Form **990-PF**

Department of the Treasury
Internal Revenue Service

# Return of Private Foundation
## or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

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

OMB No 1545-0052

**2010**

**For calendar year 2010, or tax year beginning** 12/1/2010 **, and ending** 11/30/2011

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: WILLITS FOUNDATION

A Employer identification number: 22-6063106

Number and street (or P O box number if mail is not delivered to street address): P O BOX 1501, NJ2-130-03-31 — Room/suite:

B Telephone number (see page 10 of the instructions): 609-274-6834

City or town, state, and ZIP code: PENNINGTON NJ 08534-1501

C If exemption application is pending, check here ▶ ☐
D 1 Foreign organizations, check here ▶ ☐
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐
E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

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

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 18,531,074

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

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

| | | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|---|---|---|---|---|---|
| **Revenue** | 1 Contributions, gifts, grants, etc , received (attach schedule) | | | | |
| | 2 Check ▶ ☒ if the foundation is **not** required to attach Sch B | | | | |
| | 3 Interest on savings and temporary cash investments | 0 | 0 | | |
| | 4 Dividends and interest from securities | 402,179 | 391,599 | | |
| | 5 a Gross rents | | 0 | | |
| | b Net rental income or (loss) 0 | | | | |
| | 6 a Net gain or (loss) from sale of assets not on line 10 | 1,866,179 | | | |
| | b Gross sales price for all assets on line 6a 15,213,155 | | | | |
| | 7 Capital gain net income (from Part IV, line 2) | | 1,866,179 | | |
| | 8 Net short-term capital gain | | | 0 | |
| | 9 Income modifications | | | | |
| | 10 a Gross sales less returns and allowances 0 | | | | |
| | b Less Cost of goods sold 0 | | | | |
| | c Gross profit or (loss) (attach schedule) | 0 | | | |
| | 11 Other income (attach schedule) | -60,326 | 0 | 0 | |
| | 12 **Total.** Add lines 1 through 11 | 2,208,032 | 2,257,778 | 0 | |
| **Operating and Administrative Expenses** | 13 Compensation of officers, directors, trustees, etc | 0 | | | |
| | 14 Other employee salaries and wages | | | | |
| | 15 Pension plans, employee benefits | | | | |
| | 16 a Legal fees (attach schedule) | 10,032 | 9,028 | 0 | 1,003 |
| | b Accounting fees (attach schedule) | 1,500 | 0 | 0 | 1,500 |
| | c Other professional fees (attach schedule) | 98,377 | 59,026 | 0 | 39,351 |
| | 17 Interest | | | | |
| | 18 Taxes (attach schedule) (see page 14 of the instructions) | 22,294 | 3,982 | 0 | 0 |
| | 19 Depreciation (attach schedule) and depletion | 0 | 0 | 0 | |
| | 20 Occupancy | | | | |
| | 21 Travel, conferences, and meetings | | | | |
| | 22 Printing and publications | | | | |
| | 23 Other expenses (attach schedule) | 11,977 | 1,787 | 0 | 10,190 |
| | 24 **Total operating and administrative expenses** Add lines 13 through 23 | 144,180 | 73,823 | 0 | 52,044 |
| | 25 Contributions, gifts, grants paid | 702,500 | | | 702,500 |
| | 26 **Total expenses and disbursements** Add lines 24 and 25 | 846,680 | 73,823 | 0 | 754,544 |
| | 27 Subtract line 26 from line 12 | | | | |
| | **a Excess of revenue over expenses and disbursements** | 1,361,352 | | | |
| | **b Net investment income** (if negative, enter -0-) | | 2,183,955 | | |
| | **c Adjusted net income** (if negative, enter -0-) | | | 0 | |

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## Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions )

| | | Beginning of year (a) Book Value | End of year (b) Book Value | (c) Fair Market Value |
|---|---|---|---|---|
| 1 | Cash—non-interest-bearing | 36,683 | 14,382 | 14,382 |
| 2 | Savings and temporary cash investments | 879,112 | 1,108,195 | 1,108,195 |
| 3 | Accounts receivable ▶ 0 | | | |
| | Less allowance for doubtful accounts ▶ 0 | 0 | 0 | 0 |
| 4 | Pledges receivable ▶ 0 | | | |
| | Less allowance for doubtful accounts ▶ 0 | 0 | 0 | 0 |
| 5 | Grants receivable | | | |
| 6 | Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions) | 0 | 0 | 0 |
| 7 | Other notes and loans receivable (attach schedule) ▶ 0 | | | |
| | Less allowance for doubtful accounts ▶ 0 | 0 | 0 | 0 |
| 8 | Inventories for sale or use | 0 | 0 | |
| 9 | Prepaid expenses and deferred charges | | 0 | |
| 10 a | Investments—U S and state government obligations (attach schedule) | 2,489,049 | 414,759 | 972,728 |
| b | Investments—corporate stock (attach schedule) | 8,039,985 | 5,080,244 | 6,178,959 |
| c | Investments—corporate bonds (attach schedule) | 1,093,872 | 2,159,666 | 2,065,195 |
| 11 | Investments—land, buildings, and equipment basis ▶ 0 | | | |
| | Less accumulated depreciation (attach schedule) ▶ 0 | 0 | 0 | 0 |
| 12 | Investments—mortgage loans | | | |
| 13 | Investments—other (attach schedule) | 3,479,442 | 8,743,823 | 8,191,615 |
| 14 | Land, buildings, and equipment basis ▶ 0 | | | |
| | Less accumulated depreciation (attach schedule) ▶ 0 | 0 | 0 | 0 |
| 15 | Other assets (describe ▶ ) | 0 | 0 | 0 |
| 16 | **Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I) | 16,018,143 | 17,521,069 | 18,531,074 |
| 17 | Accounts payable and accrued expenses | 0 | 0 | |
| 18 | Grants payable | | | |
| 19 | Deferred revenue | 0 | 0 | |
| 20 | Loans from officers, directors, trustees, and other disqualified persons | 0 | 0 | |
| 21 | Mortgages and other notes payable (attach schedule) | 0 | 0 | |
| 22 | Other liabilities (describe ▶ ) | 0 | 0 | |
| 23 | **Total liabilities** (add lines 17 through 22) | 0 | 0 | |
| | **Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.** | | | |
| 24 | Unrestricted | | | |
| 25 | Temporarily restricted | | | |
| 26 | Permanently restricted | | | |
| | **Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.** | | | |
| 27 | Capital stock, trust principal, or current funds | 16,018,143 | 17,521,069 | |
| 28 | Paid-in or capital surplus, or land, bldg , and equipment fund | | | |
| 29 | Retained earnings, accumulated income, endowment, or other funds | | | |
| 30 | **Total net assets or fund balances** (see page 17 of the instructions) | 16,018,143 | 17,521,069 | |
| 31 | **Total liabilities and net assets/fund balances** (see page 17 of the instructions) | 16,018,143 | 17,521,069 | |

(Side labels: Assets — lines 1–16; Liabilities — lines 17–23; Net Assets or Fund Balances — lines 24–31)

## 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 | 16,018,143 |
| 2 | Enter amount from Part I, line 27a | 2 | 1,361,352 |
| 3 | Other increases not included in line 2 (itemize) ▶ See Attached Statement | 3 | 163,467 |
| 4 | Add lines 1, 2, and 3 | 4 | 17,542,962 |
| 5 | Decreases not included in line 2 (itemize) ▶ See Attached Statement | 5 | 21,893 |
| 6 | Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30 | 6 | 17,521,069 |

## Part IV Capital Gains and Losses for Tax on Investment Income

| | (a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co ) | (b) How acquired P—Purchase D—Donation | (c) Date acquired (mo , day, yr ) | (d) Date sold (mo , day, yr ) |
|---|---|---|---|---|
| 1a | See Attached Statement | | | |
| b | | | | |
| c | | | | |
| d | | | | |
| e | | | | |

| | (e) Gross sales price | (f) Depreciation allowed (or allowable) | (g) Cost or other basis plus expense of sale | (h) Gain or (loss) (e) plus (f) minus (g) |
|---|---|---|---|---|
| a | 0 | 0 | 0 | 0 |
| b | 0 | 0 | 0 | 0 |
| c | 0 | 0 | 0 | 0 |
| d | 0 | 0 | 0 | 0 |
| e | 0 | 0 | 0 | 0 |

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

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

| | | | |
|---|---|---|---|
| 2 | Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7; If (loss), enter -0- in Part I, line 7 } | 2 | 1,866,179 |
| 3 | Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8 | 3 | 0 |

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

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

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

| (a) Base period years Calendar year (or tax year beginning in) | (b) Adjusted qualifying distributions | (c) Net value of noncharitable-use assets | (d) Distribution ratio (col (b) divided by col (c)) |
|---|---|---|---|
| 2009 | 718,084 | 17,548,166 | 0 040921 |
| 2008 | 709,621 | 14,419,267 | 0 049213 |
| 2007 | 652,854 | 12,665,265 | 0 051547 |
| 2006 | 605,792 | 13,789,706 | 0 043931 |
| 2005 | 572,044 | 13,462,635 | 0 042491 |

| | | | |
|---|---|---|---|
| 2 | **Total** of line 1, column (d) | 2 | 0 228103 |
| 3 | Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years | 3 | 0 045621 |
| 4 | Enter the net value of noncharitable-use assets for 2010 from Part X, line 5 | 4 | 18,746,641 |
| 5 | Multiply line 4 by line 3 | 5 | 855,241 |
| 6 | Enter 1% of net investment income (1% of Part I, line 27b) | 6 | 21,840 |
| 7 | Add lines 5 and 6 | 7 | 877,081 |
| 8 | Enter qualifying distributions from Part XII, line 4 | 8 | 754,544 |

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

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

| | | | |
|---|---|---|---|
| 1 a | Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1<br>Date of ruling or determination letter ________ (attach copy of letter if necessary—see instructions) | | |
| b | Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b | 1 | 43,679 |
| c | All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b) | | |
| 2 | Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) | 2 | 0 |
| 3 | Add lines 1 and 2 | 3 | 43,679 |
| 4 | Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) | 4 | |
| 5 | **Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0- | 5 | 43,679 |
| 6 | Credits/Payments | | |
| a | 2010 estimated tax payments and 2009 overpayment credited to 2010 — 6a: 9,992 | | |
| b | Exempt foreign organizations—tax withheld at source — 6b: | | |
| c | Tax paid with application for extension of time to file (Form 8868) — 6c: 12,395 | | |
| d | Backup withholding erroneously withheld — 6d: | | |
| 7 | Total credits and payments Add lines 6a through 6d | 7 | 22,387 |
| 8 | Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached | 8 | 0 |
| 9 | **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶ | 9 | 21,292 |
| 10 | **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶ | 10 | 0 |
| 11 | Enter the amount of line 10 to be **Credited to 2011 estimated tax** ▶ Refunded ▶ | 11 | 0 |

**Part VII-A Statements Regarding Activities**

| | | | Yes | No |
|---|---|---|---|---|
| 1 a | During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? | 1a | | X |
| b | Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? | 1b | | X |
| | *If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities* | | | |
| c | Did the foundation file **Form 1120-POL** for this year? | 1c | | X |
| d | Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year **(1)** On the foundation ▶ $ ________ **(2)** On foundation managers ▶ $ ________ | | | |
| e | Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ________ | | | |
| 2 | Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities* | 2 | | X |
| 3 | Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes* | 3 | | X |
| 4 a | Did the foundation have unrelated business gross income of $1,000 or more during the year? | 4a | | X |
| b | If "Yes," has it filed a tax return on **Form 990-T** for this year? | 4b | N/A | |
| 5 | Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T* | 5 | | X |
| 6 | Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either<br>• By language in the governing instrument, or<br>• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument? | 6 | X | |
| 7 | Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV* | 7 | X | |
| 8 a | Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ NJ | | | |
| b | If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation* | 8b | X | |
| 9 | Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV* | 9 | | X |
| 10 | Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses* | 10 | | X |

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

| | | | Yes | No |
|---|---|---|---|---|
| 11 | At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions) | 11 | | X |
| 12 | Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008? | 12 | | X |
| 13 | Did the foundation comply with the public inspection requirements for its annual returns and exemption application? | 13 | X | |
| | Website address ▶ N/A | | | |
| 14 | The books are in care of ▶ MLTC, A DIVISION OF BANK OF AMERICA, N A Telephone no ▶ 609-274-6834<br>Located at ▶ 1300 MERRILL LYNCH DRIVE PENNINGTON NJ ZIP+4 ▶ 08534-1501 | | | |
| 15 | Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☐<br>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? | 16 | | X |
| | See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶ | | | |

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

| | **File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.** | | Yes | No |
|---|---|---|---|---|
| 1a | During the year did the foundation (either directly or indirectly) | | | |
| | **(1)** Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No | | | |
| | **(2)** Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No | | | |
| | **(3)** Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No | | | |
| | **(4)** Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No | | | |
| | **(5)** Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No | | | |
| | **(6)** Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days ) ☐ Yes ☒ No | | | |
| b | If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? | 1b | N/A | |
| | Organizations relying on a current notice regarding disaster assistance check here ▶☐ | | | |
| c | Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010? | 1c | | X |
| 2 | Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)) | | | |
| a | At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No<br>If "Yes," list the years ▶ 20______ , 20______ , 20______ , 20______ | | | |
| b | Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see page 22 of the instructions ) | 2b | N/A | |
| c | If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here<br>▶ 20______ , 20______ , 20______ , 20______ | | | |
| 3a | Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No | | | |
| b | If "Yes," did it have excess business holdings in 2010 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010 )* | 3b | N/A | |
| 4a | Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? | 4a | | X |
| b | Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010? | 4b | | X |

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

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

**(1)** Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

**(2)** Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

**(3)** Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

**(4)** Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☐ Yes ☒ No

**(5)** Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

**b** If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? **5b** N/A

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? **7b** X

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

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

| (a) Name and address | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|---|---|---|---|---|
| See Attached Statement | 00 | 0 | 0 | 0 |
| | 00 | 0 | 0 | 0 |
| | 00 | 0 | 0 | 0 |
| | 00 | 0 | 0 | 0 |

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

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

**Total** number of other employees paid over $50,000 ▶ 0

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

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

| (a) Name and address of each person paid more than $50,000 | (b) Type of service | (c) Compensation |
|---|---|---|
| NONE | | 0 |
| | | 0 |
| | | 0 |
| | | 0 |
| | | 0 |
| **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 N/A | |
| 2 | |
| 3 | |
| 4 | |

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

| Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2 | Amount |
|---|---|
| 1 NONE | |
| 2 | |
| All other program-related investments See page 24 of the instructions<br>3 NONE | 0 |
| **Total.** Add lines 1 through 3 ▶ | 0 |

## Part X Minimum Investment Return (All domestic foundations must complete this part Foreign foundations, see page 24 of the instructions )

| | | | |
|---|---|---|---|
| 1 | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes | | |
| a | Average monthly fair market value of securities | 1a | 17,938,217 |
| b | Average of monthly cash balances | 1b | 1,093,906 |
| c | Fair market value of all other assets (see page 25 of the instructions) | 1c | |
| d | **Total** (add lines 1a, b, and c) | 1d | 19,032,123 |
| e | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e | | |
| 2 | Acquisition indebtedness applicable to line 1 assets | 2 | |
| 3 | Subtract line 2 from line 1d | 3 | 19,032,123 |
| 4 | Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions) | 4 | 285,482 |
| 5 | **Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4 | 5 | 18,746,641 |
| 6 | **Minimum investment return.** Enter 5% of line 5 | 6 | 937,332 |

## Part XI Distributable Amount (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ▶ ☐ and do not complete this part )

| | | | | | |
|---|---|---|---|---|---|
| 1 | Minimum investment return from Part X, line 6 | | | 1 | 937,332 |
| 2a | Tax on investment income for 2010 from Part VI, line 5 | 2a | 43,679 | | |
| b | Income tax for 2010 (This does not include the tax from Part VI ) | 2b | 0 | | |
| c | Add lines 2a and 2b | | | 2c | 43,679 |
| 3 | Distributable amount before adjustments Subtract line 2c from line 1 | | | 3 | 893,653 |
| 4 | Recoveries of amounts treated as qualifying distributions | | | 4 | |
| 5 | Add lines 3 and 4 | | | 5 | 893,653 |
| 6 | Deduction from distributable amount (see page 25 of the instructions) | | | 6 | |
| 7 | **Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1 | | | 7 | 893,653 |

## Part XII Qualifying Distributions (see page 25 of the instructions)

| | | | |
|---|---|---|---|
| 1 | Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes | | |
| a | Expenses, contributions, gifts, etc —total from Part I, column (d), line 26 | 1a | 754,544 |
| b | Program-related investments—total from Part IX-B | 1b | 0 |
| 2 | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes | 2 | |
| 3 | Amounts set aside for specific charitable projects that satisfy the | | |
| a | Suitability test (prior IRS approval required) | 3a | |
| b | Cash distribution test (attach the required schedule) | 3b | 0 |
| 4 | **Qualifying distributions** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4 | 4 | 754,544 |
| 5 | Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions) | 5 | 0 |
| 6 | **Adjusted qualifying distributions.** Subtract line 5 from line 4 | 6 | 754,544 |

**Note.** The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

## Part XIII Undistributed Income (see page 26 of the instructions)

| | | (a) Corpus | (b) Years prior to 2009 | (c) 2009 | (d) 2010 |
|---|---|---|---|---|---|
| 1 | Distributable amount for 2010 from Part XI, line 7 | | | | 893,653 |
| 2 | Undistributed income, if any, as of the end of 2010 | | | | |
| a | Enter amount for 2009 only | | | 655,409 | |
| b | Total for prior years 20____, 20____, 20____ | | 0 | | |
| 3 | Excess distributions carryover, if any, to 2010 | | | | |
| a | From 2005 NONE | | | | |
| b | From 2006 NONE | | | | |
| c | From 2007 NONE | | | | |
| d | From 2008 NONE | | | | |
| e | From 2009 NONE | | | | |
| f | **Total** of lines 3a through e | 0 | | | |
| 4 | Qualifying distributions for 2010 from Part XII, line 4 ▶ $ 754,544 | | | | |
| a | Applied to 2009, but not more than line 2a | | | 655,409 | |
| b | Applied to undistributed income of prior years (Election required—see page 26 of the instructions) | | 0 | | |
| c | Treated as distributions out of corpus (Election required—see page 26 of the instructions) | 0 | | | |
| d | Applied to 2010 distributable amount | | | | 99,135 |
| e | Remaining amount distributed out of corpus | 0 | | | |
| 5 | Excess distributions carryover applied to 2010 *(If an amount appears in column (d), the same amount must be shown in column (a) )* | 0 | | | 0 |
| 6 | **Enter the net total of each column as indicated below:** | | | | |
| a | Corpus Add lines 3f, 4c, and 4e Subtract line 5 | 0 | | | |
| b | Prior years' undistributed income Subtract line 4b from line 2b | | 0 | | |
| c | Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed | | | | |
| d | Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions | | 0 | | |
| e | Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions | | | 0 | |
| f | Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011 | | | | 794,518 |
| 7 | Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions) | | | | |
| 8 | Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions) | 0 | | | |
| 9 | **Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a | 0 | | | |
| 10 | Analysis of line 9 | | | | |
| a | Excess from 2006 0 | | | | |
| b | Excess from 2007 0 | | | | |
| c | Excess from 2008 0 | | | | |
| d | Excess from 2009 0 | | | | |
| e | Excess from 2010 0 | | | | |

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

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

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

| | Tax year | Prior 3 years | | | (e) Total |
|---|---|---|---|---|---|
| | (a) 2010 | (b) 2009 | (c) 2008 | (d) 2007 | |
| 2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed | 0 | | | | 0 |
| b 85% of line 2a | 0 | 0 | 0 | 0 | 0 |
| c Qualifying distributions from Part XII, line 4 for each year listed | 0 | | | | 0 |
| d Amounts included in line 2c not used directly for active conduct of exempt activities | | | | | 0 |
| e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c | 0 | 0 | 0 | 0 | 0 |
| 3 Complete 3a, b, or c for the alternative test relied upon | | | | | |
| a "Assets" alternative test—enter (1) Value of all assets | | | | | 0 |
| (2) Value of assets qualifying under section 4942(j)(3)(B)(i) | | | | | 0 |
| b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed | 0 | | | | 0 |
| c "Support" alternative test—enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) | | | | | 0 |
| (2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) | | | | | 0 |
| (3) Largest amount of support from an exempt organization | | | | | 0 |
| (4) Gross investment income | | | | | 0 |

## Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year—see page 28 of the instructions.)

**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

**Part XV Supplementary Information** (continued)

**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

| Recipient<br>Name and address (home or business) | If recipient is an individual, show any relationship to any foundation manager or substantial contributor | Foundation status of recipient | Purpose of grant or contribution | Amount |
|---|---|---|---|---|
| **a** *Paid during the year*<br>See Attached Statement | | | | |
| **Total** | | | ▶ 3a | 702,500 |
| **b** *Approved for future payment*<br>NONE | | | | |
| **Total** | | | ▶ 3b | 0 |

## Part XVI-A Analysis of Income-Producing Activities

| Enter gross amounts unless otherwise indicated | Unrelated business income | | Excluded by section 512, 513, or 514 | | (e) |
|---|---|---|---|---|---|
| | (a) Business code | (b) Amount | (c) Exclusion code | (d) Amount | Related or exempt function income (See page 28 of the instructions ) |
| 1 Program service revenue | | | | | |
| a | | 0 | | 0 | 0 |
| b | | 0 | | 0 | 0 |
| c | | 0 | | 0 | 0 |
| d | | 0 | | 0 | 0 |
| e | | 0 | | 0 | 0 |
| f | | 0 | | 0 | 0 |
| g Fees and contracts from government agencies | | | | | |
| 2 Membership dues and assessments | | | | | |
| 3 Interest on savings and temporary cash investments | | | | | |
| 4 Dividends and interest from securities | | | 14 | 411,281 | |
| 5 Net rental income or (loss) from real estate | | | | | |
| a Debt-financed property | | | | | |
| b Not debt-financed property | | | | | |
| 6 Net rental income or (loss) from personal property | | | | | |
| 7 Other investment income | | | | | |
| 8 Gain or (loss) from sales of assets other than inventory | | | 18 | 1,866,179 | |
| 9 Net income or (loss) from special events | | | | | |
| 10 Gross profit or (loss) from sales of inventory | | | | | |
| 11 Other revenue a BESSEMER | | 0 | | 6,667 | 0 |
| b GLOBAL MACRO LP K-1 | | 0 | | -66,993 | 0 |
| c | | 0 | | 0 | 0 |
| d | | 0 | | 0 | 0 |
| e | | 0 | | 0 | 0 |
| 12 Subtotal Add columns (b), (d), and (e) | | 0 | | 2,217,134 | 0 |

13 **Total.** Add line 12, columns (b), (d), and (e) 13 2,217,134

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

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

| Line No. ▼ | Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See page 29 of the instructions ) |
|---|---|
| | Not Applicable |

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

| | | | Yes | No |
|---|---|---|---|---|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of | | | |
| | (1) Cash | 1a(1) | | X |
| | (2) Other assets | 1a(2) | | X |
| b | Other transactions | | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | | X |
| | (4) Reimbursement arrangements | 1b(4) | | X |
| | (5) Loans or loan guarantees | 1b(5) | | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | | X |

**d** If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received

| (a) Line no | (b) Amount involved | (c) Name of noncharitable exempt organization | (d) Description of transfers, transactions, and sharing arrangements |
|---|---|---|---|
| | 0 | Not Applicable | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |

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

**b** If "Yes," complete the following schedule

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

**Sign Here**

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

John H Evans | 8/1/12 | Chairman

Signature of officer or trustee | Date | Title

**Paid Preparer Use Only**

| Print/Type preparer's name | Preparer's signature | Date | Check ☒ if self-employed | PTIN |
|---|---|---|---|---|
| DONALD J ROMAN | | 7/23/2012 | | P00364310 |
| Firm's name ▶ PricewaterhouseCoopers, LLP | | | Firm's EIN ▶ 13-4008324 | |
| Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 | | | Phone no 412-355-6000 | |

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

**Recipient(s) paid during the year**

Name
SEE ATTACHED

Street

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| | | | |

| Relationship | Foundation Status |
|---|---|
| NONE | 501 (C) (3) |

| Purpose of grant/contribution | Amount |
|---|---|
| GENERAL OPERATING | 702,500 |

Name

Street

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| | | | |

| Relationship | Foundation Status |
|---|---|
| | |

| Purpose of grant/contribution | Amount |
|---|---|
| | 0 |

Name

Street

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| | | | |

| Relationship | Foundation Status |
|---|---|
| | |

| Purpose of grant/contribution | Amount |
|---|---|
| | 0 |

Name

Street

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| | | | |

| Relationship | Foundation Status |
|---|---|
| | |

| Purpose of grant/contribution | Amount |
|---|---|
| | 0 |

Name

Street

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| | | | |

| Relationship | Foundation Status |
|---|---|
| | |

| Purpose of grant/contribution | Amount |
|---|---|
| | 0 |

Name

Street

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| | | | |

| Relationship | Foundation Status |
|---|---|
| | |

| Purpose of grant/contribution | Amount |
|---|---|
| | 0 |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| CASH/MONEY ACCOUNTS Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 0.77 | 0.77 | | .77 | | |
| BIF MONEY FUND | 61,652.00 | 61,652.00 | 1.0000 | **61,652.00** | 6 | .01 |
| **TOTAL** | | 61,652.77 | | **61,652.77** | 6 | .01 |

| EQUITIES Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| ACTIVISION BLIZZARD INC | ATVI | 08/15/11 | 621 | 10.9643 | 6,808.89 | 12 4200 | 7,712 82 | 903.93 | 103 | 1.32 |
| | | 08/16/11 | 1,235 | 10.9256 | 13,493.12 | 12 4200 | 15,338 70 | 1,845 58 | 204 | 1.32 |
| | | 11/14/11 | 738 | 12 8889 | 9,512.08 | 12.4200 | 9,165.96 | (346.12) | 122 | 1 32 |
| | | 11/15/11 | 452 | 12.3071 | 5,562 85 | 12 4200 | 5,613.84 | 50 99 | 75 | 1 32 |
| *Subtotal* | | | *3,046* | | *35,376.94* | | ***37,831.32*** | *2,454 38* | **504** | *1 32* |
| AETNA INC NEW | AET | 11/30/04 | 114 | 29.5907 | 3,373.35 | 41.8200 | 4,767.48 | 1,394 13 | 69 | 1.43 |
| | | 07/30/07 | 360 | 48.9383 | 17,617 82 | 41.8200 | 15,055 20 | (2,562 62) | 216 | 1.43 |
| | | 08/12/09 | 30 | 27.7666 | 833.00 | 41.8200 | 1,254 60 | 421.60 | 18 | 1 43 |
| | | 03/26/10 | 120 | 34 3975 | 4,127 70 | 41 8200 | 5,018.40 | 890 70 | 72 | 1.43 |
| *Subtotal* | | | *624* | | *25,951.87* | | ***26,095.68*** | *143.81* | **375** | *1.43* |
| ALTERA CORP COM | ALTR | 11/08/10 | 891 | 33.7864 | 30,103.77 | 37.6700 | 33,563.97 | 3,460.20 | 286 | .84 |
| | | 11/09/10 | 122 | 33.6909 | 4,110 29 | 37 6700 | 4,595 74 | 485.45 | 40 | .84 |
| *Subtotal* | | | *1,013* | | *34,214 06* | | ***38,159.71*** | *3,945.65* | **326** | *.84* |
| AMERIPRISE FINL INC | AMP | 01/11/11 | 193 | 60 6198 | 11,699.64 | 45.9100 | 8,860.63 | (2,839 01) | 178 | 2 00 |
| | | 01/12/11 | 171 | 61.2354 | 10,471.27 | 45 9100 | 7,850.61 | (2,620 66) | 158 | 2.00 |
| *Subtotal* | | | *364* | | *22,170 91* | | ***16,711.24*** | *(5,459.67)* | **336** | *2.00* |
| AMGEN INC COM PV $0.0001 | AMGN | 11/03/08 | 211 | 61.2812 | 12,930 34 | 57 9100 | 12,219.01 | (711 33) | 237 | 1.93 |
| | | 11/04/08 | 99 | 60 5525 | 5,994.70 | 57 9100 | 5,733.09 | (261 61) | 111 | 1.93 |
| | | 03/26/10 | 90 | 59.3800 | 5,344.20 | 57 9100 | 5,211.90 | (132 30) | 101 | 1.93 |
| | | 10/18/10 | 374 | 57.1555 | 21,376 19 | 57.9100 | 21,658.34 | 282.15 | 419 | 1.93 |
| | | 10/19/10 | 84 | 57 5958 | 4,838.05 | 57.9100 | 4,864 44 | 26.39 | 95 | 1.93 |
| *Subtotal* | | | *858* | | *50,483.48* | | ***49,686.78*** | *(796.70)* | **963** | *1.93* |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| ANALOG DEVICES INC COM | ADI | 01/18/11 | 109 | 39.6102 | 4,317 52 | 34 8600 | 3,799.74 | (517 78) | 109 | 2 86 |
| | | 01/19/11 | 258 | 39.2479 | 10,125.98 | 34 8600 | 8,993.88 | (1,132.10) | 258 | 2.86 |
| | | 01/20/11 | 248 | 38.9166 | 9,651 32 | 34 8600 | 8,645.28 | (1,006.04) | 248 | 2.86 |
| *Subtotal* | | | *615* | | *24,094.82* | | **21,438.90** | *(2,655 92)* | **615** | 2.86 |
| APPLE INC | AAPL | 05/03/10 | 14 | 266 0650 | 3,724.91 | 382 2000 | 5,350 80 | 1,625.89 | | |
| | | 05/04/10 | 36 | 259.2788 | 9,334 04 | 382.2000 | 13,759.20 | 4,425.16 | | |
| | | 05/05/10 | 25 | 254.0948 | 6,352.37 | 382 2000 | 9,555.00 | 3,202.63 | | |
| *Subtotal* | | | *75* | | *19,411.32* | | **28,665.00** | 9,253.68 | | |
| AT& T INC | T | 11/17/08 | 251 | 27.0108 | 6,779.73 | 28.9800 | 7,273.98 | 494.25 | 432 | 5.93 |
| | | 11/18/08 | 229 | 26.4388 | 6,054 49 | 28 9800 | 6,636.42 | 581.93 | 394 | 5.93 |
| | | 03/26/10 | 100 | 26.3000 | 2,630 00 | 28.9800 | 2,898.00 | 268.00 | 172 | 5 93 |
| *Subtotal* | | | *580* | | *15,464.22* | | **16,808.40** | *1,344.18* | **998** | 5 93 |
| CA INC | CA | 10/29/07 | 195 | 26.0302 | 5,075.89 | 21.2000 | 4,134.00 | (941.89) | 39 | 94 |
| | | 10/30/07 | 445 | 26.0862 | 11,608.40 | 21.2000 | 9,434.00 | (2,174 40) | 89 | .94 |
| | | 11/25/09 | 30 | 22 4746 | 674.24 | 21.2000 | 636 00 | (38 24) | 6 | .94 |
| | | 03/26/10 | 350 | 23.4199 | 8,196.97 | 21.2000 | 7,420.00 | (776.97) | 70 | 94 |
| *Subtotal* | | | *1,020* | | *25,555.50* | | **21,624.00** | *(3,931.50)* | **204** | 94 |
| CAPITAL ONE FINL | COF | 03/29/10 | 85 | 42 5430 | 3,616.16 | 44.6600 | 3,796.10 | 179.94 | 17 | .44 |
| | | 03/30/10 | 303 | 42 3113 | 12,820.35 | 44 6600 | 13,531.98 | 711.63 | 61 | 44 |
| | | 04/05/10 | 236 | 42 7422 | 10,087 16 | 44.6600 | 10,539.76 | 452.60 | 48 | 44 |
| | | 04/06/10 | 293 | 43.1668 | 12,647.90 | 44 6600 | 13,085.38 | 437.48 | 59 | .44 |
| | | 04/07/10 | 126 | 43.3137 | 5,457.53 | 44 6600 | 5,627.16 | 169.63 | 26 | .44 |
| *Subtotal* | | | *1,043* | | *44,629.10* | | **46,580.38** | *1,951.28* | **211** | 44 |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| CARDINAL HEALTH INC OHIO | CAH | 03/01/10 | 86 | 34.9402 | 3,004.86 | 42 4600 | 3,651.56 | 646.70 | 74 | 2.02 |
| | | 03/02/10 | 359 | 35.5840 | 12,774.69 | 42 4600 | 15,243.14 | 2,468.45 | 309 | 2.02 |
| | | 03/03/10 | 238 | 35.3934 | 8,423.65 | 42 4600 | 10,105 48 | 1,681.83 | 205 | 2.02 |
| | | 03/26/10 | 130 | 35 5600 | 4,622 80 | 42.4600 | 5,519.80 | 897.00 | 112 | 2.02 |
| | | 04/05/10 | 162 | 36.4419 | 5,903.59 | 42.4600 | 6,878.52 | 974.93 | 140 | 2.02 |
| | | 04/06/10 | 128 | 36.1528 | 4,627.56 | 42.4600 | 5,434.88 | 807.32 | 111 | 2.02 |
| | | 04/07/10 | 55 | 35.7894 | 1,968.42 | 42.4600 | 2,335.30 | 366.88 | 48 | 2.02 |
| *Subtotal* | | | *1,158* | | *41,325.57* | | ***49,168.68*** | *7,843.11* | **999** | *2.02* |
| CHEVRON CORP | CVX | 09/30/04 | 166 | 53 6861 | 8,911.90 | 102.8200 | 17,068.12 | 8,156.22 | 538 | 3 15 |
| | | 05/16/05 | 350 | 50.4000 | 17,640.00 | 102.8200 | 35,987.00 | 18,347.00 | 1,134 | 3.15 |
| | | 02/05/07 | 180 | 73.9210 | 13,305.78 | 102.8200 | 18,507.60 | 5,201.82 | 584 | 3 15 |
| | | 03/26/10 | 130 | 74.4675 | 9,680.78 | 102.8200 | 13,366.60 | 3,685.82 | 422 | 3 15 |
| *Subtotal* | | | *826* | | *49,538.46* | | ***84,929.32*** | *35,390.86* | **2,678** | *3.15* |
| CHUBB CORP | CB | 01/12/09 | 385 | 45.0895 | 17,359.46 | 67.4400 | 25,964.40 | 8,604 94 | 601 | 2.31 |
| | | 03/26/10 | 120 | 52 4473 | 6,293.68 | 67.4400 | 8,092.80 | 1,799.12 | 188 | 2.31 |
| *Subtotal* | | | *505* | | *23,653.14* | | ***34,057.20*** | *10,404.06* | **789** | *2.31* |
| CLIFFS NATURAL RESOURCES INC | CLF | 05/31/11 | 78 | 90 1357 | 7,030.59 | 67.8100 | 5,289.18 | (1,741.41) | 88 | 1.65 |
| | | 06/01/11 | 80 | 88.8267 | 7,106.14 | 67.8100 | 5,424 80 | (1,681.34) | 90 | 1.65 |
| | | 07/05/11 | 22 | 94.4727 | 2,078.40 | 67.8100 | 1,491.82 | (586.58) | 25 | 1.65 |
| | | 07/06/11 | 29 | 94.3031 | 2,734.79 | 67.8100 | 1,966.49 | (768.30) | 33 | 1.65 |
| | | 07/07/11 | 28 | 96 7357 | 2,708.60 | 67.8100 | 1,898.68 | (809.92) | 32 | 1 65 |
| | | 07/08/11 | 28 | 95.7989 | 2,682 37 | 67.8100 | 1,898.68 | (783.69) | 32 | 1.65 |
| | | 07/11/11 | 14 | 95 2921 | 1,334.09 | 67.8100 | 949 34 | (384.75) | 16 | 1.65 |
| *Subtotal* | | | *279* | | *25,674.98* | | ***18,918.99*** | *(6,755.99)* | **316** | *1.65* |
| CONAGRA FOODS INC | CAG | 06/23/09 | 530 | 19 8090 | 10,498.82 | 25.2600 | 13,387 80 | 2,888.98 | 509 | 3.80 |
| | | 06/24/09 | 290 | 20.0187 | 5,805.45 | 25.2600 | 7,325 40 | 1,519 95 | 279 | 3.80 |
| | | 03/26/10 | 180 | 24.5575 | 4,420 35 | 25.2600 | 4,546.80 | 126.45 | 173 | 3.80 |
| *Subtotal* | | | *1,000* | | *20,724.62* | | ***25,260.00*** | *4,535.38* | **961** | *3.80* |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| CONOCOPHILLIPS | COP | 06/04/08 | 41 | 90.5680 | 3,713.29 | 71.3200 | 2,924.12 | (789.17) | 109 | 3 70 |
| | | 06/05/08 | 89 | 91.9771 | 8,185.97 | 71.3200 | 6,347.48 | (1,838.49) | 235 | 3.70 |
| | | 06/09/08 | 150 | 94 8026 | 14,220 39 | 71.3200 | 10,698.00 | (3,522.39) | 396 | 3.70 |
| | | 02/16/10 | 176 | 49.7443 | 8,755.00 | 71.3200 | 12,552.32 | 3,797.32 | 465 | 3.70 |
| | | 02/17/10 | 188 | 49.4603 | 9,298.54 | 71.3200 | 13,408.16 | 4,109.62 | 497 | 3.70 |
| | | 02/18/10 | 91 | 48.8946 | 4,449.41 | 71.3200 | 6,490.12 | 2,040.71 | 241 | 3.70 |
| | | 03/26/10 | 160 | 50.9475 | 8,151.60 | 71.3200 | 11,411.20 | 3,259 60 | 423 | 3.70 |
| *Subtotal* | | | 895 | | *56,774.20* | | ***63,831.40*** | *7,057.20* | ***2,366*** | 3.70 |
| DELL INC | DELL | 02/28/11 | 2,839 | 15.6954 | 44,559.52 | 15 7600 | 44,742.64 | 183.12 | | |
| | | 03/01/11 | 189 | 15.5446 | 2,937.93 | 15.7600 | 2,978.64 | 40.71 | | |
| *Subtotal* | | | *3,028* | | *47,497.45* | | ***47,721.28*** | 223 83 | | |
| DISCOVER FINL SVCS | DFS | 05/16/11 | 703 | 25.0586 | 17,616.20 | 23.8200 | 16,745.46 | (870 74) | 169 | 1.00 |
| | | 05/17/11 | 283 | 25.1714 | 7,123.51 | 23.8200 | 6,741.06 | (382.45) | 68 | 1.00 |
| | | 05/23/11 | 727 | 24.5658 | 17,859.34 | 23.8200 | 17,317.14 | (542 20) | 175 | 1.00 |
| | | 05/24/11 | 162 | 23 9227 | 3,875 48 | 23.8200 | 3,858.84 | (16 64) | 39 | 1.00 |
| *Subtotal* | | | *1,875* | | *46,474.53* | | ***44,662.50*** | *(1,812.03)* | ***451*** | *1.00* |
| DISH NETWORK CORPATION CLASS A | DISH | 07/18/11 | 290 | 30.6481 | 8,887.95 | 24.5700 | 7,125.30 | (1,762.65) | | |
| | | 07/19/11 | 376 | 31.2827 | 11,762 30 | 24 5700 | 9,238.32 | (2,523.98) | | |
| | | 07/20/11 | 226 | 31.7466 | 7,174.75 | 24.5700 | 5,552.82 | (1,621.93) | | |
| | | 08/01/11 | 362 | 29.6511 | 10,733.70 | 24.5700 | 8,894.34 | (1,839.36) | | |
| | | 08/02/11 | 44 | 29.0752 | 1,279 31 | 24.5700 | 1,081 08 | (198 23) | | |
| *Subtotal* | | | *1,298* | | *39,838.01* | | ***31,891.86*** | *(7,946 15)* | | |
| DOVER CORP | DOV | 05/27/08 | 125 | 52 2752 | 6,534.40 | 54.9700 | 6,871 25 | 336.85 | 158 | 2.29 |
| | | 05/28/08 | 178 | 53.3366 | 9,493 93 | 54.9700 | 9,784.66 | 290.73 | 225 | 2.29 |
| | | 03/26/10 | 110 | 45 9372 | 5,053.10 | 54 9700 | 6,046.70 | 993.60 | 139 | 2.29 |
| *Subtotal* | | | *413* | | *21,081.43* | | ***22,702.61*** | *1,621.18* | ***522*** | 2.29 |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| DR PEPPER SNAPPLE GROUP | DPS | 07/12/10 | 10 | 38.6040 | 386.04 | 36 5300 | 365.30 | (20.74) | 13 | 3.50 |
| *INC* | | 07/13/10 | 199 | 39.2528 | 7,811.31 | 36.5300 | 7,269.47 | (541 84) | 255 | 3.50 |
| | | 07/14/10 | 167 | 39.3670 | 6,574.29 | 36.5300 | 6,100.51 | (473 78) | 214 | 3.50 |
| | | 07/19/10 | 199 | 38.8355 | 7,728.28 | 36 5300 | 7,269 47 | (458.81) | 255 | 3.50 |
| | | 07/20/10 | 101 | 39.3629 | 3,975.66 | 36.5300 | 3,689.53 | (286.13) | 130 | 3 50 |
| | | 07/26/10 | 312 | 40.1233 | 12,518 50 | 36.5300 | 11,397 36 | (1,121.14) | 400 | 3.50 |
| *Subtotal* | | | 988 | | *38,994.08* | | ***36,091.64*** | *(2,902.44)* | ***1,267*** | 3.50 |
| EXXON MOBIL CORP COM | XOM | 10/16/06 | 256 | 69.4103 | 17,769.06 | 80.4400 | 20,592 64 | 2,823.58 | 482 | 2 33 |
| | | 02/25/08 | 82 | 88.5236 | 7,258.94 | 80.4400 | 6,596 08 | (662.86) | 155 | 2 33 |
| | | 02/26/08 | 98 | 89.6706 | 8,787.72 | 80.4400 | 7,883.12 | (904.60) | 185 | 2.33 |
| | | 03/26/10 | 80 | 66 4000 | 5,312.00 | 80.4400 | 6,435.20 | 1,123.20 | 151 | 2.33 |
| *Subtotal* | | | 516 | | *39,127.72* | | ***41,507.04*** | *2,379.32* | ***973*** | 2.33 |
| FLUOR CORP NEW DEL COM | FLR | 05/09/11 | 119 | 72.0601 | 8,575.16 | 54.8200 | 6,523 58 | (2,051 58) | 60 | .91 |
| | | 05/10/11 | 239 | 72.6010 | 17,351.66 | 54.8200 | 13,101.98 | (4,249.68) | 120 | 91 |
| | | 05/11/11 | 223 | 71.9152 | 16,037.11 | 54.8200 | 12,224.86 | (3,812.25) | 112 | .91 |
| | | 05/12/11 | 31 | 70.7925 | 2,194.57 | 54.8200 | 1,699.42 | (495.15) | 16 | .91 |
| *Subtotal* | | | *612* | | *44,158 50* | | ***33,549.84*** | *(10,608.66)* | ***308*** | *.91* |
| FOREST LABS INC | FRX | 08/25/08 | 125 | 37 1060 | 4,638.25 | 29 9600 | 3,745 00 | (893 25) | | |
| | | 08/26/08 | 441 | 37.3416 | 16,467.65 | 29 9600 | 13,212 36 | (3,255.29) | | |
| | | 08/27/08 | 68 | 36.4420 | 2,478.06 | 29 9600 | 2,037 28 | (440 78) | | |
| | | 03/26/10 | 220 | 31.0875 | 6,839 25 | 29.9600 | 6,591.20 | (248.05) | | |
| *Subtotal* | | | *854* | | *30,423 21* | | ***25,585.84*** | *(4,837 37)* | | |
| FREEPRT-MCMRAN CPR & GLD | FCX | 04/26/10 | 316 | 40.5001 | 12,798.04 | 39.6000 | 12,513.60 | (284.44) | 317 | 2.52 |
| | | 06/14/10 | 164 | 33 1214 | 5,431 91 | 39.6000 | 6,494.40 | 1,062.49 | 164 | 2.52 |
| | | 06/15/10 | 214 | 33.0934 | 7,081.99 | 39.6000 | 8,474.40 | 1,392.41 | 214 | 2.52 |
| *Subtotal* | | | *694* | | *25,311.94* | | ***27,482.40*** | *2,170.46* | ***695*** | 2.52 |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| GAP INC DELAWARE | GPS | 10/26/09 | 56 | 22.5478 | 1,262 68 | 18.6900 | 1,046.64 | (216 04) | 26 | 2.40 |
| | | 03/26/10 | 250 | 23.4473 | 5,861 83 | 18 6900 | 4,672.50 | (1,189.33) | 113 | 2.40 |
| | | 07/26/10 | 739 | 18.8086 | 13,899 56 | 18.6900 | 13,811.91 | (87.65) | 333 | 2.40 |
| *Subtotal* | | | *1,045* | | *21,024.07* | | **19,531.05** | *(1,493 02)* | ***472*** | *2.40* |
| HERSHEY COMPANY | HSY | 10/12/10 | 138 | 49.6736 | 6,854.97 | 57.6800 | 7,959.84 | 1,104.87 | 191 | 2.39 |
| | | 10/13/10 | 280 | 50.6600 | 14,184.80 | 57.6800 | 16,150.40 | 1,965.60 | 387 | 2.39 |
| | | 10/14/10 | 137 | 50 8597 | 6,967.78 | 57.6800 | 7,902.16 | 934 38 | 190 | 2.39 |
| *Subtotal* | | | *555* | | *28,007.55* | | **32,012.40** | *4,004.85* | ***768*** | *2.39* |
| HONEYWELL INTL INC DEL | HON | 06/26/07 | 264 | 56.1754 | 14,830 31 | 54 1500 | 14,295.60 | (534.71) | 394 | 2.75 |
| | | 06/27/07 | 205 | 55.9548 | 11,470 75 | 54.1500 | 11,100 75 | (370.00) | 306 | 2 75 |
| | | 03/26/10 | 80 | 44 6300 | 3,570 40 | 54.1500 | 4,332.00 | 761 60 | 120 | 2.75 |
| *Subtotal* | | | *549* | | *29,871.46* | | **29,728.35** | *(143 11)* | ***820*** | *2.75* |
| INTL PAPER CO | IP | 03/01/10 | 148 | 23.9850 | 3,549.78 | 28.4000 | 4,203.20 | 653.42 | 156 | 3.69 |
| | | 03/02/10 | 158 | 24.8936 | 3,933 19 | 28 4000 | 4,487.20 | 554.01 | 166 | 3.69 |
| | | 03/03/10 | 102 | 25.3435 | 2,585.04 | 28.4000 | 2,896.80 | 311.76 | 108 | 3.69 |
| | | 03/26/10 | 220 | 25.1373 | 5,530.21 | 28.4000 | 6,248.00 | 717.79 | 231 | 3.69 |
| | | 05/24/10 | 189 | 22.1866 | 4,193.27 | 28 4000 | 5,367 60 | 1,174.33 | 199 | 3 69 |
| | | 05/25/10 | 364 | 21.5154 | 7,831 61 | 28.4000 | 10,337.60 | 2,505.99 | 383 | 3.69 |
| | | 10/03/11 | 448 | 23.0870 | 10,342.98 | 28.4000 | 12,723.20 | 2,380.22 | 471 | 3 69 |
| *Subtotal* | | | *1,629* | | *37,966 08* | | **46,263.60** | *8,297.52* | ***1,714*** | *3.69* |
| JOHNSON AND JOHNSON COM | JNJ | 09/08/04 | 672 | 58.2766 | 39,161.89 | 64 7200 | 43,491.84 | 4,329.95 | 1,533 | 3 52 |
| | | 03/26/10 | 180 | 64.4572 | 11,602 31 | 64.7200 | 11,649.60 | 47.29 | 411 | 3.52 |
| *Subtotal* | | | *852* | | *50,764.20* | | **55,141.44** | *4,377.24* | ***1,944*** | *3.52* |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| KROGER CO | KR | 12/13/06 | 145 | 23.9370 | 3,470 87 | 23 1800 | 3,361.10 | (109 77) | 67 | 1.98 |
| | | 12/13/06 | 460 | 24.0721 | 11,073 20✦ | 23.1800 | 10,662.80 | (410 40) | 212 | 1.98 |
| | | 12/14/06 | 175 | 24.1917 | 4,233.55 | 23.1800 | 4,056 50 | (177.05) | 81 | 1.98 |
| | | 03/26/10 | 140 | 21.2272 | 2,971.82 | 23.1800 | 3,245.20 | 273 38 | 65 | 1.98 |
| | | 02/28/11 | 609 | 22.9503 | 13,976.79 | 23.1800 | 14,116.62 | 139.83 | 281 | 1.98 |
| | | 03/28/11 | 385 | 23.8802 | 9,193.91 | 23.1800 | 8,924.30 | (269.61) | 178 | 1.98 |
| *Subtotal* | | | *1,914* | | *44,920.14* | | ***44,366.52*** | *(553.62)* | ***884*** | *1.98* |
| L-3 COMMNCTNS HLDGS | LLL | 08/22/07 | 95 | 98.1558 | 9,324.81 | 66.3000 | 6,298.50 | (3,026.31) | 171 | 2.71 |
| | | 10/08/07 | 25 | 106.1456 | 2,653.64 | 66 3000 | 1,657 50 | (996.14) | 45 | 2 71 |
| | | 10/09/07 | 170 | 106 9868 | 18,187.77 | 66.3000 | 11,271.00 | (6,916 77) | 306 | 2.71 |
| | | 10/10/07 | 55 | 106.8832 | 5,878 58 | 66.3000 | 3,646 50 | (2,232.08) | 99 | 2.71 |
| | | 03/26/10 | 80 | 93.2700 | 7,461.60 | 66.3000 | 5,304.00 | (2,157.60) | 144 | 2 71 |
| *Subtotal* | | | *425* | | *43,506.40* | | ***28,177.50*** | *(15,328.90)* | ***765*** | *2.71* |
| LIMITED BRANDS INC | LTD | 06/01/10 | 33 | 25.4039 | 838.33 | 42 3300 | 1,396 89 | 558.56 | 27 | 1 88 |
| | | 06/02/10 | 737 | 25.5343 | 18,818.85 | 42.3300 | 31,197.21 | 12,378 36 | 590 | 1.88 |
| | | 06/03/10 | 223 | 26.5626 | 5,923.46 | 42.3300 | 9,439.59 | 3,516.13 | 179 | 1.88 |
| | | 09/14/11 | 46 | 38.1600 | 1,755.36 | 42.3300 | 1,947.18 | 191.82 | 37 | 1.88 |
| *Subtotal* | | | *1,039* | | *27,336.00* | | ***43,980.87*** | *16,644.87* | ***833*** | *1 88* |
| LOCKHEED MARTIN CORP | LMT | 11/22/05 | 85 | 60.7909 | 5,167.23 | 78.1500 | 6,642 75 | 1,475.52 | 340 | 5.11 |
| | | 08/18/08 | 63 | 114.8522 | 7,235.69 | 78 1500 | 4,923.45 | (2,312.24) | 252 | 5.11 |
| | | 08/19/08 | 72 | 115.2780 | 8,300 02 | 78.1500 | 5,626.80 | (2,673.22) | 288 | 5 11 |
| | | 08/20/08 | 15 | 113.7086 | 1,705.63 | 78.1500 | 1,172 25 | (533.38) | 60 | 5.11 |
| | | 03/26/10 | 40 | 84.1550 | 3,366.20 | 78.1500 | 3,126.00 | (240.20) | 160 | 5 11 |
| | | 04/04/11 | 156 | 80.9444 | 12,627 34 | 78 1500 | 12,191 40 | (435.94) | 624 | 5.11 |
| | | 04/05/11 | 116 | 81 3300 | 9,434.28 | 78.1500 | 9,065 40 | (368.88) | 464 | 5.11 |
| *Subtotal* | | | *547* | | *47,836.39* | | ***42,748.05*** | *(5,088.34)* | ***2,188*** | *5.11* |

