80
URBN	URBAN OUTFITTERS INC CMN	9/2/2011	10/12/2011	53	1,287 88	1,373 06	(85.19)
URBN	URBAN OUTFITTERS INC CMN	9/1/2011	10/12/2011	58	1,409.37	1,505.00	(95 63)
URBN	URBAN OUTFITTERS INC CMN	9/7/2011	10/12/2011	47	1,142 08	1,174.19	(32.11)
URBN	URBAN OUTFITTERS INC CMN	9/2/2011	10/12/2011	84	2,041 16	2,171 90	(130.74)
URBN	URBAN OUTFITTERS INC CMN	9/7/2011	10/12/2011	43	1,044.88	1,075.79	(30.91)
URBN	URBAN OUTFITTERS INC CMN	9/7/2011	10/12/2011	20	485.99	501.20	(15.21)
URBN	URBAN OUTFITTERS INC CMN	9/7/2011	10/12/2011	9	218.70	225.79	(7.09)
URBN	URBAN OUTFITTERS INC CMN	9/7/2011	10/12/2011	2	48.60	50.27	(1.67)
WMT	WAL MART STORES INC CMN	10/11/2011	11/28/2011	51	2,927 16	2,785 11	142.05
XLNX	XILINX INCORPORATED CMN	12/22/2010	10/12/2011	4	118.24	111.26	6.98

XLNX	XILINX INCORPORATED CMN	12/22/2010	10/12/2011	38	1,123.26	1,066.89	56.37
XLNX	XILINX INCORPORATED CMN	12/22/2010	10/12/2011	9	266.04	254.85	11.19
XLNX	XILINX INCORPORATED CMN	4/28/2011	10/12/2011	11	325.15	380.58	(55.43)
XLNX	XILINX INCORPORATED CMN	12/22/2010	10/12/2011	17	502.51	484.90	17.61
XLNX	XILINX INCORPORATED CMN	12/22/2010	10/12/2011	3	88.68	85.52	3.16
XLNX	XILINX INCORPORATED CMN	4/28/2011	10/12/2011	3	88.68	101.28	(12.60)
XLNX	XILINX INCORPORATED CMN	4/28/2011	10/12/2011	6	177.36	207.51	(30.15)
XLNX	XILINX INCORPORATED CMN	4/28/2011	10/12/2011	31	916.34	1,081.05	(164.71)
XLNX	XILINX INCORPORATED CMN	5/2/2011	10/12/2011	12	354.71	420.12	(65.41)
XLNX	XILINX INCORPORATED CMN	4/28/2011	10/12/2011	6	177.36	202.05	(24.69)
XLNX	XILINX INCORPORATED CMN	4/29/2011	10/12/2011	21	620.75	733.85	(113.10)
XLNX	XILINX INCORPORATED CMN	4/29/2011	10/12/2011	1	29.56	35.02	(5.46)
XLNX	XILINX INCORPORATED CMN	5/2/2011	10/12/2011	3	88.68	105.45	(16.77)
XLNX	XILINX INCORPORATED CMN	5/3/2011	10/12/2011	2	59.12	70.22	(11.10)
XLNX	XILINX INCORPORATED CMN	5/3/2011	10/12/2011	3	88.68	104.87	(16.19)
XLNX	XILINX INCORPORATED CMN	5/3/2011	10/12/2011	3	88.68	104.88	(16.20)
XLNX	XILINX INCORPORATED CMN	5/17/2011	10/12/2011	14	413.83	492.14	(78.31)
XLNX	XILINX INCORPORATED CMN	5/18/2011	10/12/2011	14	413.83	505.98	(92.15)
XLNX	XILINX INCORPORATED CMN	5/17/2011	10/12/2011	10	295.60	351.18	(55.59)
XLNX	XILINX INCORPORATED CMN	10/7/2010	10/12/2011	6	177.36	154.29	23.07
XLNX	XILINX INCORPORATED CMN	10/7/2010	10/12/2011	13	384.27	334.54	49.73
XLNX	XILINX INCORPORATED CMN	10/7/2010	10/12/2011	69	2,039.60	1,780.37	259.23
XLNX	XILINX INCORPORATED CMN	10/8/2010	10/12/2011	61	1,803.13	1,573.93	229.20
XLNX	XILINX INCORPORATED CMN	10/8/2010	10/12/2011	49	1,448.41	1,268.54	179.87
XLNX	XILINX INCORPORATED CMN	10/11/2010	10/12/2011	4	118.24	106.45	11.79
XLNX	XILINX INCORPORATED CMN	10/11/2010	10/12/2011	44	1,300.61	1,174.14	126.47
XLNX	XILINX INCORPORATED CMN	10/12/2010	10/12/2011	57	1,684.89	1,528.23	156.66
XLNX	XILINX INCORPORATED CMN	10/11/2010	10/12/2011	26	768.55	692.38	76.17
XLNX	XILINX INCORPORATED CMN	10/12/2010	10/12/2011	2	59.12	53.27	5.85
XLNX	XILINX INCORPORATED CMN	10/21/2010	10/12/2011	18	532.07	454.76	77.31
XLNX	XILINX INCORPORATED CMN	10/21/2010	10/12/2011	26	768.55	655.16	113.39
XLNX	XILINX INCORPORATED CMN	10/21/2010	10/12/2011	16	472.95	400.78	72.17
TOTAL					1,049,802.58	954,047.08	95,755.50

ROBERT & DANA SMITH FAMILY FOUNDATION
11/30/2011

22-3850789

FORM 990PF, PART XV, LINE 3a
CONTRIBUTIONS PAID

<u>Name of the Payee</u>	<u>Relationship</u>	<u>Foundation Status of Recipient</u>	<u>Purpose of grant or contribution</u>	<u>Amount</u>
Tufts University	None	Public Charity	Education	10,000.00
Harvard Graduate School of Education	None	Public Charity	Education	10,000.00
Harvard Westlake School	None	Public Charity	Education	5,000.00
Beacon Academy	None	Public Charity	Education	12,500.00
Office of New Bostonians	None	Public Charity	General Welfare	1,000.00
Perkins	None	Public Charity	Education	5,000.00
Women In Action	None	Public Charity	General Welfare	7,500.00
Big Sky Search & Rescue	None	Public Charity	General Welfare	2,000.00
Big Sky Arts	None	Public Charity	General Welfare	6,000.00
ACES	None	Public Charity	Health	4,800.00
One Family	None	Public Charity	General Welfare	25,000.00
Facing History and Ourselves	None	Public Charity	Education	50,000.00
Big Sky Youth Empowerment Program	None	Public Charity	General Welfare	5,000.00
BELL	None	Public Charity	General Welfare	10,000.00
Park School	None	Public Charity	Education	75,000.00
Boys and Girls Clubs of Boston	None	Public Charity	General Welfare	50,000.00
Facing History and Ourselves	None	Public Charity	Education	75,000.00
Buckingham, Browne & Nichols	None	Public Charity	Education	7,500.00
Cystic Fibrosis	None	Public Charity	Medical	10,000.00
Harvard President & Fellows	None	Public Charity	Education	750,000.00
TOTAL CHARITABLE CONTRIBUTION				1,121,300.00

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
GOLDMAN SACHS XX001-8	14.
GOLDMAN SACHS XX248-1	78,253.
GOLDMAN SACHS XX466-1	17.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	78,284.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
GOLDMAN SACHS XX001-8	37.	0.	37.
GOLDMAN SACHS XX248-1	3.	0.	3.
GOLDMAN SACHS XX466-1	46,444.	0.	46,444.
GOLDMAN SACHS XX740-7	6,201.	0.	6,201.
TOTAL TO FM 990-PF, PART I, LN 4	52,685.	0.	52,685.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
GOLDMAN SACHS	8,773.	8,773.		0.
TO FORM 990-PF, PG 1, LN 16C	8,773.	8,773.		0.

FORM 990-PF TAXES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL	8,296.	0.		0.
TO FORM 990-PF, PG 1, LN 18	8,296.	0.		0.

FORM 990-PF	OTHER EXPENSES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
BANK FEES	24.	24.			0.
TO FORM 990-PF, PG 1, LN 23	24.	24.			0.

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	6
DESCRIPTION		AMOUNT	
ADJUSTMENT FOR DIFFERENCE BETWEEN COST AND FAIRMARKET VALUE		10,558.	
TOTAL TO FORM 990-PF, PART III, LINE 5		10,558.	

FORM 990-PF	CORPORATE STOCK	STATEMENT	7
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE	
GOLDMAN SACHS	5,740,980.	4,965,429.	
TOTAL TO FORM 990-PF, PART II, LINE 10B	5,740,980.	4,965,429.	

FORM 990-PF	PART XV - LINE 1A LIST OF FOUNDATION MANAGERS	STATEMENT	8
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NAME OF MANAGER

ROBERT A. SMITH
DANA WEISS SMITH