BLACKROCK EQUITY

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

**EQUITIES** (continued)

| *Description* | *Symbol* | *Acquired* | *Quantity* | *Unit Cost Basis* | *Total Cost Basis* | *Estimated Market Price* | *Estimated Market Value* | *Unrealized Gain/(Loss)* | *Estimated Annual Income* | *Current Yield%* |
|---|---|---|---|---|---|---|---|---|---|---|
| LORILLARD INC | LO | 10/10/11 | 155 | 118.5456 | 18,374.57 | 111.6200 | 17,301.10 | (1,073 47) | 807 | 4.65 |
| | | 10/11/11 | 26 | 117.9080 | 3,065.61 | 111.6200 | 2,902.12 | (163.49) | 136 | 4.65 |
| *Subtotal* | | | *181* | | *21,440.18* | | **20,203.22** | *(1,236 96)* | **943** | 4.65 |
| LYONDELLBASELL INDUSTRIE | LYB | 08/08/11 | 354 | 29.7366 | 10,526.79 | 32.6700 | 11,565.18 | 1,038.39 | 354 | 3.06 |
| | | 08/09/11 | 331 | 30.6467 | 10,144.06 | 32.6700 | 10,813.77 | 669 71 | 331 | 3.06 |
| | | 09/06/11 | 382 | 31.5441 | 12,049.85 | 32.6700 | 12,479.94 | 430.09 | 382 | 3.06 |
| *Subtotal* | | | *1,067* | | *32,720.70* | | **34,858.89** | *2,138.19* | **1,067** | 3.06 |
| MARATHON OIL CORP | MRO | 07/06/09 | 475 | 16.8437 | 8,000 77 | 27.9600 | 13,281.00 | 5,280.23 | 285 | 2.14 |
| | | 03/26/10 | 110 | 18.4062 | 2,024.69 | 27.9600 | 3,075.60 | 1,050.91 | 66 | 2.14 |
| | | 08/15/11 | 678 | 27 3634 | 18,552.39 | 27.9600 | 18,956.88 | 404.49 | 407 | 2 14 |
| | | 08/22/11 | 379 | 25.5488 | 9,683.00 | 27.9600 | 10,596.84 | 913 84 | 228 | 2.14 |
| *Subtotal* | | | *1,642* | | *38,260.85* | | **45,910.32** | *7,649.47* | **986** | 2.14 |
| MCKESSON CORPORATION COM | MCK | 01/03/06 | 45 | 52 9766 | 2,383.95 | 81.3100 | 3,658 95 | 1,275.00 | 36 | .98 |
| | | 03/09/09 | 200 | 39 0112 | 7,802.24 | 81 3100 | 16,262.00 | 8,459.76 | 160 | 98 |
| | | 03/26/10 | 110 | 63.7172 | 7,008 90 | 81.3100 | 8,944.10 | 1,935 20 | 88 | .98 |
| *Subtotal* | | | 355 | | *17,195.09* | | **28,865.05** | *11,669 96* | **284** | .98 |
| MICROSOFT CORP | MSFT | 11/09/09 | 220 | 28.8649 | 6,350 28 | 25.5800 | 5,627 60 | (722.68) | 176 | 3 12 |
| | | 11/16/09 | 554 | 29.6859 | 16,446.04 | 25.5800 | 14,171.32 | (2,274 72) | 444 | 3.12 |
| | | 11/17/09 | 93 | 29.9141 | 2,782.02 | 25.5800 | 2,378.94 | (403 08) | 75 | 3.12 |
| | | 12/29/09 | 212 | 31.4477 | 6,666.93 | 25 5800 | 5,422.96 | (1,243 97) | 170 | 3.12 |
| | | 12/30/09 | 120 | 31.0744 | 3,728 93 | 25 5800 | 3,069.60 | (659.33) | 96 | 3 12 |
| | | 12/31/09 | 124 | 30.7883 | 3,817 75 | 25.5800 | 3,171.92 | (645.83) | 100 | 3.12 |
| | | 01/04/10 | 101 | 31.0419 | 3,135 24 | 25 5800 | 2,583 58 | (551 66) | 81 | 3 12 |
| | | 01/11/10 | 410 | 30.4078 | 12,467 20 | 25.5800 | 10,487.80 | (1,979.40) | 328 | 3.12 |
| | | 03/26/10 | 480 | 29 8272 | 14,317 10 | 25 5800 | 12,278.40 | (2,038.70) | 384 | 3.12 |
| *Subtotal* | | | *2,314* | | *69,711.49* | | **59,192.12** | *(10,519.37)* | **1,854** | 3.12 |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| MOTOROLA SOLUTIONS INC | MSI | 09/13/10 | 134 | 33 3187 | 4,464 71 | 46.6700 | 6,253.78 | 1,789.07 | 118 | 1.88 |
| | | 09/14/10 | 82 | 33.6373 | 2,758.26 | 46.6700 | 3,826.94 | 1,068.68 | 73 | 1.88 |
| | | 10/25/10 | 227 | 32 3372 | 7,340.56 | 46.6700 | 10,594.09 | 3,253.53 | 200 | 1.88 |
| | | 01/31/11 | 269 | 38.5955 | 10,382.19 | 46 6700 | 12,554 23 | 2,172.04 | 237 | 1.88 |
| | | 02/01/11 | 247 | 39 1014 | 9,658 05 | 46 6700 | 11,527.49 | 1,869.44 | 218 | 1.88 |
| *Subtotal* | | | 959 | | *34,603.77* | | ***44,756.53*** | *10,152.76* | ***846*** | *1.88* |
| MURPHY OIL CORP | MUR | 03/14/11 | 163 | 69.9267 | 11,398.06 | 55.9200 | 9,114.96 | (2,283.10) | 180 | 1.96 |
| | | 03/15/11 | 148 | 68.9456 | 10,203 95 | 55.9200 | 8,276.16 | (1,927.79) | 163 | 1.96 |
| *Subtotal* | | | *311* | | *21,602.01* | | ***17,391.12*** | *(4,210 89)* | ***343*** | *1.96* |
| NABORS INDUSTRIES LTD | NBR | 11/23/09 | 186 | 20.6825 | 3,846.96 | 17.9400 | 3,336.84 | (510.12) | | |
| | | 11/24/09 | 618 | 20.5744 | 12,715.04 | 17.9400 | 11,086.92 | (1,628.12) | | |
| | | 11/25/09 | 149 | 21 1289 | 3,148.22 | 17.9400 | 2,673.06 | (475.16) | | |
| | | 03/26/10 | 110 | 19.0072 | 2,090.80 | 17.9400 | 1,973.40 | (117.40) | | |
| *Subtotal* | | | *1,063* | | *21,801.02* | | ***19,070.22*** | *(2,730.80)* | | |
| NEWS CORP CL A | NWSA | 08/30/10 | 965 | 12.4484 | 12,012 71 | 17.4400 | 16,829.60 | 4,816 89 | 184 | 1.08 |
| | | 08/31/10 | 820 | 12 4733 | 10,228.11 | 17.4400 | 14,300.80 | 4,072.69 | 156 | 1.08 |
| *Subtotal* | | | *1,785* | | *22,240.82* | | ***31,130.40*** | *8,889.58* | ***340*** | *1.08* |
| NORTHROP GRUMMAN CORP | NOC | 08/04/09 | 228 | 42 1422 | 9,608.44 | 57.0700 | 13,011.96 | 3,403 52 | 456 | 3.50 |
| | | 08/05/09 | 93 | 42.1403 | 3,919.05 | 57.0700 | 5,307.51 | 1,388.46 | 186 | 3.50 |
| | | 03/26/10 | 90 | 59 1882 | 5,326.94 | 57.0700 | 5,136.30 | (190.64) | 180 | 3.50 |
| *Subtotal* | | | *411* | | *18,854.43* | | ***23,455.77*** | *4,601.34* | ***822*** | *3.50* |
| NRG ENERGY INC | NRG | 12/26/07 | 138 | 43.1431 | 5,953.76 | 19 6800 | 2,715 84 | (3,237.92) | | |
| | | 12/27/07 | 292 | 43 3477 | 12,657 53 | 19.6800 | 5,746 56 | (6,910.97) | | |
| | | 08/10/09 | 422 | 28.5662 | 12,054 94 | 19.6800 | 8,304.96 | (3,749.98) | | |
| | | 08/11/09 | 108 | 28 8372 | 3,114 42 | 19 6800 | 2,125.44 | (988 98) | | |
| | | 04/30/10 | 150 | 24 3493 | 3,652.40 | 19 6800 | 2,952.00 | (700.40) | | |
| *Subtotal* | | | *1,110* | | *37,433.05* | | ***21,844.80*** | *(15,588.25)* | | |
| PHILIP MORRIS INTL INC | PM | 10/17/11 | 545 | 67 4468 | 36,758 51 | 76 2400 | **41,550.80** | 4,792 29 | **1,679** | 4.03 |

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BLACKROCK EQUITY

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| PRUDENTIAL FINANCIAL INC | PRU | 05/24/10 | 71 | 55.7381 | 3,957.41 | 50.6400 | 3,595 44 | (361.97) | 103 | 2.86 |
| | | 05/25/10 | 269 | 54.2166 | 14,584.29 | 50.6400 | 13,622.16 | (962.13) | 391 | 2.86 |
| *Subtotal* | | | *340* | | *18,541.70* | | ***17,217.60*** | *(1,324.10)* | **494** | 2.86 |
| RAYTHEON CO DELAWARE NEW | RTN | 05/04/06 | 69 | 46 1395 | 3,183.63 | 45.5700 | 3,144.33 | (39.30) | 119 | 3.77 |
| | | 05/30/06 | 295 | 45.2720 | 13,355 24 | 45 5700 | 13,443.15 | 87 91 | 508 | 3.77 |
| | | 05/31/06 | 45 | 45 6877 | 2,055 95 | 45 5700 | 2,050.65 | (5.30) | 78 | 3 77 |
| | | 03/26/10 | 170 | 57.3664 | 9,752.29 | 45.5700 | 7,746.90 | (2,005.39) | 293 | 3 77 |
| *Subtotal* | | | 579 | | *28,347.11* | | ***26,385.03*** | *(1,962 08)* | **998** | 3.77 |
| ROSS STORES INC COM | ROST | 05/04/09 | 5 | 38.7140 | 193.57 | 89 0900 | 445.45 | 251 88 | 5 | 98 |
| | | 05/05/09 | 170 | 38.4344 | 6,533.85 | 89.0900 | 15,145.30 | 8,611.45 | 150 | .98 |
| | | 03/26/10 | 140 | 53.3799 | 7,473.19 | 89.0900 | 12,472.60 | 4,999.41 | 124 | .98 |
| *Subtotal* | | | *315* | | *14,200 61* | | ***28,063.35*** | *13,862 74* | **279** | *.98* |
| SAFEWAY INC NEW | SWY | 01/20/06 | 671 | 24.4787 | 16,425.22 | 20.0000 | 13,420.00 | (3,005.22) | 390 | 2.90 |
| | | 03/26/10 | 130 | 24.4465 | 3,178 05 | 20.0000 | 2,600.00 | (578.05) | 76 | 2.90 |
| *Subtotal* | | | 801 | | *19,603.27* | | **16,020.00** | *(3,583.27)* | ***466*** | *2.90* |
| SARA LEE CORP COM | SLE | 06/21/10 | 193 | 14.8186 | 2,859.99 | 18.9600 | 3,659.28 | 799 29 | 89 | 2 42 |
| | | 06/22/10 | 1,189 | 14.9760 | 17,806.58 | 18.9600 | 22,543.44 | 4,736.86 | 547 | 2 42 |
| | | 06/23/10 | 130 | 14 8652 | 1,932 48 | 18 9600 | 2,464 80 | 532.32 | 60 | 2 42 |
| *Subtotal* | | | *1,512* | | *22,599.05* | | ***28,667.52*** | *6,068.47* | **696** | *2.42* |
| SPRINT NEXTEL CORP | S | 07/11/11 | 4,766 | 5 4986 | 26,206.80 | 2 7000 | **12,868.20** | (13,338.60) | | |
| SYMANTEC CORP COM | SYMC | 09/27/10 | 1,159 | 15.5032 | 17,968.21 | 16.3500 | 18,949 65 | 981 44 | | |
| | | 11/01/10 | 670 | 16.4595 | 11,027 93 | 16.3500 | 10,954 50 | (73.43) | | |
| | | 11/02/10 | 633 | 16.7509 | 10,603.32 | 16.3500 | 10,349 55 | (253.77) | | |
| *Subtotal* | | | *2,462* | | *39,599.46* | | ***40,253.70*** | *654.24* | | |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| TARGET CORP COM | TGT | 03/26/10 | 17 | 54 2700 | 922 59 | 52.7000 | 895 90 | (26.69) | 21 | 2.27 |
| | | 04/05/10 | 268 | 53.7520 | 14,405 56 | 52.7000 | 14,123.60 | (281 96) | 322 | 2.27 |
| | | 04/06/10 | 187 | 53 8365 | 10,067 44 | 52 7000 | 9,854.90 | (212.54) | 225 | 2.27 |
| | | 04/07/10 | 80 | 54.2535 | 4,340 28 | 52.7000 | 4,216.00 | (124.28) | 96 | 2 27 |
| *Subtotal* | | | *552* | | *29,735.87* | | **29,090.40** | *(645.47)* | **664** | *2.27* |
| TRAVELERS COS INC | TRV | 01/22/07 | 295 | 51.7409 | 15,263.59 | 56.2500 | 16,593.75 | 1,330.16 | 484 | 2.91 |
| | | 11/25/09 | 15 | 53.1060 | 796.59 | 56 2500 | 843.75 | 47 16 | 25 | 2.91 |
| | | 03/26/10 | 140 | 54 5675 | 7,639 45 | 56.2500 | 7,875.00 | 235.55 | 230 | 2.91 |
| *Subtotal* | | | *450* | | *23,699.63* | | **25,312.50** | *1,612.87* | **739** | *2.91* |
| UNITEDHEALTH GROUP INC | UNH | 12/13/10 | 235 | 37 1486 | 8,729.94 | 48 7700 | 11,460.95 | 2,731.01 | 153 | 1.33 |
| | | 12/14/10 | 350 | 36.7648 | 12,867.68 | 48.7700 | 17,069.50 | 4,201.82 | 228 | 1.33 |
| | | 01/03/11 | 547 | 37.0227 | 20,251.42 | 48.7700 | 26,677 19 | 6,425.77 | 356 | 1 33 |
| | | 09/14/11 | 32 | 47.7700 | 1,528.64 | 48.7700 | 1,560.64 | 32.00 | 21 | 1 33 |
| *Subtotal* | | | *1,164* | | *43,377.68* | | **56,768.28** | *13,390.60* | **758** | *1.33* |
| UNUM GROUP | UNM | 10/20/08 | 545 | 17.4823 | 9,527.86 | 22.5100 | 12,267 95 | 2,740.09 | 229 | 1 86 |
| | | 10/21/08 | 377 | 17.9801 | 6,778.50 | 22.5100 | 8,486 27 | 1,707.77 | 159 | 1 86 |
| | | 11/03/08 | 365 | 16.6481 | 6,076.59 | 22.5100 | 8,216.15 | 2,139.56 | 154 | 1.86 |
| | | 11/04/08 | 75 | 18 1609 | 1,362 07 | 22.5100 | 1,688 25 | 326.18 | 32 | 1 86 |
| | | 03/26/10 | 320 | 24.7398 | 7,916.74 | 22.5100 | 7,203 20 | (713 54) | 135 | 1 86 |
| *Subtotal* | | | *1,682* | | *31,661.76* | | **37,861.82** | *6,200.06* | **709** | *1.86* |
| VALERO ENERGY CORP NEW | VLO | 11/14/11 | 621 | 24.4263 | 15,168.79 | 22.2700 | 13,829 67 | (1,339.12) | 373 | 2 69 |
| | | 11/15/11 | 380 | 24.7245 | 9,395 31 | 22.2700 | 8,462 60 | (932.71) | 228 | 2.69 |
| *Subtotal* | | | *1,001* | | *24,564.10* | | **22,292.27** | *(2,271.83)* | **601** | *2.69* |
| VERIZON COMMUNICATNS COM | VZ | 04/06/09 | 360 | 30 7043 | 11,053 58 | 37.7300 | 13,582.80 | 2,529.22 | 720 | 5.30 |
| | | 07/28/09 | 280 | 29.2659 | 8,194 47 | 37.7300 | 10,564 40 | 2,369.93 | 560 | 5.30 |
| | | 03/26/10 | 100 | 28.4843 | 2,848 43 | 37.7300 | 3,773 00 | 924.57 | 200 | 5.30 |
| *Subtotal* | | | *740* | | *22,096 48* | | **27,920.20** | *5,823 72* | **1,480** | *5.30* |

BLACKROCK EQUITY

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| WELLPOINT INC | WLP | 05/03/04 | 15 | 44 5153 | 667.73 | 70 5500 | 1,058.25 | 390.52 | 15 | 1.41 |
| | | 06/02/04 | 250 | 44.3400 | 11,085.00 | 70 5500 | 17,637.50 | 6,552.50 | 250 | 1 41 |
| | | 10/27/08 | 230 | 40.0222 | 9,205.11 | 70 5500 | 16,226.50 | 7,021.39 | 230 | 1.41 |
| | | 04/23/10 | 110 | 57.9453 | 6,373.99 | 70.5500 | 7,760.50 | 1,386.51 | 110 | 1.41 |
| *Subtotal* | | | 605 | | *27,331.83* | | ***42,682.75*** | *15,350.92* | ***605*** | *1.41* |
| WESTERN UN CO | WU | 06/13/11 | 543 | 19 8518 | 10,779.53 | 17.4400 | 9,469 92 | (1,309.61) | 174 | 1 83 |
| | | 06/14/11 | 545 | 20 1066 | 10,958.15 | 17.4400 | 9,504.80 | (1,453.35) | 175 | 1 83 |
| | | 06/15/11 | 803 | 19 8607 | 15,948.22 | 17.4400 | 14,004.32 | (1,943.90) | 257 | 1.83 |
| | | 06/16/11 | 309 | 19.6900 | 6,084.21 | 17.4400 | 5,388 96 | (695.25) | 99 | 1 83 |
| *Subtotal* | | | *2,200* | | *43,770.11* | | ***38,368.00*** | *(5,402 11)* | ***705*** | *1.83* |
| WSTN DIGITAL CORP DEL | WDC | 02/20/08 | 84 | 30.3084 | 2,545.91 | 29.0700 | 2,441.88 | (104.03) | | |
| | | 02/21/08 | 674 | 31.6458 | 21,329.27 | 29.0700 | 19,593 18 | (1,736 09) | | |
| | | 03/26/10 | 190 | 39 8675 | 7,574.83 | 29.0700 | 5,523.30 | (2,051 53) | | |
| *Subtotal* | | | *948* | | *31,450.01* | | ***27,558.36*** | *(3,891.65)* | | |
| **TOTAL** | | | | | 1,998,589.74 | | **2,098,471.01** | 99,881.27 | **45,603** | 2.17 |
| **TOTAL PRINCIPAL INVESTMENTS** | | | | | 2,060,242.51 | | **2,160,123.78** | 99,881.27 | **45,609** | 2.11 |

✦Cost Basis equals original purchase plus Wash Sale deferred loss.

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

| **CASH/MONEY ACCOUNTS** Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 1.40 | 1 40 | | **1.40** | | |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

November 01, 2011 - November 30, 2011

**CASH/MONEY ACCOUNTS** (continued)

| Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---|---|---|---|---|---|---|
| BIF MONEY FUND | 3,171.00 | 3,171 00 | 1 0000 | **3,171.00** | | .01 |
| **TOTAL** | | 3,172.40 | | **3,172.40** | | .01 |
| **TOTAL INCOME INVESTMENTS** | | 3,172.40 | | **3,172.40** | | .01 |

| **LONG PORTFOLIO** | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|
| **TOTAL PRINCIPAL/INCOME INVESTMENTS** | 2,063,414 91 | **2,163,296.18** | 99,881.27 | | **45,609** | 2 11 |

# YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

**DIVIDENDS/INTEREST INCOME TRANSACTIONS**

| Date | Transaction Type | Quantity | Description | Income Cash | Principal Cash | Income Year To Date |
|---|---|---|---|---|---|---|
| | Subtotal (Tax-Exempt Dividends) | | | | | 178.20 |
| 11/01 | Dividend | | AT& T INC<br>DIVIDEND<br>HOLDING 580 0000<br>PAY DATE 11/01/2011 | 249.40 | | |
| 11/01 | Dividend | | FREEPRT-MCMRAN CPR & GLD<br>DIVIDEND<br>HOLDING 694.0000<br>PAY DATE 11/01/2011 | 173.50 | | |
| 11/01 | Dividend | | VERIZON COMMUNICATNS COM<br>DIVIDEND<br>HOLDING 740 0000<br>PAY DATE 11/01/2011 | 370.00 | | |
| 11/03 | Dividend | | RAYTHEON CO DELAWARE NEW<br>DIVIDEND | 248.97 | | |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| CASH/MONEY ACCOUNTS Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 0.45 | 0.45 | | **.45** | | |
| BIF MONEY FUND | 81,016 00 | 81,016.00 | 1 0000 | **81,016.00** | **8** | .01 |
| **TOTAL** | | 81,016.45 | | **81,016.45** | **8** | .01 |

| EQUITIES Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| ACE LIMITED | ACE | 09/15/09 | 289 | 50.9760 | 14,732.07 | 69.5300 | 20,094.17 | 5,362.10 | 405 | 2 01 |
| | | 01/13/11 | 245 | 60 5115 | 14,825.34 | 69.5300 | 17,034.85 | 2,209.51 | 343 | 2 01 |
| *Subtotal* | | | 534 | | *29,557.41* | | ***37,129.02*** | *7,571.61* | ***748*** | *2.01* |
| AIR PRODUCTS&CHEM | APD | 10/28/11 | 382 | 89.5936 | 34,224.79 | 83.7500 | **31,992.50** | (2,232.29) | **887** | 2.77 |
| AMER EXPRESS COMPANY | AXP | 06/16/10 | 703 | 41.5500 | 29,209.65 | 48 0400 | 33,772 12 | 4,562 47 | 507 | 1.49 |
| | | 04/18/11 | 36 | 46.0955 | 1,659.44 | 48.0400 | 1,729.44 | 70 00 | 26 | 1.49 |
| | | 06/02/11 | 632 | 50.1700 | 31,707.44 | 48.0400 | 30,361 28 | (1,346.16) | 456 | 1.49 |
| *Subtotal* | | | *1,371* | | *62,576.53* | | ***65,862.84*** | *3,286.31* | ***989*** | *1.49* |
| AMERICAN WTR WKS CO INC *NEW* | AWK | 12/21/09 | 764 | 22.8100 | 17,426.85 | 31 0700 | 23,737 48 | 6,310.63 | 703 | 2 96 |
| | | 05/18/10 | 270 | 21.4095 | 5,780.57 | 31 0700 | 8,388.90 | 2,608 33 | 249 | 2.96 |
| | | 09/28/10 | 531 | 23.5200 | 12,489 12 | 31 0700 | 16,498.17 | 4,009.05 | 489 | 2 96 |
| *Subtotal* | | | *1,565* | | *35,696 54* | | ***48,624.55*** | *12,928 01* | ***1,441*** | 2.96 |
| AUTOMATIC DATA PROC | ADP | 11/12/10 | 303 | 45.5205 | 13,792 74 | 51.0900 | 15,480.27 | 1,687 53 | 479 | 3 09 |
| | | 02/10/11 | 356 | 49 2600 | 17,536 56 | 51.0900 | 18,188.04 | 651 48 | 563 | 3 09 |
| | | 02/17/11 | 336 | 49.7675 | 16,721 88 | 51.0900 | 17,166.24 | 444 36 | 531 | 3.09 |
| *Subtotal* | | | 995 | | *48,051.18* | | ***50,834.55*** | *2,783.37* | ***1,573*** | *3.09* |
| CARDINAL HEALTH INC OHIO | CAH | 11/12/09 | 1,207 | 31.0298 | 37,452 98 | 42.4600 | 51,249.22 | 13,796 24 | 1,038 | 2.02 |
| | | 05/10/10 | 244 | 34.8700 | 8,508 28 | 42.4600 | 10,360.24 | 1,851 96 | 210 | 2.02 |
| | | 08/17/11 | 69 | 41.6700 | 2,875.23 | 42.4600 | 2,929.74 | 54.51 | 60 | 2.02 |
| *Subtotal* | | | *1,520* | | *48,836.49* | | ***64,539.20*** | *15,702.71* | ***1,308*** | *2.02* |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

**EQUITIES** (continued)

| Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| CATERPILLAR INC DEL | CAT | 08/05/10 | 660 | 71.1800 | 46,978.80 | 97 8800 | 64,600 80 | 17,622.00 | 1,215 | 1.87 |
| | | 01/13/11 | 25 | 94.2600 | 2,356 50 | 97.8800 | 2,447.00 | 90.50 | 46 | 1.87 |
| *Subtotal* | | | *685* | | *49,335.30* | | **67,047.80** | *17,712.50* | **1,261** | *1.87* |
| COSTCO WHOLESALE CRP DEL | COST | 04/20/10 | 664 | 59.8600 | 39,747 04 | 85.3000 | 56,639.20 | 16,892.16 | 638 | 1.12 |
| | | 02/01/11 | 92 | 72 6063 | 6,679 78 | 85.3000 | 7,847.60 | 1,167.82 | 89 | 1.12 |
| *Subtotal* | | | *756* | | *46,426.82* | | **64,486.80** | *18,059.98* | **727** | *1.12* |
| COVIDIEN PLC SHS NEW | COV | 11/24/09 | 305 | 46.5400 | 14,194.71 | 45.5500 | 13,892.75 | (301.96) | 275 | 1 97 |
| | | 03/04/10 | 953 | 49 8360 | 47,493.71 | 45.5500 | 43,409.15 | (4,084 56) | 858 | 1.97 |
| *Subtotal* | | | *1,258* | | *61,688.42* | | **57,301.90** | *(4,386.52)* | **1,133** | *1.97* |
| CVS CAREMARK CORP | CVS | 09/02/11 | 1,774 | 35.7483 | 63,417.66 | 38.8400 | **68,902.16** | 5,484.50 | **887** | 1.28 |
| DIGITAL RLTY TR INC | DLR | 11/12/09 | 513 | 47.5850 | 24,411.11 | 63.5000 | 32,575.50 | 8,164.39 | 1,396 | 4 28 |
| | | 02/01/11 | 391 | 54.5921 | 21,345 55 | 63 5000 | 24,828.50 | 3,482.95 | 1,064 | 4.28 |
| | | 06/02/11 | 101 | 61.5600 | 6,217 56 | 63.5000 | 6,413.50 | 195.94 | 275 | 4 28 |
| *Subtotal* | | | *1,005* | | *51,974.22* | | **63,817.50** | *11,843.28* | **2,735** | *4.28* |
| DR PEPPER SNAPPLE GROUP *INC* | DPS | 05/11/11 | 1,454 | 40 0500 | 58,232 70 | 36.5300 | 53,114.62 | (5,118.08) | 1,862 | 3.50 |
| | | 08/15/11 | 242 | 36.8278 | 8,912 33 | 36.5300 | 8,840.26 | (72.07) | 310 | 3.50 |
| *Subtotal* | | | *1,696* | | *67,145.03* | | **61,954.88** | *(5,190.15)* | **2,172** | *3.50* |
| HONEYWELL INTL INC DEL | HON | 02/17/09 | 373 | 31.6475 | 11,804 52 | 54.1500 | 20,197.95 | 8,393 43 | 556 | 2 75 |
| | | 09/15/09 | 347 | 40.0191 | 13,886.66 | 54.1500 | 18,790.05 | 4,903.39 | 518 | 2 75 |
| | | 01/05/10 | 3 | 40.4366 | 121.31 | 54.1500 | 162.45 | 41.14 | 5 | 2 75 |
| | | 09/28/10 | 712 | 44.0600 | 31,370.72 | 54.1500 | 38,554 80 | 7,184.08 | 1,061 | 2.75 |
| *Subtotal* | | | *1,435* | | *57,183.21* | | **77,705.25** | *20,522.04* | **2,140** | *2 75* |
| INTL BUSINESS MACHINES *CORP IBM* | IBM | 09/15/09 | 178 | 118.8599 | 21,157.07 | 188.0000 | 33,464 00 | 12,306.93 | 534 | 1.59 |
| | | 01/05/10 | 119 | 131.2838 | 15,622 78 | 188.0000 | 22,372.00 | 6,749.22 | 357 | 1.59 |
| | | 05/18/10 | 52 | 131.5028 | 6,838.15 | 188 0000 | 9,776 00 | 2,937.85 | 156 | 1.59 |
| | | 02/01/11 | 53 | 163.4150 | 8,661 00 | 188.0000 | 9,964 00 | 1,303.00 | 159 | 1.59 |
| *Subtotal* | | | *402* | | *52,279 00* | | **75,576.00** | *23,297.00* | **1,206** | *1.59* |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

**EQUITIES** (continued)

| Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| MARATHON OIL CORP | MRO | 11/12/10 | 1,224 | 20.2697 | 24,810.14 | 27.9600 | 34,223 04 | 9,412 90 | 735 | 2.14 |
| | | 02/10/11 | 106 | 27.5940 | 2,924.97 | 27.9600 | 2,963.76 | 38.79 | 64 | 2.14 |
| | | 07/25/11 | 850 | 32.3129 | 27,465 97 | 27.9600 | 23,766.00 | (3,699.97) | 510 | 2.14 |
| | | 08/15/11 | 116 | 27.1600 | 3,150.56 | 27.9600 | 3,243.36 | 92.80 | 70 | 2 14 |
| | | 08/17/11 | 15 | 27 2240 | 408.36 | 27.9600 | 419.40 | 11.04 | 9 | 2.14 |
| *Subtotal* | | | *2,311* | | *58,760.00* | | ***64,615.56*** | *5,855.56* | ***1,388*** | *2.14* |
| MCDONALDS CORP COM | MCD | 01/31/08 | 66 | 51 8000 | 3,418 80 | 95.5200 | 6,304 32 | 2,885 52 | 185 | 2.93 |
| | | 05/01/09 | 114 | 52 7984 | 6,019.02 | 95.5200 | 10,889.28 | 4,870.26 | 320 | 2.93 |
| | | 09/15/09 | 116 | 54.4800 | 6,319 68 | 95.5200 | 11,080.32 | 4,760.64 | 325 | 2.93 |
| | | 01/13/11 | 243 | 72.9662 | 17,730.81 | 95.5200 | 23,211.36 | 5,480 55 | 681 | 2.93 |
| *Subtotal* | | | *539* | | *33,488.31* | | ***51,485.28*** | *17,996.97* | ***1,511*** | *2 93* |
| MICROSOFT CORP | MSFT | 11/04/09 | 1,827 | 27.7600 | 50,717.52 | 25 5800 | 46,734 66 | (3,982.86) | 1,462 | 3.12 |
| | | 05/10/10 | 603 | 29.0300 | 17,505.09 | 25.5800 | 15,424.74 | (2,080 35) | 483 | 3.12 |
| *Subtotal* | | | *2,430* | | *68,222.61* | | ***62,159.40*** | *(6,063.21)* | ***1,945*** | *3.12* |
| NIKE INC CL B | NKE | 05/04/11 | 406 | 81.8005 | 33,211.04 | 96.1800 | **39,049.08** | 5,838 04 | **585** | 1.49 |
| OCCIDENTAL PETE CORP CAL | OXY | 06/02/11 | 495 | 104.0600 | 51,509 70 | 98.9000 | **48,955.50** | (2,554.20) | **911** | 1 86 |
| PRICE T ROWE GROUP INC | TROW | 08/03/10 | 640 | 49.7397 | 31,833.41 | 56.7600 | 36,326.40 | 4,492 99 | 794 | 2.18 |
| | | 02/01/11 | 79 | 67 5346 | 5,335.24 | 56 7600 | 4,484 04 | (851.20) | 98 | 2 18 |
| *Subtotal* | | | *719* | | *37,168.65* | | ***40,810.44*** | *3,641.79* | ***892*** | *2.18* |
| SAP AG SHS | SAP | 08/30/10 | 973 | 43 9122 | 42,726.58 | 59.9600 | 58,341 08 | 15,614.50 | 998 | 1.70 |
| | | 02/01/11 | 100 | 58.8940 | 5,889.40 | 59 9600 | 5,996.00 | 106 60 | 103 | 1.70 |
| *Subtotal* | | | *1,073* | | *48,615 98* | | ***64,337.08*** | *15,721.10* | ***1,101*** | *1.70* |
| SCHLUMBERGER LTD | SLB | 09/28/10 | 590 | 60.2200 | 35,529.80 | 75.3300 | **44,444.70** | 8,914.90 | **590** | 1.32 |
| TIFFANY & CO NEW | TIF | 09/26/11 | 661 | 68.9865 | 45,600.08 | 67.0400 | **44,313.44** | (1,286.64) | **767** | 1.73 |
| UNITED PARCEL SVC CL B | UPS | 02/23/10 | 68 | 58.1100 | 3,951.48 | 71 7500 | 4,879.00 | 927 52 | 142 | 2.89 |
| | | 03/16/10 | 627 | 62.5199 | 39,199.98 | 71 7500 | 44,987.25 | 5,787 27 | 1,305 | 2.89 |
| *Subtotal* | | | *695* | | *43,151.46* | | ***49,866.25*** | *6,714.79* | ***1,447*** | *2.89* |

PIA CORE

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) *Description* | *Symbol* | *Acquired* | *Quantity* | *Unit Cost Basis* | *Total Cost Basis* | *Estimated Market Price* | *Estimated Market Value* | *Unrealized Gain/(Loss)* | *Estimated Annual Income* | *Current Yield%* |
|---|---|---|---|---|---|---|---|---|---|---|
| UNITED TECHS CORP COM | UTX | 01/22/09 | 309 | 48 1184 | 14,868.59 | 76.6000 | 23,669.40 | 8,800.81 | 594 | 2.50 |
| | | 01/05/10 | 115 | 71.2491 | 8,193.65 | 76.6000 | 8,809 00 | 615.35 | 221 | 2.50 |
| | | 01/13/11 | 186 | 79.4862 | 14,784.45 | 76.6000 | 14,247.60 | (536.85) | 358 | 2.50 |
| | | 02/10/11 | 188 | 84.4500 | 15,876.60 | 76.6000 | 14,400 80 | (1,475.80) | 361 | 2.50 |
| *Subtotal* | | | *798* | | *53,723.29* | | ***61,126.80*** | *7,403.51* | ***1,534*** | *2.50* |
| VIACOM INC NEW CL B | VIAB | 05/24/11 | 797 | 50.3400 | 40,120.98 | 44 7600 | **35,673.72** | (4,447.26) | **797** | 2 23 |
| VODAFONE GROP PLC SP ADR | VOD | 06/23/11 | 1,803 | 26.1791 | 47,200 92 | 27.1500 | **48,951.45** | 1,750.53 | **2,600** | 5 31 |
| WELLPOINT INC | WLP | 09/26/11 | 695 | 65.6531 | 45,628.97 | 70.5500 | **49,032.25** | 3,403.28 | **695** | 1.41 |
| WISCONSIN ENERGY CORP | WEC | 05/10/10 | 1,240 | 25.7800 | 31,967 20 | 33.1800 | 41,143.20 | 9,176.00 | 1,290 | 3 13 |
| | | 09/28/10 | 384 | 29.2100 | 11,216.64 | 33.1800 | 12,741.12 | 1,524.48 | 400 | 3 13 |
| *Subtotal* | | | *1,624* | | *43,183.84* | | ***53,884.32*** | *10,700.48* | ***1,690*** | *3.13* |
| **TOTAL** | | | | | 1,393,508 23 | | **1,594,480.22** | 200,971.99 | **37,660** | 2.36 |
| **TOTAL PRINCIPAL INVESTMENTS** | | | | | 1,474,524.68 | | **1,675,496.67** | 200,971.99 | **37,668** | 2.25 |

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

| **CASH/MONEY ACCOUNTS** *Description* | *Quantity* | *Total Cost Basis* | *Estimated Market Price* | *Estimated Market Value* | *Estimated Annual Income* | *Est. Annual Yield%* |
|---|---|---|---|---|---|---|
| CASH | 362.77 | 362.77 | | **362.77** | | |
| BIF MONEY FUND | 2,832 00 | 2,832.00 | 1 0000 | **2,832.00** | | .01 |
| **TOTAL** | | 3,194.77 | | **3,194.77** | | 01 |
| **TOTAL INCOME INVESTMENTS** | | 3,194.77 | | **3,194.77** | | .01 |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

November 01, 2011 - November 30, 2011

| LONG PORTFOLIO | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|
| **TOTAL PRINCIPAL/INCOME INVESTMENTS** | 1,477,719.45 | **1,678,691.44** | 200,971.99 | | **37,668** | 2.24 |

# YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

**DIVIDENDS/INTEREST INCOME TRANSACTIONS**

| Date | Transaction Type | Quantity | Description | Income Cash | Principal Cash | Income Year To Date |
|---|---|---|---|---|---|---|
| | Subtotal (Tax-Exempt Dividends) | | | | | 367.26 |
| 11/01 | Dividend | | CVS CAREMARK CORP<br>DIVIDEND<br>HOLDING 1774.0000<br>PAY DATE 11/01/2011 | 221 75 | | |
| 11/04 | Rpt Fgn Div | | COVIDIEN PLC SHS NEW<br>RPT FGN DIV<br>HOLDING 1258 0000<br>PAY DATE 11/04/2011 | 283.05 | | |
| 11/10 | Dividend | | AMER EXPRESS COMPANY<br>DIVIDEND<br>HOLDING 1371.0000<br>PAY DATE 11/10/2011 | 246.78 | | |
| 11/21 | Dividend | | CATERPILLAR INC DEL<br>DIVIDEND<br>HOLDING 685.0000<br>PAY DATE 11/19/2011 | 315 10 | | |
| 11/25 | Dividend | | COSTCO WHOLESALE CRP DEL<br>DIVIDEND<br>HOLDING 756.0000<br>PAY DATE 11/25/2011 | 181.44 | | |
| 11/30 | Dividend | | UNITED PARCEL SVC CL B<br>DIVIDEND | 361.40 | | |

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CUSTODY

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| CASH/MONEY ACCOUNTS Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 0.86 | 0 86 | | **.86** | | |
| BIF MONEY FUND | 19,203.00 | 19,203.00 | 1 0000 | **19,203.00** | **2** | .01 |
| **TOTAL** | | 19,203.86 | | **19,203.86** | **2** | .01 |

| EQUITIES Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| BARD C R INC | BCR | N/A | 10,000 | .25 | 2,500 | 87 1900 | **871,900.00** | | **7,601** | .87 |
| **TOTAL** | | | | | | | **871,900.00** | | **7,601** | .87 |
| **TOTAL PRINCIPAL INVESTMENTS** | | | | | 21,703.86 | | **891,103.86** | | **7,603** | 85 |

**RESEARCH RATINGS**

| Security | Symbol | BofAML Research | Morningstar | S&P |
|---|---|---|---|---|
| BARD C R INC | BCR | Neutral (A27) | Buy | Hold |

**PLEASE REFER TO THE BACK OF YOUR STATEMENT FOR A GUIDE TO BofAML AND THIRD PARTY RESEARCH RATINGS.**

Total values exclude N/A items

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

| CASH/MONEY ACCOUNTS Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 0.66 | 0.66 | | **.66** | | |
| BIF MONEY FUND | 551 00 | 551.00 | 1.0000 | **551.00** | | 01 |
| **TOTAL** | | 551.66 | | **551.66** | | 01 |
| **TOTAL INCOME INVESTMENTS** | | 551.66 | | **551.66** | | .01 |

CUSTODY

## YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

November 01, 2011 - November 30, 2011

| LONG PORTFOLIO | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|
| **TOTAL PRINCIPAL/INCOME INVESTMENTS** | 22,255.52 | **891,655.52** | | | **7,603** | .85 |

## YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

**DIVIDENDS/INTEREST INCOME TRANSACTIONS**

| Date | Transaction Type | Quantity | Description | Income Cash | Principal Cash | Income Year To Date |
|---|---|---|---|---|---|---|
| 11/04 | Dividend | | BARD C R INC<br>DIVIDEND<br>HOLDING 10000 0000<br>PAY DATE 11/04/2011 | 1,900 00 | | |
| 11/30 | Cash Dividend | | BIF MONEY FUND<br>DIVIDEND<br>PAY DATE 11/29/2011<br>FROM 10-31 THRU 11-29 | .20 | | |
| | *Subtotal (Taxable Dividends)* | | | *1,900.20* | | *7,403.54* |
| | **NET TOTAL** | | | **1,900.20** | | **7,403.54** |

**CASH/OTHER TRANSACTIONS**

| Date | Transaction Type | Quantity | Description | Income Cash | Principal Cash |
|---|---|---|---|---|---|
| 11/18 | Portfolio Xfer | | I640ADJ NON RPT<br>ADJ NON RPT<br>Portfolio Adjustment | (1,654.37) | |
| 11/18 | Portfolio Xfer | | P619ADJ NON RPT<br>ADJ NON RPT<br>Portfolio Adjustment | | 1,654 37 |
| | *Subtotal (Other Debits/Credits)* | | | *(1,654.37)* | *1,654 37* |
| | **NET TOTAL** | | | **(1,654.37)** | **1,654.37** |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| CASH/MONEY ACCOUNTS<br>Description | Quantity | Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Estimated<br>Annual Income | Est. Annual<br>Yield% |
|---|---|---|---|---|---|---|
| CASH | 0.71 | 0.71 | | **.71** | | |
| BIF MONEY FUND | 407,347 00 | 407,347.00 | 1.0000 | **407,347.00** | **41** | .01 |
| **TOTAL** | | 407,347.71 | | **407,347.71** | **41** | .01 |

| GOVERNMENT AND AGENCY SECURITIES [1]<br>Description | Acquired | Quantity | Adjusted/Total<br>Cost Basis | Estimated<br>Market Price | Estimated<br>Market Value | Unrealized<br>Gain/(Loss) | Estimated<br>Accrued Interest | Estimated<br>Annual Income | Current<br>Yield% |
|---|---|---|---|---|---|---|---|---|---|
| FNMA P254988 04%2013<br>AMORTIZED FACTOR 0.070158510 AMORTIZED VALUE 28,063<br>MOODY'S. *** S&P *** CUSIP 31371LF53 | 11/18/03 | 400,000 | 28,387.88 | 103 7710 | 29,121.67 | 733.79 | 102.64 | 1,123 | 3.85 |
| FNMA P254988 04%2013<br>AMORTIZED VALUE 8,769 | 12/01/03 | 125,000 | 8,742.40 | 103 7710 | 9,100.52 | 358.12 | 32 08 | 351 | 3.85 |
| *Subtotal* | | *525,000* | *37,130.28* | | ***38,222.19*** | *1,091.91* | *134.72* | ***1,474*** | 3.85 |
| FNMA P254589 05 50%2023<br>AMORTIZED FACTOR 0.102244390 AMORTIZED VALUE 53,678<br>MOODY'S. *** S&P: *** CUSIP. 31371KXS5 | 06/19/06 | 525,000 | 52,537.64 | 109.4062 | **58,727.39** | 6,189.75 | 250.66 | **2,953** | 5.02 |
| FHLMC C9 0653 05%2023<br>AMORTIZED FACTOR 0 159635400 AMORTIZED VALUE 55,872<br>MOODY'S. *** S&P *** CUSIP 31335HWN9 | 04/11/03 | 350,000 | 56,902.54 | 108.5379 | **60,642.72** | 3,740 18 | 239 74 | **2,794** | 4 60 |
| GNM P592598X 05 50%2033<br>AMORTIZED FACTOR 0 085832000 AMORTIZED VALUE 25,749<br>MOODY'S *** S&P. *** CUSIP· 36201TKK2 | 04/17/03 | 300,000 | 26,554.28 | 112.4185 | **28,947.31** | 2,393 03 | 137.22 | **1,417** | 4 89 |
| FHLMC G0 8022 06%2034<br>AMORTIZED FACTOR 0 234529380 AMORTIZED VALUE 87,948<br>MOODY'S *** S&P. *** CUSIP 3128MJAY6 | 11/30/04 | 375,000 | 90,916 78 | 110.3482 | **97,049.61** | 6,132.83 | 440 76 | **5,277** | 5.43 |
| FHLMC G0 8047 06%2035<br>AMORTIZED FACTOR 0.256128610 AMORTIZED VALUE 89,645<br>MOODY'S *** S&P *** CUSIP· 3128MJBR0 | 05/12/05 | 350,000 | 92,026 21 | 110.3482 | **98,921.66** | 6,895.45 | 454 79 | **5,379** | 5 43 |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **GOVERNMENT AND AGENCY SECURITIES** [1] (continued) Description | Acquired | Quantity | Adjusted/Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| FNMA P863006 06 50%2035<br>*AMORTIZED FACTOR 0 142844960 AMORTIZED VALUE 57,137*<br>*MOODY'S *** S&P *** CUSIP. 31408WYB2* | 11/10/05 | 400,000 | 58,691 42 | 112.1428 | **64,076.14** | 5,384.72 | 353.29 | **3,714** | 5.79 |
| **TOTAL** | | 2,825,000 | 414,759.15 | | **446,587.02** | 31,827.87 | 2,011.18 | **23,008** | 5.15 |

| **CORPORATE BONDS** Description | Acquired | Quantity | Adjusted/Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| Δ NEW YORK COMMUNITY BANK<br>*FDIC TLGP GUARANTEED 03 000% DEC 16 2011*<br>*MOODY'S AAA S&P AA+ CUSIP 64944QAA5*<br>*ORIGINAL UNIT/TOTAL COST· 102.6770/205,354 00* | 12/24/08 | 200,000 | 200,077.25 | 100.0860 | **200,172.00** | 94.75 | 2,733.33 | **6,000** | 2.99 |
| Δ GOLDMAN SACHS GROUP INC<br>*SER NOTZ 05.600% JUN 15 2015*<br>*MOODY'S A1 S&P A- CUSIP 38141E6S3*<br>*ORIGINAL UNIT/TOTAL COST 105 0000/78,750 00* | 04/19/10 | 75,000 | 77,668.32 | 102.6850 | **77,013.75** | (654.57) | 1,925.00 | **4,200** | 5.45 |
| **TOTAL** | | 275,000 | 277,745.57 | | **277,185.75** | (559.82) | 4,658.33 | **10,200** | 3 68 |
| **TOTAL PRINCIPAL INVESTMENTS** | | | 1,099,852.43 | | **1,131,120.48** | 31,268.05 | 6,669.51 | **33,248** | 2 94 |

**PLEASE REFER TO NOTES BELOW FOR INFORMATION REGARDING CREDIT RATINGS.**

**Notes**

[1] Some agency securities are not backed by the full faith and credit of the United States government

Δ Debt Instruments purchased at a premium show amortization θ Debt Instruments purchased at a discount show accretion

For Credit Ratings: S&P and Moody's provide credit ratings on the credit quality of certain bonds and preferred stocks. For a credit enhanced security, Moody's and S&P publish and provide third party vendors the higher of the rating on the credit enhancer (guarantor) or the stand alone rating on the underlying security.

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

November 01, 2011 - November 30, 2011

**CASH/MONEY ACCOUNTS**

| Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 1.12 | 1.12 | | **1.12** | | |
| BIF MONEY FUND | 3,690.00 | 3,690.00 | 1.0000 | **3,690.00** | | 01 |
| **TOTAL** | | 3,691.12 | | **3,691.12** | | .01 |
| **TOTAL INCOME INVESTMENTS** | | 3,691 12 | | **3,691.12** | | .01 |

| **LONG PORTFOLIO** | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|
| **TOTAL PRINCIPAL/INCOME INVESTMENTS** | 1,103,543.55 | **1,134,811.60** | 31,268.05 | 6,669.51 | **33,249** | 2 93 |

# YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

**DIVIDENDS/INTEREST INCOME TRANSACTIONS**

| Date | Transaction Type | Quantity | Description | Income Cash | Principal Cash | Income Year To Date |
|---|---|---|---|---|---|---|
| 11/15 | Interest Credit | | GNM P592598X 05 50%2033<br>INTEREST CREDIT<br>PAY DATE 11/15/2011<br>CUSIP NUM· 36201TKK2 | 129.47 | | |
| 11/15 | Interest Credit | | FHLMC C9 0653 05%2023<br>INTEREST CREDIT<br>PAY DATE 11/15/2011<br>CUSIP NUM· 31335HWN9 | 240.54 | | |
| 11/15 | Interest Credit | | FHLMC G0 8022 06%2034<br>INTEREST CREDIT<br>PAY DATE 11/15/2011<br>CUSIP NUM 3128MJAY6 | 446.73 | | |
| 11/15 | Interest Credit | | FHLMC G0 8047 06%2035<br>INTEREST CREDIT | 459 59 | | |

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# MERRILL LYNCH UNIFIED MANAGED ACCOUNT

November 01, 2011 - November 30, 2011

**YOUR INVESTMENT STRATEGY -** ROOSEVELT ACC -UMA 100.00% RATE· 0 300%

Rate shown above is the Style Manager Expense Rate. The "Style Manager Expense Rate" section in the UMA disclosure statement provides you with the expense rate payable to all of the available style managers, and the "Your Account Fees" section in the UMA client agreement provides additional information, including the Merrill Lynch Fee Rate. If a style manager(s) in your portfolio has changed, please note that the expense rate for the new style manager may be different. * Please see the Fund's prospectus or other disclosure statement for a description of its fees and expenses*. The percentage allocations next to the name of the above Style Manager(s) and/or Fund(s) are based, as applicable, on target allocations or allocations as of a particular date for the Portfolio or Strategy selected. Allocations for any particular account may differ from the allocations indicated above. For additional information, see the UMA client agreement, disclosure statement and profiles

We encourage you to contact your Financial Advisor whenever there are changes in your financial circumstances or investment objectives, or if you wish to impose or modify any reasonable restrictions in the management of your account. If you would like to receive a copy of the UMA disclosure statement or a copy of the disclosure statement(s) for your style manager(s), without charge, please send a written request to: Merrill Lynch, Managed Account Advisors, 101 Hudson Street, 9th Floor, Jersey City, NJ 07302-3997

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

| **CASH/MONEY ACCOUNTS** Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est. Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 0.83 | 0.83 | | **.83** | | |
| BIF MONEY FUND | 12,649 00 | 12,649 00 | 1.0000 | **12,649.00** | **1** | 01 |
| **TOTAL** | | 12,649.83 | | **12,649.83** | **1** | 01 |

| **EQUITIES** Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| ALBEMARLE CORP COM | ALB | 04/20/11 | 229 | 64 8955 | 14,861.09 | 54.5300 | **12,487.37** | (2,373.72) | **161** | 1.28 |
| ALEXION PHARMS INC | ALXN | 09/21/11 | 74 | 66 8845 | 4,949.46 | 68 6600 | 5,080.84 | 131.38 | | |
| | | 09/26/11 | 25 | 67.8296 | 1,695.74 | 68.6600 | 1,716.50 | 20 76 | | |
| | | 09/27/11 | 36 | 67.9241 | 2,445.27 | 68.6600 | 2,471.76 | 26 49 | | |
| | | 09/28/11 | 36 | 67.8761 | 2,443.54 | 68.6600 | 2,471.76 | 28 22 | | |
| | | 10/12/11 | 34 | 66.6017 | 2,264.46 | 68.6600 | 2,334 44 | 69.98 | | |
| *Subtotal* | | | 205 | | 13,798.47 | | **14,075.30** | 276.83 | | |
| ALLEGHENY TECH INC | ATI | 04/20/11 | 252 | 69 5558 | 17,528 08 | 50.2200 | **12,655.44** | (4,872.64) | **182** | 1.43 |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| APPLE INC | AAPL | 04/20/11 | 48 | 344.9116 | 16,555.76 | 382.2000 | **18,345.60** | 1,789 84 | | |
| BEAM INC COM | BEAM | 05/31/11 | 191 | 50.4053 | 9,627.42 | 52.5200 | 10,031.32 | 403.90 | 146 | 1 44 |
| | | 06/01/11 | 54 | 50 6631 | 2,735.81 | 52.5200 | 2,836.08 | 100.27 | 42 | 1.44 |
| | | 06/20/11 | 48 | 49.9670 | 2,398.42 | 52 5200 | 2,520.96 | 122.54 | 37 | 1 44 |
| *Subtotal* | | | *293* | | *14,761.65* | | **15,388.36** | *626.71* | **225** | *1 44* |
| BIOGEN IDEC INC | BIIB | 06/27/11 | 93 | 103.1412 | 9,592.14 | 114.9500 | 10,690.35 | 1,098 21 | | |
| | | 06/29/11 | 44 | 108 8329 | 4,788 65 | 114 9500 | 5,057.80 | 269.15 | | |
| *Subtotal* | | | *137* | | *14,380.79* | | **15,748.15** | *1,367.36* | | |
| BRISTOL-MYERS SQUIBB CO | BMY | 04/20/11 | 490 | 27.7581 | 13,601.47 | 32.7200 | 16,032.80 | 2,431.33 | 647 | 4.03 |
| | | 06/10/11 | 41 | 27.6226 | 1,132.53 | 32.7200 | 1,341.52 | 208.99 | 55 | 4 03 |
| *Subtotal* | | | *531* | | *14,734.00* | | **17,374.32** | *2,640.32* | **702** | *4.03* |
| CAPITAL ONE FINL | COF | 11/02/11 | 109 | 45 3134 | 4,939.17 | 44 6600 | 4,867.94 | (71.23) | 22 | .44 |
| | | 11/03/11 | 66 | 45.4568 | 3,000 15 | 44.6600 | 2,947.56 | (52.59) | 14 | 44 |
| | | 11/04/11 | 44 | 45 9740 | 2,022.86 | 44.6600 | 1,965 04 | (57.82) | 9 | .44 |
| *Subtotal* | | | *219* | | *9,962.18* | | **9,780.54** | *(181.64)* | **45** | *.44* |
| CHUBB CORP | CB | 10/21/11 | 71 | 68.4336 | 4,858.79 | 67.4400 | 4,788.24 | (70.55) | 111 | 2 31 |
| | | 10/24/11 | 75 | 68 6145 | 5,146.09 | 67.4400 | 5,058.00 | (88.09) | 117 | 2.31 |
| | | 10/28/11 | 138 | 69 1849 | 9,547.52 | 67 4400 | 9,306.72 | (240.80) | 216 | 2.31 |
| *Subtotal* | | | *284* | | *19,552.40* | | **19,152.96** | *(399.44)* | **444** | *2.31* |
| CLEAN HARBORS INC | CLH | 04/20/11 | 488 | 48 4094 | 23,623 79 | 59.9700 | **29,265.36** | 5,641 57 | | |
| CROWN HLDGS INC | CCK | 04/20/11 | 450 | 37.5349 | 16,890.71 | 32.3100 | 14,539.50 | (2,351.21) | | |
| | | 04/21/11 | 22 | 38.0254 | 836 56 | 32.3100 | 710 82 | (125 74) | | |
| *Subtotal* | | | *472* | | *17,727 27* | | **15,250.32** | *(2,476.95)* | | |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| DISCOVER FINL SVCS | DFS | 04/20/11 | 647 | 24.9565 | 16,146.86 | 23.8200 | 15,411.54 | (735 32) | 156 | 1 00 |
| | | 06/15/11 | 117 | 23.0576 | 2,697 75 | 23 8200 | 2,786.94 | 89.19 | 29 | 1.00 |
| | | 08/17/11 | 186 | 24 0402 | 4,471.48 | 23 8200 | 4,430.52 | (40.96) | 45 | 1.00 |
| | | 08/23/11 | 112 | 23.4427 | 2,625.59 | 23.8200 | 2,667.84 | 42.25 | 27 | 1.00 |
| | | 10/07/11 | 193 | 23 9779 | 4,627.75 | 23.8200 | 4,597.26 | (30 49) | 47 | 1.00 |
| | | 10/27/11 | 87 | 24.5320 | 2,134.29 | 23.8200 | 2,072.34 | (61.95) | 21 | 1.00 |
| *Subtotal* | | | *1,342* | | *32,703 72* | | ***31,966.44*** | *(737.28)* | **325** | 1.00 |
| DOW CHEMICAL CO | DOW | 04/20/11 | 110 | 38.6172 | 4,247.90 | 27.7100 | **3,048.10** | (1,199 80) | **110** | 3.60 |
| EBAY INC COM | EBAY | 04/20/11 | 447 | 31.7180 | 14,177.99 | 29.5900 | 13,226.73 | (951.26) | | |
| | | 05/05/11 | 313 | 33 0920 | 10,357 80 | 29.5900 | 9,261.67 | (1,096.13) | | |
| | | 07/01/11 | 75 | 32.3509 | 2,426.32 | 29 5900 | 2,219.25 | (207 07) | | |
| | | 08/11/11 | 81 | 30 0507 | 2,434.11 | 29 5900 | 2,396.79 | (37 32) | | |
| *Subtotal* | | | *916* | | *29,396.22* | | ***27,104.44*** | *(2,291.78)* | | |
| FRAC KINDER MORGAN MGMT | | 08/16/11 | 13,824 | 0 0005 | 8.15 | 0 0007 | N/A | N/A | | |
| | | 11/16/11 | 13,306 | 0 0005 | 7.98 | 0.0007 | N/A | N/A | | |
| *Subtotal* | | | *27,130* | | *16.13* | | | *(16.13)* | | |
| GLOBAL PMTS INC GEORGIA | GPN | 04/20/11 | 115 | 51 9990 | 5,979 89 | 44.2300 | **5,086.45** | (893 44) | **10** | .18 |
| HANSEN NATURAL CORP | HANS | 09/16/11 | 53 | 92 5903 | 4,907 29 | 92 2000 | 4,886 60 | (20 69) | | |
| | | 09/19/11 | 20 | 93 0435 | 1,860 87 | 92.2000 | 1,844.00 | (16 87) | | |
| | | 09/23/11 | 24 | 87 1220 | 2,090.93 | 92 2000 | 2,212.80 | 121.87 | | |
| | | 09/27/11 | 23 | 91.5956 | 2,106.70 | 92 2000 | 2,120.60 | 13 90 | | |
| | | 10/17/11 | 20 | 94 9210 | 1,898.42 | 92.2000 | 1,844.00 | (54.42) | | |
| *Subtotal* | | | *140* | | *12,864.21* | | ***12,908.00*** | *43.79* | | |
| HASBRO INC COM | HAS | 04/20/11 | 446 | 44.7662 | 19,965.73 | 35 8100 | **15,971.26** | (3,994 47) | **536** | 3.35 |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| HERTZ GLOBAL HOLDINGS IN | HTZ | 10/11/11 | 475 | 10.3029 | 4,893 88 | 11 3100 | 5,372.25 | 478 37 | | |
| | | 10/13/11 | 620 | 10.4296 | 6,466.41 | 11.3100 | 7,012.20 | 545.79 | | |
| | | 10/17/11 | 242 | 10 7495 | 2,601.40 | 11.3100 | 2,737.02 | 135 62 | | |
| | | 10/28/11 | 158 | 12.1586 | 1,921.07 | 11 3100 | 1,786.98 | (134 09) | | |
| *Subtotal* | | | *1,495* | | *15,882.76* | | ***16,908.45*** | *1,025.69* | | |
| INTL PAPER CO | IP | 06/23/11 | 513 | 28.5723 | 14,657.64 | 28.4000 | 14,569.20 | (88.44) | 539 | 3.69 |
| | | 07/06/11 | 121 | 29.9482 | 3,623.74 | 28 4000 | 3,436.40 | (187.34) | 128 | 3 69 |
| *Subtotal* | | | *634* | | *18,281.38* | | ***18,005.60*** | *(275 78)* | ***667*** | *3.69* |
| ITC HLDGS CORP | ITC | 04/20/11 | 143 | 69 0699 | 9,877.00 | 73.9200 | 10,570.56 | 693 56 | 202 | 1 90 |
| | | 05/12/11 | 44 | 73.8375 | 3,248 85 | 73 9200 | 3,252.48 | 3.63 | 63 | 1 90 |
| | | 05/13/11 | 44 | 74.2709 | 3,267.92 | 73.9200 | 3,252.48 | (15.44) | 63 | 1.90 |
| | | 05/16/11 | 9 | 74.2066 | 667.86 | 73 9200 | 665.28 | (2.58) | 13 | 1.90 |
| | | 06/14/11 | 40 | 69.9380 | 2,797 52 | 73.9200 | 2,956.80 | 159 28 | 57 | 1 90 |
| *Subtotal* | | | *280* | | *19,859.15* | | ***20,697.60*** | *838.45* | ***398*** | *1.90* |
| J M SMUCKER CO | SJM | 06/02/11 | 111 | 78 8952 | 8,757.37 | 75 9800 | 8,433.78 | (323 59) | 214 | 2 52 |
| | | 06/03/11 | 20 | 78 5390 | 1,570.78 | 75 9800 | 1,519 60 | (51.18) | 39 | 2 52 |
| | | 06/20/11 | 32 | 77 8353 | 2,490.73 | 75.9800 | 2,431 36 | (59 37) | 62 | 2 52 |
| *Subtotal* | | | *163* | | *12,818.88* | | ***12,384.74*** | *(434 14)* | ***315*** | *2.52* |
| KEYCORP NEW COM | KEY | 10/13/11 | 1,072 | 6 6701 | 7,150.35 | 7 2900 | 7,814.88 | 664.53 | 129 | 1 64 |
| | | 10/25/11 | 669 | 7 1411 | 4,777.46 | 7.2900 | 4,877 01 | 99 55 | 81 | 1 64 |
| | | 10/27/11 | 654 | 7 5618 | 4,945.48 | 7.2900 | 4,767.66 | (177 82) | 79 | 1.64 |
| *Subtotal* | | | *2,395* | | *16,873 29* | | ***17,459.55*** | *586.26* | ***289*** | *1 64* |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| KINDER MORGAN MANAGEMENT | KMR | 06/15/11 | 46 | 62.1563 | 2,859 19 | 70.7700 | 3,255.42 | 396 23 | | |
| LLC | | 06/16/11 | 53 | 61 5620 | 3,262.79 | 70.7700 | 3,750.81 | 488 02 | | |
| | | 06/17/11 | 88 | 61 0353 | 5,371 11 | 70 7700 | 6,227.76 | 856 65 | | |
| | | 06/20/11 | 39 | 61.3723 | 2,393.52 | 70.7700 | 2,760.03 | 366.51 | | |
| | | 06/21/11 | 10 | 62.0060 | 620.06 | 70.7700 | 707.70 | 87 64 | | |
| | | 06/27/11 | 29 | 63 2748 | 1,834.97 | 70 7700 | 2,052.33 | 217.36 | | |
| | | 07/07/11 | 32 | 64.2725 | 2,056 72 | 70 7700 | 2,264.64 | 207.92 | | |
| *Subtotal* | | | *297* | | *18,398.36* | | ***21,018.69*** | *2,620.33* | | |
| KIRBY CORP COM | KEX | 04/20/11 | 181 | 54.9248 | 9,941.39 | 64 2800 | 11,634.68 | 1,693.29 | | |
| | | 08/04/11 | 59 | 54 7210 | 3,228.54 | 64.2800 | 3,792.52 | 563.98 | | |
| | | 10/13/11 | 33 | 56 9548 | 1,879 51 | 64.2800 | 2,121.24 | 241.73 | | |
| *Subtotal* | | | *273* | | *15,049.44* | | ***17,548.44*** | *2,499.00* | | |
| LORILLARD INC | LO | 05/24/11 | 68 | 114 2198 | 7,766.95 | 111.6200 | 7,590.16 | (176 79) | 354 | 4 65 |
| | | 06/14/11 | 71 | 103.0523 | 7,316 72 | 111.6200 | 7,925.02 | 608 30 | 370 | 4 65 |
| | | 06/20/11 | 26 | 112.3923 | 2,922 20 | 111 6200 | 2,902.12 | (20.08) | 136 | 4 65 |
| *Subtotal* | | | *165* | | *18,005.87* | | ***18,417.30*** | *411.43* | ***860*** | *4 65* |
| MARSH & MCLENNAN COS INC | MMC | 04/20/11 | 583 | 29.5428 | 17,223 51 | 30.1900 | 17,600.77 | 377.26 | 514 | 2 91 |
| | | 08/10/11 | 91 | 28.1376 | 2,560 53 | 30.1900 | 2,747.29 | 186.76 | 81 | 2.91 |
| | | 10/05/11 | 110 | 27.0331 | 2,973 65 | 30.1900 | 3,320.90 | 347 25 | 97 | 2.91 |
| | | 10/06/11 | 72 | 27.1908 | 1,957.74 | 30.1900 | 2,173.68 | 215 94 | 64 | 2 91 |
| *Subtotal* | | | *856* | | *24,715.43* | | ***25,842.64*** | *1,127.21* | ***756*** | *2 91* |
| MCDONALDS CORP COM | MCD | 04/20/11 | 140 | 77.6899 | 10,876.59 | 95.5200 | 13,372.80 | 2,496.21 | 392 | 2 93 |
| | | 06/10/11 | 28 | 80.9071 | 2,265 40 | 95.5200 | 2,674.56 | 409.16 | 79 | 2 93 |
| | | 11/23/11 | 33 | 92.2406 | 3,043 94 | 95.5200 | 3,152.16 | 108.22 | 93 | 2 93 |
| *Subtotal* | | | *201* | | *16,185 93* | | ***19,199.52*** | *3,013.59* | ***564*** | *2.93* |
| MICROCHIP TECHNOLOGY INC | MCHP | 04/20/11 | 399 | 38 7873 | 15,476 17 | 34.9100 | 13,929.09 | (1,547.08) | 556 | 3 98 |
| | | 08/29/11 | 104 | 33 3255 | 3,465 86 | 34 9100 | 3,630.64 | 164.78 | 145 | 3.98 |
| *Subtotal* | | | *503* | | *18,942.03* | | ***17,559.73*** | *(1,382.30)* | ***701*** | *3.98* |

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ROOSEVELT UMA

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| NAT FUEL GAS CO NJ $1 | NFG | 04/20/11 | 394 | 73 1838 | 28,834.42 | 57 9500 | **22,832.30** | (6,002.12) | **560** | 2.45 |
| NIKE INC CL B | NKE | 07/08/11 | 102 | 92.8276 | 9,468.42 | 96 1800 | **9,810.36** | 341.94 | **147** | 1.49 |
| NORDSTROM INC | JWN | 04/25/11 | 115 | 47.3933 | 5,450.24 | 45 2800 | 5,207.20 | (243 04) | 106 | 2.03 |
| | | 04/27/11 | 69 | 48 3385 | 3,335.36 | 45 2800 | 3,124.32 | (211.04) | 64 | 2 03 |
| | | 05/11/11 | 141 | 48.9311 | 6,899.29 | 45 2800 | 6,384.48 | (514.81) | 130 | 2.03 |
| | | 11/14/11 | 59 | 49 3661 | 2,912.60 | 45.2800 | 2,671.52 | (241.08) | 55 | 2.03 |
| *Subtotal* | | | *384* | | *18,597.49* | | ***17,387.52*** | *(1,209.97)* | **355** | 2 03 |
| NUANCE COMMUNICATIONS IN | NUAN | 09/12/11 | 276 | 17 3017 | 4,775.27 | 24 5800 | 6,784 08 | 2,008.81 | | |
| | | 09/14/11 | 118 | 18 4690 | 2,179.35 | 24.5800 | 2,900.44 | 721 09 | | |
| | | 09/16/11 | 114 | 19 5135 | 2,224.54 | 24 5800 | 2,802.12 | 577.58 | | |
| | | 09/26/11 | 86 | 18 8862 | 1,624.22 | 24.5800 | 2,113 88 | 489.66 | | |
| | | 10/13/11 | 97 | 22.8569 | 2,217.12 | 24.5800 | 2,384.26 | 167 14 | | |
| *Subtotal* | | | *691* | | *13,020.50* | | ***16,984.78*** | *3,964.28* | | |
| OMNICARE INC | OCR | 10/12/11 | 126 | 26 7030 | 3,364.59 | 32.6100 | 4,108 86 | 744.27 | 21 | 49 |
| | | 10/13/11 | 148 | 26 3502 | 3,899.83 | 32.6100 | 4,826.28 | 926 45 | 24 | .49 |
| *Subtotal* | | | *274* | | *7,264 42* | | ***8,935.14*** | *1,670.72* | **45** | .49 |
| ONEOK INC (OKLAHOMA) | OKE | 06/23/11 | 134 | 71 7367 | 9,612.73 | 83.1600 | 11,143.44 | 1,530.71 | 301 | 2.69 |
| | | 06/27/11 | 31 | 74.0012 | 2,294.04 | 83.1600 | 2,577 96 | 283.92 | 70 | 2.69 |
| *Subtotal* | | | *165* | | *11,906.77* | | ***13,721.40*** | *1,814.63* | **371** | 2.69 |
| ORACLE CORP $0.01 DEL | ORCL | 08/29/11 | 336 | 27.5986 | 9,273 13 | 31.3500 | 10,533.60 | 1,260 47 | 81 | .76 |
| | | 09/29/11 | 148 | 30 0362 | 4,445 37 | 31 3500 | 4,639.80 | 194 43 | 36 | .76 |
| *Subtotal* | | | *484* | | *13,718.50* | | ***15,173.40*** | *1,454 90* | **117** | .76 |
| OWENS CORNING INC | OC | 11/07/11 | 312 | 29 2522 | 9,126 69 | 28.7000 | 8,954 40 | (172.29) | | |
| | | 11/08/11 | 39 | 29.6051 | 1,154 60 | 28.7000 | 1,119 30 | (35.30) | | |
| *Subtotal* | | | *351* | | *10,281 29* | | ***10,073.70*** | *(207.59)* | | |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| PERRIGO CO | PRGO | 04/20/11 | 246 | 87.6758 | 21,568 25 | 97 9000 | 24,083.40 | 2,515 15 | 79 | .32 |
| | | 10/13/11 | 42 | 97.4992 | 4,094.97 | 97 9000 | 4,111 80 | 16.83 | 14 | .32 |
| *Subtotal* | | | 288 | | *25,663.22* | | ***28,195.20*** | *2,531.98* | **93** | *.32* |
| PVH CORP | PVH | 04/20/11 | 178 | 69.3600 | 12,346.08 | 67 8900 | 12,084.42 | (261 66) | 27 | .22 |
| | | 08/31/11 | 87 | 67.3835 | 5,862.37 | 67 8900 | 5,906.43 | 44.06 | 14 | .22 |
| | | 11/03/11 | 28 | 74.5096 | 2,086.27 | 67.8900 | 1,900.92 | (185 35) | 5 | .22 |
| *Subtotal* | | | *293* | | *20,294 72* | | ***19,891.77*** | *(402 95)* | **46** | *.22* |
| QUESTAR CORP NPV | STR | 06/27/11 | 288 | 17.7679 | 5,117.18 | 19.3000 | 5,558.40 | 441.22 | 188 | 3.36 |
| | | 07/06/11 | 149 | 18.2051 | 2,712.56 | 19.3000 | 2,875.70 | 163.14 | 97 | 3 36 |
| | | 07/14/11 | 78 | 18.1162 | 1,413 07 | 19 3000 | 1,505.40 | 92 33 | 51 | 3.36 |
| | | 08/04/11 | 178 | 18.0548 | 3,213.77 | 19 3000 | 3,435.40 | 221.63 | 116 | 3.36 |
| *Subtotal* | | | 693 | | *12,456.58* | | ***13,374.90*** | *918.32* | **452** | 3.36 |
| RED HAT INC | RHT | 09/12/11 | 127 | 37 2595 | 4,731.96 | 50.0800 | 6,360.16 | 1,628.20 | | |
| | | 09/13/11 | 60 | 38 5400 | 2,312 40 | 50 0800 | 3,004.80 | 692.40 | | |
| | | 09/15/11 | 50 | 41 1462 | 2,057.31 | 50 0800 | 2,504.00 | 446.69 | | |
| | | 10/06/11 | 30 | 41.8176 | 1,254.53 | 50 0800 | 1,502.40 | 247 87 | | |
| | | 10/12/11 | 50 | 46.0924 | 2,304.62 | 50.0800 | 2,504.00 | 199 38 | | |
| *Subtotal* | | | *317* | | *12,660.82* | | ***15,875.36*** | *3,214 54* | | |
| ROBERTHALF INTL INC COM | RHI | 04/20/11 | 595 | 30.2351 | 17,989.94 | 26 4900 | 15,761.55 | (2,228 39) | 334 | 2 11 |
| | | 08/08/11 | 158 | 22.3810 | 3,536.20 | 26 4900 | 4,185.42 | 649.22 | 89 | 2 11 |
| | | 08/23/11 | 96 | 21 9332 | 2,105.59 | 26.4900 | 2,543.04 | 437.45 | 54 | 2 11 |
| | | 08/30/11 | 137 | 23 6467 | 3,239.60 | 26 4900 | 3,629.13 | 389 53 | 77 | 2 11 |
| | | 08/31/11 | 83 | 24.2791 | 2,015.17 | 26.4900 | 2,198.67 | 183 50 | 47 | 2.11 |
| *Subtotal* | | | *1,069* | | *28,886.50* | | ***28,317.81*** | *(568 69)* | **601** | *2.11* |
| ROPER INDUSTRIES INC COM | ROP | 04/20/11 | 125 | 85 8044 | 10,725.55 | 85 1900 | **10,648.75** | (76 80) | **55** | 51 |

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| SALESFORCE COM INC | CRM | 09/14/11 | 10 | 131.3120 | 1,313.12 | 118 4200 | 1,184.20 | (128.92) | | |
| | | 09/19/11 | 14 | 135 5864 | 1,898 21 | 118 4200 | 1,657.88 | (240.33) | | |
| | | 09/27/11 | 26 | 125.7884 | 3,270 50 | 118 4200 | 3,078.92 | (191.58) | | |
| | | 10/06/11 | 11 | 122 2263 | 1,344 49 | 118 4200 | 1,302.62 | (41.87) | | |
| *Subtotal* | | | *61* | | *7,826 32* | | ***7,223.62*** | *(602.70)* | | |
| SLM CORP | SLM | 04/20/11 | 1,230 | 14.7083 | 18,091.21 | 12.8800 | 15,842.40 | (2,248.81) | 492 | 3.10 |
| | | 05/12/11 | 76 | 16.3265 | 1,240.82 | 12.8800 | 978.88 | (261.94) | 31 | 3 10 |
| | | 08/10/11 | 195 | 13.5058 | 2,633 65 | 12 8800 | 2,511.60 | (122 05) | 78 | 3 10 |
| | | 08/12/11 | 179 | 14.4426 | 2,585.24 | 12.8800 | 2,305 52 | (279 72) | 72 | 3.10 |
| | | 10/05/11 | 207 | 12.1097 | 2,506.71 | 12.8800 | 2,666.16 | 159 45 | 83 | 3 10 |
| | | 10/06/11 | 152 | 12.8876 | 1,958 92 | 12 8800 | 1,957 76 | (1.16) | 61 | 3.10 |
| *Subtotal* | | | *2,039* | | *29,016.55* | | ***26,262.32*** | *(2,754.23)* | ***817*** | *3.10* |
| SM ENERGY CO SHS | SM | 10/26/11 | 32 | 82.1537 | 2,628.92 | 79.4900 | 2,543.68 | (85.24) | 4 | .12 |
| | | 10/26/11 | 29 | 94.4762 | 2,739.81✦ | 79 4900 | 2,305.21 | (434.60) | 3 | .12 |
| | | 10/27/11 | 3 | 87.8300 | 263 49 | 79 4900 | 238 47 | (25.02) | 1 | .12 |
| *Subtotal* | | | *64* | | *5,632 22* | | ***5,087.36*** | *(544.86)* | ***8*** | *.12* |
| TIFFANY & CO NEW | TIF | 07/21/11 | 182 | 83 7191 | 15,236 88 | 67.0400 | 12,201.28 | (3,035.60) | 212 | 1.73 |
| | | 08/29/11 | 40 | 70.7932 | 2,831.73 | 67.0400 | 2,681.60 | (150.13) | 47 | 1.73 |
| *Subtotal* | | | *222* | | *18,068 61* | | ***14,882.88*** | *(3,185 73)* | ***259*** | *1.73* |
| ↓ TRANSDIGM GROUP INC | TDG | 04/20/11 | 188 | 79 5750 | 14,960 10 | 96 4200 | 18,126.96 | 3,166 86 | | |
| | | 08/19/11 | 60 | 85.9248 | 5,155 49 | 96 4200 | 5,785.20 | 629 71 | | |
| | | 08/23/11 | 29 | 86.0679 | 2,495 97 | 96 4200 | 2,796 18 | 300.21 | | |
| *Subtotal* | | | *277* | | *22,611.56* | | ***26,708.34*** | *4,096 78* | | |

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **EQUITIES** (continued) Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| TW TELECOM INC | TWTC | 04/27/11 | 232 | 21.2397 | 4,927 63 | 18 7900 | 4,359.28 | (568.35) | | |
| | | 05/06/11 | 190 | 22.1055 | 4,200 05 | 18 7900 | 3,570.10 | (629.95) | | |
| | | 05/09/11 | 45 | 21.9140 | 986 13 | 18.7900 | 845.55 | (140.58) | | |
| | | 08/12/11 | 173 | 18.8239 | 3,256 55 | 18.7900 | 3,250.67 | (5.88) | | |
| | | 08/30/11 | 167 | 18.9720 | 3,168.34 | 18.7900 | 3,137 93 | (30.41) | | |
| *Subtotal* | | | *807* | | *16,538.70* | | **15,163.53** | *(1,375.17)* | | |
| TYCO INTL LTD NAMEN-AKT | TYC | 04/20/11 | 290 | 49.1665 | 14,258 29 | 47 9600 | 13,908.40 | (349.89) | 290 | 2.08 |
| | | 05/11/11 | 97 | 50.4147 | 4,890 23 | 47.9600 | 4,652.12 | (238.11) | 97 | 2.08 |
| *Subtotal* | | | *387* | | *19,148.52* | | **18,560.52** | *(588 00)* | **387** | 2.08 |
| ULTA SALON COSMETICS & *FRAGRAN* | ULTA | 09/09/11 | 81 | 64.8218 | 5,250.57 | 69.6300 | 5,640.03 | 389.46 | | |
| | | 09/13/11 | 29 | 69.9700 | 2,029.13 | 69.6300 | 2,019.27 | (9.86) | | |
| | | 09/15/11 | 23 | 70.1404 | 1,613 23 | 69.6300 | 1,601.49 | (11 74) | | |
| | | 09/28/11 | 31 | 70.0351 | 2,171.09 | 69.6300 | 2,158.53 | (12.56) | | |
| | | 10/06/11 | 37 | 66.4910 | 2,460 17 | 69.6300 | 2,576.31 | 116.14 | | |
| *Subtotal* | | | *201* | | *13,524 19* | | **13,995.63** | *471.44* | | |
| VERIFONE SYSTEMS INC | PAY | 04/20/11 | 285 | 52.9121 | 15,079 95 | 43.8500 | **12,497.25** | (2,582 70) | | |
| WEIGHT WATCHERS INTL NEW | WTW | 05/24/11 | 86 | 85 2170 | 7,328 67 | 58.7700 | 5,054 22 | (2,274 45) | 61 | 1.19 |
| | | 11/09/11 | 32 | 67.8584 | 2,171.47 | 58.7700 | 1,880.64 | (290 83) | 23 | 1 19 |
| | | 11/14/11 | 73 | 68.3512 | 4,989.64 | 58.7700 | 4,290.21 | (699 43) | 52 | 1 19 |
| | | 11/15/11 | 27 | 68.9540 | 1,861 76 | 58.7700 | 1,586 79 | (274.97) | 19 | 1.19 |
| *Subtotal* | | | *218* | | *16,351.54* | | **12,811.86** | *(3,539 68)* | **155** | *1.19* |
| **TOTAL** | | | | | 865,249.16 | | **865,066.37** | (182 79) | **11,758** | 1.36 |

| **MUTUAL FUNDS/CLOSED END FUNDS/UIT** Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Total Client Investment | Cumulative Investment Return ($) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| PROSHARES ULTRASHORT S&P 500 | 1,568 | 35,729 45✦ | 19 9200 | **31,234.56** | (4,494.89) | 35,729 | **(4,494)** | | |

SYMBOL SDS *Initial Purchase 06/12/11*

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# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2011 - November 30, 2011

| **MUTUAL FUNDS/CLOSED END FUNDS/UIT** (continued) Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Total Client Investment | Cumulative Investment Return ($) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| Equity 100% | | | | | | | | | |
| PROSHARES ULTRASHORT QQQ<br>SYMBOL. QID Initial Purchase.05/04/11<br>Equity 100% | 858 | 42,254 66✦ | 45.0100 | **38,618.58** | (3,636.08) | 42,254 | **(3,636)** | | |
| PROSHARES ULTRASHORT<br>RUSSELL2000<br>SYMBOL: TWM Initial Purchase.08/07/11<br>Equity 100% | 724 | 37,095.48✦ | 39 8600 | **28,858.64** | (8,236.84) | 37,095 | **(8,236)** | | |
| Subtotal (Equities) | | | | 98,711.78 | | | | | |
| **TOTAL** | | 115,079.59 | | **98,711.78** | (16,367 81) | | **(16,366)** | | |
| **TOTAL PRINCIPAL INVESTMENTS** | | 992,978.58 | | **976,427.98** | (16,550.60) | | | **11,759** | 1.20 |

**Total Client Investment:** Cost of shares directly purchased and still held Does not include shares purchased through reinvestment
**Cumulative Investment Return:** Estimated Market Value minus Total Client Investment Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed

**Unrealized Gain or (Loss):** Estimated Market Value minus Total Cost Basis (total cost of shares directly purchased and still held, as well as cost of shares acquired through reinvestment). Provided for Tax Planning purposes only and is not applicable to retirement accounts
**Initial Purchase:** Date of your initial investment in this fund.

**Market Timing:** Merrill Lynch's policies prohibit mutual fund market timing, which involves the purchase and sale of mutual fund shares within short periods of time with the intention of capturing short-term profits resulting from market volatility. Market timing may result in lower returns for long-term fund shareholders because market timers capture short-term gains that would otherwise pass to all shareholders and due to increased transaction costs and fewer assets for investment due to the need to retain cash to satisfy redemptions.

Total values exclude N/A items
✦Cost Basis equals original purchase plus Wash Sale deferred loss.

# YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

November 01, 2011 - November 30, 2011

| **CASH/MONEY ACCOUNTS** Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 3.33 | 3 33 | | **3.33** | | |
| BIF MONEY FUND | 6,390.00 | 6,390.00 | 1 0000 | **6,390.00** | **1** | .01 |
| **TOTAL** | | 6,393 33 | | **6,393.33** | **1** | .01 |
| **TOTAL INCOME INVESTMENTS** | | 6,393.33 | | **6,393.33** | | .01 |

| **LONG PORTFOLIO** | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|
| **TOTAL PRINCIPAL/INCOME INVESTMENTS** | 999,371 91 | **982,821.31** | (16,550.60) | | **11,760** | 1 20 |

# YOUR TRUST MANAGEMENT ACCOUNT TRANSACTIONS

**DIVIDENDS/INTEREST INCOME TRANSACTIONS**

| Date | Transaction Type | Quantity | Description | Income Cash | Principal Cash | Income Year To Date |
|---|---|---|---|---|---|---|
| | *Subtotal (Tax-Exempt Dividends)* | | | | | *446.97* |
| 11/01 | Dividend | | BRISTOL-MYERS SQUIBB CO<br>DIVIDEND<br>HOLDING 531 0000<br>PAY DATE 11/01/2011 | 175.23 | | |
| 11/02 | Dividend | | ORACLE CORP $0 01 DEL<br>DIVIDEND<br>HOLDING 484.0000<br>PAY DATE 11/02/2011 | 29.04 | | |
| 11/14 | Dividend | | ONEOK INC (OKLAHOMA)<br>DIVIDEND<br>HOLDING 165 0000<br>PAY DATE 11/14/2011 | 92 40 | | |

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**24-Hour Assistance: (800) MERRILL**
Access Code: 92-859-04291

## YOUR EMA BANK DEPOSIT INTEREST SUMMARY

November 01, 2011 - November 30, 2011

| Money Account Description | Opening Balance | Average Deposit Balance | Current Yield% | Interest on Deposits | Closing Balance |
|---|---|---|---|---|---|
| FIA Card Services, N.A. | 246,020 | 357,275 | .10 | 29.36 | **40,607** |
| Bank of America RI, N.A. | 150,849 | 185,145 | .10 | 15.22 | **246,015** |
| **TOTAL** ML Bank Deposit Program | 396,869 | | | 44.58 | **286,622** |

## YOUR EMA ASSETS

| **CASH/MONEY ACCOUNTS** Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Estimated Annual Income | Est Annual Yield% |
|---|---|---|---|---|---|---|
| CASH | 1.07 | 1.07 | | **1.07** | | |
| ML BANK DEPOSIT PROGRAM | 286,622.00 | 286,622.00 | 1.0000 | **286,622.00** | **287** | .10 |
| **TOTAL** | | 286,623.07 | | **286,623.07** | **287** | 10 |

| **CORPORATE BONDS** Description | Acquired | Quantity | Adjusted/Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| ✓ Δ GENERAL ELEC CAP CORP<br>SER NOTZ 05 100% FEB 15 2019<br>MOODY'S AA2 S&P· AA+ CUSIP. 36966RW28<br>ORIGINAL UNIT/TOTAL COST 106 8288/106,828.80 | 06/09/11 | 100,000 | 106,471.04 | 104.7340 | **104,734.00** | (1,737.04) | 1,487.50 | **5,100** | 4.86 |
| X BANK OF AMERICA CORP<br>NOTES SER MTN VAR% APR 23 2020<br>MOODY'S: BAA1 S&P *** CUSIP: 06048WBJ8 | 04/20/10 | 200,000 | 200,000 00 | 65.2500 | **130,500.00** | (69,500 00) | 470.77 | | |
| ✓ Δ JPMORGAN CHASE & CO<br>04.250% OCT 15 2020<br>MOODY'S AA3 S&P A CUSIP 46625HHU7<br>ORIGINAL UNIT/TOTAL COST· 100 5997/100,599 70 | 11/15/11 | 100,000 | 100,597.66 | 97 6850 | **97,685.00** | (2,912.66) | 531.25 | **4,250** | 4.35 |

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# YOUR EMA ASSETS

November 01, 2011 - November 30, 2011

| CORPORATE BONDS (continued) Description | Acquired | Quantity | Adjusted/Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| X DOW CHEMICAL CO/THE<br>GLB 04 250% NOV 15 2020<br>MOODY'S. BAA3 S&P BBB CUSIP 260543CC5<br>PAR CALL DATE 08/15/20 PAR CALL PRICE 100.00 | 10/05/11 | 100,000 | 97,772.10 | 100.5900 | **100,590.00** | 2,817 90 | 177.08 | **4,250** | 4.22 |
| X DOW CHEMICAL CO/THE<br>SER MTN 04 150% SEP 15 2021<br>MOODY'S. BAA3 S&P BBB CUSIP. 26054LNH2<br>PAR CALL DATE 09/15/12 PAR CALL PRICE 100 00 | 09/19/11 | 165,000 | 165,000.00 | 99.0440 | **163,422.60** | (1,577.40) | 1,293.42 | **6,848** | 4.19 |
| ✓ Δ GENERAL ELEC CAP CORP<br>SER NOTZ 05.050% MAY 15 2022<br>MOODY'S. AA2 S&P AA+ CUSIP· 36966R6N1<br>ORIGINAL UNIT/TOTAL COST. 106.5900/106,590 00 | 10/05/11 | 100,000 | 106,520.70 | 98.9580 | **98,958.00** | (7,562.70) | 210.42 | **5,050** | 5 10 |
| X GOLDMAN SACHS GROUP INC<br>SER MTN STEP% MAY 27 2026 ·<br>MOODY'S A1 S&P A- CUSIP. 38143UUS8<br>PAR CALL DATE 11/27/11 PAR CALL PRICE. 100.00 | 05/24/11 | 125,000 | 125,000.00 | 94 5770 | **118,221.25** | (6,778.75) | | **6,250** | 5.28 |
| **TOTAL** | | 890,000 | 901,361.50 | | **814,110.85** | (87,250 65) | 4,170.44 | **31,748** | 3.90 |

**PLEASE REFER TO NOTES BELOW FOR INFORMATION REGARDING CREDIT RATINGS.**

| EQUITIES Description | Symbol | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|---|
| ^ DJIA MITTS ISSUER BAC<br>PART 118 1% SV 12763 31<br>DUE 04/29/2016 PROT 90%<br>ORIGINAL UNIT/TOTAL COST<br>10 0000/300,000 00 | MLPDC | 04/29/11 | 30,000 | 10.2005 | 306,015.14 | 7.4300 | **222,900.00** | (83,115 14) | | |
| **TOTAL** | | | | | 306,015 14 | | **222,900.00** | (83,115.14) | | |

# YOUR EMA ASSETS

November 01, 2011 - November 30, 2011

| **MUTUAL FUNDS/CLOSED END FUNDS/UIT** Description | Quantity | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Total Client Investment | Cumulative Investment Return ($) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| AMERICAN EURO PACIFIC | 16,119 | 665,153.51 | 36 6500 | **590,761.35** | (74,392 16) | 500,204 | **90,557** | **9,189** | 1 55 |
| *GROWTH CL A* | | | | | | | | | |
| *SYMBOL AEPGX Initial Purchase 03/28/06* | | | | | | | | | |
| *Equity 100%* | | | | | | | | | |
| *4130 Fractional Share* | | 15 21 | 36 6500 | **15.14** | (0 07) | | | **1** | 1.55 |
| OPPENHEIMER DEVELOPING | 8,626 | 280,211 84 | 31 0000 | **267,406.00** | (12,805 84) | 279,964 | **(12,558)** | **414** | .15 |
| *MARKETS FD CL A* | | | | | | | | | |
| *SYMBOL· ODMAX Initial Purchase 03/19/10* | | | | | | | | | |
| *Equity 100%* | | | | | | | | | |
| *.9560 Fractional Share* | | 33.40 | 31.0000 | **29.64** | (3 76) | | | **1** | 15 |
| *Subtotal (Equities)* | | | | 858,212.13 | | | | | |
| **TOTAL** | | 945,413.96 | | **858,212.13** | (87,201 83) | | **77,999** | **9,605** | 1.12 |

**Total Client Investment:** Cost of shares directly purchased and still held. Does not include shares purchased through reinvestment.
**Cumulative Investment Return:** Estimated Market Value minus Total Client Investment Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed

**Unrealized Gain or (Loss):** Estimated Market Value minus Total Cost Basis (total cost of shares directly purchased and still held, as well as cost of shares acquired through reinvestment). Provided for Tax Planning purposes only and is not applicable to retirement accounts
**Initial Purchase:** Date of your initial investment in this fund.

**Market Timing:** Merrill Lynch's policies prohibit mutual fund market timing, which involves the purchase and sale of mutual fund shares within short periods of time with the intention of capturing short-term profits resulting from market volatility. Market timing may result in lower returns for long-term fund shareholders because market timers capture short-term gains that would otherwise pass to all shareholders and due to increased transaction costs and fewer assets for investment due to the need to retain cash to satisfy redemptions.

| **ALTERNATIVE INVESTMENTS** Description | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| GOLD CLIRN ISSUER BAC | 10/27/11 | 12,500 | 10.0000 | 125,000.00 | 9.8200 | **122,750.00** | (2,250.00) | | |
| *CAP 48 80% SV 1718.00 DUE 11/04/13 BUF 10%* | | | | | | | | | |
| RICI ARN ISSUER SEK | 11/23/11 | 25,000 | 10 0000 | 250,000 00 | 10.0000 | **250,000.00** | | | |
| *CAP 19 50% SV 2729.80 DUE 01/29/13* | | | | | | | | | |

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# YOUR EMA ASSETS

November 01, 2011 - November 30, 2011

| **ALTERNATIVE INVESTMENTS** (continued) Description | Acquired | Quantity | Unit Cost Basis | Total Cost Basis | Estimated Market Price | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|---|---|---|
| *EST MKT PRICE AS OF 11/22/11* | | | | | | | | | |
| RICI CLIRN ISSUER BAC | 06/24/10 | 25,000 | 10 0000 | 250,000.00 | 11 9800 | **299,500.00** | 49,500.00 | | |
| *CAP 30 25% SV 2240 56 DUE 06/29/12 BUF 5%* | | | | | | | | | |
| SILVER ARN ISSUER EKS | 04/28/11 | 10,000 | 10.0000 | 100,000 00 | 5 3900 | **53,900.00** | (46,100.00) | | |
| *CAP 34 26% SV 4870 00 DUE 07/03/12* | | | | | | | | | |
| SILVER CLIRN ISSUER BAC | 10/28/10 | 12,000 | 10.0000 | 120,000.00 | 11.7900 | **141,480.00** | 21,480.00 | | |
| *CAP 40.06% SV 2373 00 DUE 11/01/12 BUF 10%* | | | | | | | | | |
| SPDR GOLD TRUST | 10/12/11 | 750 | 164.3104 | 123,232.87 | 170 1300 | 127,597 50 | 4,364 63 | | |
| SPDR GOLD TRUST | 11/15/11 | 550 | 174.1025 | 95,756.38 | 170 1300 | 93,571.50 | (2,184.88) | | |
| *Subtotal* | | *1,300* | | *218,989.25* | | **221,169.00** | *2,179.75* | | |
| **TOTAL** | | | | 1,063,989.25 | | **1,088,799.00** | 24,809.75 | | |

| **LONG PORTFOLIO** | Adjusted/Total Cost Basis | Estimated Market Value | Unrealized Gain/(Loss) | Estimated Accrued Interest | Estimated Annual Income | Current Yield% |
|---|---|---|---|---|---|---|
| **TOTAL** | 3,503,402.92 | **3,270,645.05** | (232,757.87) | 4,170 44 | **41,639** | 1 27 |

**Notes**

Δ Debt Instruments purchased at a premium show amortization    θ Debt Instruments purchased at a discount show accretion

*** Rating currently unavailable or not rated/unrated as provided by Rating Agency or recognized industry wide third party vendor source.

^ Contingent Payment Debt Instrument (CPDI) - Gain recognized on the sale, exchange, or retirement of a CPDI is treated as ordinary interest income. Loss is treated as ordinary loss to the extent the holder's total OID inclusions (including any positive adjustments) with respect to the instrument exceed the total net negative adjustments. Any additional loss is treated as capital loss. Thus, you should be careful not to treat gains or ordinary losses from a CPDI as capital when performing year-end tax planning. Please consult your tax advisor for more information.

For Credit Ratings: S&P and Moody's provide credit ratings on the credit quality of certain bonds and preferred stocks. For a credit enhanced security, Moody's and S&P publish and provide third party vendors the higher of the rating on the credit enhancer (guarantor) or the stand alone rating on the underlying security.

# ASSETS NOT HELD/VALUED BY MLPF&S

November 01, 2011 - November 30, 2011

The amounts shown for Assets Not Held/Valued By MLPF&S are for informational purposes only, may vary from values (if any) provided by the issuer or others, and may change. Unless otherwise indicated, the value shown for these investments has been provided by the management, administrator or sponsor of each program or a third-party vendor, in each case without independent verification by MLPF&S. These investments are generally illiquid, not listed on any securities exchange or NASDAQ market, and investors may not be able to sell them or realize amounts shown upon a sale or liquidation These investments are not registered in the name of nor held by MLPF&S or its nominees and MLPF&S has no responsibility to safekeep, monitor or value these investments. MLPF&S makes no representation as to the accuracy of the value(s) provided MLPF&S does not hold or act as custodian of these investments and they are not covered by SIPC.

**YOUR INSURANCE CONTRACTS**

| *Life Insurance / Annuities* | *Contract Value* | *Estimated Annual Payments* |
|---|---|---|
| ALLSTATE CHOICE RATE<br>POLICY NUMBER ALL0201130<br>CONTRACT VALUE AS OF 11/23/11 | **330,844** | |
| ALLSTATE CHOICE RATE<br>POLICY NUMBER ALL0218807<br>CONTRACT VALUE AS OF 11/23/11 | **595,641** | |
| **TOTAL** | **926,485** | |

This Insurance Contracts Summary is provided to you as a courtesy and is reported to you based upon information supplied by the issuing insurance company The official accounting of your life insurance or annuity contract values will be provided by the issuing insurance company in a separate statement. If the life insurance or annuity product is variable, the investments underlying the contract values are held in the insurance company's separate account, which is registered with the SEC under the Investment Company Act of 1940 If the insurance product is fixed or you have elected a fixed interest subaccount, these guarantees are provided by the issuing insurance company and are backed by its claims-paying ability Insurance product(s) and any underlying variable product investment option(s) are not held in your Merrill Lynch CMA Account, and are not covered by SIPC protection. Any questions concerning your contract should be directed to the issuing insurance company. Insurance and annuity contract guarantees and benefits are not backed by Merrill Lynch, or any of its affiliates, and none of them makes any representations or guarantees regarding the claims-paying ability of the issuing insurance company.

**Insurance and Annuity Products: - ARE NOT FDIC INSURED - ARE NOT BANK GUARANTEED - MAY LOSE VALUE - ARE NOT A BANK DEPOSIT - ARE NOT A CONDITION TO ANY BANKING SERVICE OR ACTIVITY - ARE NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY.**

## ASSETS NOT HELD/VALUED BY MLPF&S

November 01, 2011 - November 30, 2011

**TOTAL ASSETS NOT HELD/VALUED BY MLPF&S** **$926,486.05**

The amount shown for Total Assets Not Held/Valued By MLPF&S is for informational purposes only, may vary from values (if any) provided by the issuer or others, and may change. Unless otherwise indicated, the value shown for these investments has been provided by the management, administrator or sponsor of each program or a third-party vendor, in each case without independent verification by MLPF&S. These investments are generally illiquid, not listed on any securities exchange or NASDAQ market, and investors may not be able to sell them or realize amounts shown upon a sale or liquidation. These investments are not registered in the name of nor held by MLPF&S or its nominees and MLPF&S has no responsibility to safekeep, monitor or value these investments. MLPF&S makes no representation as to the accuracy of the value(s) provided. MLPF&S does not hold or act as custodian of these investments and they are not covered by SIPC

## YOUR EMA TRANSACTIONS

**DIVIDENDS/INTEREST INCOME TRANSACTIONS**

| Date | Transaction Type | Quantity | Description | Income | Income Year To Date |
|---|---|---|---|---|---|
| 11/15 | ¤ Bond Interest | | DOW CHEMICAL CO/THE<br>GLB<br>04.250% NOV 15 2020<br>PAY DATE 11/15/2011<br>CUSIP NUM: 260543CC5 | 2,125 00 | |
| 11/15 | ¤ Bond Interest | | GENERAL ELEC CAP CORP<br>SER NOTZ<br>05 050% MAY 15 2022<br>PAY DATE 11/15/2011<br>CUSIP NUM: 36966R6N1 | 2,525.00 | |
| 11/28 | ¤ Bond Interest | | GOLDMAN SACHS GROUP INC<br>SER MTN<br>STEP% MAY 27 2026<br>PAY DATE 11/27/2011<br>CUSIP NUM: 38143UUS8 | 3,125.00 | |
| 11/30 | ¤ Bank Interest | | BANK DEPOSIT INTEREST | .58 | |
| | Income Total | | ML BANK DEPOSIT PROGRAM | 44 00 | |
| | *Subtotal (Taxable Interest)* | | | *7,819.58* | *23,978.00* |

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THE WILLITS FOUNDATION



# Deposit Accounts

## Business Interest Checking

THE WILLITS FOUNDATION

### Your Account at a Glance

| | | | |
|---|---|---|---|
| Account Number | | Statement Beginning Balance | $198,412.72 |
| Statement Period | 11/01/11 through 11/30/11 | Amount of Deposits/Credits | $0.41 |
| Number of Deposits/Credits | 1 | Amount of Withdrawals/Debits | $184,404.94 |
| Number of Withdrawals/Debits | 11 | Statement Ending Balance | $14,008.19 |
| Number of Days in Cycle | 30 | Average Ledger Balance | $50,219.12 |
| | | Service Charge | $3.00 |

### Interest Information

| | | | |
|---|---|---|---|
| Amount of Interest Paid | $0.41 | Interest Paid Year-to-Date | $6.23 |
| Annual Percentage Yield Earned This Statement Period | 0.01% | Withholding Year-to-Date | $0.00 |

### Deposits and Credits

| Date Posted | Amount ($) | Description | Bank Reference |
|---|---|---|---|
| 11/30 | 0.41 | Interest Earned | |

### Withdrawals and Debits
### Checks

| Check Number | Amount ($) | Date Posted | Bank Reference | Check Number | Amount ($) | Date Posted | Bank Reference |
|---|---|---|---|---|---|---|---|
| 5342 | 146,250.00 | 11/02 | 813008792104116 | 5347 | 5,000.00 | 11/28 | 813006892835799 |
| 5343 | 10,000.00 | 11/21 | 813006092024275 | 5348 | 5,000.00 | 11/28 | 813006892370167 |
| 5344 | 2,000.00 | 11/25 | 813009892730959 | 5349 | 2,000.00 | 11/29 | 813007092464764 |
| 5345 | 5,000.00 | 11/23 | 813008082946954 | 5351* | 4,000.00 | 11/30 | 813005992010832 |
| 5346 | 5,000.00 | 11/29 | 813007092304622 | | | | |

* Gap in sequential check numbers

### Other Debits

| Date Posted | Amount ($) | Description | Bank Reference |
|---|---|---|---|
| 11/02 | 151.94 | Safebox Fee | 943311010000322 |
| 11/30 | 3.00 | Check Image Service Fee | |

Bank of America

THE WILLITS FOUNDATION



## Daily Ledger Balances

| Date | Balance ($) | Date | Balance ($) | Date | Balance ($) |
|---|---|---|---|---|---|
| 11/01 | 198,412.72 | 11/23 | 37,010.78 | 11/29 | 18,010.78 |
| 11/02 | 52,010.78 | 11/25 | 35,010.78 | 11/30 | 14,008.19 |
| 11/21 | 42,010.78 | 11/28 | 25,010.78 | | |

# Your assets

Some prices, income and current values shown may be approximate As a result, gains and losses may not be accurately reflected See *Important information about your statement* at the end of this document for more information

## Cash

### Cash and money balances

| Holding | Opening balance on Nov 1 ($) | Closing balance on Nov 30 ($) | Price per share on Nov 30 ($) | Average rate | Dividend/Interest period | Days in period |
|---|---|---|---|---|---|---|
| RMA MONEY MKT PORTFOLIO | 27,229 80 | 28,523 85 | 1 00 | 0 01% | Oct 25 to Nov 22 | 29 |

## Equities

### Mutual funds

*Total reinvested* is the total of all reinvested dividends It does not include any cash dividends It is not a tax lot for the purposes of determining holding periods or cost basis The shares you receive each time you reinvest dividends become a separate tax lot

*Cost basis* is the total purchase cost of the security, including reinvested dividends The cost basis may need to be adjusted for return of capital payments in order to determine the adjusted cost basis for tax reporting purposes

*Unrealized (tax) gain or loss* is the difference between the current value and the cost basis and would generally be your taxable gain or loss if the security was sold on this date The unrealized (tax) gain or loss may need to be adjusted for return of capital payments in order to determine the realized gain or loss for tax reporting purposes

*Investment return* is the current value minus the amount you invested It does not include any cash dividends that were not reinvested

| Holding | Number of shares | Purchase price/ Average price per share ($) | Client investment ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized (tax) gain or loss ($) | Investment return ($) | Holding period |
|---|---|---|---|---|---|---|---|---|---|
| ALLIANCEBERNSTEIN | | | | | | | | | |
| GLOBAL THEMATIC | | | | | | | | | |
| GROWTH FUND A | | | | | | | | | |
| Symbol ALTFX | | | | | | | | | |
| Trade date May 25, 11 | 8,947 891 | 76 660 | 685,945 32 | 685,945 32 | 62 320 | 557,632 56 | -128,312 76 | -128,312 76 | ST |
| EAI $653 Current yield 0 12% | | | | | | | | | |
| NUVEEN TRADEWINDS VALUE | | | | | | | | | |
| OPPORTUNITIES FUND CLASS | | | | | | | | | |
| A | | | | | | | | | |
| Symbol NVOAX | | | | | | | | | |
| Trade date May 25, 11 | 13,687 209 | 35 810 | 490,138 96 | 490,138 96 | 34 250 | 468,786 90 | -21,352 06 | -21,352 06 | ST |
| EAI $6,953 Current yield 1.48% | | | | | | | | | |
| OPPENHEIMER DEVELOPING | | | | | | | | | |

*continued next page*

## Your assets › Equities › Mutual funds (continued)

| Holding | Number of shares | Purchase price/ Average price per share ($) | Client investment ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized (tax) gain or loss ($) | Investment return ($) | Holding period |
|---|---|---|---|---|---|---|---|---|---|
| MARKETS FUND CL A | | | | | | | | | |
| Symbol ODMAX | | | | | | | | | |
| Trade date May 25, 11 | 11,119 589 | 35 270 | 392,187 90 | 392,187 90 | 31 000 | 344,707 25 | -47,480 65 | -47,480 65 | ST |
| EAI $545 Current yield 0 16% | | | | | | | | | |
| ROYCE PREMIER FUND | | | | | | | | | |
| Symbol RYPRX | | | | | | | | | |
| Trade date May 25, 11 | 22,384 861 | 21 900 | 490,228 46 | 490,228 46 | 20 580 | 460,680 43 | -29,548 03 | -29,548 03 | ST |
| THORNBURG INTERNATIONAL | | | | | | | | | |
| VALUE FUND CLASS A | | | | | | | | | |
| Symbol TGVAX | | | | | | | | | |
| Trade date May 25, 11 | 21,877 629 | 29 130 | 637,295 33 | 637,295 33 | 24 670 | 539,721 11 | -97,574 22 | | ST |
| Total reinvested | 199 895 | 26 316 | | 5,260 51 | 24 670 | 4,931 41 | -329 10 | | |
| EAI $5,895 Current yield 1 08% | | | | | | | | | |
| Security total | 22,077 524 | 29 105 | 637,295 33 | 642,555 84 | | 544,652 51 | -97,903 32 | -92,642 81 | |
| WELLS FARGO ADVANTAGE | | | | | | | | | |
| GROWTH FUND CLASS A | | | | | | | | | |
| Symbol SGRAX | | | | | | | | | |
| Trade date May 25, 11 | 13,712 437 | 35 750 | 490,219 62 | 490,219 62 | 35 350 | 484,734 64 | -5,484 98 | -5,484 98 | ST |
| **Total** | | | **$3,186,015.59** | **$3,191,276.10** | | **$2,861,194.29** | **-$330,081.80** | **-$324,821.30** | |

**Total estimated annual income: $14,046**

## Fixed income

### Mutual funds

*Total reinvested* is the total of all reinvested dividends It does not include any cash dividends It is not a tax lot for the purposes of determining holding periods or cost basis The shares you receive each time you reinvest dividends become a separate tax lot

*Cost basis* is the total purchase cost of the security, including reinvested dividends The cost basis may need to be adjusted for return of capital payments in order to determine the adjusted cost basis for tax reporting purposes

*Unrealized (tax) gain or loss* is the difference between the current value and the cost basis and would generally be your taxable gain or loss if the security was sold on this date The unrealized (tax) gain or loss may need to be adjusted for return of capital payments in order to determine the realized gain or loss for tax reporting purposes

*Investment return* is the current value minus the amount you invested It does not include any cash dividends that were not reinvested

| Holding | Number of shares | Purchase price/ Average price per share ($) | Client investment ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized (tax) gain or loss ($) | Investment return ($) | Holding period |
|---|---|---|---|---|---|---|---|---|---|
| LEGG MASON BW GLOBAL | | | | | | | | | |

*continued next page*

## Your assets › **Fixed income** › **Mutual funds** (continued)

| Holding | Number of shares | Purchase price/ Average price per share ($) | Client investment ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized (tax) gain or loss ($) | Investment return ($) | Holding period |
|---|---|---|---|---|---|---|---|---|---|
| OPPORTUNITY BOND FUND | | | | | | | | | |
| CLASS A | | | | | | | | | |
| Symbol GOBAX | | | | | | | | | |
| Trade date May 25, 11 | 82,908 306 | 10 940 | 907,016 87 | 907,016 87 | 11 040 | 915,307 70 | 8,290 83 | | ST |
| Total reinvested | 1,439 884 | 11 129 | | 16,025 22 | 11.040 | 15,896 32 | -128 90 | | |
| EAI $63,177 Current yield 6 78% | | | | | | | | | |
| Security total | 84,348 190 | 10 943 | 907,016.87 | 923,042 09 | | 931,204 01 | 8,161 93 | 24,187 15 | |
| PIMCO UNCONSTRAINED BOND | | | | | | | | | |
| FUND CLASS A | | | | | | | | | |
| Symbol. PUBAX | | | | | | | | | |
| Trade date May 25, 11 | 39,393 973 | 11 130 | 438,454 92 | 438,454 92 | 10 910 | 429,788 25 | -8,666 67 | | ST |
| Total reinvested | 241 463 | 11 032 | | 2,663.96 | 10 910 | 2,634 36 | -29 60 | | |
| EAI $6,936 Current yield 1 60% | | | | | | | | | |
| Security total | 39,635 436 | 11 129 | 438,454 92 | 441,118 88 | | 432,422 60 | -8,696 27 | -6,032 31 | |
| **Total** | | | **$1,345,471.79** | **$1,364,160.97** | | **$1,363,626.61** | **-$534.34** | **$18,154.82** | |

**Total estimated annual income: $70,113**

## Alternative strategies

Private equity funds, Hedge funds, and Other investments are held in your UBS Financial Services Inc (UBS FS) brokerage account The positions reported below reflect the records of the issuers, and UBS FS does not guarantee the accuracy of the information The value shown is not necessarily the value you would receive from the issuer if you sold the assets Funds actively sold by UBS FS are subject to ongoing due diligence, although the level performed may vary A closed fund may be subject to no ongoing diligence A fund that you purchased elsewhere may never have been subject to UBS FS diligence, although UBS FS may receive a fee from the fund's manager, which may constitute a majority of the management/incentive fee Please contact your Financial Advisor with questions "Est value per unit" is an estimate of value supplied by an independent valuation firm and reflects adjustments for factors such as the liquidity of the units

Estimates of value supplied by issuers of certain programs (which are generally "net asset value" estimates) are shown as "issuer est value per unit" For Private equity funds, "Est value per unit" is a value updated quarterly, based on the Net Asset Value ("NAV") in the fund as of the date specified, adjusted by adding capital calls and subtracting distributions since the NAV date The NAV is primarily based on estimated portfolio values provided by the underlying fund sponsor These two values may vary because of differences in the way they were estimated and because the "Third party est value per unit" may have been prepared on the basis of financial information other than year-end Reported estimates may not reflect resale, liquidation or repurchase value, if any, and may not reflect distributions of capital until the next valuation is reported, generally on an annual or semi-annual basis See *Important information about your statement* at the end of this statement

### Hedge funds

| Holding | Trade date | Number of shares | Purchase price per share ($) | Cost basis ($) | Price per share ($) | Value ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| UBS PAULSON ADVANTAGE, | | | | | | | | |
| LLC ADVISORY | | | | | | | | |
| AS OF OCTOBER 31, 2011 | May 26, 11 | | | 500,000 00 | 1 000 | 373,153 00 | -126,847 00 | ST |

## Your assets (continued)

## Other

### Mutual funds

*Total reinvested* is the total of all reinvested dividends It does not include any cash dividends It is not a tax lot for the purposes of determining holding periods or cost basis The shares you receive each time you reinvest dividends become a separate tax lot

*Cost basis* is the total purchase cost of the security, including reinvested dividends The cost basis may need to be adjusted for return of capital payments in order to determine the adjusted cost basis for tax reporting purposes

*Unrealized (tax) gain or loss* is the difference between the current value and the cost basis and would generally be your taxable gain or loss if the security was sold on this date The unrealized (tax) gain or loss may need to be adjusted for return of capital payments in order to determine the realized gain or loss for tax reporting purposes

*Investment return* is the current value minus the amount you invested It does not include any cash dividends that were not reinvested

| Holding | Number of shares | Purchase price/ Average price per share ($) | Client investment ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized (tax) gain or loss ($) | Investment return ($) | Holding period |
|---|---|---|---|---|---|---|---|---|---|
| FIRST EAGLE GLOBAL FUND CLASS A<br>Symbol SGENX<br>Trade date May 25, 11<br>EAI $8,525 Current yield 1 37% | 13,321 179 | 47 850 | 637,418 42 | 637,418 42 | 46 650 | 621,433 00 | -15,985 42 | -15,985 42 | ST |

## Your total assets

| | | Value on Nov 30 ($) | Percentage of your account | Cost basis ($) | Estimated annual income ($) | Unrealized gain or loss ($) |
|---|---|---|---|---|---|---|
| Cash | Cash and money balances | 28,523.85 | 0.54% | 28,523.85 | | |
| Equities | Mutual funds | 2,861,194.29 | 54.52% | 3,191,276.10 | 14,046.00 | -330,081.80 |
| Fixed income | Mutual funds | 1,363,626.61 | 25.99% | 1,364,160.97 | 70,113.00 | -534.34 |
| Alternative strategies | Hedge funds | 373,153.00 | 7.11% | 500,000.00 | | -126,847.00 |
| Other | Mutual funds | 621,433.00 | 11.84% | 637,418.42 | 8,525.00 | -15,985.42 |
| **Total** | | **$5,247,930.75** | **100.00%** | **$5,721,379.34** | **$92,684.00** | **-$473,448.56** |

# Account activity this month

For more information about the price/value shown for restricted securities, see *Important information about your statement* at the end of this document

| Date | Activity | Description | Your expense code | Quantity/ Face value | Price/Value ($) | Cash amount ($) | Cash and money balance ($) |
|---|---|---|---|---|---|---|---|
| **Oct 31** | | **Cash and money balance** | | | | | **$27,229.80** |
| Nov 1 | Dividend | PIMCO UNCONSTRAINED BOND FUND CLASS A AS OF 10/31/11 | | | | 413 23 | |

*continued next page*

# Your assets

Some prices, income and current values shown may be approximate As a result, gains and losses may not be accurately reflected See *Important information about your statement* at the end of this document for more information

## Cash

### Cash and money balances

| Holding | Opening balance on Nov 1 ($) | Closing balance on Nov 30 ($) | Price per share on Nov 30 ($) | Average rate | Dividend/interest period | Days in period |
|---|---|---|---|---|---|---|
| Cash | 489 86 | 0.00 | | | | |
| RMA MONEY MKT PORTFOLIO | 174,745 67 | 172,705 42 | 1 00 | 0 01% | Oct 25 to Nov 22 | 29 |
| **Total** | **$175,235.53** | **$172,705.42** | | | | |

## Equities

### Common stock

| Holding | Trade date | Number of shares | Purchase price/ Average price per share ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| AMER TOWER CORP CL A | | | | | | | | |
| Symbol AMT Exchange NYSE | May 19, 11 | 300 000 | 52 014 | 15,604 29 | 59 000 | 17,700 00 | 2,095 71 | ST |
| | Jun 3, 11 | 427 000 | 51 999 | 22,203 74 | 59 000 | 25,193 00 | 2,989 26 | ST |
| Security total | | 727 000 | 52 006 | 37,808 03 | | 42,893 00 | 5,084 97 | |
| BLACKROCK INC | | | | | | | | |
| Symbol BLK Exchange NYSE | | | | | | | | |
| EAI $589 Current yield 3 20% | May 19, 11 | 29 000 | 197 979 | 5,741 40 | 172 040 | 4,989 16 | -752 24 | ST |
| | May 23, 11 | 78 000 | 194 960 | 15,206 88 | 172 040 | 13,419 12 | -1,787 76 | ST |
| Security total | | 107 000 | 195 778 | 20,948 28 | | 18,408 28 | -2,540 00 | |
| BORG WARNER INC | | | | | | | | |
| Symbol BWA Exchange NYSE | May 19, 11 | 177 000 | 71 109 | 12,586 33 | 65 920 | 11,667 84 | -918 49 | ST |
| | Jun 20, 11 | 90 000 | 72 546 | 6,529 18 | 65 920 | 5,932 80 | -596 38 | ST |
| Security total | | 267 000 | 71 594 | 19,115 51 | | 17,600 64 | -1,514 87 | |
| C H ROBINSON WORLDWIDE INC NEW | | | | | | | | |
| Symbol CHRW Exchange OTC | | | | | | | | |
| EAI $229 Current yield 1 70% | Aug 9, 11 | 197 000 | 65.146 | 12,833 78 | 68 510 | 13,496 47 | 662 69 | ST |

*continued next page*

## Your assets › Equities › Common stock (continued)

| Holding | Trade date | Number of shares | Purchase price/ Average price per share ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| DISCOVERY COMMUNICATIONS INC SER C | | | | | | | | |
| Symbol DISCK Exchange OTC | Jun 6, 11 | 517 000 | 37 208 | 19,236 54 | 37 840 | 19,563 28 | 326 74 | ST |
| | Jun 6, 11 | 80 000 | 37 208 | 2,976 64 | 37 840 | 3,027 20 | 50 56 | ST |
| | Aug 10, 11 | 186 000 | 33 699 | 6,268 13 | 37 840 | 7,038 24 | 770 11 | ST |
| Security total | | 783 000 | 36 375 | 28,481 31 | | 29,628 72 | 1,147 41 | |
| EBAY INC | | | | | | | | |
| Symbol EBAY Exchange OTC | Aug 9, 11 | 443 000 | 28 849 | 12,780 28 | 29 590 | 13,108 37 | 328 09 | ST |
| | Sep 6, 11 | 269 000 | 28 658 | 7,709 16 | 29 590 | 7,959 71 | 250 55 | ST |
| | Oct 28, 11 | 151 000 | 33 069 | 4,993 42 | 29 590 | 4,468 09 | -525 33 | ST |
| Security total | | 863 000 | 29 528 | 25,482 86 | | 25,536 17 | 53 31 | |
| EL PASO CORP | | | | | | | | |
| Symbol EP Exchange NYSE | | | | | | | | |
| EAI $80 Current yield 0 16% | May 24, 11 | 741 000 | 20 336 | 15,069 20 | 25 010 | 18,532 41 | 3,463 21 | ST |
| | May 25, 11 | 318 000 | 21 238 | 6,754 00 | 25 010 | 7,953 18 | 1,199 18 | ST |
| | Jun 17, 11 | 410 000 | 19 647 | 8,055 27 | 25 010 | 10,254 10 | 2,198 83 | ST |
| | Nov 14, 11 | 519 000 | 24 757 | 12,849 09 | 25 010 | 12,980 19 | 131 10 | ST |
| Security total | | 1,988 000 | 21 493 | 42,727 56 | | 49,719 88 | 6,992 32 | |
| HUNT J B TRANS SVCS INC | | | | | | | | |
| Symbol JBHT Exchange OTC | | | | | | | | |
| EAI $184 Current yield 1 14% | May 19, 11 | 34 000 | 46 392 | 1,577 36 | 45 720 | 1,554 48 | -22 88 | ST |
| | Aug 1, 11 | 319 000 | 44 919 | 14,329 22 | 45 720 | 14,584 68 | 255 46 | ST |
| Security total | | 353 000 | 45 061 | 15,906 58 | | 16,139 16 | 232 58 | |
| INTL BUSINESS MACH | | | | | | | | |
| Symbol IBM Exchange NYSE | | | | | | | | |
| EAI $336 Current yield 1 60% | May 19, 11 | 112 000 | 170 450 | 19,090 40 | 188 000 | 21,056 00 | 1,965 60 | ST |
| IRON MTN INC NEW | | | | | | | | |
| Symbol IRM Exchange NYSE | | | | | | | | |
| EAI $544 Current yield 3 29% | Aug 5, 11 | 335 000 | 30 548 | 10,233 85 | 30 370 | 10,173 95 | -59 90 | ST |
| | Aug 11, 11 | 209 000 | 30 450 | 6,364 05 | 30 370 | 6,347 33 | -16 72 | ST |
| Security total | | 544 000 | 30 511 | 16,597 90 | | 16,521 28 | -76 62 | |
| ITC HOLDINGS CORP | | | | | | | | |
| Symbol ITC Exchange NYSE | | | | | | | | |
| EAI $144 Current yield 1 91% | May 19, 11 | 102 000 | 73 681 | 7,515 49 | 73 920 | 7,539 84 | 24 35 | ST |

continued next page

## Your assets › **Equities** › **Common stock** (continued)

| Holding | Trade date | Number of shares | Purchase price/ Average price per share ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| MONSANTO CO NEW | | | | | | | | |
| Symbol MON Exchange NYSE | | | | | | | | |
| EAI $367 Current yield 1 63% | May 19, 11 | 202 000 | 66 719 | 13,477.28 | 73.450 | 14,836 90 | 1,359 62 | ST |
| | Jun 17, 11 | 104 000 | 66 094 | 6,873 80 | 73 450 | 7,638 80 | 765 00 | ST |
| Security total | | 306 000 | 66 507 | 20,351.08 | | 22,475 70 | 2,124 62 | |
| MSCI INC CL A | | | | | | | | |
| Symbol MSCI Exchange NYSE | Jul 27, 11 | 622 000 | 35 499 | 22,080 69 | 33 750 | 20,992 50 | -1,088 19 | ST |
| NEXTERA ENERGY INC COM | | | | | | | | |
| Symbol NEE Exchange NYSE | | | | | | | | |
| EAI $847 Current yield 3 97% | May 19, 11 | 385 000 | 58 347 | 22,463 94 | 55 440 | 21,344 40 | -1,119 54 | ST |
| NIELSEN HOLDINGS B V EUR | | | | | | | | |
| Symbol NLSN Exchange: NYSE | Aug 4, 11 | 738 000 | 28 329 | 20,907.02 | 29 050 | 21,438 90 | 531 88 | ST |
| | Sep 2, 11 | 212.000 | 29.415 | 6,236.15 | 29 050 | 6,158 60 | -77 55 | ST |
| Security total | | 950 000 | 28 572 | 27,143.17 | | 27,597 50 | 454 33 | |
| PALL CORP | | | | | | | | |
| Symbol PLL Exchange NYSE | | | | | | | | |
| EAI $214 Current yield. 1 28% | Jul 29, 11 | 306 000 | 49 989 | 15,296.91 | 54 490 | 16,673 94 | 1,377 03 | ST |
| POTASH CORP SASK INC CANADA CAD | | | | | | | | |
| Symbol POT Exchange NYSE | | | | | | | | |
| EAI $97 Current yield 0 64% | Sep 22, 11 | 211 000 | 47 207 | 9,960.78 | 43 340 | 9,144 74 | -816 04 | ST |
| | Oct 12, 11 | 136.000 | 49.389 | 6,717 01 | 43 340 | 5,894 24 | -822 77 | ST |
| Security total | | 347 000 | 48 063 | 16,677 79 | | 15,038 98 | -1,638 81 | |
| PRAXAIR INC | | | | | | | | |
| Symbol PX Exchange NYSE | | | | | | | | |
| EAI $558 Current yield 1.96% | Aug 9, 11 | 279.000 | 93 764 | 26,160 24 | 102 000 | 28,458 00 | 2,297 76 | ST |
| SOLERA HOLDINGS INC | | | | | | | | |
| Symbol SLH Exchange NYSE | | | | | | | | |
| EAI $155 Current yield 0 84% | Aug 5, 11 | 252.000 | 52 816 | 13,309 71 | 47 320 | 11,924 64 | -1,385 07 | ST |
| | Sep 21, 11 | 136 000 | 52 044 | 7,078 08 | 47 320 | 6,435 52 | -642 56 | ST |
| Security total | | 388.000 | 52 546 | 20,387 79 | | 18,360 16 | -2,027 63 | |

*continued next page*

## Your assets › Equities › Common stock (continued)

| Holding | Trade date | Number of shares | Purchase price/ Average price per share ($) | Cost basis ($) | Price per share on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| TEEKAY CORP | | | | | | | | |
| Symbol TK Exchange NYSE | | | | | | | | |
| EAI $1,015 Current yield 4 58% | May 19, 11 | 341 000 | 32 999 | 11,252 73 | 27 620 | 9,418 42 | -1,834 31 | ST |
| | Jun 13, 11 | 461 000 | 31 803 | 14,661 37 | 27 620 | 12,732 82 | -1,928 55 | ST |
| Security total | | 802 000 | 32 312 | 25,914 10 | | 22,151 24 | -3,762 86 | |
| THERMO FISHER SCIENTIFIC INC | | | | | | | | |
| Symbol TMO Exchange NYSE | Oct 27, 11 | 212 000 | 50 079 | 10,616 90 | 47 250 | 10,017 00 | -599 90 | ST |
| UNITED PARCEL SERVICE INC CL B | | | | | | | | |
| Symbol UPS Exchange NYSE | | | | | | | | |
| EAI $530 Current yield 2 90% | May 19, 11 | 255 000 | 74 409 | 18,974 35 | 71 750 | 18,296 25 | -678 10 | ST |
| VERISK ANALYTICS INC CL A | | | | | | | | |
| Symbol VRSK Exchange OTC | May 19, 11 | 433 000 | 34 676 | 15,014 97 | 39 280 | 17,008 24 | 1,993 27 | ST |
| VISA INC CL A | | | | | | | | |
| Symbol V Exchange NYSE | | | | | | | | |
| EAI $265 Current yield 0 91% | Jul 11, 11 | 256 000 | 88 005 | 22,529 33 | 96 970 | 24,824 32 | 2,294 99 | ST |
| | Oct 28, 11 | 45 000 | 94 723 | 4,262 54 | 96 970 | 4,363 65 | 101 11 | ST |
| Security total | | 301 000 | 89 010 | 26,791 87 | | 29,187 97 | 2,396 10 | |
| **Total** | | | | **$514,381.50** | | **$526,141.32** | **$11,759.82** | |

**Total estimated annual income: $6,154**

## Your total assets

| | | Value on Nov 30 ($) | Percentage of your account | Cost basis ($) | Estimated annual income ($) | Unrealized gain or loss ($) |
|---|---|---|---|---|---|---|
| Cash | Cash and money balances | 172,705.42 | 24.71% | 172,705.42 | | |
| Equities | Common stock | 526,141.32 | 75.29% | 514,381.50 | 6,154.00 | 11,759.82 |
| **Total** | | **$698,846.74** | **100.00%** | **$687,086.92** | **$6,154.00** | **$11,759.82** |

# Your assets

Some prices, income and current values shown may be approximate As a result, gains and losses may not be accurately reflected See *Important information about your statement* at the end of this document for more information

## Cash

### Cash and money balances

| Holding | Opening balance on Nov 1 ($) | Closing balance on Nov 30 ($) | Price per share on Nov 30 ($) | Average rate | Dividend/interest period | Days in period |
|---|---|---|---|---|---|---|
| Cash | 1,040 22 | 0 00 | | | | |
| RMA MONEY MKT PORTFOLIO | 11,914 23 | 21,842 41 | 1 00 | 0 01% | Oct 25 to Nov 22 | 29 |
| **Total** | **$12,954.45** | **$21,842.41** | | | | |

## Fixed income

### Corporate bonds and notes

Prices are obtained from independent quotation bureaus that use computerized valuation formulas to calculate current values Actual market values may vary and thus gains/losses may not be accurately reflected Cost basis has been adjusted for accreted original issue discount (OID) If you have made a tax election to deduct the premium amortization on taxable debt securities, you may request that UBS adjust cost basis for the bond premium amortization

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| COMMUNITY HEALTH SYSTEMS<br>CALL @M/W +50BP<br>RATE 08 875% MATURES 07/15/15<br>ACCRUED INTEREST $266 25<br>CUSIP 12543DAF7<br>Moody B3 S&P B<br>EAI $710 Current yield 8 64% | Oct 14, 11 | 8,000 000 | 101 500 | 8,120 00 | 102 750 | 8,220 00 | 100 00 | ST |
| AMER AIRLINES INC NTS<br>FACTOR 0 806157738000<br>RATE 13 000% MATURES 08/01/16<br>CURRENT PAR VALUE 8,062<br>ACCRUED INTEREST $429 72<br>CUSIP 023771R75<br>Moody Caa3 S&P CCC+<br>EAI $1,048 Current yield 12 81% | Jul 21, 11 | 10,000 000 | 115.750 | 9,331 27 | 101 500 | 8,182 93 | -1,148 34 | ST |

*continued next page*

## Your assets › **Fixed income** › **Corporate bonds and notes** (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| CONSTELLATION BRANDS INC<br>ALL@M/W +50BP<br>RATE 07 250% MATURES 05/15/17<br>ACCRUED INTEREST $30 20<br>CUSIP 21036PAF5<br>Moody Ba2 S&P BB+<br>EAI $725 Current yield 6 62% | May 25, 11 | 10,000 000 | 109 750 | 10,975 00 | 109 500 | 10,950 00 | -25 00 | ST |
| COTT BEVERAGES INC NTS<br>CALL@MW+50BP<br>RATE 08 375% MATURES 11/15/17<br>ACCRUED INTEREST $34 89<br>CUSIP 221643AD1<br>Moody B3 S&P B<br>EAI $838 Current yield 7 85% | Jun 23, 11 | - 10,000 000 | 105 500 | 10,550 00 | 106 750 | 10,675 00 | 125 00 | ST |
| B&G FOODS INC NTS B/E<br>7 625% 011518 DTD012510<br>FC071510 M/W +50BP<br>ACCRUED INTEREST $285 93<br>CUSIP 05508RAD8<br>Moody B3 S&P B+<br>EAI $763 Current yield 7 34% | May 26, 11 | 10,000 000 | 108 250 | 10,825 00 | 103 875 | 10,387 50 | -437 50 | ST |
| LAMAR MEDIA CORP NTS B/E<br>CALL@MW+50BP<br>RATE 07 875% MATURES 04/15/18<br>ACCRUED INTEREST $98 43<br>CUSIP 513075AY7<br>Moody B1 S&P B+<br>EAI $788 Current yield 7 63% | May 24, 11 | 10,000 000 | 108 250 | 10,825 00 | 103 250 | 10,325 00 | -500 00 | ST |
| MOOG INC NTS B/E<br>RATE 07 250% MATURES 06/15/18<br>ACCRUED INTEREST $332 29<br>CUSIP 615394AJ2<br>Moody Ba3 S&P B+<br>EAI $725 Current yield 7 13% | May 24, 11 | 10,000 000 | 107 000 | 10,700 00 | 101 750 | 10,175 00 | -525 00 | ST |

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## Your assets › Fixed income › Corporate bonds and notes (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| TENNECO INC NTS B/E<br>CALL@MW+50BP<br>RATE 07 750% MATURES 08/15/18<br>ACCRUED INTEREST $90 41<br>CUSIP 880349AN5<br>Moody B2 S&P BB-<br>EAI $310 Current yield. 7 64% | Aug 22, 11 | 4,000 000 | 104 500 | 4,180 00 | 101 500 | 4,060 00 | -120 00 | ST |
| GRAPHIC PACKAGING INTL<br>0BP INC NTS B/E<br>RATE 07 875% MATURES 10/01/18<br>CALLABLE<br>ACCRUED INTEREST $129 06<br>CUSIP 38869PAH7<br>Moody B2 S&P BB-<br>EAI $788 Current yield 7 39% | May 24, 11 | 10,000 000 | 109 250 | 10,925 00 | 106 500 | 10,650 00 | -275 00 | ST |
| AVIS BUDGET NTS B/E<br>CALL@MW+50BP<br>RATE 08 250% MATURES 01/15/19<br>CALLABLE<br>ACCRUED INTEREST $340 31<br>CUSIP 053773AN7<br>Moody B2 S&P B<br>EAI $908 Current yield 8 57% | Jun 16, 11 | 11,000 000 | 100 250 | 11,027 50 | 96 250 | 10,587 50 | -440 00 | ST |
| CCO HLDGS LLC/CAP CORP<br>7 000% 011519 DTD011111<br>FC071511 NTS B/E<br>ACCRUED INTEREST $288 75<br>CUSIP 1248EPAS2<br>Moody B1 S&P BB-<br>EAI $770 Current yield· 6 96% | Jun 07, 11 | 11,000 000 | 101 750 | 11,192 50 | 100 625 | 11,068 75 | -123 75 | ST |
| DELTA AIRLINES INC NTS<br>FACTOR 0 953217737000<br>RATE 04 950% MATURES 05/23/19<br>CURRENT PAR VALUE 28,597<br>CUSIP 247361ZH4<br>Moody Baa2 S&P A- | Jun 15, 11 | 30,000 000 | 100 375 | 28,703 76 | 100 000 | 28,597 00 | -106 76 | ST |

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## Your assets › Fixed income › Corporate bonds and notes (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| FOREST OIL CORP<br>CALL@MW+50BP<br>RATE 07 250% MATURES 06/15/19<br>ACCRUED INTEREST $365 52<br>CUSIP 346091AZ4<br>Moody B1 S&P B<br>EAI $798 Current yield 7 32% | Jun 13, 11 | 11,000 000 | 102 000 | 11,220 00 | 99 000 | 10,890 00 | -330 00 | ST |
| NRG ENERGY INC NTS B/E<br>CALL@MW+50BP<br>RATE 08 500% MATURES 06/15/19<br>ACCRUED INTEREST $389 58<br>CUSIP 629377BG6<br>Moody B1 S&P BB-<br>EAI $850 Current yield 8 54% | Jun 01, 11 | 10,000 000 | 104 250 | 10,425 00 | 99 500 | 9,950 00 | -475 00 | ST |
| MEDIACOM LLC NTS B/E<br>0BP<br>RATE 09 125% MATURES 08/15/19<br>ACCRUED INTEREST $292 76<br>CUSIP 58445MAM4<br>Moody B3 S&P B-<br>EAI $1,004 Current yield 8 75% | Jun 23, 11 | 11,000 000 | 106 000 | 11,660 00 | 104 250 | 11,467 50 | -192 50 | ST |
| UNITED RENTALS NA INC<br>+50BP<br>RATE 09 250% MATURES 12/15/19<br>ACCRUED INTEREST $423 95<br>CUSIP 911365AU8<br>Moody B3 S&P B<br>EAI $925 Current yield 8 56% | May 25, 11 | 9,000 000 | 113 000 | 10,170 00 | 108 000 | 9,720 00 | -450 00 | ST |
| | Jul 14, 11 | 1,000 000 | 110 750 | 1,107 50 | 108 000 | 1,080 00 | -27 50 | ST |
| Security total | | 10,000 000 | | 11,277 50 | | 10,800 00 | -477 50 | |

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## Your assets › Fixed income › Corporate bonds and notes (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| TEEKAY CORP NTS B/E<br>FOREIGN SECURITY<br>RATE 08 500% MATURES 01/15/20<br>MWW +50BP<br>ACCRUED INTEREST $318 75<br>ISIN US87900YAA10<br>Moody B2 S&P. BB-<br>EAI $850 Current yield 8 92% | Jun 10, 11 | 10,000 000 | 108 000 | 10,800 00 | 95 250 | 9,525 00 | -1,275 00 | ST |
| DENBURY RESOURCES INC<br>8 250% 021520 DTD021010<br>CALL @ MW +100%<br>ACCRUED INTEREST $240 62<br>CUSIP 24823UAG3<br>Moody B1 S&P BB-<br>EAI $825 Current yield 7 59% | Jun 03, 11 | 10,000 000 | 110 000 | 11,000 00 | 108 625 | 10,862 50 | -137 50 | ST |
| HCA INC NTS B/E<br>RATE 07 875% MATURES 02/15/20<br>CALLABLE<br>ACCRUED INTEREST $183 75<br>CUSIP 404119BJ7<br>Moody Ba3 S&P BB<br>EAI $630 Current yield 7 48% | Jul 14, 11 | 8,000 000 | 109 375 | 8,750 00 | 105 250 | 8,420 00 | -330 00 | ST |
| RAYTHEON CO NTS B/E<br>CALL@MW+20BP<br>RATE 04 400% MATURES 02/15/20<br>ACCRUED INTEREST $384 99<br>CUSIP 755111BR1<br>Moody A3 S&P A-<br>EAI $1,320 Current yield 4 06% | Jun 14, 11 | 30,000 000 | 104 591 | 31,377 30 | 108 436 | 32,530 80 | 1,153 50 | ST |

*continued next page*

## Your assets › **Fixed income** › **Corporate bonds and notes** (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| SUBURBAN PROPANE<br>CALL@ M/W+50BP<br>RATE 07 375% MATURES 03/15/20<br>CALLABLE<br>ACCRUED INTEREST $153 64<br>CUSIP 864486AC9<br>Moody Ba3 S&P BB-<br>EAI $738 Current yield 7 14% | May 26, 11 | 10,000 000 | 107 500 | 10,750 00 | 103 250 | 10,325 00 | -425 00 | ST |
| FRONTIER COMM CORP NTS<br>MW +50BP<br>RATE 08 500% MATURES 04/15/20<br>ACCRUED INTEREST $106 25<br>CUSIP 35906AAH1<br>Moody Ba2 S&P BB<br>EAI $850 Current yield 8 95% | Jul 11, 11 | 10,000 000 | 109 750 | 10,975 00 | 95 000 | 9,500 00 | -1,475 00 | ST |
| THERMO FISHER SCIENTIFIC<br>+15BP<br>RATE 04 700% MATURES 05/01/20<br>ACCRUED INTEREST $113 58<br>CUSIP 883556AT9<br>Moody A3 S&P A<br>EAI $1,410 Current yield 4 21% | Jul 27, 11 | 30,000 000 | 107 574 | 32,272 20 | 111 600 | 33,480 00 | 1,207 80 | ST |
| AES CORP NTS B/E<br>M\W T +50BP<br>RATE 08 000% MATURES 06/01/20<br>ACCRUED INTEREST $397 77<br>CUSIP 00130HBN4<br>Moody Ba3 S&P BB-<br>EAI $800 Current yield 7 40% | Jun 24, 11 | 10,000 000 | 105 750 | 10,575 00 | 108 125 | 10,812 50 | 237 50 | ST |
| R R DONNELLEY & SONS CO<br>+65BP<br>RATE 07 625% MATURES 06/15/20<br>ACCRUED INTEREST $384 42<br>CUSIP 257867AW1<br>Moody Ba1 S&P BB+<br>EAI $839 Current yield 8 11% | Jul 29, 11 | 11,000 000 | 103 500 | 11,385 00 | 94 000 | 10,340 00 | -1,045 00 | ST |

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## Your assets › Fixed income › Corporate bonds and notes (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| FERRELLGAS PTNRS LP B/E<br>RATE 08 625% MATURES 06/15/20<br>ACCRUED INTEREST $434 84<br>CUSIP 315295AE5<br>Moody B2 S&P B-<br>EAI $949 Current yield 9 03% | May 26, 11 | 9,000 000 | 110 250 | 9,922 50 | 95 500 | 8,595 00 | -1,327 50 | ST |
| | Oct 11, 11 | 2,000 000 | 93 000 | 1,860 00 | 95 500 | 1,910 00 | 50 00 | ST |
| Security total | | 11,000 000 | | 11,782 50 | | 10,505 00 | -1,277 50 | |
| AMER WEST A AMBAC B/E<br>FACTOR 0 521942127000<br>RATE 08 057% MATURES 07/02/20<br>CURRENT PAR VALUE 8,351<br>CUSIP 023650AG9<br>Moody Ba3 S&P BBB<br>EAI $673 Current yield 8 16% | Jun 10, 11 | 16,000 000 | 104 500 | 8,726 87 | 98 758 | 8,247 28 | -479 59 | ST |
| MORGAN STANLEY B/E<br>+45BP<br>RATE 05 500% MATURES 07/24/20<br>ACCRUED INTEREST $577 50<br>CUSIP 6174467P8<br>Moody A2 S&P A-<br>EAI $1,650 Current yield 6 40% | Jul 07, 11 | 30,000.000 | 102 225 | 30,667.50 | 85 900 | 25,770 00 | -4,897 50 | ST |
| PNC FUNDING CORP NTS B/E<br>RATE 04 375% MATURES 08/11/20<br>ACCRUED INTEREST $397 39<br>CUSIP 693476BL6<br>Moody A3 S&P A<br>EAI $1,313 Current yield 4 13% | Jun 08, 11 | 30,000 000 | 103 150 | 30,945 00 | 105 807 | 31,742 10 | 797 10 | ST |
| WEATHERFORD INTL LTD B/E<br>FOREIGN SECURITY<br>RATE 05 125% MATURES 09/15/20<br>ACCRUED INTEREST $320 31<br>ISIN US94707VAA89<br>Moody Baa2 S&P BBB<br>EAI $1,538 Current yield 4 98% | Jun 23, 11 | 30,000 000 | 103 710 | 31,113 00 | 102 876 | 30,862 80 | -250 20 | ST |

*continued next page*

## Your assets › **Fixed income** › **Corporate bonds and notes** (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| GENL ELEC CAP CORP NTS<br>B/E<br>RATE 04 375% MATURES 09/16/20<br>ACCRUED INTEREST $269 79<br>CUSIP 36962G4R2<br>Moody Aa2 S&P AA+<br>EAI $1,313 Current yield 4 42% | Jun 28, 11 | 30,000 000 | 98 889 | 29,666 70 | 99 024 | 29,707 20 | 40 50 | ST |
| ARCH COAL INC NTS B/E<br>7 250% 100120 DTD080910<br>FC040111<br>ACCRUED INTEREST $130 70<br>CUSIP 039380AC4<br>Moody B1 S&P B+<br>EAI $798 Current yield 7 40% | Jun 22, 11 | 11,000 000 | 101 500 | 11,165 00 | 98 000 | 10,780 00 | -385 00 | ST |
| BE AEROSPACE INC NTS B/E<br>6 875% 100120 DTD091610<br>FC040111 CALL@MW+50BP<br>ACCRUED INTEREST $112 67<br>CUSIP 055381AR8<br>Moody Ba2 S&P BB<br>EAI $688 Current yield 6 43% | Jul 29, 11 | 10,000 000 | 107 750 | 10,775 00 | 107 000 | 10,700 00 | -75 00 | ST |
| DAVITA INC B/E<br>6 625% 110120 DTD102010<br>FC050111 CALL@MW+50BP<br>ACCRUED INTEREST $53 36<br>CUSIP 23918KAM0<br>Moody B2 S&P B<br>EAI $663 Current yield 6 74% | May 23, 11 | 10,000 000 | 103 250 | 10,325 00 | 98 250 | 9,825 00 | -500 00 | ST |
| PUB SVC CO OF COLO<br>RATE 03.200% MATURES 11/15/20<br>CALLABLE<br>ACCRUED INTEREST $39 99<br>CUSIP 744448CD1<br>Moody A2 S&P A<br>EAI $960 Current yield 3 14% | Jun 20, 11 | 30,000 000 | 96 477 | 28,943 10 | 101 794 | 30,538 20 | 1,595 10 | ST |

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## Your assets › Fixed income › Corporate bonds and notes (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| CONTL AIRLINES 2010-A<br>B/E<br>RATE 04 750% MATURES 01/12/21<br>ACCRUED INTEREST $546 24<br>CUSIP 21079VAA1<br>Moody Baa2 S&P A-<br>EAI $1,425 Current yield 4 77% | Jun 29, 11 | 30,000 000 | 97 750 | 29,325 00 | 99 500 | 29,850 00 | 525 00 | ST |
| APACHE CORP NTS B/E<br>RATE 03 625% MATURES 02/01/21<br>CALLABLE<br>ACCRUED INTEREST $359 47<br>CUSIP 037411AX3<br>Moody A3 S&P A-<br>EAI $1,088 Current yield 3 47% | Jun 27, 11 | 30,000 000 | 99 252 | 29,775 60 | 104 398 | 31,319 40 | 1,543 80 | ST |
| L-3 COMMS CORP NTS B/E<br>CALL@MW+25BP<br>RATE 04 950% MATURES 02/15/21<br>CALLABLE<br>ACCRUED INTEREST $433 12<br>CUSIP 502413BA4<br>Moody Baa3 S&P BBB-<br>EAI $1,485 Current yield 5 09% | Jun 07, 11 | 30,000 000 | 104 127 | 31,238 10 | 97 329 | 29,198 70 | -2,039 40 | ST |
| TIME WARNER CABLE INC<br>CALL@MW+25BP<br>RATE 04 125% MATURES 02/15/21<br>CALLABLE<br>ACCRUED INTEREST $180 46<br>CUSIP 88732JAX6<br>Moody Baa2 S&P BBB<br>EAI $619 Current yield 4 15% | Aug 15, 11 | - 15,000 000 | 99 821 | 14,973 15 | 99 503 | 14,925 45 | -47 70 | ST |

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## Your assets › **Fixed income** › **Corporate bonds and notes** (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| MEDTRONIC INC CALL@MW<br>T+15BPS B/E<br>RATE 04 125% MATURES 03/15/21<br>CALLABLE<br>ACCRUED INTEREST $257 81<br>CUSIP 585055AV8<br>Moody A1 S&P AA-<br>EAI $1,238 Current yield 3 80% | Jul 21, 11 | 30,000 000 | 103 794 | 31,138 20 | 108 458 | 32,537 40 | 1,399 20 | ST |
| PRAXAIR INC B/E<br>KE-WHOLE +10BP<br>RATE 04 050% MATURES 03/15/21<br>ACCRUED INTEREST $253 12<br>CUSIP 74005PAY0<br>Moody A2 S&P A<br>EAI $1,215 Current yield 3 71% | Aug 11, 11 | 30,000 000 | 108 824 | 32,647 20 | 109 122 | 32,736 60 | 89 40 | ST |
| WELLS FARGO & CO NTS B/E<br>RATE 04 600% MATURES 04/01/21<br>ACCRUED INTEREST $226 16<br>CUSIP 94974BEV8<br>Moody A2 S&P A+<br>EAI $1,380 Current yield 4 34% | Aug 02, 11 | 30,000 000 | 105 665 | 31,699 50 | 105 903 | 31,770 90 | 71 40 | ST |
| VERIZON COMMUNICATIONS<br>KE-WHOLE +25BP<br>RATE 04 600% MATURES 04/01/21<br>ACCRUED INTEREST $226 16<br>CUSIP 92343VAX2<br>Moody A3 S&P A-<br>EAI $1,380 Current yield 4 25% | Jun 30, 11 | 30,000 000 | 103 228 | 30,968 40 | 108 267 | 32,480 10 | 1,511 70 | ST |
| CATERPILLAR INC<br>CALL@MW+12 5BP<br>RATE 03 900% MATURES 05/27/21<br>ACCRUED INTEREST $9 75<br>CUSIP 149123BV2<br>Moody A2 S&P A<br>EAI $1,170 Current yield 3 65% | May 24, 11 | 30,000 000 | 99 819 | 29,945 70 | 106 950 | 32,085 00 | 2,139 30 | ST |

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## Your assets › **Fixed income** › **Corporate bonds and notes** (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| HEWLETT-PACKARD CO B/E<br>RATE 04 300% MATURES 06/01/21<br>INTEREST EARNED FROM 05/31/11<br>1ST INTEREST PAYMENT 12/01/11<br>ACCRUED INTEREST $645 00<br>CUSIP 428236BM4<br>Moody A2 S&P: A<br>EAI $1,290 Current yield 4 23% | May 26, 11 | 30,000.000 | 100 517 | 30,155 10 | 101 716 | 30,514 80 | 359 70 | ST |
| CENTURYLINK INC NTS B/E<br>CALL@MW +50BP<br>RATE 06 450% MATURES 06/15/21<br>INTEREST EARNED FROM 06/16/11<br>1ST INTEREST PAYMENT 12/15/11<br>ACCRUED INTEREST $264 44<br>CUSIP 156700AR7<br>Moody Baa3 S&P BB<br>EAI $581 Current yield 6 69% | Nov 07, 11 | 9,000 000 | 99 695 | 8,972 55 | 96 421 | 8,677 89 | -294 66 | ST |
| DANAHER CORP B/E<br>5BP<br>RATE 03 900% MATURES 06/23/21<br>INTEREST EARNED FROM 06/23/11<br>1ST INTEREST PAYMENT 12/23/11<br>CALLABLE<br>ACCRUED INTEREST $510 24<br>CUSIP 235851AM4<br>Moody A2 S&P A+<br>EAI $1,170 Current yield 3 57% | Jun 20, 11 | 30,000 000 | 100 358 | 30,107 40 | 109 210 | 32,763 00 | 2,655 60 | ST |

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## Your assets › Fixed income › Corporate bonds and notes (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| GENERAL DYNAMICS CORP<br>+158P<br>RATE 03 875% MATURES 07/15/21<br>INTEREST EARNED FROM 07/12/11<br>1ST INTEREST PAYMENT 01/15/12<br>CALLABLE<br>ACCRUED INTEREST $445 62<br>CUSIP 369550AR9<br>Moody A2 S&P A<br>EAI $1,163 Current yield 3 59% | Jul 05, 11 | 30,000 000 | 99 835 | 29,950 50 | 107 950 | 32,385 00 | 2,434 50 | ST |
| J P MORGAN CHASE & CO<br>NTS B/E<br>RATE 04 350% MATURES 08/15/21<br>INTEREST EARNED FROM 08/10/11<br>1ST INTEREST PAYMENT 02/15/12<br>ACCRUED INTEREST $398 75<br>CUSIP 46625HJC5<br>Moody Aa3 S&P A<br>EAI $1,305 Current yield 4 46% | Aug 03, 11 | 30,000 000 | 99 935 | 29,980 50 | 97 597 | 29,279 10 | -701 40 | ST |
| IRON MTN INC NTS B/E<br>RATE 08 375% MATURES 08/15/21<br>ACCRUED INTEREST $244 27<br>CUSIP 46284PAM6<br>Moody B1 S&P B+<br>EAI $838 Current yield 7 98% | Jun 10, 11 | 10,000 000 | 107 000 | 10,700 00 | 105 000 | 10,500 00 | -200 00 | ST |
| HCA HLDGS INC<br>CALL@MW+50BP<br>RATE 07 500% MATURES 02/15/22<br>INTEREST EARNED FROM 08/01/11<br>1ST INTEREST PAYMENT 02/15/12<br>ACCRUED INTEREST $99 16<br>CUSIP 404121AD7<br>Moody B3 S&P B-<br>EAI $300 Current yield 7 61% | Oct 17, 11 | 4,000 000 | 97 000 | 3,880 00 | 98 500 | 3,940 00 | 60 00 | ST |

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## Your assets › **Fixed income** › Corporate bonds and notes (continued)

| Holding | Trade date | Total face value at maturity ($) | Purchase price ($) | Cost basis ($) | Price on Nov 30 ($) | Value on Nov 30 ($) | Unrealized gain or loss ($) | Holding period |
|---|---|---|---|---|---|---|---|---|
| HEALTHSOUTH CORP NTS B/E<br>CALL@MW+50BP<br>RATE 07 750% MATURES 09/15/22<br>CALLABLE<br>ACCRUED INTEREST $161 45<br>CUSIP 421924BJ9<br>Moody B2 S&P B+<br>EAI $775 Current yield 7 99% | Jun 08, 11 | 10,000 000 | 106 250 | 10,625 00 | 97 000 | 9,700 00 | -925 00 | ST |
| US AIRWAYS GROUP INC B/E<br>000000000000<br>RATE 06 250% MATURES 04/22/23<br>CURRENT PAR VALUE 30,000<br>ACCRUED INTEREST $197 91<br>CUSIP 90345KAA8<br>Moody Ba2 S&P BBB<br>EAI $1,875 Current yield 6 93% | Jul 18, 11 | 30,000 000 | 97 500 | 29,250 00 | 90 250 | 27,075 00 | -2,175 00 | ST |
| PEABODY ENERGY CORP NTS<br>+50BP<br>RATE 07 875% MATURES 11/01/26<br>ACCRUED INTEREST $63 43<br>CUSIP 704549AF1<br>Moody Ba1 S&P BB+<br>EAI $788 Current yield 7 36% | May 23, 11 | 9,000 000 | 113 250 | 10,192 50 | 107 000 | 9,630 00 | -562 50 | ST |
| | Sep 27, 11 | 1,000.000 | 110 250 | 1,102 50 | 107 000 | 1,070 00 | -32 50 | ST |
| Security total | | 10,000 000 | | 11,295 00 | | 10,700 00 | -595 00 | |
| **Total** | | **$961,000.000** | | **$980,558.60** | | **$973,897.90** | **-$6,660.70** | |

**Total accrued interest: $13,940.93**

**Total estimated annual income: $51,842**

Your assets (continued)

## Your total assets

| | | Value on Nov 30 ($) | Percentage of your account | Cost basis ($) | Estimated annual income ($) | Unrealized gain or loss ($) |
|---|---|---|---|---|---|---|
| **Cash** | **Cash and money balances** | **21,842.41** | **2.16%** | **21,842.41** | | |
| **Fixed income** | Corporate bonds and notes | 973,897 90 | | 980,558 60 | 51,842 00 | -6,660 70 |
| | Total accrued interest | 13,940 93 | | | | |
| | **Total fixed income** | **987,838.83** | **97.84%** | **980,558.60** | **51,842.00** | **-6,660.70** |
| **Total** | | **$1,009,681.24** | **100.00%** | **$1,002,401.01** | **$51,842.00** | **-$6,660.70** |

# Account activity this month

For more information about the price/value shown for restricted securities, see *Important information about your statement* at the end of this document

| Date | Activity | Description | Your expense code | Quantity/ Face value | Price/Value ($) | Cash amount ($) | Cash and money balance ($) |
|---|---|---|---|---|---|---|---|
| **Oct 31** | | **Cash and money balance** | | | | | **$12,954.45** |
| Nov 1 | Sold | ALLY FINANIAL INC NTS 08 000% 031520 DTD091510 FC031511 B/E YTM = 7 193 UNSOLICITED ACCRUED INT RECD $20 44 | | -2,000 000 | 105 0000000 | 2,120 44 | |
| Nov 1 | Interest | DAVITA INC B/E 6 625% 110120 DTD102010 FC050111 CALL@MW+50BP PAID ON 10000 | | | | 331 25 | |
| Nov 1 | Interest | PEABODY ENERGY CORP NTS 07 875% 110126 DTD101206 CALL @ MW +50BP PAID ON 10000 | | | | 393 75 | |
| Nov 1 | Interest | THERMO FISHER SCIENTIFIC 04 700% 050120 DTD042710 CALL @ MW +15BP PAID ON 30000 | | | | 705 00 | 16,504 89 |
| Nov 8 | Sold | GOODYEAR TIRE & RUBBER 08 250% 081520 DTD081310 FC021511 CO NTS B/E CALLABLE 081515 @ 104 125 YTC = 6 750 YTM = 7 011 UNSOLICITED ACCRUED INT RECD $190 21 | | -10,000 000 | 108 0000000 | 10,990 21 | 27,495 10 |
| Nov 10 | Bought | CENTURYLINK INC NTS B/E 06 450% 061521 DTD061611 FC121511 CALL@MW +50BP YTM = 6 492 UNSOLICITED ACCRUED INT PAID $232 20 | | 9,000 000 | 99 6950000 | -9,204 75 | 18,290 35 |
| Nov 15 | Interest | COTT BEVERAGES INC NTS 08 375% 111517 DTD051510 CALL@MW+50BP PAID ON 10000 | | | | 418 75 | |
| Nov 15 | Interest | CONSTELLATION BRANDS INC 07 250% 051517 DTD111507 FC051508CALL@M/W +50BP PAID ON 10000 | | | | 362 50 | |

*continued next page*

# WILLITS FOUNDATION

CHARITABLE CONTRIBUTIONS
12/1/2010 - 11/30/2011

| Organization and Project<br>Grant Amount | Grant No.<br>Ref. No. | Payment<br>Date | Payment<br>Amount | Payment<br>Fund | Check Number |
|---|---|---|---|---|---|
| **Community Development** | | | | | |
| **Boys & Girls Clubs of Palm Beach County**<br>*Educational Programming* | 8793.01 | 11/17/2011 | $10,000.00 | Willits Foundation | 5343 |
| **Community Food Bank of New Jersey, Inc.**<br>*Food Purchasing Program* | 8265.03 | 9/21/2011 | $2,500.00 | Willits Foundation | 5334 |
| **Habitat For Humanity Las Vegas**<br>*Home Sponsorship* | 9061 | 11/17/2011 | $2,000.00 | Willits Foundation | 5344 |
| **Whitefish Fire Department**<br>*Brush Truck* | 8991 | 8/12/2011 | $5,000.00 | Willits Foundation | 5331 |
| | *Total Community Development* | (4 items) | $19,500.00 | | |
| **Culture, Arts & Humanities** | | | | | |
| **Norton Museum of Art**<br>*Photography Program* | 8604 02 | 11/23/2011 | $5,000.00 | Willits Foundation | 5348 |
| | *Total Culture, Arts & Humanities* | (1 item) | $5,000.00 | | |

# WILLITS FOUNDATION

CHARITABLE CONTRIBUTIONS

12/1/2010 - 11/30/2011

| Organization and Project<br>Grant Amount | Grant No.<br>Ref. No. | Payment<br>Date | Payment<br>Amount | Payment<br>Fund | Check Number |
|---|---|---|---|---|---|
| **Education** | | | | | |
| **Blair Academy**<br>*Faculty Housing Challenge* | 7094.04 | 11/23/2011 | $5,000.00 | Willits Foundation | 5346 |
| **Center for Creative Education**<br>*Operation Nuts and Bolts* | 8814.01 | 11/23/2011 | $5,000.00 | Willits Foundation | 5347 |
| **Gill St. Bernard's School**<br>*Annual Fund* | 8657.01 | 6/1/2011 | $20,000.00 | Willits Foundation | 5321 |
| **The Hotchkiss School**<br>*Hotchkiss Fund* | 9064 | 11/23/2011 | $4,000.00 | Willits Foundation | 5351 |
| **Santa Clara University**<br>*M Matson Haley Scholarship Fund* | 7096 04 | 11/17/2011 | $5,000.00 | Willits Foundation | 5345 |
| **Scholarship America**<br>*Willits Foundation 2011 Scholarship Program* | 8708.01 | 6/21/2011 | $151,250.00 | Willits Foundation | 5324 |
| **Scholarship America**<br>*Willits Foundation 2011 Scholarship Program* | 8708.01 | 10/26/2011 | $146,250 00 | Willits Foundation | 5342 |
| | | *Total Education*<br>(7 items) | $336,500 00 | | |

# WILLITS FOUNDATION
CHARITABLE CONTRIBUTIONS
12/1/2010 - 11/30/2011

| Organization and Project<br>Grant Amount | Grant No.<br>Ref. No. | Payment<br>Date | Payment<br>Amount | Payment<br>Fund | Check Number |
|---|---|---|---|---|---|
| **<u>Environmental Quality & Protection</u>** | | | | | |
| **International Game Fish Association**<br>*General Operating Support* | 6512.05 | 2/15/2011 | $20,000.00 | Willits Foundation | 5311 |
| **International Game Fish Association**<br>*Youth Educational Program* | 9004 | 8/25/2011 | $20,000.00 | Willits Foundation | 5332 |
| **National Park Foundation**<br>*General Operating Support* | 8268.03 | 6/17/2011 | $2,500.00 | Willits Foundation | 5322 |
| | *Total Environmental Quality & Protection* | (3 items) | $42,500.00 | | |
| **<u>Health</u>** | | | | | |
| **ALFRE, Inc.**<br>*General Operating Support* | 8868 | 7/6/2011 | $25,000.00 | Willits Foundation | 5325 |
| **American Cancer Society**<br>*SMU Relay for Life* | 9065 | 11/30/2011 | $5,000.00 | Willits Foundation | 5352 |
| **Children's Specialized Hospital Foundation**<br>*Inpatient Program* | 8873 | 5/9/2011 | $10,000.00 | Willits Foundation | 5313 |
| **Direct Relief International**<br>*Obstetric Fistula Prevention and Repair Program* | 8835.01 | 9/21/2011 | $2,500.00 | Willits Foundation | 5335 |
| **The Fistula Foundation**<br>*Fistula Surgery Program* | 8962 | 9/21/2011 | $2,500.00 | Willits Foundation | 5337 |

# WILLITS FOUNDATION

CHARITABLE CONTRIBUTIONS
12/1/2010 - 11/30/2011

| Organization and Project<br>Grant Amount | Grant No.<br>Ref. No. | Payment<br>Date | Payment<br>Amount | Payment<br>Fund | Check Number |
|---|---|---|---|---|---|
| **Highlands-Cashiers Hospital Foundation**<br>*Hospital and Physician Services Support Fund of the Campaign for Community HealthCare Excellence* | 9043 | 10/13/2011 | $20,000.00 | Willits Foundation | 5341 |
| **Indian River Hospital Foundation**<br>*The 21st Century Campaign for Indian River* | 6598.04 | 5/9/2011 | $25,000.00 | Willits Foundation | 5314 |
| **Morristown Memorial Health Foundation**<br>*Emergency Room Expansion Campaign* | 8877 | 7/6/2011 | $25,000.00 | Willits Foundation | 5326 |
| **National Kidney Foundation Inc**<br>*General Operating Expense* | 9062 | 11/30/2011 | $2,000.00 | Willits Foundation | 5353 |
| **Overlook Hospital Foundation**<br>*Community Health Center at Vauxhall* | 8865 | 7/6/2011 | $25,000.00 | Willits Foundation | 5327 |
| **Redbone, Inc.**<br>*General Operating Expense* | 7095.04 | 11/23/2011 | $2,000 00 | Willits Foundation | 5349 |
| **St. Jude Children's Research Hospital**<br>*Research and Patient Care* | 8935 | 5/11/2011 | $25,000 00 | Willits Foundation | 5319 |
| **St. Jude Children's Research Hospital**<br>*Infectious Disease Floor at the Chili's Care Center* | 9063 | 11/23/2011 | $5,000.00 | Willits Foundation | 5350 |

# WILLITS FOUNDATION

CHARITABLE CONTRIBUTIONS

12/1/2010 - 11/30/2011

| Organization and Project<br>Grant Amount | Grant No.<br>Ref. No. | Payment<br>Date | Payment<br>Amount | Payment<br>Fund | Check Number |
|---|---|---|---|---|---|
| **Wayside House**<br>*Prevention Program for Children and Families at Wayside House's Cocoon Center for Children and Families* | 6594 04 | 7/6/2011 | $25,000.00 | Willits Foundation | 5329 |
| | | *Total Health*<br>(14 items) | $199,000 00 | | |
| **Religious** | | | | | |
| **First Presbyterian Church of Vero Beach**<br>*Capital Campaign for New Fellowship and Education Building* | 9026 | 9/21/2011 | $40,000.00 | Willits Foundation | 5338 |
| **Newark Weequahic Congregation of Jehovah's Witnesses**<br>*Renovation of Kingdom Hall* | 9027 | 9/21/2011 | $10,000.00 | Willits Foundation | 5336 |
| **Presbyterian Church of Basking Ridge**<br>*Willits Church House* | 6593.04 | 7/6/2011 | $50,000.00 | Willits Foundation | 5328 |
| | | *Total Religious*<br>(3 items) | $100,000.00 | | |
| | | **Grand Total**<br>(32 items) | $702,500.00 | | |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 6/24/2011 | 2,324 | 2,199 | | | | 125 |
| 2 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 6/28/2011 | 3,632 | 3,552 | | | | 80 |
| 3 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 7/21/2011 | 1,363 | 1,438 | | | | -75 |
| 4 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 7/22/2011 | 1,410 | 1,480 | | | | -70 |
| 5 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 7/22/2011 | 282 | 296 | | | | -14 |
| 6 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 8/9/2011 | 4,896 | 3,383 | | | | 1,513 |
| 7 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 8/12/2011 | 653 | 507 | | | | 146 |
| 8 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 8/12/2011 | 2,558 | 2,017 | | | | 541 |
| 9 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 8/12/2011 | 1,633 | 1,259 | | | | 374 |
| 10 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 8/12/2011 | 599 | 474 | | | | 125 |
| 11 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 8/15/2011 | 1,210 | 992 | | | | 218 |
| 12 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 8/15/2011 | 368 | 300 | | | | 68 |
| 13 | X | PROSHARES ULTRASHORT | 74348A202 | | | 5/2/2011 | | 8/15/2011 | 684 | 653 | | | | 31 |
| 14 | X | PROSHARES ULTRASHORT | 74348A202 | | | 5/2/2011 | | 8/22/2011 | 1,320 | 1,105 | | | | 215 |
| 15 | X | PROSHARES ULTRASHORT | 74348A202 | | | 5/5/2011 | | 8/22/2011 | 3,060 | 2,181 | | | | 879 |
| 16 | X | PROSHARES ULTRASHORT | 74348A202 | | | 5/5/2011 | | 9/27/2011 | 629 | 513 | | | | 116 |
| 17 | X | PROSHARES ULTRASHORT | 74348A202 | | | 5/5/2011 | | 10/6/2011 | 432 | 342 | | | | 90 |
| 18 | X | PROSHARES ULTRASHORT | 74348A202 | | | 6/3/2011 | | 10/6/2011 | 1,456 | 1,185 | | | | 271 |
| 19 | X | PROSHARES ULTRASHORT | 74348A202 | | | 6/8/2011 | | 10/6/2011 | 1,888 | 1,629 | | | | 259 |
| 20 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 10/6/2011 | 3,506 | 3,133 | | | | 373 |
| 21 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 10/27/2011 | 1,833 | 2,169 | | | | -336 |
| 22 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 10/27/2011 | 570 | 675 | | | | -105 |
| 23 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/4/2011 | | 10/27/2011 | 855 | 1,083 | | | | -228 |
| 24 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/4/2011 | | 10/27/2011 | 1,548 | 1,960 | | | | -412 |
| 25 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 10/28/2011 | 235 | 342 | | | | -107 |
| 26 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 10/28/2011 | 901 | 1,632 | | | | -731 |
| 27 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 10/28/2011 | 313 | 456 | | | | -143 |
| 28 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 10/28/2011 | 862 | 1,562 | | | | -700 |
| 29 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/4/2011 | | 10/28/2011 | 1,449 | 1,908 | | | | -459 |
| 30 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 11/4/2011 | 124 | 233 | | | | -109 |
| 31 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/3/2011 | | 11/4/2011 | 824 | 1,556 | | | | -732 |
| 32 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/4/2011 | | 11/4/2011 | 453 | 664 | | | | -211 |
| 33 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/4/2011 | | 11/4/2011 | 783 | 980 | | | | -197 |
| 34 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/4/2011 | | 11/4/2011 | 865 | 1,194 | | | | -329 |
| 35 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/4/2011 | | 11/4/2011 | 1,112 | 1,630 | | | | -518 |
| 36 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/7/2011 | | 11/4/2011 | 206 | 377 | | | | -171 |
| 37 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/7/2011 | | 11/30/2011 | 706 | 1,282 | | | | -576 |
| 38 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/7/2011 | | 11/30/2011 | 332 | 491 | | | | -159 |
| 39 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/8/2011 | | 11/30/2011 | 125 | 237 | | | | -112 |
| 40 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/9/2011 | | 11/30/2011 | 831 | 1,576 | | | | -745 |
| 41 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/10/2011 | | 11/30/2011 | 208 | 307 | | | | -99 |
| 42 | X | DARDEN RESTAURANTS INC | 237194105 | | | 3/26/2010 | | 5/11/2011 | 5,856 | 5,312 | | | | 544 |
| 43 | X | DELL INC | 24702R101 | | | 2/28/2011 | | 4/5/2011 | 12,727 | 13,865 | | | | -1,138 |
| 44 | X | DIGITAL RLTY TR INC | 253868103 | | | 7/23/2010 | | 4/20/2011 | 19,082 | 19,273 | | | | -191 |
| 45 | X | DIGITAL RLTY TR INC | 253868103 | | | 11/9/2010 | | 4/20/2011 | 11,875 | 10,976 | | | | 899 |
| 46 | X | DISCOVERY COMMUNICATN | 25470F104 | | | 3/31/2009 | | 4/20/2011 | 4,459 | 1,743 | | | | 2,716 |
| 47 | X | DISCOVERY COMMUNICATN | 25470F104 | | | 10/27/2009 | | 4/20/2011 | 12,057 | 8,578 | | | | 3,479 |
| 48 | X | DISCOVERY COMMUNICATN | 25470F104 | | | 5/10/2010 | | 4/20/2011 | 4,046 | 3,579 | | | | 467 |
| 49 | X | DISCOVERY COMMUNICATN | 25470F104 | | | 5/10/2010 | | 7/21/2011 | 122 | 110 | | | | 12 |
| 50 | X | DISCOVERY COMMUNICATN | 25470F104 | | | 11/9/2010 | | 7/21/2011 | 2,313 | 2,333 | | | | -20 |
| 51 | X | DISCOVERY COMMUNICATN | 25470F104 | | | 11/9/2010 | | 7/25/2011 | 5,763 | 5,854 | | | | -91 |

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

| | Amount | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|---|
| Long Term CG Distributions | 28,027 | Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Short Term CG Distributions | 0 | Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 52 | X | DOVER CORP | 260003108 | | | 5/14/2008 | | 4/5/2011 | 4,854 | 3,956 | | | | 898 |
| 53 | X | DOVER CORP | 260003108 | | | 5/27/2008 | | 4/5/2011 | 1,795 | 1,413 | | | | 382 |
| 54 | X | DOVER CORP | 260003108 | | | 2/10/2011 | | 4/20/2011 | 31,386 | 31,015 | | | | 371 |
| 55 | X | DOW CHEMICAL CO | 260543103 | | | 4/20/2011 | | 5/18/2011 | 4,719 | 4,989 | | | | -270 |
| 56 | X | DOW CHEMICAL CO | 260543103 | | | 4/20/2011 | | 8/5/2011 | 2,477 | 3,133 | | | | -656 |
| 57 | X | AMERICAN INTERNATIONAL | 026874784 | | | 3/21/2011 | | 8/15/2011 | 4,549 | 6,920 | | | | -2,371 |
| 58 | X | AMERICAN INTERNATIONAL | 026874784 | | | 3/22/2011 | | 8/15/2011 | 7,364 | 11,340 | | | | -3,976 |
| 59 | X | AMERICAN WTR WKS CO INC | 030420103 | | | 12/21/2009 | | 10/20/2011 | 14,086 | 10,452 | | | | 3,634 |
| 60 | X | AMERIPRISE FINL INC | 03076C106 | | | 1/11/2011 | | 4/5/2011 | 4,970 | 4,854 | | | | 116 |
| 61 | X | AMGEN INC COM PV $0 0001 | 031162100 | | | 11/3/2008 | | 4/5/2011 | 10,798 | 12,268 | | | | -1,470 |
| 62 | X | ANADARKO PETE CORP | 032511107 | | | 3/11/2011 | | 4/20/2011 | 21,620 | 20,889 | | | | 731 |
| 63 | X | ANALOG DEVICES INC COM | 032654105 | | | 1/18/2011 | | 4/5/2011 | 5,768 | 5,951 | | | | -183 |
| 64 | X | ANHEUSER-BUSCH INBEV AD | 03524A108 | | | 11/12/2010 | | 4/20/2011 | 30,021 | 28,824 | | | | 1,197 |
| 65 | X | APPLE INC | 037833100 | | | 5/3/2010 | | 4/5/2011 | 6,768 | 5,322 | | | | 1,446 |
| 66 | X | APPLE INC | 037833100 | | | 4/20/2011 | | 6/20/2011 | 6,641 | 7,244 | | | | -603 |
| 67 | X | APPLE INC | 037833100 | | | 4/20/2011 | | 10/13/2011 | 4,449 | 3,795 | | | | 654 |
| 68 | X | APPLE INC | 037833100 | | | 4/20/2011 | | 10/19/2011 | 1,626 | 1,380 | | | | 246 |
| 69 | X | APPLE INC | 037833100 | | | 4/20/2011 | | 10/20/2011 | 5,923 | 5,175 | | | | 748 |
| 70 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/15/2011 | | 11/30/2011 | 1,122 | 1,601 | | | | -479 |
| 71 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/15/2011 | | 11/30/2011 | 249 | 361 | | | | -112 |
| 72 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/16/2011 | | 11/30/2011 | 1,537 | 2,028 | | | | -491 |
| 73 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/18/2011 | | 11/30/2011 | 208 | 372 | | | | -164 |
| 74 | X | PROSHARES ULTRASHORT | 74348A202 | | | 9/2/2011 | | 11/30/2011 | 1,246 | 1,571 | | | | -325 |
| 75 | X | PROTECTIVE LIFE CORP CON | 743674103 | | | 4/20/2011 | | 6/9/2011 | 3,739 | 4,315 | | | | -576 |
| 76 | X | PROTECTIVE LIFE CORP CON | 743674103 | | | 4/20/2011 | | 6/10/2011 | 1,207 | 1,421 | | | | -214 |
| 77 | X | PROTECTIVE LIFE CORP CON | 743674103 | | | 4/20/2011 | | 6/13/2011 | 1,697 | 2,015 | | | | -318 |
| 78 | X | PROTECTIVE LIFE CORP CON | 743674103 | | | 4/20/2011 | | 6/15/2011 | 1,599 | 1,886 | | | | -287 |
| 79 | X | PROTECTIVE LIFE CORP CON | 743674103 | | | 4/20/2011 | | 7/13/2011 | 3,331 | 3,824 | | | | -493 |
| 80 | X | PROTECTIVE LIFE CORP CON | 743674103 | | | 4/20/2011 | | 7/14/2011 | 206 | 233 | | | | -27 |
| 81 | X | PRUDENTIAL FINANCIAL INC | 744320102 | | | 5/24/2010 | | 4/5/2011 | 4,418 | 3,906 | | | | 512 |
| 82 | X | QUALCOMM INC | 747525103 | | | 11/12/2010 | | 4/20/2011 | 43,991 | 37,976 | | | | 6,015 |
| 83 | X | RAYTHEON CO DELAWARE N | 755111507 | | | 5/3/2006 | | 4/5/2011 | 9,109 | 8,303 | | | | 806 |
| 84 | X | RAYTHEON CO DELAWARE N | 755111507 | | | 5/3/2006 | | 8/22/2011 | 7,866 | 9,041 | | | | -1,175 |
| 85 | X | RAYTHEON CO DELAWARE N | 755111507 | | | 5/4/2006 | | 8/22/2011 | 2,047 | 2,356 | | | | -309 |
| 86 | X | ROCHE HLDG LTD SPN ADR | 771195104 | | | 8/26/2011 | | 10/18/2011 | 3,014 | 3,230 | | | | -216 |
| 87 | X | ROCHE HLDG LTD SPN ADR | 771195104 | | | 8/26/2011 | | 11/10/2011 | 9,381 | 10,319 | | | | -938 |
| 88 | X | ROCKWELL AUTOMATION INC | 773903109 | | | 8/5/2010 | | 4/20/2011 | 51,282 | 30,251 | | | | 21,031 |
| 89 | X | ROSS STORES INC COM | 778296103 | | | 10/20/2008 | | 4/5/2011 | 11,597 | 4,726 | | | | 6,871 |
| 90 | X | ROSS STORES INC COM | 778296103 | | | 10/20/2008 | | 5/5/2011 | 3,135 | 1,182 | | | | 1,953 |
| 91 | X | ROSS STORES INC COM | 778296103 | | | 10/20/2008 | | 6/13/2011 | 688 | 266 | | | | 422 |
| 92 | X | ROSS STORES INC COM | 778296103 | | | 10/21/2008 | | 6/13/2011 | 4,814 | 1,898 | | | | 2,916 |
| 93 | X | ROSS STORES INC COM | 778296103 | | | 10/21/2008 | | 6/14/2011 | 5,531 | 2,169 | | | | 3,362 |
| 94 | X | ROSS STORES INC COM | 778296103 | | | 10/21/2008 | | 6/15/2011 | 2,353 | 934 | | | | 1,419 |
| 95 | X | ROSS STORES INC COM | 778296103 | | | 5/4/2009 | | 6/15/2011 | 5,617 | 2,869 | | | | 2,748 |
| 96 | X | ROSS STORES INC COM | 778296103 | | | 5/4/2009 | | 6/16/2011 | 3,078 | 1,590 | | | | 1,488 |
| 97 | X | ROVI CORP | 779376102 | | | 4/20/2011 | | 11/9/2011 | 2,923 | 4,745 | | | | -1,822 |
| 98 | X | ROVI CORP | 779376102 | | | 4/20/2011 | | 11/10/2011 | 2,559 | 4,495 | | | | -1,936 |
| 99 | X | ROVI CORP | 779376102 | | | 8/30/2011 | | 11/10/2011 | 2,104 | 3,583 | | | | -1,479 |
| 100 | X | ROYAL DUTCH SHEL PLC | 780259107 | | | 9/25/2009 | | 2/10/2011 | 39,570 | 32,524 | | | | 7,046 |
| 101 | X | SLM CORP | 78442P106 | | | 4/20/2011 | | 11/28/2011 | 3,285 | 3,973 | | | | -688 |
| 102 | X | SM ENERGY CO SHS | 78454L100 | | | 10/26/2011 | | 11/21/2011 | 2,191 | 2,384 | | | | -193 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 103 | X | SPDR GOLD TRUST | 78463V107 | | | 8/9/2011 | | 9/9/2011 | 0 | 0 | | | | 0 |
| 104 | X | SPDR GOLD TRUST | 78463V107 | | | 8/9/2011 | | 9/9/2011 | 1 | 1 | | | | 0 |
| 105 | X | SPDR GOLD TRUST | 78463V107 | | | 8/8/2011 | | 9/9/2011 | 2 | 2 | | | | 0 |
| 106 | X | SPDR GOLD TRUST | 78463V107 | | | 8/18/2011 | | 9/9/2011 | 1 | 1 | | | | 0 |
| 107 | X | CENTURYLINK INC SHS | 156700106 | | | 1/31/2006 | | 4/5/2011 | 8,638 | 7,872 | | | | 766 |
| 108 | X | CENTURYLINK INC SHS | 156700106 | | | 3/23/2009 | | 4/6/2011 | 5,260 | 2,878 | | | | 2,382 |
| 109 | X | CENTURYLINK INC SHS | 156700106 | | | 3/23/2009 | | 7/11/2011 | 3,637 | 2,037 | | | | 1,600 |
| 110 | X | CENTURYLINK INC SHS | 156700106 | | | 3/26/2010 | | 7/11/2011 | 5,257 | 4,252 | | | | 1,005 |
| 111 | X | CENTURYLINK INC SHS | 156700106 | | | 2/28/2011 | | 7/11/2011 | 16,997 | 17,652 | | | | -655 |
| 112 | X | CHEVRON CORP | 166764100 | | | 9/30/2004 | | 4/5/2011 | 20,785 | 10,212 | | | | 10,573 |
| 113 | X | CHICAGO BRDG &IRON CO N | 167250109 | | | 4/20/2011 | | 8/5/2011 | 2,704 | 3,189 | | | | -485 |
| 114 | X | CHICAGO BRDG &IRON CO N | 167250109 | | | 4/20/2011 | | 8/8/2011 | 1,769 | 2,535 | | | | -766 |
| 115 | X | CHICAGO BRDG &IRON CO N | 167250109 | | | 4/20/2011 | | 8/9/2011 | 414 | 572 | | | | -158 |
| 116 | X | CHICAGO BRDG &IRON CO N | 167250109 | | | 4/20/2011 | | 10/4/2011 | 4,148 | 6,623 | | | | -2,475 |
| 117 | X | CHINA PETE CHEM SPN ADR | 16941R108 | | | 9/25/2009 | | 4/20/2011 | 19,469 | 16,426 | | | | 3,043 |
| 118 | X | CHINA PETE CHEM SPN ADR | 16941R108 | | | 5/17/2010 | | 4/20/2011 | 7,890 | 5,822 | | | | 2,068 |
| 119 | X | CHUBB CORP | 171232101 | | | 2/26/2008 | | 4/5/2011 | 1,607 | 1,407 | | | | 200 |
| 120 | X | CHUBB CORP | 171232101 | | | 2/27/2008 | | 4/5/2011 | 4,884 | 4,311 | | | | 573 |
| 121 | X | CHUBB CORP | 171232101 | | | 1/12/2009 | | 4/5/2011 | 309 | 226 | | | | 83 |
| 122 | X | CITIGROUP INC | 172967101 | | | 6/28/2010 | | 4/5/2011 | 12,240 | 11,310 | | | | 930 |
| 123 | X | CITIGROUP INC COM NEW | 172967424 | | | 6/28/2010 | | 5/16/2011 | 17,221 | 16,884 | | | | 337 |
| 124 | X | CITIGROUP INC COM NEW | 172967424 | | | 6/28/2010 | | 5/17/2011 | 6,907 | 6,778 | | | | 129 |
| 125 | X | CITIGROUP INC COM NEW | 172967424 | | | 6/28/2010 | | 5/23/2011 | 6,007 | 6,047 | | | | -40 |
| 126 | X | CITIGROUP INC COM NEW | 172967424 | | | 7/26/2010 | | 5/23/2011 | 12,216 | 12,628 | | | | -412 |
| 127 | X | CITIGROUP INC COM NEW | 172967424 | | | 7/26/2010 | | 5/24/2011 | 4,045 | 4,209 | | | | -164 |
| 128 | X | AFFILIATED MANAGERS GRP | 008252108 | | | 9/15/2009 | | 4/20/2011 | 21,076 | 13,692 | | | | 7,384 |
| 129 | X | AFFILIATED MANAGERS GRP | 008252108 | | | 1/5/2010 | | 4/20/2011 | 9,298 | 6,216 | | | | 3,082 |
| 130 | X | ALBEMARLE CORP COM | 012653101 | | | 4/20/2011 | | 9/22/2011 | 3,302 | 5,196 | | | | -1,894 |
| 131 | X | ALBEMARLE CORP COM | 012653101 | | | 4/20/2011 | | 9/23/2011 | 2,007 | 3,183 | | | | -1,176 |
| 132 | X | ALLEGHENY TECH INC | 01741R102 | | | 4/20/2011 | | 10/13/2011 | 3,266 | 5,848 | | | | -2,582 |
| 133 | X | ALLEGHENY TECH INC | 01741R102 | | | 4/20/2011 | | 10/20/2011 | 2,618 | 4,804 | | | | -2,186 |
| 134 | X | ALLEGHENY TECH INC | 01741R102 | | | 4/20/2011 | | 11/18/2011 | 2,870 | 4,247 | | | | -1,377 |
| 135 | X | ALLEGHENY TECH INC | 01741R102 | | | 4/20/2011 | | 11/23/2011 | 2,498 | 4,038 | | | | -1,540 |
| 136 | X | ALLERGAN INC | 018490102 | | | 2/5/2009 | | 4/20/2011 | 6,187 | 3,173 | | | | 3,014 |
| 137 | X | ALLERGAN INC | 018490102 | | | 3/31/2009 | | 4/20/2011 | 9,821 | 6,058 | | | | 3,763 |
| 138 | X | ALLERGAN INC | 018490102 | | | 1/5/2010 | | 4/20/2011 | 13,920 | 11,388 | | | | 2,532 |
| 139 | X | ALLERGAN INC | 018490102 | | | 5/18/2010 | | 4/20/2011 | 8,120 | 6,509 | | | | 1,611 |
| 140 | X | ALTERA CORP COM | 021441100 | | | 11/8/2010 | | 4/5/2011 | 11,079 | 8,800 | | | | 2,279 |
| 141 | X | ALTERA CORP COM | 021441100 | | | 11/8/2010 | | 5/5/2011 | 1,438 | 1,015 | | | | 423 |
| 142 | X | AMERICA MOVIL SAB DE CV | 02364W105 | | | 9/15/2009 | | 4/20/2011 | 10,979 | 8,963 | | | | 2,016 |
| 143 | X | AMERICA MOVIL SAB DE CV | 02364W105 | | | 12/13/2010 | | 4/20/2011 | 8,489 | 8,571 | | | | -82 |
| 144 | X | AMERICA MOVIL SAB DE CV | 02364W105 | | | 5/14/2010 | | 6/23/2011 | 30,948 | 30,648 | | | | 300 |
| 145 | X | AMERICA MOVIL SAB DE CV | 02364W105 | | | 1/13/2011 | | 6/23/2011 | 10,834 | 12,592 | | | | -1,758 |
| 146 | X | AMERICA MOVIL SAB DE CV | 02364W105 | | | 4/18/2011 | | 6/23/2011 | 3,310 | 3,754 | | | | -444 |
| 147 | X | AMERICAN INTERNATIONAL | 026874784 | | | 3/21/2011 | | 4/5/2011 | 8,070 | 8,421 | | | | -351 |
| 148 | X | AMERICAN INTERNATIONAL | 026874784 | | | 3/21/2011 | | 8/15/2011 | 5,535 | 8,875 | | | | -3,340 |
| 149 | X | ABB LTD SPON ADR | 000375204 | | | 10/27/2009 | | 2/10/2011 | 9,904 | 8,902 | | | | 1,002 |
| 150 | X | ABB LTD SPON ADR | 000375204 | | | 1/5/2010 | | 2/10/2011 | 3,494 | 2,977 | | | | 517 |
| 151 | X | ABB LTD SPON ADR | 000375204 | | | 4/29/2010 | | 2/10/2011 | 9,672 | 8,116 | | | | 1,556 |
| 152 | X | CLIFFS NATURAL RESOURCE | 18683K101 | | | 5/31/2011 | | 9/6/2011 | 10,428 | 12,627 | | | | -2,199 |
| 153 | X | COGNIZANT TECH SOLUTNS | 192446102 | | | 4/20/2011 | | 5/18/2011 | 5,475 | 6,138 | | | | -663 |

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

| | Amount | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|---|
| Long Term CG Distributions | 28,027 | Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Short Term CG Distributions | 0 | Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 154 | X | COGNIZANT TECH SOLUTNS | 192446102 | | | 4/20/2011 | | 5/24/2011 | 4,920 | 5,565 | | | | -645 |
| 155 | X | COGNIZANT TECH SOLUTNS | 192446102 | | | 4/20/2011 | | 6/16/2011 | 2,681 | 3,355 | | | | -674 |
| 156 | X | COGNIZANT TECH SOLUTNS | 192446102 | | | 4/20/2011 | | 8/19/2011 | 13,496 | 20,050 | | | | -6,554 |
| 157 | X | COMPASS MINERALS INTL | 20451N101 | | | 4/20/2011 | | 6/20/2011 | 1,871 | 2,089 | | | | -218 |
| 158 | X | COMPASS MINERALS INTL | 20451N101 | | | 4/20/2011 | | 6/21/2011 | 1,787 | 1,994 | | | | -207 |
| 159 | X | COMPASS MINERALS INTL | 20451N101 | | | 4/20/2011 | | 6/28/2011 | 5,788 | 6,553 | | | | -765 |
| 160 | X | COMPASS MINERALS INTL | 20451N101 | | | 4/20/2011 | | 6/29/2011 | 4,412 | 4,938 | | | | -526 |
| 161 | X | COMPASS MINERALS INTL | 20451N101 | | | 4/20/2011 | | 6/30/2011 | 3,352 | 3,704 | | | | -352 |
| 162 | X | COMPASS MINERALS INTL | 20451N101 | | | 4/20/2011 | | 7/1/2011 | 2,581 | 2,849 | | | | -268 |
| 163 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/3/2009 | | 4/5/2011 | 5,458 | 3,774 | | | | 1,684 |
| 164 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/3/2009 | | 6/13/2011 | 3,694 | 3,362 | | | | 332 |
| 165 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/4/2009 | | 6/13/2011 | 792 | 755 | | | | 37 |
| 166 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/4/2009 | | 6/14/2011 | 885 | 827 | | | | 58 |
| 167 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/9/2009 | | 6/14/2011 | 3,734 | 3,141 | | | | 593 |
| 168 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/9/2009 | | 6/15/2011 | 4,688 | 3,983 | | | | 705 |
| 169 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/26/2010 | | 6/15/2011 | 1,982 | 2,849 | | | | -867 |
| 170 | X | COMPUTER SCIENCE CRP | 205363104 | | | 3/26/2010 | | 6/16/2011 | 2,619 | 3,726 | | | | -1,107 |
| 171 | X | CONAGRA FOODS INC | 205887102 | | | 6/22/2009 | | 4/5/2011 | 2,980 | 2,389 | | | | 591 |
| 172 | X | SPDR GOLD TRUST | 78463V107 | | | 8/10/2011 | | 9/9/2011 | 2 | 2 | | | | 0 |
| 173 | X | SPDR GOLD TRUST | 78463V107 | | | 8/8/2011 | | 9/22/2011 | 5,041 | 4,956 | | | | 85 |
| 174 | X | SPDR GOLD TRUST | 78463V107 | | | 8/9/2011 | | 9/22/2011 | 3,360 | 3,398 | | | | -38 |
| 175 | X | SPDR GOLD TRUST | 78463V107 | | | 8/18/2011 | | 9/23/2011 | 2,935 | 3,197 | | | | -262 |
| 176 | X | SPDR GOLD TRUST | 78463V107 | | | 8/10/2011 | | 9/23/2011 | 5,381 | 5,692 | | | | -311 |
| 177 | X | SPDR GOLD TRUST | 78463V107 | | | 8/9/2011 | | 9/23/2011 | 326 | 340 | | | | -14 |
| 178 | X | SAFEWAY INC NEW | 786514208 | | | 1/20/2006 | | 4/5/2011 | 4,555 | 4,662 | | | | -107 |
| 179 | X | SALESFORCE COM INC | 79466L302 | | | 5/26/2009 | | 4/20/2011 | 18,293 | 4,666 | | | | 13,627 |
| 180 | X | SALESFORCE COM INC | 79466L302 | | | 1/5/2010 | | 4/20/2011 | 4,925 | 2,599 | | | | 2,326 |
| 181 | X | SALESFORCE COM INC | 79466L302 | | | 9/14/2011 | | 11/21/2011 | 2,966 | 3,547 | | | | -581 |
| 182 | X | SANDISK CORP INC | 80004C101 | | | 8/9/2010 | | 3/28/2011 | 19,761 | 20,053 | | | | -292 |
| 183 | X | SANDISK CORP INC | 80004C101 | | | 8/9/2010 | | 4/5/2011 | 5,581 | 5,406 | | | | 175 |
| 184 | X | SANDISK CORP INC | 80004C101 | | | 8/10/2010 | | 4/5/2011 | 1,097 | 1,047 | | | | 50 |
| 185 | X | SANDISK CORP INC | 80004C101 | | | 8/10/2010 | | 8/15/2011 | 10,098 | 12,062 | | | | -1,964 |
| 186 | X | SANDISK CORP INC | 80004C101 | | | 8/16/2010 | | 8/15/2011 | 10,289 | 11,475 | | | | -1,186 |
| 187 | X | SAP AG SHS | 803054204 | | | 8/30/2010 | | 4/18/2011 | 2,731 | 1,891 | | | | 840 |
| 188 | X | SARA LEE CORP COM | 803111103 | | | 6/21/2010 | | 4/5/2011 | 5,961 | 4,910 | | | | 1,051 |
| 189 | X | SCHLUMBERGER LTD | 806857108 | | | 9/28/2010 | | 8/15/2011 | 15,691 | 11,935 | | | | 3,756 |
| 190 | X | SOTHEBY'S (DELAWARE) | 835898107 | | | 4/20/2011 | | 5/5/2011 | 6,323 | 6,713 | | | | -390 |
| 191 | X | SOTHEBY'S (DELAWARE) | 835898107 | | | 4/20/2011 | | 5/12/2011 | 9,635 | 11,254 | | | | -1,619 |
| 192 | X | SOUTHWESTERN ENERGY C( | 845467109 | | | 6/16/2010 | | 3/1/2011 | 16,850 | 19,905 | | | | -3,055 |
| 193 | X | SOUTHWESTERN ENERGY C( | 845467109 | | | 11/9/2010 | | 3/1/2011 | 1,822 | 1,857 | | | | -35 |
| 194 | X | STARWOOD HOTELS AND | 85590A401 | | | 3/30/2011 | | 4/20/2011 | 27,133 | 26,697 | | | | 436 |
| 195 | X | STERICYCLE INC COM | 858912108 | | | 4/20/2011 | | 11/14/2011 | 2,835 | 3,330 | | | | -495 |
| 196 | X | STERICYCLE INC COM | 858912108 | | | 4/20/2011 | | 11/15/2011 | 2,458 | 2,867 | | | | -409 |
| 197 | X | STERICYCLE INC COM | 858912108 | | | 4/20/2011 | | 11/17/2011 | 3,381 | 4,069 | | | | -688 |
| 198 | X | SYMANTEC CORP COM | 871503108 | | | 9/27/2010 | | 4/5/2011 | 10,266 | 8,715 | | | | 1,551 |
| 199 | X | TJX COS INC NEW | 872540109 | | | 12/14/2009 | | 2/28/2011 | 10,030 | 7,644 | | | | 2,386 |
| 200 | X | TJX COS INC NEW | 872540109 | | | 12/14/2009 | | 3/1/2011 | 11,574 | 8,823 | | | | 2,751 |
| 201 | X | TJX COS INC NEW | 872540109 | | | 12/14/2009 | | 4/5/2011 | 357 | 266 | | | | 91 |
| 202 | X | TJX COS INC NEW | 872540109 | | | 12/15/2009 | | 4/5/2011 | 7,289 | 5,462 | | | | 1,827 |
| 203 | X | TJX COS INC NEW | 872540109 | | | 12/15/2009 | | 5/31/2011 | 2,222 | 1,604 | | | | 618 |
| 204 | X | TJX COS INC NEW | 872540109 | | | 12/21/2009 | | 5/31/2011 | 15,657 | 11,037 | | | | 4,620 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 205 | X | TJX COS INC NEW | 872540109 | | | 3/26/2010 | | 5/31/2011 | 1,005 | 823 | | | | 182 |
| 206 | X | TJX COS INC NEW | 872540109 | | | 3/26/2010 | | 6/1/2011 | 6,849 | 5,673 | | | | 1,176 |
| 207 | X | TARGET CORP COM | 87612E106 | | | 3/1/2010 | | 4/5/2011 | 7,477 | 7,669 | | | | -192 |
| 208 | X | ARCHER DANIELS MIDLD | 039483102 | | | 9/10/2010 | | 5/11/2011 | 30,951 | 31,104 | | | | -153 |
| 209 | X | ARCHER DANIELS MIDLD | 039483102 | | | 9/28/2010 | | 5/11/2011 | 31,502 | 32,076 | | | | -574 |
| 210 | X | AUTOMATIC DATA PROC | 053015103 | | | 11/12/2010 | | 8/15/2011 | 17,083 | 16,546 | | | | 537 |
| 211 | X | BERKSHIRE HATHAWAY FIN | 084664AF8 | | | 12/24/2008 | | 12/15/2010 | 100,000 | 100,000 | | | | 0 |
| 212 | X | BORG WARNER INC COM | 099724106 | | | 8/3/2010 | | 4/20/2011 | 12,575 | 7,685 | | | | 4,890 |
| 213 | X | BORG WARNER INC COM | 099724106 | | | 8/3/2010 | | 5/6/2011 | 5,414 | 3,248 | | | | 2,166 |
| 214 | X | BORG WARNER INC COM | 099724106 | | | 8/3/2010 | | 5/18/2011 | 7,142 | 4,620 | | | | 2,522 |
| 215 | X | BORG WARNER INC COM | 099724106 | | | 8/3/2010 | | 5/24/2011 | 5,044 | 3,385 | | | | 1,659 |
| 216 | X | BORG WARNER INC COM | 099724106 | | | 8/3/2010 | | 5/31/2011 | 72 | 46 | | | | 26 |
| 217 | X | BORG WARNER INC COM | 099724106 | | | 12/13/2010 | | 5/31/2011 | 1,585 | 1,486 | | | | 99 |
| 218 | X | CA INC | 12673P105 | | | 9/18/2007 | | 4/5/2011 | 10,509 | 11,057 | | | | -548 |
| 219 | X | CA INC | 12673P105 | | | 9/18/2007 | | 5/9/2011 | 4,240 | 4,398 | | | | -158 |
| 220 | X | CA INC | 12673P105 | | | 9/18/2007 | | 5/10/2011 | 369 | 377 | | | | -8 |
| 221 | X | CA INC | 12673P105 | | | 9/20/2007 | | 5/10/2011 | 7,083 | 7,459 | | | | -376 |
| 222 | X | CA INC | 12673P105 | | | 9/20/2007 | | 5/11/2011 | 3,953 | 4,196 | | | | -243 |
| 223 | X | CA INC | 12673P105 | | | 10/29/2007 | | 5/11/2011 | 3,440 | 3,679 | | | | -239 |
| 224 | X | CA INC | 12673P105 | | | 10/29/2007 | | 5/12/2011 | 2,949 | 3,105 | | | | -156 |
| 225 | X | CAPITAL ONE FINL | 14040H105 | | | 3/29/2010 | | 4/5/2011 | 12,912 | 10,651 | | | | 2,261 |
| 226 | X | CARDINAL HEALTH INC OHIO | 14149Y108 | | | 3/1/2010 | | 4/5/2011 | 10,447 | 8,750 | | | | 1,697 |
| 227 | X | TARGET CORP COM | 87612E106 | | | 3/2/2010 | | 4/5/2011 | 2,187 | 2,231 | | | | -44 |
| 228 | X | TARGET CORP COM | 87612E106 | | | 9/28/2010 | | 5/4/2011 | 28,403 | 31,108 | | | | -2,705 |
| 229 | X | TARGET CORP COM | 87612E106 | | | 4/18/2011 | | 5/4/2011 | 4,914 | 5,029 | | | | -115 |
| 230 | X | TARGET CORP COM | 87612E106 | | | 3/2/2010 | | 5/5/2011 | 1,518 | 1,556 | | | | -38 |
| 231 | X | TARGET CORP COM | 87612E106 | | | 3/2/2010 | | 8/1/2011 | 3,815 | 3,891 | | | | -76 |
| 232 | X | CONAGRA FOODS INC | 205887102 | | | 6/23/2009 | | 4/5/2011 | 2,742 | 2,285 | | | | 457 |
| 233 | X | CONOCOPHILLIPS | 20825C104 | | | 6/2/2008 | | 4/5/2011 | 4,826 | 5,564 | | | | -738 |
| 234 | X | CONOCOPHILLIPS | 20825C104 | | | 6/3/2008 | | 4/5/2011 | 7,963 | 9,170 | | | | -1,207 |
| 235 | X | CONOCOPHILLIPS | 20825C104 | | | 6/4/2008 | | 4/5/2011 | 4,907 | 5,528 | | | | -621 |
| 236 | X | CORNING INC | 219350105 | | | 6/17/2010 | | 4/20/2011 | 21,388 | 19,381 | | | | 2,007 |
| 237 | X | CORNING INC | 219350105 | | | 11/9/2010 | | 4/20/2011 | 9,059 | 8,571 | | | | 488 |
| 238 | X | COSTCO WHOLESALE CRP D | 22160K105 | | | 9/18/2009 | | 4/20/2011 | 14,489 | 10,745 | | | | 3,744 |
| 239 | X | COSTCO WHOLESALE CRP D | 22160K105 | | | 5/13/2010 | | 4/20/2011 | 12,140 | 9,013 | | | | 3,127 |
| 240 | X | COSTCO WHOLESALE CRP D | 22160K105 | | | 11/9/2010 | | 4/20/2011 | 8,145 | 6,696 | | | | 1,449 |
| 241 | X | COSTCO WHOLESALE CRP D | 22160K105 | | | 4/20/2010 | | 10/20/2011 | 12,798 | 8,988 | | | | 3,810 |
| 242 | X | DANAHER CORP DEL COM | 235851102 | | | 9/16/2009 | | 3/3/2011 | 23,859 | 15,922 | | | | 7,937 |
| 243 | X | DANAHER CORP DEL COM | 235851102 | | | 1/5/2010 | | 3/3/2011 | 6,539 | 4,780 | | | | 1,759 |
| 244 | X | DANAHER CORP DEL COM | 235851102 | | | 5/10/2010 | | 3/3/2011 | 8,379 | 6,780 | | | | 1,599 |
| 245 | X | DANAHER CORP DEL COM | 235851102 | | | 12/13/2010 | | 3/3/2011 | 4,751 | 4,294 | | | | 457 |
| 246 | X | DARDEN RESTAURANTS INC | 237194105 | | | 4/21/2009 | | 4/5/2011 | 4,846 | 3,882 | | | | 964 |
| 247 | X | DARDEN RESTAURANTS INC | 237194105 | | | 4/21/2009 | | 5/9/2011 | 4,300 | 3,455 | | | | 845 |
| 248 | X | DARDEN RESTAURANTS INC | 237194105 | | | 4/21/2009 | | 5/10/2011 | 340 | 272 | | | | 68 |
| 249 | X | DARDEN RESTAURANTS INC | 237194105 | | | 6/15/2009 | | 5/10/2011 | 9,142 | 6,335 | | | | 2,807 |
| 250 | X | DARDEN RESTAURANTS INC | 237194105 | | | 6/15/2009 | | 5/11/2011 | 2,537 | 1,752 | | | | 785 |
| 251 | X | ABB LTD SPON ADR | 000375204 | | | 12/13/2010 | | 2/10/2011 | 9,117 | 8,399 | | | | 718 |
| 252 | X | AFLAC INC COM | 001055102 | | | 4/28/2010 | | 6/2/2011 | 14,302 | 15,272 | | | | -970 |
| 253 | X | AFLAC INC COM | 001055102 | | | 1/13/2011 | | 6/2/2011 | 11,918 | 14,700 | | | | -2,782 |
| 254 | X | AFLAC INC COM | 001055102 | | | 4/18/2011 | | 6/2/2011 | 4,580 | 5,065 | | | | -485 |
| 255 | X | AT& T INC | 00206R102 | | | 11/17/2008 | | 4/5/2011 | 4,001 | 3,519 | | | | 482 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 256 | X | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | | 6/16/2010 | | 4/20/2011 | 8,643 | 8,395 | | | | 248 |
| 257 | X | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | | 6/22/2010 | | 4/20/2011 | 18,191 | 18,032 | | | | 159 |
| 258 | X | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | | 6/24/2010 | | 4/20/2011 | 4,221 | 3,841 | | | | 380 |
| 259 | X | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | | 7/19/2010 | | 4/20/2011 | 2,747 | 2,275 | | | | 472 |
| 260 | X | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | | 12/13/2010 | | 4/20/2011 | 12,999 | 10,961 | | | | 2,038 |
| 261 | X | AETNA INC NEW | 00817Y108 | | | 11/30/2004 | | 4/5/2011 | 5,662 | 4,448 | | | | 1,214 |
| 262 | X | AFFILIATED MANAGERS GRP | 008252108 | | | 6/22/2009 | | 4/20/2011 | 12,397 | 6,581 | | | | 5,816 |
| 263 | X | CARDINAL HEALTH INC OHIO | 14149Y108 | | | 3/1/2010 | | 5/5/2011 | 1,339 | 1,050 | | | | 289 |
| 264 | X | CARNIVAL CORP PAIRED SHS | 143658300 | | | 1/27/2010 | | 5/24/2011 | 17,710 | 15,444 | | | | 2,266 |
| 265 | X | CARNIVAL CORP PAIRED SHS | 143658300 | | | 1/13/2011 | | 5/24/2011 | 8,585 | 10,576 | | | | -1,991 |
| 266 | X | CARNIVAL CORP PAIRED SHS | 143658300 | | | 2/10/2011 | | 5/24/2011 | 14,938 | 18,104 | | | | -3,166 |
| 267 | X | CELGENE CORP COM | 151020104 | | | 5/14/2010 | | 4/20/2011 | 27,307 | 28,255 | | | | -948 |
| 268 | X | CELGENE CORP COM | 151020104 | | | 7/19/2010 | | 4/20/2011 | 1,416 | 1,313 | | | | 103 |
| 269 | X | CELGENE CORP COM | 151020104 | | | 12/13/2010 | | 4/20/2011 | 10,367 | 10,456 | | | | -89 |
| 270 | X | CENTURYLINK INC SHS | 156700106 | | | 1/31/2006 | | 4/4/2011 | 8,673 | 7,872 | | | | 801 |
| 271 | X | CENTURYLINK INC SHS | 156700106 | | | 1/31/2006 | | 4/5/2011 | 1,243 | 1,135 | | | | 108 |
| 272 | X | CENTURYLINK INC SHS | 156700106 | | | 3/23/2009 | | 4/5/2011 | 5,574 | 3,077 | | | | 2,497 |
| 273 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/10/2011 | | 11/30/2011 | 249 | 368 | | | | -119 |
| 274 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/10/2011 | | 11/30/2011 | 789 | 999 | | | | -210 |
| 275 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/15/2011 | | 11/30/2011 | 706 | 949 | | | | -243 |
| 276 | X | PROSHARES ULTRASHORT | 74348A202 | | | 8/15/2011 | | 11/30/2011 | 166 | 223 | | | | -57 |
| 277 | X | TE CONNECTIVITY LTD | H84989104 | | | 5/13/2010 | | 4/20/2011 | 3,860 | 3,394 | | | | 466 |
| 278 | X | NXP SEMICONDUCTORS N V | N6596X109 | | | 4/20/2011 | | 5/26/2011 | 11,584 | 13,544 | | | | -1,960 |
| 279 | X | TEEKAY CORP | Y8564W103 | | | 4/20/2011 | | 8/9/2011 | 1,738 | 2,743 | | | | -1,005 |
| 280 | X | TEEKAY CORP | Y8564W103 | | | 4/20/2011 | | 8/10/2011 | 1,572 | 2,497 | | | | -925 |
| 281 | X | FEDEX CORP DELAWARE CC | 31428X106 | | | 3/28/2011 | | 4/20/2011 | 21,283 | 21,118 | | | | 165 |
| 282 | X | FIFTH THIRD BANCORP | 316773100 | | | 4/20/2011 | | 5/6/2011 | 10,274 | 10,644 | | | | -370 |
| 283 | X | FIFTH THIRD BANCORP | 316773100 | | | 4/20/2011 | | 5/16/2011 | 7,854 | 8,346 | | | | -492 |
| 284 | X | FIRST SOLAR INC | 336433107 | | | 8/30/2010 | | 4/20/2011 | 30,441 | 28,016 | | | | 2,425 |
| 285 | X | FIRST SOLAR INC | 336433107 | | | 12/13/2010 | | 4/20/2011 | 8,717 | 8,728 | | | | -11 |
| 286 | X | FOREST LABS INC | 345838106 | | | 1/10/2007 | | 4/5/2011 | 6,737 | 10,509 | | | | -3,772 |
| 287 | X | FOREST LABS INC | 345838106 | | | 8/25/2008 | | 4/5/2011 | 198 | 223 | | | | -25 |
| 288 | X | FORTUNE BRANDS HOME AN | 34964C106 | | | 5/31/2011 | | 10/5/2011 | 2,073 | 2,407 | | | | -334 |
| 289 | X | FORTUNE BRANDS HOME AN | 34964C106 | | | 5/31/2011 | | 10/6/2011 | 245 | 282 | | | | -37 |
| 290 | X | FORTUNE BRANDS HOME AN | 34964C106 | | | 6/1/2011 | | 10/6/2011 | 660 | 764 | | | | -104 |
| 291 | X | FORTUNE BRANDS HOME AN | 34964C106 | | | 6/20/2011 | | 10/6/2011 | 587 | 670 | | | | -83 |
| 292 | X | FREEPRT-MCMRAN CPR & GI | 35671D857 | | | 4/14/2010 | | 4/5/2011 | 6,682 | 5,055 | | | | 1,627 |
| 293 | X | FREEPRT-MCMRAN CPR & GI | 35671D857 | | | 4/26/2010 | | 4/5/2011 | 2,378 | 1,704 | | | | 674 |
| 294 | X | GNMP5925980550%2033 | 36201TKK2 | | | 12/15/2010 | | 12/15/2010 | 4,376 | 4,376 | | | | 0 |
| 295 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 2/15/2011 | | 2/15/2011 | 111 | 111 | | | | 0 |
| 296 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 3/15/2011 | | 3/15/2011 | 106 | 106 | | | | 0 |
| 297 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 4/15/2011 | | 4/15/2011 | 148 | 148 | | | | 0 |
| 298 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 5/16/2011 | | 5/16/2011 | 2,487 | 2,487 | | | | 0 |
| 299 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 6/15/2011 | | 6/15/2011 | 1,853 | 1,853 | | | | 0 |
| 300 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 7/15/2011 | | 7/15/2011 | 2,825 | 2,825 | | | | 0 |
| 301 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 7/28/2011 | | 11/30/2011 | 414 | 432 | | | | -18 |
| 302 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/22/2011 | | 11/30/2011 | 46 | 55 | | | | -9 |
| 303 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/22/2011 | | 11/30/2011 | 184 | 219 | | | | -35 |
| 304 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/22/2011 | | 11/30/2011 | 506 | 603 | | | | -97 |
| 305 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/23/2011 | | 11/30/2011 | 552 | 658 | | | | -106 |
| 306 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/23/2011 | | 11/30/2011 | 828 | 1,015 | | | | -187 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 307 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/8/2011 | | 11/30/2011 | 322 | 418 | | | | -96 |
| 308 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/8/2011 | | 11/30/2011 | 736 | 956 | | | | -220 |
| 309 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/8/2011 | | 11/30/2011 | 322 | 418 | | | | -96 |
| 310 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/21/2011 | | 11/30/2011 | 46 | 45 | | | | 1 |
| 311 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/21/2011 | | 11/30/2011 | 1,379 | 1,359 | | | | 20 |
| 312 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/21/2011 | | 11/30/2011 | 322 | 317 | | | | 5 |
| 313 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 11/1/2011 | | 11/30/2011 | 92 | 91 | | | | 1 |
| 314 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 11/1/2011 | | 11/30/2011 | 46 | 45 | | | | 1 |
| 315 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 11/1/2011 | | 11/30/2011 | 46 | 45 | | | | 1 |
| 316 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 11/9/2011 | | 11/30/2011 | 1,104 | 1,067 | | | | 37 |
| 317 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 7/22/2011 | 913 | 982 | | | | -69 |
| 318 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 7/22/2011 | 913 | 982 | | | | -69 |
| 319 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 8/9/2011 | 3,758 | 2,669 | | | | 1,089 |
| 320 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 8/11/2011 | 1,084 | 809 | | | | 275 |
| 321 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 8/12/2011 | 3,028 | 2,497 | | | | 531 |
| 322 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 8/12/2011 | 292 | 252 | | | | 40 |
| 323 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 8/12/2011 | 1,190 | 1,008 | | | | 182 |
| 324 | X | PROSHARES ULTRASHORT | 74347X617 | | | 5/12/2011 | | 8/15/2011 | 884 | 773 | | | | 111 |
| 325 | X | PROSHARES ULTRASHORT | 74347X617 | | | 6/3/2011 | | 8/15/2011 | 740 | 649 | | | | 91 |
| 326 | X | PROSHARES ULTRASHORT | 74347X617 | | | 6/3/2011 | | 9/8/2011 | 4,670 | 4,238 | | | | 432 |
| 327 | X | PROSHARES ULTRASHORT | 74347X617 | | | 6/3/2011 | | 10/6/2011 | 468 | 343 | | | | 125 |
| 328 | X | PROSHARES ULTRASHORT | 74347X617 | | | 7/14/2011 | | 10/6/2011 | 1,552 | 1,057 | | | | 495 |
| 329 | X | PROSHARES ULTRASHORT | 74347X617 | | | 7/14/2011 | | 10/11/2011 | 387 | 285 | | | | 102 |
| 330 | X | PROSHARES ULTRASHORT | 74347X617 | | | 9/22/2011 | | 10/11/2011 | 934 | 1,084 | | | | -150 |
| 331 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 5/9/2011 | 1,981 | 1,988 | | | | -7 |
| 332 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 5/9/2011 | 1,264 | 1,269 | | | | -5 |
| 333 | X | PROSHARES ULTRASHORT | 74348A202 | | | 4/20/2011 | | 6/22/2011 | 2,324 | 2,241 | | | | 83 |
| 334 | X | INTERDIGITAL, INC | 45867G101 | | | 4/20/2011 | | 8/5/2011 | 721 | 502 | | | | 219 |
| 335 | X | INTERDIGITAL, INC | 45867G101 | | | 4/20/2011 | | 8/15/2011 | 12,307 | 9,362 | | | | 2,945 |
| 336 | X | INTERDIGITAL, INC | 45867G101 | | | 4/20/2011 | | 10/27/2011 | 1,739 | 1,781 | | | | -42 |
| 337 | X | INTERDIGITAL, INC | 45867G101 | | | 4/20/2011 | | 10/27/2011 | 2,230 | 2,283 | | | | -53 |
| 338 | X | INTERDIGITAL, INC | 45867G101 | | | 5/13/2011 | | 10/27/2011 | 1,338 | 1,364 | | | | -26 |
| 339 | X | INTERDIGITAL, INC | 45867G101 | | | 4/20/2011 | | 10/28/2011 | 1,717 | 2,070 | | | | -353 |
| 340 | X | INTERDIGITAL, INC | 45867G101 | | | 5/13/2011 | | 10/28/2011 | 1,981 | 2,047 | | | | -66 |
| 341 | X | INTERDIGITAL, INC | 45867G101 | | | 9/20/2011 | | 10/28/2011 | 1,189 | 1,668 | | | | -479 |
| 342 | X | INTL BUSINESS MACHINES | 459200101 | | | 2/12/2007 | | 1/3/2011 | 20,387 | 13,633 | | | | 6,754 |
| 343 | X | INTL BUSINESS MACHINES | 459200101 | | | 2/12/2007 | | 2/28/2011 | 28,667 | 17,485 | | | | 11,182 |
| 344 | X | INTL BUSINESS MACHINES | 459200101 | | | 5/26/2009 | | 2/28/2011 | 14,577 | 9,420 | | | | 5,157 |
| 345 | X | HEINZ H J CO PV 25CT | 423074103 | | | 5/20/2011 | | 9/15/2011 | 7,338 | 7,780 | | | | -442 |
| 346 | X | INTL BUSINESS MACHINES | 459200101 | | | 3/26/2010 | | 2/28/2011 | 12,957 | 10,355 | | | | 2,602 |
| 347 | X | INTL PAPER CO | 460146103 | | | 9/5/2007 | | 1/31/2011 | 3,305 | 4,082 | | | | -777 |
| 348 | X | INTL PAPER CO | 460146103 | | | 9/6/2007 | | 1/31/2011 | 7,012 | 8,711 | | | | -1,699 |
| 349 | X | INTL PAPER CO | 460146103 | | | 9/6/2007 | | 2/1/2011 | 5,338 | 6,462 | | | | -1,124 |
| 350 | X | INTL PAPER CO | 460146103 | | | 9/7/2007 | | 2/1/2011 | 4,364 | 5,191 | | | | -827 |
| 351 | X | INTL PAPER CO | 460146103 | | | 9/7/2007 | | 4/5/2011 | 8,642 | 9,890 | | | | -1,248 |
| 352 | X | INTL PAPER CO | 460146103 | | | 3/1/2010 | | 4/5/2011 | 245 | 192 | | | | 53 |
| 353 | X | ISRAEL CHEMICALS-UNSPON | 465036200 | | | 4/20/2011 | | 5/4/2011 | 6,557 | 7,034 | | | | -477 |
| 354 | X | JPMORGAN CHASE & CO | 46625H100 | | | 4/20/2011 | | 5/2/2011 | 11,700 | 11,406 | | | | 294 |
| 355 | X | JACOBS ENGN GRP INC DEL/ | 469814107 | | | 3/11/2010 | | 4/20/2011 | 25,166 | 21,943 | | | | 3,223 |
| 356 | X | JACOBS ENGN GRP INC DEL/ | 469814107 | | | 5/10/2010 | | 4/20/2011 | 10,316 | 9,307 | | | | 1,009 |
| 357 | X | JACOBS ENGN GRP INC DEL/ | 469814107 | | | 7/19/2010 | | 4/20/2011 | 4,934 | 3,625 | | | | 1,309 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 358 | X | JACOBS ENGN GRP INC DEL | 469814107 | | | 12/13/2010 | | 4/20/2011 | 3,738 | 3,245 | | | | 493 |
| 359 | X | JOHNSON AND JOHNSON CO | 478160104 | | | 9/8/2004 | | 4/5/2011 | 10,764 | 10,501 | | | | 263 |
| 360 | X | JOHNSON CONTROLS INC | 478366107 | | | 4/20/2011 | | 5/18/2011 | 6,859 | 7,076 | | | | -217 |
| 361 | X | JOHNSON CONTROLS INC | 478366107 | | | 4/20/2011 | | 5/19/2011 | 8,921 | 9,235 | | | | -314 |
| 362 | X | KOMATSU NEW NEW SPNSD | 500458401 | | | 4/20/2011 | | 9/9/2011 | 5,437 | 7,694 | | | | -2,257 |
| 363 | X | KOMATSU NEW NEW SPNSD | 500458401 | | | 5/13/2011 | | 9/9/2011 | 3,033 | 4,381 | | | | -1,348 |
| 364 | X | KOMATSU NEW NEW SPNSD | 500458401 | | | 5/13/2011 | | 9/13/2011 | 553 | 809 | | | | -256 |
| 365 | X | KOMATSU NEW NEW SPNSD | 500458401 | | | 6/30/2011 | | 9/13/2011 | 4,034 | 5,442 | | | | -1,408 |
| 366 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 8/10/2011 | 352 | 301 | | | | 51 |
| 367 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 8/12/2011 | 1,109 | 1,022 | | | | 87 |
| 368 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 7/12/2011 | | 8/12/2011 | 111 | 98 | | | | 13 |
| 369 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 7/12/2011 | | 8/12/2011 | 1,386 | 1,226 | | | | 160 |
| 370 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 7/12/2011 | | 8/15/2011 | 974 | 883 | | | | 91 |
| 371 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 7/28/2011 | | 8/15/2011 | 811 | 720 | | | | 91 |
| 372 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 5/4/2011 | | 8/22/2011 | 2,950 | 2,627 | | | | 323 |
| 373 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 5/4/2011 | | 9/27/2011 | 1,461 | 1,608 | | | | -147 |
| 374 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 5/4/2011 | | 10/6/2011 | 1,834 | 1,930 | | | | -96 |
| 375 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 5/4/2011 | | 10/6/2011 | 2,700 | 2,841 | | | | -141 |
| 376 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/2/2011 | | 10/6/2011 | 357 | 372 | | | | -15 |
| 377 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/2/2011 | | 10/6/2011 | 1,172 | 1,223 | | | | -51 |
| 378 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 5/4/2011 | | 10/27/2011 | 347 | 429 | | | | -82 |
| 379 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 5/24/2011 | | 10/27/2011 | 87 | 103 | | | | -16 |
| 380 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/27/2011 | 87 | 103 | | | | -16 |
| 381 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/27/2011 | 260 | 310 | | | | -50 |
| 382 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/27/2011 | 173 | 207 | | | | -34 |
| 383 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/27/2011 | 43 | 52 | | | | -9 |
| 384 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/2/2011 | | 10/27/2011 | 303 | 386 | | | | -83 |
| 385 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/2/2011 | | 10/27/2011 | 996 | 1,268 | | | | -272 |
| 386 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/22/2011 | | 10/27/2011 | 217 | 257 | | | | -40 |
| 387 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/22/2011 | | 10/27/2011 | 476 | 565 | | | | -89 |
| 388 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/22/2011 | | 10/27/2011 | 866 | 1,027 | | | | -161 |
| 389 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/23/2011 | | 10/27/2011 | 996 | 1,217 | | | | -221 |
| 390 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/23/2011 | | 10/27/2011 | 520 | 635 | | | | -115 |
| 391 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/23/2011 | | 10/27/2011 | 780 | 952 | | | | -172 |
| 392 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 5/24/2011 | | 10/28/2011 | 85 | 130 | | | | -45 |
| 393 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/28/2011 | 170 | 221 | | | | -51 |
| 394 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/28/2011 | 43 | 55 | | | | -12 |
| 395 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/28/2011 | 85 | 130 | | | | -45 |
| 396 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 10/28/2011 | 255 | 391 | | | | -136 |
| 397 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 9/22/2011 | | 10/28/2011 | 851 | 1,096 | | | | -245 |
| 398 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/4/2011 | | 10/28/2011 | 298 | 398 | | | | -100 |
| 399 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/4/2011 | | 10/28/2011 | 681 | 910 | | | | -229 |
| 400 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 10/4/2011 | | 10/28/2011 | 298 | 398 | | | | -100 |
| 401 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 11/30/2011 | 368 | 414 | | | | -46 |
| 402 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 11/30/2011 | 506 | 569 | | | | -63 |
| 403 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 11/30/2011 | 506 | 569 | | | | -63 |
| 404 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 11/30/2011 | 138 | 155 | | | | -17 |
| 405 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 11/30/2011 | 46 | 52 | | | | -6 |
| 406 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 6/3/2011 | | 11/30/2011 | 92 | 103 | | | | -11 |
| 407 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 7/28/2011 | | 11/30/2011 | 414 | 432 | | | | -18 |
| 408 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 7/28/2011 | | 11/30/2011 | 506 | 528 | | | | -22 |

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

| | Amount | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|---|
| Long Term CG Distributions | 28,027 | Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Short Term CG Distributions | 0 | Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 409 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/10/2011 | 57 | 61 | | | | -4 |
| 410 | X | MARKET VECTORS ETF TR | 57060U100 | | | 8/3/2011 | | 8/10/2011 | 687 | 711 | | | | -24 |
| 411 | X | MARKET VECTORS ETF TR | 57060U100 | | | 8/3/2011 | | 8/10/2011 | 458 | 474 | | | | -16 |
| 412 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/12/2011 | 354 | 395 | | | | -41 |
| 413 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/12/2011 | 177 | 199 | | | | -22 |
| 414 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/12/2011 | 3,303 | 3,416 | | | | -113 |
| 415 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/12/2011 | 59 | 63 | | | | -4 |
| 416 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/12/2011 | 59 | 63 | | | | -4 |
| 417 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/12/2011 | 177 | 189 | | | | -12 |
| 418 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/12/2011 | 118 | 126 | | | | -8 |
| 419 | X | MARKET VECTORS ETF TR | 57060U100 | | | 8/3/2011 | | 8/12/2011 | 649 | 651 | | | | -2 |
| 420 | X | MCDONALDS CORP COM | 580135101 | | | 1/31/2008 | | 10/20/2011 | 11,284 | 6,534 | | | | 4,750 |
| 421 | X | MCKESSON CORPORATION C | 58155Q103 | | | 1/3/2006 | | 4/5/2011 | 5,530 | 3,713 | | | | 1,817 |
| 422 | X | MICROSOFT CORP | 594918104 | | | 6/2/2004 | | 4/5/2011 | 5,524 | 5,628 | | | | -104 |
| 423 | X | KROGER CO | 501044101 | | | 12/13/2006 | | 4/5/2011 | 10,950 | 11,039 | | | | -89 |
| 424 | X | KROGER CO | 501044101 | | | 12/13/2006 | | 5/5/2011 | 1,459 | 1,440 | | | | 19 |
| 425 | X | L-3 COMMNCTNS HLDGS | 502424104 | | | 8/21/2007 | | 4/5/2011 | 5,132 | 6,324 | | | | -1,192 |
| 426 | X | L-3 COMMNCTNS HLDGS | 502424104 | | | 8/22/2007 | | 4/5/2011 | 1,974 | 2,455 | | | | -481 |
| 427 | X | LAUDER ESTEE COS INC A | 518439104 | | | 1/14/2010 | | 12/13/2010 | 154 | 100 | | | | 54 |
| 428 | X | LAUDER ESTEE COS INC A | 518439104 | | | 1/25/2010 | | 12/13/2010 | 8,527 | 5,921 | | | | 2,606 |
| 429 | X | LAUDER ESTEE COS INC A | 518439104 | | | 1/26/2010 | | 12/13/2010 | 10,908 | 7,630 | | | | 3,278 |
| 430 | X | LAUDER ESTEE COS INC A | 518439104 | | | 1/26/2010 | | 12/14/2010 | 4,486 | 3,063 | | | | 1,423 |
| 431 | X | LAUDER ESTEE COS INC A | 518439104 | | | 3/26/2010 | | 12/14/2010 | 8,657 | 7,038 | | | | 1,619 |
| 432 | X | LIMITED BRANDS INC | 532716107 | | | 6/1/2010 | | 4/5/2011 | 13,798 | 10,186 | | | | 3,612 |
| 433 | X | LIMITED BRANDS INC | 532716107 | | | 6/1/2010 | | 10/3/2011 | 9,810 | 6,570 | | | | 3,240 |
| 434 | X | LOCKHEED MARTIN CORP | 539830109 | | | 11/22/2005 | | 5/5/2011 | 6,384 | 4,868 | | | | 1,516 |
| 435 | X | LORILLARD INC | 544147101 | | | 5/24/2011 | | 10/20/2011 | 3,208 | 3,200 | | | | 8 |
| 436 | X | LORILLARD INC | 544147101 | | | 5/24/2011 | | 10/21/2011 | 4,264 | 4,228 | | | | 36 |
| 437 | X | LORILLARD INC | 544147101 | | | 5/24/2011 | | 11/10/2011 | 1,939 | 2,057 | | | | -118 |
| 438 | X | MF GLOBAL HLDGS LTD | 55277J108 | | | 4/20/2011 | | 8/29/2011 | 3,273 | 5,000 | | | | -1,727 |
| 439 | X | MARATHON OIL CORP | 565849106 | | | 7/6/2009 | | 4/5/2011 | 7,462 | 3,962 | | | | 3,500 |
| 440 | X | MARATHON OIL CORP | 565849106 | | | 11/12/2010 | | 4/18/2011 | 5,992 | 3,983 | | | | 2,009 |
| 441 | X | MARATHON PETROLEUM CO | 56585A102 | | | 7/6/2009 | | 7/6/2011 | 3,517 | 1,919 | | | | 1,598 |
| 442 | X | MARATHON PETROLEUM CO | 56585A102 | | | 7/6/2009 | | 7/7/2011 | 3,532 | 1,919 | | | | 1,613 |
| 443 | X | MARATHON PETROLEUM CO | 56585A102 | | | 7/6/2009 | | 7/8/2011 | 2,864 | 1,576 | | | | 1,288 |
| 444 | X | MARATHON PETROLEUM CO | 56585A102 | | | 3/26/2010 | | 7/8/2011 | 581 | 349 | | | | 232 |
| 445 | X | MARATHON PETROLEUM CO | 56585A102 | | | 3/26/2010 | | 7/11/2011 | 1,641 | 1,023 | | | | 618 |
| 446 | X | MARATHON PETROLEUM CO | 56585A102 | | | 11/12/2010 | | 7/25/2011 | 25,397 | 16,819 | | | | 8,578 |
| 447 | X | MARATHON PETROLEUM CO | 56585A102 | | | 2/10/2011 | | 7/25/2011 | 2,199 | 1,982 | | | | 217 |
| 448 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/8/2011 | 1,223 | 1,337 | | | | -114 |
| 449 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/8/2011 | 2,335 | 2,552 | | | | -217 |
| 450 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/8/2011 | 167 | 182 | | | | -15 |
| 451 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/8/2011 | 611 | 668 | | | | -57 |
| 452 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/9/2011 | 2,348 | 2,768 | | | | -420 |
| 453 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/9/2011 | 335 | 365 | | | | -30 |
| 454 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/9/2011 | 1,230 | 1,447 | | | | -217 |
| 455 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/18/2011 | | 8/9/2011 | 615 | 728 | | | | -113 |
| 456 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/9/2011 | 783 | 854 | | | | -71 |
| 457 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/10/2011 | 172 | 183 | | | | -11 |
| 458 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/10/2011 | 115 | 122 | | | | -7 |
| 459 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/10/2011 | 802 | 901 | | | | -99 |

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

| | Amount | | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|---|---|
| Long Term CG Distributions | 28,027 | | Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Short Term CG Distributions | 0 | | Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 460 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/10/2011 | 2,348 | 2,501 | | | | -153 |
| 461 | X | MARKET VECTORS ETF TR | 57060U100 | | | 7/25/2011 | | 8/10/2011 | 57 | 61 | | | | -4 |
| 462 | X | MICROSOFT CORP | 594918104 | | | 11/9/2009 | | 4/5/2011 | 8,673 | 9,719 | | | | -1,046 |
| 463 | X | MICROCHIP TECHNOLOGY IN | 595017104 | | | 4/20/2011 | | 5/18/2011 | 5,681 | 5,555 | | | | 126 |
| 464 | X | NOVARTIS ADR | 66987V109 | | | 8/3/2010 | | 9/16/2011 | 15,048 | 13,503 | | | | 1,545 |
| 465 | X | NOVARTIS ADR | 66987V109 | | | 1/13/2011 | | 9/16/2011 | 13,985 | 14,352 | | | | -367 |
| 466 | X | NOVARTIS ADR | 66987V109 | | | 4/18/2011 | | 9/16/2011 | 5,258 | 5,107 | | | | 151 |
| 467 | X | NOVO NORDISK A S ADR | 670100205 | | | 4/20/2011 | | 8/26/2011 | 6,686 | 8,634 | | | | -1,948 |
| 468 | X | NOVO NORDISK A S ADR | 670100205 | | | 4/20/2011 | | 10/6/2011 | 4,157 | 5,625 | | | | -1,468 |
| 469 | X | NOVO NORDISK A S ADR | 670100205 | | | 4/20/2011 | | 10/7/2011 | 4,587 | 6,279 | | | | -1,692 |
| 470 | X | NOVOZYMES A/S ADR | 670108109 | | | 4/20/2011 | | 6/20/2011 | 2,598 | 2,748 | | | | -150 |
| 471 | X | NOVOZYMES A/S ADR | 670108109 | | | 4/20/2011 | | 6/21/2011 | 2,304 | 2,425 | | | | -121 |
| 472 | X | NOVOZYMES A/S ADR | 670108109 | | | 4/20/2011 | | 8/11/2011 | 4,444 | 5,012 | | | | -568 |
| 473 | X | NOVOZYMES A/S ADR | 670108109 | | | 4/20/2011 | | 10/5/2011 | 3,764 | 4,527 | | | | -763 |
| 474 | X | OCCIDENTAL PETE CORP CA | 674599105 | | | 10/17/2005 | | 4/5/2011 | 9,236 | 3,344 | | | | 5,892 |
| 475 | X | OCCIDENTAL PETE CORP CA | 674599105 | | | 10/17/2005 | | 10/17/2011 | 30,256 | 13,487 | | | | 16,769 |
| 476 | X | OCCIDENTAL PETE CORP CA | 674599105 | | | 3/26/2010 | | 10/17/2011 | 5,835 | 5,704 | | | | 131 |
| 477 | X | OCCIDENTAL PETE CORP CA | 674599105 | | | 4/20/2011 | | 11/15/2011 | 14,654 | 15,023 | | | | -369 |
| 478 | X | OCCIDENTAL PETE CORP CA | 674599105 | | | 4/20/2011 | | 11/16/2011 | 6,584 | 6,655 | | | | -71 |
| 479 | X | ORIX CORPORATION SP ADR | 686330101 | | | 7/29/2011 | | 9/15/2011 | 4,268 | 5,786 | | | | -1,518 |
| 480 | X | ORIX CORPORATION SP ADR | 686330101 | | | 7/29/2011 | | 11/7/2011 | 3,678 | 4,640 | | | | -962 |
| 481 | X | PATTERSON COS INC | 703395103 | | | 2/23/2010 | | 4/20/2011 | 1,699 | 1,542 | | | | 157 |
| 482 | X | PATTERSON COS INC | 703395103 | | | 3/11/2010 | | 4/20/2011 | 23,324 | 21,210 | | | | 2,114 |
| 483 | X | PATTERSON COS INC | 703395103 | | | 5/14/2010 | | 4/20/2011 | 10,229 | 9,334 | | | | 895 |
| 484 | X | PATTERSON COS INC | 703395103 | | | 11/9/2010 | | 4/20/2011 | 9,596 | 8,179 | | | | 1,417 |
| 485 | X | PEABODY ENERGY CORP CC | 704549104 | | | 4/20/2011 | | 5/13/2011 | 5,375 | 5,783 | | | | -408 |
| 486 | X | PEABODY ENERGY CORP CC | 704549104 | | | 4/20/2011 | | 5/16/2011 | 4,728 | 5,199 | | | | -471 |
| 487 | X | PEABODY ENERGY CORP CC | 704549104 | | | 4/20/2011 | | 5/20/2011 | 5,482 | 6,043 | | | | -561 |
| 488 | X | PEABODY ENERGY CORP CC | 704549104 | | | 4/20/2011 | | 6/8/2011 | 9,839 | 11,502 | | | | -1,663 |
| 489 | X | PEPSICO INC | 713448108 | | | 11/28/2006 | | 2/10/2011 | 10,096 | 9,805 | | | | 291 |
| 490 | X | PEPSICO INC | 713448108 | | | 1/31/2008 | | 2/10/2011 | 14,287 | 15,041 | | | | -754 |
| 491 | X | PEPSICO INC | 713448108 | | | 1/5/2010 | | 2/10/2011 | 22,034 | 21,472 | | | | 562 |
| 492 | X | PETSMART INC | 716768106 | | | 9/15/2009 | | 4/20/2011 | 18,365 | 9,538 | | | | 8,827 |
| 493 | X | PETSMART INC | 716768106 | | | 1/5/2010 | | 4/20/2011 | 5,596 | 3,649 | | | | 1,947 |
| 494 | X | PETSMART INC | 716768106 | | | 4/29/2010 | | 4/20/2011 | 2,860 | 2,372 | | | | 488 |
| 495 | X | PIMCO 20+ YR ZERO CPN US | 72201R882 | | | 8/5/2011 | | 9/16/2011 | 4,368 | 3,876 | | | | 492 |
| 496 | X | PIMCO 20+ YR ZERO CPN US | 72201R882 | | | 8/5/2011 | | 9/20/2011 | 6,711 | 5,730 | | | | 981 |
| 497 | X | PIMCO 20+ YR ZERO CPN US | 72201R882 | | | 8/18/2011 | | 9/20/2011 | 1,579 | 1,464 | | | | 115 |
| 498 | X | PIMCO 20+ YR ZERO CPN US | 72201R882 | | | 8/18/2011 | | 9/27/2011 | 3,313 | 2,929 | | | | 384 |
| 499 | X | PIMCO 20+ YR ZERO CPN US | 72201R882 | | | 8/18/2011 | | 9/29/2011 | 4,005 | 3,478 | | | | 527 |
| 500 | X | PRAXAIR INC | 74005P104 | | | 3/8/2010 | | 10/27/2011 | 18,484 | 13,814 | | | | 4,670 |
| 501 | X | PRAXAIR INC | 74005P104 | | | 1/13/2011 | | 10/27/2011 | 18,272 | 16,091 | | | | 2,181 |
| 502 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 5/9/2011 | 1,484 | 1,515 | | | | -31 |
| 503 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 5/9/2011 | 1,179 | 1,204 | | | | -25 |
| 504 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 5/9/2011 | 41 | 42 | | | | -1 |
| 505 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 5/9/2011 | 813 | 830 | | | | -17 |
| 506 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 6/22/2011 | 2,771 | 2,678 | | | | 93 |
| 507 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 6/24/2011 | 2,780 | 2,615 | | | | 165 |
| 508 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 6/28/2011 | 3,601 | 3,466 | | | | 135 |
| 509 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 7/21/2011 | 100 | 104 | | | | -4 |
| 510 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 7/21/2011 | 1,397 | 1,453 | | | | -56 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 511 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 7/22/2011 | 99 | 104 | | | | -5 |
| 512 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 7/22/2011 | 1,670 | 1,744 | | | | -74 |
| 513 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 8/12/2011 | 2,106 | 1,764 | | | | 342 |
| 514 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 8/15/2011 | 959 | 830 | | | | 129 |
| 515 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 8/22/2011 | 5,157 | 4,068 | | | | 1,089 |
| 516 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 8/15/2011 | | 8/15/2011 | 1,654 | 1,654 | | | | 0 |
| 517 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 9/15/2011 | | 9/15/2011 | 4,242 | 4,242 | | | | 0 |
| 518 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 10/17/2011 | | 10/17/2011 | 2,723 | 2,723 | | | | 0 |
| 519 | X | GNM P592598X 05 50%2033 | 36201TKK2 | | | 11/15/2011 | | 11/15/2011 | 2,499 | 2,499 | | | | 0 |
| 520 | X | GAP INC DELAWARE | 364760108 | | | 4/14/2008 | | 3/14/2011 | 13,573 | 11,577 | | | | 1,996 |
| 521 | X | GAP INC DELAWARE | 364760108 | | | 4/15/2008 | | 3/14/2011 | 2,397 | 2,073 | | | | 324 |
| 522 | X | GAP INC DELAWARE | 364760108 | | | 4/16/2008 | | 3/14/2011 | 1,285 | 1,118 | | | | 167 |
| 523 | X | GAP INC DELAWARE | 364760108 | | | 4/16/2008 | | 3/15/2011 | 4,311 | 3,789 | | | | 522 |
| 524 | X | GAP INC DELAWARE | 364760108 | | | 4/17/2008 | | 3/15/2011 | 3,966 | 3,512 | | | | 454 |
| 525 | X | GAP INC DELAWARE | 364760108 | | | 10/26/2009 | | 3/15/2011 | 1,703 | 1,786 | | | | -83 |
| 526 | X | HEINZ H J CO PV 25CT | 423074103 | | | 5/26/2011 | | 10/12/2011 | 1,232 | 1,296 | | | | -64 |
| 527 | X | HEINZ H J CO PV 25CT | 423074103 | | | 6/20/2011 | | 10/12/2011 | 2,155 | 2,270 | | | | -115 |
| 528 | X | HERSHEY COMPANY | 427866108 | | | 10/11/2010 | | 4/5/2011 | 7,576 | 6,748 | | | | 828 |
| 529 | X | HERSHEY COMPANY | 427866108 | | | 10/12/2010 | | 4/5/2011 | 166 | 149 | | | | 17 |
| 530 | X | HERSHEY COMPANY | 427866108 | | | 10/12/2010 | | 11/28/2011 | 7,690 | 6,863 | | | | 827 |
| 531 | X | HERSHEY COMPANY | 427866108 | | | 10/13/2010 | | 11/28/2011 | 2,006 | 1,826 | | | | 180 |
| 532 | X | HONEYWELL INTL INC DEL | 438516106 | | | 6/26/2007 | | 4/5/2011 | 6,496 | 6,186 | | | | 310 |
| 533 | X | GAP INC DELAWARE | 364760108 | | | 10/26/2009 | | 4/5/2011 | 6,921 | 6,782 | | | | 139 |
| 534 | X | NM GENL ELEC CAP CORP BE | 36962GWB6 | | | 12/24/2008 | | 2/22/2011 | 100,000 | 100,000 | | | | 0 |
| 535 | X | GENUINE PARTS CO | 372460105 | | | 8/3/2010 | | 9/15/2011 | 27,513 | 30,864 | | | | -3,351 |
| 536 | X | GENUINE PARTS CO | 372460105 | | | 1/13/2011 | | 9/15/2011 | 13,323 | 12,534 | | | | 789 |
| 537 | X | GOOGLE INC CL A | 38259P508 | | | 3/31/2009 | | 4/20/2011 | 10,002 | 6,641 | | | | 3,361 |
| 538 | X | GOOGLE INC CL A | 38259P508 | | | 1/5/2010 | | 4/20/2011 | 1,053 | 1,251 | | | | -198 |
| 539 | X | GOOGLE INC CL A | 38259P508 | | | 5/17/2010 | | 4/20/2011 | 9,476 | 9,034 | | | | 442 |
| 540 | X | GOOGLE INC CL A | 38259P508 | | | 12/13/2010 | | 4/20/2011 | 5,264 | 6,010 | | | | -746 |
| 541 | X | HALLIBURTON COMPANY | 406216101 | | | 3/11/2010 | | 4/20/2011 | 50,974 | 31,395 | | | | 19,579 |
| 542 | X | HASBRO INC COM | 418056107 | | | 4/20/2011 | | 10/12/2011 | 2,261 | 2,914 | | | | -653 |
| 543 | X | HEINZ H J CO PV 25CT | 423074103 | | | 5/20/2011 | | 9/13/2011 | 2,346 | 2,539 | | | | -193 |
| 544 | X | HEINZ H J CO PV 25CT | 423074103 | | | 5/20/2011 | | 10/5/2011 | 4,605 | 5,024 | | | | -419 |
| 545 | X | HEINZ H J CO PV 25CT | 423074103 | | | 5/24/2011 | | 10/5/2011 | 347 | 376 | | | | -29 |
| 546 | X | HEINZ H J CO PV 25CT | 423074103 | | | 5/24/2011 | | 10/11/2011 | 1,934 | 2,039 | | | | -105 |
| 547 | X | HEINZ H J CO PV 25CT | 423074103 | | | 5/26/2011 | | 10/11/2011 | 814 | 864 | | | | -50 |
| 548 | X | HONEYWELL INTL INC DEL | 438516106 | | | 9/16/2009 | | 4/20/2011 | 11,052 | 7,405 | | | | 3,647 |
| 549 | X | HONEYWELL INTL INC DEL | 438516106 | | | 1/5/2010 | | 4/20/2011 | 10,520 | 7,198 | | | | 3,322 |
| 550 | X | HONEYWELL INTL INC DEL | 438516106 | | | 5/17/2010 | | 4/20/2011 | 5,319 | 4,099 | | | | 1,220 |
| 551 | X | HONEYWELL INTL INC DEL | 438516106 | | | 12/13/2010 | | 4/20/2011 | 6,501 | 5,757 | | | | 744 |
| 552 | X | HUNTINGTON INGALLS INDS | 446413106 | | | 8/4/2009 | | 4/4/2011 | 2,133 | 1,435 | | | | 698 |
| 553 | X | HUNTINGTON INGALLS INDS | 446413106 | | | 8/5/2009 | | 4/4/2011 | 604 | 406 | | | | 198 |
| 554 | X | HUNTINGTON INGALLS INDS | 446413106 | | | 3/26/2010 | | 4/4/2011 | 604 | 570 | | | | 34 |
| 555 | X | IMPERIAL OIL LTD COM NEW | 453038408 | | | 4/20/2011 | | 6/21/2011 | 2,089 | 2,392 | | | | -303 |
| 556 | X | IMPERIAL OIL LTD COM NEW | 453038408 | | | 4/20/2011 | | 6/22/2011 | 6,714 | 7,696 | | | | -982 |
| 557 | X | IMPERIAL OIL LTD COM NEW | 453038408 | | | 4/20/2011 | | 6/23/2011 | 569 | 676 | | | | -107 |
| 558 | X | IMPERIAL OIL LTD COM NEW | 453038408 | | | 4/20/2011 | | 6/27/2011 | 2,465 | 2,912 | | | | -447 |
| 559 | X | MONSANTO CO NEW DEL CO | 61166W101 | | | 9/15/2009 | | 4/20/2011 | 7,973 | 9,222 | | | | -1,249 |
| 560 | X | MONSANTO CO NEW DEL CO | 61166W101 | | | 3/16/2010 | | 4/20/2011 | 9,797 | 10,472 | | | | -675 |
| 561 | X | MONSANTO CO NEW DEL CO | 61166W101 | | | 7/19/2010 | | 4/20/2011 | 4,865 | 4,015 | | | | 850 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 562 | X | MONSTER WORLDWIDE INC | 611742107 | | | 4/20/2011 | | 5/19/2011 | 4,741 | 5,667 | | | | -926 |
| 563 | X | MOTOROLA SOLUTIONS INC | 620076307 | | | 9/13/2010 | | 4/5/2011 | 12,382 | 9,346 | | | | 3,036 |
| 564 | X | MOTOROLA SOLUTIONS INC | 620076307 | | | 9/13/2010 | | 5/5/2011 | 1,360 | 1,001 | | | | 359 |
| 565 | X | MOTOROLA SOLUTIONS INC | 620076307 | | | 9/13/2010 | | 10/10/2011 | 7,369 | 5,541 | | | | 1,828 |
| 566 | X | MOTOROLA SOLUTIONS INC | 620076307 | | | 9/13/2010 | | 10/11/2011 | 1,246 | 935 | | | | 311 |
| 567 | X | MOTOROLA MOBILITY | 620097105 | | | 9/13/2010 | | 1/11/2011 | 16,391 | 14,238 | | | | 2,153 |
| 568 | X | MOTOROLA MOBILITY | 620097105 | | | 9/13/2010 | | 1/12/2011 | 1,576 | 1,368 | | | | 208 |
| 569 | X | MOTOROLA MOBILITY | 620097105 | | | 9/14/2010 | | 1/12/2011 | 2,284 | 2,001 | | | | 283 |
| 570 | X | MOTOROLA MOBILITY | 620097105 | | | 10/25/2010 | | 1/12/2011 | 6,402 | 5,392 | | | | 1,010 |
| 571 | X | MOTOROLA MOBILITY | 620097105 | | | 8/5/2011 | | 8/17/2011 | 4,158 | 2,468 | | | | 1,690 |
| 572 | X | NESTLE S A REP RG SH ADR | 641069406 | | | 8/11/2011 | | 10/25/2011 | 4,804 | 5,158 | | | | -354 |
| 573 | X | NESTLE S A REP RG SH ADR | 641069406 | | | 8/11/2011 | | 10/26/2011 | 3,615 | 3,915 | | | | -300 |
| 574 | X | NESTLE S A REP RG SH ADR | 641069406 | | | 8/12/2011 | | 10/26/2011 | 1,320 | 1,467 | | | | -147 |
| 575 | X | NESTLE S A REP RG SH ADR | 641069406 | | | 8/12/2011 | | 11/3/2011 | 3,317 | 3,699 | | | | -382 |
| 576 | X | NESTLE S A REP RG SH ADR | 641069406 | | | 8/12/2011 | | 11/4/2011 | 4,000 | 4,464 | | | | -464 |
| 577 | X | NEWS CORP CL A | 65248E104 | | | 8/30/2010 | | 4/5/2011 | 7,668 | 5,379 | | | | 2,289 |
| 578 | X | NORFOLK SOUTHERN CORP | 655844108 | | | 4/20/2011 | | 5/18/2011 | 2,619 | 2,468 | | | | 151 |
| 579 | X | NORFOLK SOUTHERN CORP | 655844108 | | | 4/20/2011 | | 5/31/2011 | 12,317 | 11,275 | | | | 1,042 |
| 580 | X | MOTOROLA MOBILITY | 620097105 | | | 8/5/2011 | | 8/18/2011 | 9,893 | 5,910 | | | | 3,983 |
| 581 | X | NORTHROP GRUMMAN CORP | 666807102 | | | 8/4/2009 | | 4/5/2011 | 5,601 | 3,798 | | | | 1,803 |
| 582 | X | NOVARTIS ADR | 66987V109 | | | 3/4/2010 | | 8/15/2011 | 5,382 | 5,227 | | | | 155 |
| 583 | X | NOVARTIS ADR | 66987V109 | | | 3/4/2010 | | 9/16/2011 | 7,440 | 7,167 | | | | 273 |
| 584 | X | NOVARTIS ADR | 66987V109 | | | 5/18/2010 | | 9/16/2011 | 5,426 | 4,575 | | | | 851 |
| 585 | X | MOTOROLA MOBILITY | 620097105 | | | 8/8/2011 | | 8/18/2011 | 3,714 | 2,184 | | | | 1,530 |
| 586 | X | MOTOROLA MOBILITY | 620097105 | | | 8/11/2011 | | 8/18/2011 | 1,251 | 796 | | | | 455 |
| 587 | X | MOTOROLA MOBILITY | 620097105 | | | 8/11/2011 | | 8/19/2011 | 2,764 | 1,761 | | | | 1,003 |
| 588 | X | MOTOROLA MOBILITY | 620097105 | | | 8/12/2011 | | 8/19/2011 | 4,278 | 2,813 | | | | 1,465 |
| 589 | X | MURPHY OIL CORP | 626717102 | | | 3/14/2011 | | 4/5/2011 | 6,754 | 6,299 | | | | 455 |
| 590 | X | NRG ENERGY INC | 629377508 | | | 12/26/2007 | | 4/5/2011 | 4,645 | 9,505 | | | | -4,860 |
| 591 | X | NATIONAL-OILWELL VARCO | 637071101 | | | 6/30/2010 | | 4/20/2011 | 15,528 | 6,664 | | | | 8,864 |
| 592 | X | NATIONAL-OILWELL VARCO | 637071101 | | | 6/30/2010 | | 6/15/2011 | 2,459 | 1,172 | | | | 1,287 |
| 593 | X | NATIONAL-OILWELL VARCO | 637071101 | | | 6/30/2010 | | 6/20/2011 | 2,270 | 1,105 | | | | 1,165 |
| 594 | X | NATIONAL-OILWELL VARCO | 637071101 | | | 6/30/2010 | | 7/14/2011 | 5,359 | 2,344 | | | | 3,015 |
| 595 | X | NATIONAL-OILWELL VARCO | 637071101 | | | 6/30/2010 | | 7/28/2011 | 11,427 | 4,722 | | | | 6,705 |
| 596 | X | NAVISTAR INTL CORP NEW | 63934E108 | | | 4/20/2011 | | 6/13/2011 | 4,875 | 6,167 | | | | -1,292 |
| 597 | X | NAVISTAR INTL CORP NEW | 63934E108 | | | 4/20/2011 | | 6/14/2011 | 1,901 | 2,398 | | | | -497 |
| 598 | X | NAVISTAR INTL CORP NEW | 63934E108 | | | 4/20/2011 | | 8/3/2011 | 2,686 | 3,974 | | | | -1,288 |
| 599 | X | NAVISTAR INTL CORP NEW | 63934E108 | | | 4/20/2011 | | 9/12/2011 | 1,949 | 3,700 | | | | -1,751 |
| 600 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 9/26/2011 | 4,582 | 3,736 | | | | 846 |
| 601 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 9/26/2011 | 51 | 42 | | | | 9 |
| 602 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 5/5/2011 | | 9/27/2011 | 1,094 | 959 | | | | 135 |
| 603 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 10/6/2011 | 979 | 840 | | | | 139 |
| 604 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 10/6/2011 | 1,714 | 1,494 | | | | 220 |
| 605 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 10/6/2011 | 1,420 | 1,209 | | | | 211 |
| 606 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/26/2011 | | 10/6/2011 | 2,056 | 1,830 | | | | 226 |
| 607 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/26/2011 | | 10/6/2011 | 122 | 109 | | | | 13 |
| 608 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/27/2011 | | 10/6/2011 | 122 | 108 | | | | 14 |
| 609 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 4/20/2011 | | 10/7/2011 | 1,750 | 1,521 | | | | 229 |
| 610 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 5/5/2011 | | 10/7/2011 | 2,014 | 1,714 | | | | 300 |
| 611 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 5/5/2011 | | 10/7/2011 | 96 | 82 | | | | 14 |
| 612 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 6/3/2011 | | 10/7/2011 | 384 | 340 | | | | 44 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 613 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 6/3/2011 | | 10/11/2011 | 361 | 340 | | | | 21 |
| 614 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 6/8/2011 | | 10/11/2011 | 1,918 | 1,883 | | | | 35 |
| 615 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 6/8/2011 | | 10/27/2011 | 457 | 509 | | | | -52 |
| 616 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 10/27/2011 | 874 | 920 | | | | -46 |
| 617 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 10/27/2011 | 596 | 627 | | | | -31 |
| 618 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 10/27/2011 | 457 | 481 | | | | -24 |
| 619 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 10/27/2011 | 476 | 502 | | | | -26 |
| 620 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 10/27/2011 | 199 | 239 | | | | -40 |
| 621 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 10/27/2011 | 1,489 | 1,794 | | | | -305 |
| 622 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 10/27/2011 | 318 | 383 | | | | -65 |
| 623 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 10/27/2011 | 1,052 | 1,268 | | | | -216 |
| 624 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 10/27/2011 | 20 | 24 | | | | -4 |
| 625 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/22/2011 | | 10/27/2011 | 20 | 25 | | | | -5 |
| 626 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 6/8/2011 | | 10/28/2011 | 446 | 684 | | | | -238 |
| 627 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 10/28/2011 | 446 | 535 | | | | -89 |
| 628 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 10/28/2011 | 853 | 1,253 | | | | -400 |
| 629 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 10/28/2011 | 465 | 683 | | | | -218 |
| 630 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 10/28/2011 | 1,027 | 1,393 | | | | -366 |
| 631 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 11/30/2011 | 266 | 302 | | | | -36 |
| 632 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 11/30/2011 | 143 | 163 | | | | -20 |
| 633 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 11/30/2011 | 102 | 116 | | | | -14 |
| 634 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 7/28/2011 | | 11/30/2011 | 102 | 116 | | | | -14 |
| 635 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 11/30/2011 | 1,065 | 1,310 | | | | -245 |
| 636 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 11/30/2011 | 328 | 403 | | | | -75 |
| 637 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 11/30/2011 | 143 | 176 | | | | -33 |
| 638 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 11/30/2011 | 328 | 403 | | | | -75 |
| 639 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/2/2011 | | 11/30/2011 | 20 | 26 | | | | -6 |
| 640 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/7/2011 | | 11/30/2011 | 205 | 251 | | | | -46 |
| 641 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/22/2011 | | 11/30/2011 | 225 | 280 | | | | -55 |
| 642 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/22/2011 | | 11/30/2011 | 225 | 280 | | | | -55 |
| 643 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/23/2011 | | 11/30/2011 | 881 | 1,121 | | | | -240 |
| 644 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/23/2011 | | 11/30/2011 | 492 | 626 | | | | -134 |
| 645 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/23/2011 | | 11/30/2011 | 184 | 235 | | | | -51 |
| 646 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 9/27/2011 | | 11/30/2011 | 20 | 27 | | | | -7 |
| 647 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/1/2011 | | 11/30/2011 | 266 | 273 | | | | -7 |
| 648 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/1/2011 | | 11/30/2011 | 246 | 252 | | | | -6 |
| 649 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/1/2011 | | 11/30/2011 | 205 | 210 | | | | -5 |
| 650 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/1/2011 | | 11/30/2011 | 451 | 462 | | | | -11 |
| 651 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/1/2011 | | 11/30/2011 | 184 | 189 | | | | -5 |
| 652 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/9/2011 | | 11/30/2011 | 205 | 205 | | | | 0 |
| 653 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/9/2011 | | 11/30/2011 | 225 | 226 | | | | -1 |
| 654 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/9/2011 | | 11/30/2011 | 266 | 267 | | | | -1 |
| 655 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/9/2011 | | 11/30/2011 | 389 | 390 | | | | -1 |
| 656 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/9/2011 | | 11/30/2011 | 82 | 82 | | | | 0 |
| 657 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/9/2011 | | 11/30/2011 | 389 | 390 | | | | -1 |
| 658 | X | PROSHARES ULTRASHORT S | 74347R883 | | | 11/9/2011 | | 11/30/2011 | 492 | 492 | | | | 0 |
| 659 | X | PROSHRE U/S DJ-AIG | 74347W676 | | | 5/12/2011 | | 6/3/2011 | 4,820 | 5,390 | | | | -570 |
| 660 | X | PROSHRE U/S DJ-AIG | 74347W676 | | | 5/12/2011 | | 6/3/2011 | 868 | 971 | | | | -103 |
| 661 | X | PROSHRE U/S DJ-AIG | 74347W676 | | | 5/12/2011 | | 6/3/2011 | 1,346 | 1,505 | | | | -159 |
| 662 | X | PROSHRE U/S DJ-AIG | 74347W676 | | | 5/16/2011 | | 6/3/2011 | 782 | 857 | | | | -75 |
| 663 | X | PROSHRE U/S DJ-AIG | 74347W676 | | | 5/12/2011 | | 6/8/2011 | 3,169 | 3,849 | | | | -680 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 664 | X | PROSHRE U/S DJ-AIG | 74347W676 | | | 5/12/2011 | | 7/14/2011 | 1,692 | 2,003 | | | | -311 |
| 665 | X | PROSHRE U/S DJ-AIG | 74347W676 | | | 5/12/2011 | | 7/14/2011 | 1,380 | 1,669 | | | | -289 |
| 666 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 5/9/2011 | 293 | 301 | | | | -8 |
| 667 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 5/9/2011 | 734 | 752 | | | | -18 |
| 668 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 5/9/2011 | 978 | 1,003 | | | | -25 |
| 669 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 5/9/2011 | 1,223 | 1,253 | | | | -30 |
| 670 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 5/9/2011 | 147 | 150 | | | | -3 |
| 671 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 5/10/2011 | 1,490 | 1,554 | | | | -64 |
| 672 | X | DOW CHEMICAL CO | 260543103 | | | 4/20/2011 | | 9/22/2011 | 2,473 | 3,984 | | | | -1,511 |
| 673 | X | DOW CHEMICAL CO | 260543103 | | | 4/20/2011 | | 9/23/2011 | 1,605 | 2,630 | | | | -1,025 |
| 674 | X | DOW CHEMICAL CO | 260543103 | | | 4/20/2011 | | 11/17/2011 | 5,545 | 8,122 | | | | -2,577 |
| 675 | X | DR PEPPER SNAPPLE GROUI | 26138E109 | | | 7/12/2010 | | 4/5/2011 | 8,238 | 8,506 | | | | -268 |
| 676 | X | EOG RESOURCES INC | 26875P101 | | | 4/20/2011 | | 5/5/2011 | 9,130 | 9,825 | | | | -695 |
| 677 | X | EATON CORP | 278058102 | | | 2/9/2010 | | 4/5/2011 | 7,195 | 4,147 | | | | 3,048 |
| 678 | X | EATON CORP | 278058102 | | | 2/9/2010 | | 8/8/2011 | 1,821 | 1,468 | | | | 353 |
| 679 | X | EATON CORP | 278058102 | | | 2/10/2010 | | 8/8/2011 | 2,692 | 2,170 | | | | 522 |
| 680 | X | TARGET CORP COM | 87612E106 | | | 3/3/2010 | | 8/1/2011 | 4,934 | 5,025 | | | | -91 |
| 681 | X | TARGET CORP COM | 87612E106 | | | 3/26/2010 | | 8/1/2011 | 509 | 543 | | | | -34 |
| 682 | X | TARGET CORP COM | 87612E106 | | | 3/26/2010 | | 8/2/2011 | 1,144 | 1,250 | | | | -106 |
| 683 | X | TEXAS INSTRUMENTS | 882508104 | | | 10/5/2009 | | 4/5/2011 | 11,141 | 7,305 | | | | 3,836 |
| 684 | X | TEXAS INSTRUMENTS | 882508104 | | | 10/5/2009 | | 10/10/2011 | 6,075 | 4,657 | | | | 1,418 |
| 685 | X | TEXAS INSTRUMENTS | 882508104 | | | 10/6/2009 | | 10/10/2011 | 3,365 | 2,618 | | | | 747 |
| 686 | X | TEXAS INSTRUMENTS | 882508104 | | | 10/6/2009 | | 10/11/2011 | 1,543 | 1,205 | | | | 338 |
| 687 | X | TEXAS INSTRUMENTS | 882508104 | | | 2/28/2011 | | 11/15/2011 | 10,606 | 12,075 | | | | -1,469 |
| 688 | X | TEXAS INSTRUMENTS | 882508104 | | | 10/6/2009 | | 11/15/2011 | 10,524 | 7,784 | | | | 2,740 |
| 689 | X | TEXAS INSTRUMENTS | 882508104 | | | 3/26/2010 | | 11/15/2011 | 4,698 | 3,736 | | | | 962 |
| 690 | X | TEXAS INSTRUMENTS | 882508104 | | | 2/28/2011 | | 11/15/2011 | 2,099 | 2,387 | | | | -288 |
| 691 | X | TRAVELERS COS INC | 89417E109 | | | 9/28/2005 | | 4/5/2011 | 8,286 | 6,174 | | | | 2,112 |
| 692 | X | TRAVELERS COS INC | 89417E109 | | | 1/22/2007 | | 11/15/2011 | 4,481 | 4,040 | | | | 441 |
| 693 | X | TRAVELERS COS INC | 89417E109 | | | 9/28/2005 | | 11/15/2011 | 2,885 | 2,205 | | | | 680 |
| 694 | X | TRAVELERS COS INC | 89417E109 | | | 1/22/2007 | | 11/15/2011 | 4,443 | 3,989 | | | | 454 |
| 695 | X | TRINITY INDUS INC DEL | 896522109 | | | 4/20/2011 | | 6/23/2011 | 1,200 | 1,307 | | | | -107 |
| 696 | X | TRINITY INDUS INC DEL | 896522109 | | | 4/20/2011 | | 6/24/2011 | 33 | 35 | | | | -2 |
| 697 | X | TRINITY INDUS INC DEL | 896522109 | | | 4/20/2011 | | 7/19/2011 | 3,704 | 3,884 | | | | -180 |
| 698 | X | U S TREASURY BOND | 912810EQ7 | | | 5/9/2007 | | 8/18/2011 | 252,668 | 202,205 | | | | 50,463 |
| 699 | X | U S TREASURY NOTE | 912828GQ7 | | | 5/9/2007 | | 8/18/2011 | 123,680 | 119,770 | | | | 3,910 |
| 700 | X | UNITEDHEALTH GROUP INC | 91324P102 | | | 12/13/2010 | | 4/5/2011 | 11,719 | 9,674 | | | | 2,045 |
| 701 | X | UNITEDHEALTH GROUP INC | 91324P102 | | | 12/13/2010 | | 5/5/2011 | 1,984 | 1,488 | | | | 496 |
| 702 | X | UNUM GROUP | 91529Y106 | | | 10/14/2008 | | 4/5/2011 | 7,721 | 5,808 | | | | 1,913 |
| 703 | X | UNUM GROUP | 91529Y106 | | | 10/20/2008 | | 4/5/2011 | 1,534 | 1,017 | | | | 517 |
| 704 | X | URBAN OUTFITTERS INC | 917047102 | | | 11/11/2009 | | 3/30/2011 | 3,830 | 4,119 | | | | -289 |
| 705 | X | URBAN OUTFITTERS INC | 917047102 | | | 11/12/2009 | | 3/30/2011 | 9,425 | 10,073 | | | | -648 |
| 706 | X | URBAN OUTFITTERS INC | 917047102 | | | 5/10/2010 | | 3/30/2011 | 4,578 | 5,756 | | | | -1,178 |
| 707 | X | URBAN OUTFITTERS INC | 917047102 | | | 11/9/2010 | | 3/30/2011 | 7,869 | 8,781 | | | | -912 |
| 708 | X | VERIFONE SYSTEMS INC | 92342Y109 | | | 4/20/2011 | | 5/5/2011 | 5,662 | 6,092 | | | | -430 |
| 709 | X | VERIZON COMMUNICATNS C | 92343V104 | | | 4/6/2009 | | 4/5/2011 | 5,761 | 4,615 | | | | 1,146 |
| 710 | X | VERISK ANALYTICS INC | 92345Y106 | | | 4/20/2011 | | 6/15/2011 | 7,688 | 7,570 | | | | 118 |
| 711 | X | WABCO HOLDINGS INC | 92927K102 | | | 5/3/2011 | | 11/22/2011 | 3,149 | 5,424 | | | | -2,275 |
| 712 | X | WABCO HOLDINGS INC | 92927K102 | | | 5/4/2011 | | 11/22/2011 | 2,939 | 4,942 | | | | -2,003 |
| 713 | X | WABCO HOLDINGS INC | 92927K102 | | | 5/12/2011 | | 11/22/2011 | 2,981 | 5,062 | | | | -2,081 |
| 714 | X | WABCO HOLDINGS INC | 92927K102 | | | 9/12/2011 | | 11/22/2011 | 2,015 | 2,137 | | | | 122 |

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

| | Amount | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|---|
| Long Term CG Distributions | 28,027 | Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Short Term CG Distributions | 0 | Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 715 | X | WABCO HOLDINGS INC | 92927K102 | | | 9/12/2011 | | 11/23/2011 | 289 | 312 | | | | -23 |
| 716 | X | WABCO HOLDINGS INC | 92927K102 | | | 9/13/2011 | | 11/23/2011 | 620 | 694 | | | | -74 |
| 717 | X | WABCO HOLDINGS INC | 92927K102 | | | 9/27/2011 | | 11/23/2011 | 1,117 | 1,146 | | | | -29 |
| 718 | X | WADDELL & REED FINL A | 930059100 | | | 4/20/2011 | | 8/5/2011 | 4,548 | 5,760 | | | | -1,212 |
| 719 | X | WADDELL & REED FINL A | 930059100 | | | 5/6/2011 | | 8/5/2011 | 3,683 | 4,550 | | | | -867 |
| 720 | X | WAL-MART STORES INC | 931142103 | | | 7/28/2008 | | 2/28/2011 | 9,325 | 10,130 | | | | -805 |
| 721 | X | EATON CORP | 278058102 | | | 3/26/2010 | | 8/8/2011 | 3,959 | 3,739 | | | | 220 |
| 722 | X | EATON CORP | 278058102 | | | 4/5/2010 | | 8/8/2011 | 2,455 | 2,392 | | | | 63 |
| 723 | X | EATON CORP | 278058102 | | | 4/5/2010 | | 8/9/2011 | 4,551 | 4,476 | | | | 75 |
| 724 | X | EATON CORP | 278058102 | | | 4/6/2010 | | 8/9/2011 | 3,923 | 3,868 | | | | 55 |
| 725 | X | EATON CORP | 278058102 | | | 4/7/2010 | | 8/9/2011 | 1,648 | 1,648 | | | | 0 |
| 726 | X | EBAY INC COM | 278642103 | | | 4/20/2011 | | 11/18/2011 | 2,589 | 2,765 | | | | -176 |
| 727 | X | ENBRIDGE INC COM | 29250N105 | | | 8/20/2008 | | 6/2/2011 | 194 | 124 | | | | 70 |
| 728 | X | ENBRIDGE INC COM | 29250N105 | | | 1/20/2009 | | 6/2/2011 | 27,580 | 14,977 | | | | 12,603 |
| 729 | X | ENBRIDGE INC COM | 29250N105 | | | 1/5/2010 | | 6/2/2011 | 13,466 | 9,683 | | | | 3,783 |
| 730 | X | ENBRIDGE INC COM | 29250N105 | | | 2/10/2011 | | 6/2/2011 | 12,106 | 10,846 | | | | 1,260 |
| 731 | X | EXXON MOBIL CORP COM | 30231G102 | | | 9/21/2006 | | 4/5/2011 | 5,639 | 4,279 | | | | 1,360 |
| 732 | X | EXXON MOBIL CORP COM | 30231G102 | | | 10/16/2006 | | 4/5/2011 | 3,759 | 3,057 | | | | 702 |
| 733 | X | FMC TECHS INC COM | 30249U101 | | | 4/20/2011 | | 4/26/2011 | 3,757 | 3,692 | | | | 65 |
| 734 | X | FMC TECHS INC COM | 30249U101 | | | 4/20/2011 | | 5/6/2011 | 11,173 | 16,685 | | | | -5,512 |
| 735 | X | FHLMCG0802206%2034 | 3128MJAY6 | | | 12/15/2010 | | 12/15/2010 | 2,641 | 2,641 | | | | 0 |
| 736 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 2/15/2011 | | 2/15/2011 | 1,878 | 1,878 | | | | 0 |
| 737 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 3/15/2011 | | 3/15/2011 | 929 | 929 | | | | 0 |
| 738 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 4/15/2011 | | 4/15/2011 | 3,404 | 3,404 | | | | 0 |
| 739 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 5/16/2011 | | 5/16/2011 | 1,322 | 1,322 | | | | 0 |
| 740 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 6/15/2011 | | 6/15/2011 | 1,020 | 1,020 | | | | 0 |
| 741 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 7/15/2011 | | 7/15/2011 | 953 | 953 | | | | 0 |
| 742 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 8/15/2011 | | 8/15/2011 | 895 | 895 | | | | 0 |
| 743 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 9/15/2011 | | 9/15/2011 | 1,136 | 1,136 | | | | 0 |
| 744 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 10/17/2011 | | 10/17/2011 | 1,845 | 1,845 | | | | 0 |
| 745 | X | FHLMC G0 8022 06%2034 | 3128MJAY6 | | | 11/15/2011 | | 11/15/2011 | 1,398 | 1,398 | | | | 0 |
| 746 | X | FHLMCG0804706%2035 | 3128MJBR0 | | | 12/15/2010 | | 12/15/2010 | 4,610 | 4,610 | | | | 0 |
| 747 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 2/15/2011 | | 2/15/2011 | 1,078 | 1,078 | | | | 0 |
| 748 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 3/15/2011 | | 3/15/2011 | 1,954 | 1,954 | | | | 0 |
| 749 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 4/15/2011 | | 4/15/2011 | 1,602 | 1,602 | | | | 0 |
| 750 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 5/16/2011 | | 5/16/2011 | 1,944 | 1,944 | | | | 0 |
| 751 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 6/15/2011 | | 6/15/2011 | 876 | 876 | | | | 0 |
| 752 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 7/15/2011 | | 7/15/2011 | 2,018 | 2,018 | | | | 0 |
| 753 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 8/15/2011 | | 8/15/2011 | 494 | 494 | | | | 0 |
| 754 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 9/15/2011 | | 9/15/2011 | 349 | 349 | | | | 0 |
| 755 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 10/17/2011 | | 10/17/2011 | 2,178 | 2,178 | | | | 0 |
| 756 | X | FHLMC G0 8047 06%2035 | 3128MJBR0 | | | 11/15/2011 | | 11/15/2011 | 2,272 | 2,272 | | | | 0 |
| 757 | X | FHLMCC9065305%2023 | 31335HWN9 | | | 12/15/2010 | | 12/15/2010 | 3,412 | 3,412 | | | | 0 |
| 758 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 2/15/2011 | | 2/15/2011 | 2,574 | 2,574 | | | | 0 |
| 759 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 3/15/2011 | | 3/15/2011 | 2,423 | 2,423 | | | | 0 |
| 760 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 4/15/2011 | | 4/15/2011 | 1,842 | 1,842 | | | | 0 |
| 761 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 5/16/2011 | | 5/16/2011 | 1,777 | 1,777 | | | | 0 |
| 762 | X | WAL-MART STORES INC | 931142103 | | | 7/29/2008 | | 2/28/2011 | 12,034 | 13,207 | | | | -1,173 |
| 763 | X | WAL-MART STORES INC | 931142103 | | | 3/26/2010 | | 2/28/2011 | 3,126 | 3,349 | | | | -223 |
| 764 | X | WALGREEN CO | 931422109 | | | 1/14/2010 | | 4/20/2011 | 10,278 | 8,995 | | | | 1,283 |
| 765 | X | WALGREEN CO | 931422109 | | | 5/18/2010 | | 4/20/2011 | 9,854 | 8,268 | | | | 1,586 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 766 | X | WALGREEN CO | 931422109 | | | 6/24/2010 | | 4/20/2011 | 8,197 | 5,394 | | | | 2,803 |
| 767 | X | WALGREEN CO | 931422109 | | | 2/13/2009 | | 9/2/2011 | 13,972 | 13,200 | | | | 772 |
| 768 | X | WALGREEN CO | 931422109 | | | 11/4/2009 | | 9/2/2011 | 27,479 | 30,310 | | | | -2,831 |
| 769 | X | WALGREEN CO | 931422109 | | | 1/5/2010 | | 9/2/2011 | 7,344 | 7,724 | | | | -380 |
| 770 | X | WALGREEN CO | 931422109 | | | 1/13/2011 | | 9/2/2011 | 3,057 | 3,621 | | | | -564 |
| 771 | X | WASTE MANAGEMENT INC NI | 94106L109 | | | 4/20/2011 | | 7/29/2011 | 7,449 | 8,796 | | | | -1,347 |
| 772 | X | WASTE MANAGEMENT INC NI | 94106L109 | | | 4/20/2011 | | 8/1/2011 | 7,472 | 9,025 | | | | -1,553 |
| 773 | X | WEBMD HEALTH CORP | 94770V102 | | | 4/20/2011 | | 7/18/2011 | 4,915 | 8,341 | | | | -3,426 |
| 774 | X | WEBMD HEALTH CORP | 94770V102 | | | 4/20/2011 | | 7/21/2011 | 2,917 | 4,615 | | | | -1,698 |
| 775 | X | WEBMD HEALTH CORP | 94770V102 | | | 4/20/2011 | | 7/22/2011 | 2,730 | 4,171 | | | | -1,441 |
| 776 | X | WEIGHT WATCHERS INTL NE | 948626106 | | | 5/24/2011 | | 8/12/2011 | 2,119 | 3,155 | | | | -1,036 |
| 777 | X | WELLPOINT INC | 94973V107 | | | 5/3/2004 | | 4/5/2011 | 8,336 | 5,349 | | | | 2,987 |
| 778 | X | WELLPOINT INC | 94973V107 | | | 5/3/2004 | | 5/5/2011 | 1,547 | 892 | | | | 655 |
| 779 | X | WELLS FARGO & CO NEW DE | 949746101 | | | 4/20/2011 | | 4/21/2011 | 3,067 | 3,045 | | | | 22 |
| 780 | X | WELLS FARGO & CO NEW DE | 949746101 | | | 4/20/2011 | | 4/25/2011 | 10,167 | 10,228 | | | | -61 |
| 781 | X | WSTN DIGITAL CORP DEL | 958102105 | | | 2/20/2008 | | 4/5/2011 | 8,534 | 6,985 | | | | 1,549 |
| 782 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 8/30/2010 | | 1/18/2011 | 9,807 | 6,927 | | | | 2,880 |
| 783 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 8/30/2010 | | 1/19/2011 | 9,460 | 6,741 | | | | 2,719 |
| 784 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 8/31/2010 | | 1/19/2011 | 235 | 165 | | | | 70 |
| 785 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 8/31/2010 | | 1/20/2011 | 9,299 | 6,527 | | | | 2,772 |
| 786 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 8/31/2010 | | 4/5/2011 | 2,070 | 1,225 | | | | 845 |
| 787 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 9/7/2010 | | 4/5/2011 | 4,418 | 2,740 | | | | 1,678 |
| 788 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 9/7/2010 | | 7/18/2011 | 8,613 | 5,499 | | | | 3,114 |
| 789 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 9/7/2010 | | 7/19/2011 | 11,489 | 7,242 | | | | 4,247 |
| 790 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 9/7/2010 | | 7/20/2011 | 6,007 | 3,774 | | | | 2,233 |
| 791 | X | WILLIAMS COMPANIES DEL | 969457100 | | | 9/8/2010 | | 7/20/2011 | 1,952 | 1,237 | | | | 715 |
| 792 | X | WYNN RESORTS LTD | 983134107 | | | 4/20/2011 | | 7/28/2011 | 2,970 | 2,814 | | | | 156 |
| 793 | X | WYNN RESORTS LTD | 983134107 | | | 4/20/2011 | | 8/4/2011 | 4,854 | 5,036 | | | | -182 |
| 794 | X | WYNN RESORTS LTD | 983134107 | | | 4/20/2011 | | 10/13/2011 | 4,491 | 4,888 | | | | -397 |
| 795 | X | WYNN RESORTS LTD | 983134107 | | | 4/20/2011 | | 11/18/2011 | 6,410 | 7,850 | | | | -1,440 |
| 796 | X | YUM BRANDS INC | 988498101 | | | 5/20/2011 | | 7/12/2011 | 3,046 | 3,107 | | | | -61 |
| 797 | X | YUM BRANDS INC | 988498101 | | | 5/20/2011 | | 7/28/2011 | 2,475 | 2,655 | | | | -180 |
| 798 | X | YUM BRANDS INC | 988498101 | | | 5/20/2011 | | 8/3/2011 | 2,996 | 3,333 | | | | -337 |
| 799 | X | YUM BRANDS INC | 988498101 | | | 5/20/2011 | | 9/2/2011 | 5,785 | 6,158 | | | | -373 |
| 800 | X | ENERGY XXI LTD NEW COM | G10082140 | | | 4/27/2011 | | 7/26/2011 | 914 | 939 | | | | -25 |
| 801 | X | ENERGY XXI LTD NEW COM | G10082140 | | | 4/27/2011 | | 7/27/2011 | 1,620 | 1,705 | | | | -85 |
| 802 | X | COVIDIEN PLC SHS NEW | G2554F113 | | | 11/12/2009 | | 4/20/2011 | 12,253 | 10,088 | | | | 2,165 |
| 803 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 8/15/2011 | | 8/15/2011 | 1,468 | 1,468 | | | | 0 |
| 804 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 9/15/2011 | | 9/15/2011 | 2,155 | 2,155 | | | | 0 |
| 805 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 10/17/2011 | | 10/17/2011 | 1,793 | 1,793 | | | | 0 |
| 806 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 11/15/2011 | | 11/15/2011 | 1,857 | 1,857 | | | | 0 |
| 807 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 5/10/2011 | 2,356 | 2,457 | | | | -101 |
| 808 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 5/10/2011 | 961 | 1,003 | | | | -42 |
| 809 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 5/10/2011 | 385 | 401 | | | | -16 |
| 810 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 5/10/2011 | 2,548 | 2,657 | | | | -109 |
| 811 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 5/10/2011 | 1,731 | 1,805 | | | | -74 |
| 812 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 5/10/2011 | 1,442 | 1,504 | | | | -62 |
| 813 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 6/22/2011 | 2,270 | 2,106 | | | | 164 |
| 814 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 6/24/2011 | 2,286 | 2,106 | | | | 180 |
| 815 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 6/28/2011 | 3,157 | 3,008 | | | | 149 |
| 816 | X | PROSHARES ULTRASHORT Q | 74347X237 | | | 4/20/2011 | | 6/29/2011 | 4,706 | 4,512 | | | | 194 |

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

| | Amount | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|---|
| Long Term CG Distributions | 28,027 | Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Short Term CG Distributions | 0 | Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 817 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 6/29/2011 | 157 | 151 | | | | 6 |
| 818 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 7/21/2011 | 1,179 | 1,256 | | | | -77 |
| 819 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 7/22/2011 | 701 | 754 | | | | -53 |
| 820 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 7/22/2011 | 934 | 1,005 | | | | -71 |
| 821 | X | PROSHARES ULTRASHORT C | 74347X237 | | | 4/20/2011 | | 8/10/2011 | 1,820 | 1,583 | | | | 237 |
| 822 | X | FNMAP2545890550%2023 | 31371KXS5 | | | 12/27/2010 | | 12/27/2010 | 2,363 | 2,363 | | | | 0 |
| 823 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 2/25/2011 | | 2/25/2011 | 2,472 | 2,472 | | | | 0 |
| 824 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 3/25/2011 | | 3/25/2011 | 156 | 156 | | | | 0 |
| 825 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 4/25/2011 | | 4/25/2011 | 104 | 104 | | | | 0 |
| 826 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 7/15/2011 | | 7/15/2011 | 1,197 | 1,197 | | | | 0 |
| 827 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 5/25/2011 | | 5/25/2011 | 157 | 157 | | | | 0 |
| 828 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 6/27/2011 | | 6/27/2011 | 116 | 116 | | | | 0 |
| 829 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 7/25/2011 | | 7/25/2011 | 103 | 103 | | | | 0 |
| 830 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 3/25/2011 | | 3/25/2011 | 2,083 | 2,083 | | | | 0 |
| 831 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 4/25/2011 | | 4/25/2011 | 1,924 | 1,927 | | | | -3 |
| 832 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 5/25/2011 | | 5/25/2011 | 1,863 | 1,863 | | | | 0 |
| 833 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 6/27/2011 | | 6/27/2011 | 1,438 | 1,438 | | | | 0 |
| 834 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 7/25/2011 | | 7/25/2011 | 1,732 | 1,732 | | | | 0 |
| 835 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 8/25/2011 | | 8/25/2011 | 1,310 | 1,310 | | | | 0 |
| 836 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 9/26/2011 | | 9/26/2011 | 1,687 | 1,687 | | | | 0 |
| 837 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 10/25/2011 | | 10/25/2011 | 1,271 | 1,271 | | | | 0 |
| 838 | X | FNMA P254589 05 50% 2023 | 31371KXS5 | | | 11/25/2011 | | 11/25/2011 | 1,627 | 1,627 | | | | 0 |
| 839 | X | FNMAP25498804%2013 | 31371LF53 | | | 12/27/2010 | | 12/27/2010 | 3,774 | 3,774 | | | | 0 |
| 840 | X | FNMA P254988 04%2013 | 31371LF53 | | | 2/25/2011 | | 2/25/2011 | 3,203 | 3,203 | | | | 0 |
| 841 | X | FNMA P254988 04%2013 | 31371LF53 | | | 3/25/2011 | | 3/25/2011 | 3,143 | 3,144 | | | | -1 |
| 842 | X | FNMA P254988 04%2013 | 31371LF53 | | | 4/25/2011 | | 4/25/2011 | 3,054 | 3,054 | | | | 0 |
| 843 | X | FNMA P254988 04%2013 | 31371LF53 | | | 5/25/2011 | | 5/25/2011 | 2,594 | 2,594 | | | | 0 |
| 844 | X | FNMA P254988 04%2013 | 31371LF53 | | | 6/27/2011 | | 6/27/2011 | 2,839 | 2,839 | | | | 0 |
| 845 | X | FNMA P254988 04%2013 | 31371LF53 | | | 7/25/2011 | | 7/25/2011 | 2,827 | 2,827 | | | | 0 |
| 846 | X | FNMA P254988 04%2013 | 31371LF53 | | | 8/25/2011 | | 8/25/2011 | 2,670 | 2,670 | | | | 0 |
| 847 | X | FNMA P254988 04%2013 | 31371LF53 | | | 9/26/2011 | | 9/26/2011 | 2,591 | 2,591 | | | | 0 |
| 848 | X | FNMA P254988 04%2013 | 31371LF53 | | | 10/25/2011 | | 10/25/2011 | 2,416 | 2,416 | | | | 0 |
| 849 | X | FNMA P254988 04%2013 | 31371LF53 | | | 11/25/2011 | | 11/25/2011 | 2,559 | 2,559 | | | | 0 |
| 850 | X | FNMAP8630060650%2035 | 31408WYB2 | | | 12/27/2010 | | 12/27/2010 | 119 | 119 | | | | 0 |
| 851 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 2/25/2011 | | 2/25/2011 | 165 | 165 | | | | 0 |
| 852 | X | FHLMC C9 0653 05%2023 | 31335HWN9 | | | 6/15/2011 | | 6/15/2011 | 1,289 | 1,289 | | | | 0 |
| 853 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 8/25/2011 | | 8/25/2011 | 103 | 103 | | | | 0 |
| 854 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 9/26/2011 | | 9/26/2011 | 118 | 118 | | | | 0 |
| 855 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 10/25/2011 | | 10/25/2011 | 104 | 104 | | | | 0 |
| 856 | X | FNMA P863006 06 50%2035 | 31408WYB2 | | | 11/25/2011 | | 11/25/2011 | 10,229 | 10,229 | | | | 0 |
| 857 | X | FEDEX CORP DELAWARE CC | 31428X106 | | | 3/11/2011 | | 4/20/2011 | 21,376 | 20,946 | | | | 430 |
| 858 | X | COVIDIEN PLC SHS NEW | G2554F113 | | | 1/5/2010 | | 4/20/2011 | 10,480 | 9,334 | | | | 1,146 |
| 859 | X | COVIDIEN PLC SHS NEW | G2554F113 | | | 5/10/2010 | | 4/20/2011 | 17,090 | 14,466 | | | | 2,624 |
| 860 | X | COVIDIEN PLC SHS NEW | G2554F113 | | | 11/9/2010 | | 4/20/2011 | 7,094 | 5,796 | | | | 1,298 |
| 861 | X | NABORS INDUSTRIES LTD | G6359F103 | | | 11/23/2009 | | 4/5/2011 | 7,340 | 4,978 | | | | 2,362 |
| 862 | X | ACE LIMITED | H0023R105 | | | 5/11/2009 | | 3/21/2011 | 5,201 | 3,583 | | | | 1,618 |
| 863 | X | ACE LIMITED | H0023R105 | | | 3/26/2010 | | 3/21/2011 | 3,715 | 3,175 | | | | 540 |
| 864 | X | ACE LIMITED | H0023R105 | | | 6/28/2010 | | 3/21/2011 | 5,758 | 4,965 | | | | 793 |
| 865 | X | ACE LIMITED | H0023R105 | | | 6/28/2010 | | 3/22/2011 | 2,356 | 2,029 | | | | 327 |
| 866 | X | ACE LIMITED | H0023R105 | | | 6/29/2010 | | 3/22/2011 | 8,555 | 7,164 | | | | 1,391 |
| 867 | X | ACE LIMITED | H0023R105 | | | 6/30/2010 | | 3/22/2011 | 7,873 | 6,596 | | | | 1,277 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 15,213,155 | 13,346,976 | 1,866,179 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 868 | X | TE CONNECTIVITY LTD | H84989104 | | | 1/14/2010 | | 4/20/2011 | 21,124 | 15,181 | | | | 5,943 |
| 869 | X | DISALLOWED LOSS DUE TO V | | | | | | | 16,648 | | | | | 16,648 |
| 870 | X | MARYLAND ST TAXABLE -ST | 5741925F3 | | | 9/13/2010 | | 6/9/2011 | 106,222 | 106,829 | | | | -607 |
| 871 | X | GOLD ARN ISSUER EKS CAP | 28264M616 | | | 5/26/2011 | | 10/12/2011 | 244,245 | 250,000 | | | | -5,755 |
| 872 | X | BLACKROCK INFLATION PRO | 091937722 | | | 12/23/2010 | | 10/3/2011 | 18,813 | 17,811 | | | | 1,002 |
| 873 | X | AMERICAN EURO PACIFIC GR | 298706102 | | | 4/5/2011 | | 6/14/2011 | 10 | 10 | | | | 0 |
| 874 | X | FEDERAL HOME LOAN BANK | 313370UY2 | | | 9/2/2010 | | 9/19/2011 | 164,159 | 166,011 | | | | -1,852 |
| 875 | X | EKSPORT ARN GOLD SPOT | 282649433 | | | 3/25/2010 | | 6/2/2011 | 236,900 | 200,000 | | | | 36,900 |
| 876 | X | BLACKROCK INFLATION PRO | 091937722 | | | 3/19/2010 | | 5/31/2011 | 350,491 | 338,847 | | | | 11,644 |
| 877 | X | AMERICAN EURO PACIFIC GR | 298706105 | | | 3/28/2006 | | 6/14/2011 | 440 | 447 | | | | -7 |
| 878 | X | SEE ATTACHED - BESSEMER | | | | VARIOUS | | VARIOUS | 4,853,110 | 3,778,587 | | | | 1,074,523 |
| 879 | X | GLOBAL MACRO GAIN/LOSS | | | | VARIOUS | | VARIOUS | 63,803 | 0 | | | | 63,803 |
| 880 | X | SEE ATTACHED - UBS | | | | VARIOUS | | VARIOUS | 3,678,976 | 3,493,056 | | | | 185,920 |
| 881 | X | GLOBAL MACRO TRUST | | | | 3/28/2008 | | 11/9/2011 | 572,780 | 536,208 | | | | 36,572 |
| 882 | X | PRO SHARES GAIN/LOSS | | | | VARIOUS | | VARIOUS | 7 | | | | | 7 |
| 883 | X | MORGAN STANLEY | 617446V71 | | | 6/23/2009 | | 5/16/2011 | 110,392 | 98,983 | | | | 11,409 |

**Merrill Lynch**

**Statement of Capital Gains and Losses From Sales**
**(WASH SALES)**
**(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)**
**WILLITS FOUNDATION**

**Trust Year 12/1/2010 - 11/30/2011**

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain Loss Disallowed | (Type) |
|---|---|---|---|---|---|---|---|---|---|
| 026874784 | AMERICAN INTERNATIONAL | | | | | | | | |
| Sold | | 04/05/11 | 230 | 8,069 95 | | | | | |
| Acq | | 03/21/11 | 230 | 8,069 95 | 8,421 43 | 8,421 43 | -351 48 | -351 48 | S |
| | | | | | | | | 351 48 | |
| | | | Total for 4/5/2011 | | 8,421 43 | 8,421 43 | -351 48 | -351 48 | |
| | | | | | | | | 351 48 | |
| 45867G101 | INTERDIGITAL, INC | | | | | | | | |
| Sold | | 10/27/11 | 119 | 5,306 65 | | | | | |
| Acq | | 04/20/11 | 39 | 1,739 15 | 1,781 02 | 1,781 02 | -41 87 | -41 87 | S |
| | | | | | | | | 41 87 | |
| | | | Total for 10/27/2011 | | 1,781 02 | 1,781 02 | -41 87 | -41 87 | |
| | | | | | | | | 41 87 | |
| 501044101 | KROGER COMPANY COMMON | | | | | | | | |
| Sold | | 04/05/11 | 460 | 10,950 37 | | | | | |
| Acq | | 12/13/06 | 460 | 10,950 37 | 11,038 63 | 11,038 63 | -88 26 | -88 26 | L |
| | | | | | | | | 88 26 | |
| | | | Total for 4/5/2011 | | 11,038 63 | 11,038 63 | -88 26 | -88 26 | |
| | | | | | | | | 88 26 | |
| 57060U100 | MARKET VECTORS ETF TR | | | | | | | | |
| Sold | | 08/08/11 | 78 | 4,335 92 | | | | | |
| Acq | | 07/18/11 | 22 | 1,222 95 | 1,336 90 | 1,336 90 | -113 95 | -113 95 | S |
| | | | | | | | | 113 95 | |
| Acq | | 07/18/11 | 11 | 611 48 | 668 45 | 668 45 | -56 97 | -56 97 | S |
| | | | | | | | | 56 98 | |
| Acq | | 07/18/11 | 3 | 166 77 | 182 31 | 182 31 | -15 54 | -15 54 | S |
| | | | | | | | | 15 54 | |
| Acq | | 07/18/11 | 42 | 2,334 73 | 2,552 28 | 2,552 28 | -217 55 | -217 55 | S |
| | | | | | | | | 217 55 | |
| | | | Total for 8/8/2011 | | 4,739 94 | 4,739 94 | -404 02 | -404 02 | |
| | | | | | | | | 404 02 | |
| 57060U100 | MARKET VECTORS ETF TR | | | | | | | | |
| Sold | | 08/09/11 | 95 | 5,310 90 | | | | | |
| Acq | | 07/25/11 | 14 | 782 66 | 854 10 | 854 10 | -71 44 | -71 44 | S |
| | | | | | | | | 71 44 | |
| Acq | | 07/18/11 | 6 | 335 43 | 364 61 | 364 61 | -29 18 | -29 18 | S |
| | | | | | | | | 29 19 | |
| | | | Total for 8/9/2011 | | 1,218 71 | 1,218 71 | -100 63 | -100 63 | |
| | | | | | | | | 100 63 | |
| 57060U100 | MARKET VECTORS ETF TR | | | | | | | | |
| Sold | | 08/10/11 | 82 | 4,696 94 | | | | | |
| Acq | | 07/25/11 | 3 | 171 84 | 183 02 | 183 02 | -11 18 | -11 18 | S |
| | | | | | | | | 11 18 | |
| Acq | | 07/25/11 | 2 | 114 56 | 122 01 | 122 01 | -7 45 | -7 45 | S |
| | | | | | | | | 7 46 | |
| Acq | | 07/25/11 | 1 | 57 28 | 61 01 | 61 01 | -3 73 | -3 73 | S |
| | | | | | | | | 3 73 | |

Merrill Lynch

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
WILLITS FDN-DIMA-PIA EQU

Trust Year 12/1/2010 - 11/30/2011

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain Loss Disallowed | (Type) |
|---|---|---|---|---|---|---|---|---|---|
| 57060U100 | MARKET VECTORS ETF TR | | | | | | | | |
| Sold | | 08/10/11 | 82 | 4,696 94 | | | | | |
| Acq | | 07/25/11 | 1 | 57 28 | 61 01 | 61 01 | -3 73 | -3 73 | S |
| | | | | | | | | 3 73 | |
| | | Total for 8/10/2011 | | | 427 05 | 427 05 | -26 09 | -26 09 | |
| | | | | | | | | 26 10 | |
| 74347R883 | ULTRASHORT S AND P500 | | | | | | | | |
| Sold | | 05/09/11 | 173 | 3,517 33 | | | | | |
| Acq | | 04/20/11 | 2 | 40 66 | 41 51 | 41 51 | -0 85 | -0 85 | S |
| | | | | | | | | 0 85 | |
| Acq | | 04/20/11 | 40 | 813 26 | 830 30 | 830 30 | -17 04 | -17 04 | S |
| | | | | | | | | 17 04 | |
| Acq | | 04/20/11 | 58 | 1,179 22 | 1,203 93 | 1,203 93 | -24 71 | -24 71 | S |
| | | | | | | | | 24 71 | |
| Acq | | 04/20/11 | 73 | 1,484 19 | 1,515 29 | 1,515 29 | -31 10 | -31 10 | S |
| | | | | | | | | 31 10 | |
| | | Total for 5/9/2011 | | | 3,591 03 | 3,591 03 | -73 70 | -73 70 | |
| | | | | | | | | 73 70 | |
| 74347R883 | ULTRASHORT S AND P500 | | | | | | | | |
| Sold | | 07/21/11 | 75 | 1,497 17 | | | | | |
| Acq | | 04/20/11 | 70 | 1,397 36 | 1,453 01 | 1,453 01 | -55 65 | -55 65 | S |
| | | | | | | | | 55 65 | |
| Acq | | 04/20/11 | 5 | 99 81 | 103 79 | 103 79 | -3 98 | -3 98 | S |
| | | | | | | | | 3 98 | |
| | | Total for 7/21/2011 | | | 1,556 80 | 1,556 80 | -59 63 | -59 63 | |
| | | | | | | | | 59 63 | |
| 74347R883 | ULTRASHORT S AND P500 | | | | | | | | |
| Sold | | 07/22/11 | 89 | 1,769 03 | | | | | |
| Acq | | 04/20/11 | 5 | 99 38 | 103 79 | 103 79 | -4 41 | -4 41 | S |
| | | | | | | | | 4 40 | |
| Acq | | 04/20/11 | 84 | 1,669 65 | 1,743 62 | 1,743 62 | -73 97 | -73 97 | S |
| | | | | | | | | 73 98 | |
| | | Total for 7/22/2011 | | | 1,847 41 | 1,847 41 | -78 38 | -78 38 | |
| | | | | | | | | 78 38 | |
| 74347R883 | ULTRASHORT S AND P500 | | | | | | | | |
| Sold | | 10/27/11 | 300 | 5,956 06 | | | | | |
| Acq | | 09/02/11 | 75 | 1,489 02 | 1,794 16 | 1,794 16 | -305 15 | -305 15 | S |
| | | | | | | | | 305 15 | |
| Acq | | 09/02/11 | 16 | 317 66 | 382 76 | 382 76 | -65 10 | -65 10 | S |
| | | | | | | | | 65 10 | |
| Acq | | 09/02/11 | 53 | 1,052 24 | 1,267 87 | 1,267 87 | -215 63 | -215 63 | S |
| | | | | | | | | 215 63 | |
| Acq | | 09/02/11 | 1 | 19 85 | 23 92 | 23 92 | -4 07 | -4 07 | S |
| | | | | | | | | 4 07 | |
| Acq | | 09/22/11 | 1 | 19 85 | 25 46 | 25 46 | -5 61 | -5 61 | S |
| | | | | | | | | 5 60 | |

**Merrill Lynch**
**Statement of Capital Gains and Losses From Sales**
**(WASH SALES)**
**(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)**
**WILLITS FDN-DIMA-PIA EQU**

**Trust Year 12/1/2010 - 11/30/2011**

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain Loss Disallowed | (Type) |
|---|---|---|---|---|---|---|---|---|---|
| 74347R883 | ULTRASHORT S AND P500 | | | | | | | | |
| Sold | | 10/27/11 | 300 | 5,956 06 | | | | | |
| Acq | | 09/02/11 | 10 | 198 54 | 239 22 | 239 22 | -40 68 | -40 68 | S |
| | | | | | | | | 40 68 | |
| Acq | | 07/28/11 | 24 | 476 48 | 501 62 | 501 62 | -25 14 | -25 14 | S |
| | | | | | | | | 25 13 | |
| Acq | | 07/28/11 | 23 | 456 63 | 480 72 | 480 72 | -24 09 | -24 09 | S |
| | | | | | | | | 24 09 | |
| Acq | | 07/28/11 | 44 | 873 56 | 919 63 | 919 63 | -46 07 | -46 07 | S |
| | | | | | | | | 46 08 | |
| Acq | | 07/28/11 | 30 | 595 61 | 627 02 | 627 02 | -31 41 | -31 41 | S |
| | | | | | | | | 31 42 | |
| Acq | | 06/08/11 | 23 | 456 63 | 509 49 | 509 49 | -52 86 | -52 86 | S |
| | | | | | | | | 52 86 | |
| | | **Total for 10/27/2011** | | | 6,771 87 | 6,771 87 | -815 81 | -815 81 | |
| | | | | | | | | 815 81 | |
| 74347R883 | ULTRASHORT S AND P500 | | | | | | | | |
| Sold | | 11/30/11 | 397 | 8,133 06 | | | | | |
| Acq | | 09/02/11 | 52 | 1,065 29 | 1,309 70 | 1,309 70 | -244 41 | -244 41 | S |
| | | | | | | | | 244 40 | |
| Acq | | 07/28/11 | 5 | 102 43 | 116 31 | 116 31 | -13 88 | -13 88 | S |
| | | | | | | | | 13 88 | |
| Acq | | 09/02/11 | 7 | 143 40 | 176 31 | 176 31 | -32 91 | -32 91 | S |
| | | | | | | | | 32 91 | |
| Acq | | 09/02/11 | 16 | 327 78 | 402 99 | 402 99 | -75 21 | -75 21 | S |
| | | | | | | | | 75 21 | |
| Acq | | 09/02/11 | 1 | 20 49 | 26 29 | 26 29 | -5 80 | -5 80 | S |
| | | | | | | | | 5 80 | |
| Acq | | 09/07/11 | 10 | 204 86 | 250 57 | 250 57 | -45 71 | -45 71 | S |
| | | | | | | | | 45 71 | |
| Acq | | 09/22/11 | 11 | 225 35 | 280 02 | 280 02 | -54 67 | -54 67 | S |
| | | | | | | | | 54 67 | |
| Acq | | 09/22/11 | 11 | 225 35 | 280 02 | 280 02 | -54 67 | -54 67 | S |
| | | | | | | | | 54 67 | |
| Acq | | 09/23/11 | 43 | 880 91 | 1,121 27 | 1,121 27 | -240 36 | -240 36 | S |
| | | | | | | | | 240 34 | |
| Acq | | 09/23/11 | 24 | 491 67 | 625 83 | 625 83 | -134 16 | -134 16 | S |
| | | | | | | | | 134 15 | |
| Acq | | 09/23/11 | 9 | 184 38 | 234 68 | 234 68 | -50 30 | -50 30 | S |
| | | | | | | | | 50 31 | |
| Acq | | 09/27/11 | 1 | 20 49 | 26 59 | 26 59 | -6 10 | -6 10 | S |
| | | | | | | | | 6 10 | |
| Acq | | 11/01/11 | 13 | 266 32 | 272 85 | 272 85 | -6 53 | -6 53 | S |
| | | | | | | | | 6 53 | |
| Acq | | 11/01/11 | 12 | 245 84 | 251 86 | 251 86 | -6 02 | -6 02 | S |
| | | | | | | | | 6 03 | |
| Acq | | 11/01/11 | 10 | 204 86 | 209 88 | 209 88 | -5 02 | -5 02 | S |
| | | | | | | | | 5 02 | |

Merrill Lynch

Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
WILLITS FDN-DIMA-PIA EQU

Trust Year 12/1/2010 - 11/30/2011

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain | (Type) | Loss Disallowed |
|---|---|---|---|---|---|---|---|---|---|---|
| 74347R883 | ULTRASHORT S AND P500 | | | | | | | | | |
| Sold | | 11/30/11 | 397 | 8,133 06 | | | | | | |
| Acq | | 11/01/11 | 22 | 450 70 | 461 74 | 461 74 | -11 04 | -11 04 | S | 11 05 |
| Acq | | 11/01/11 | 9 | 184 38 | 188 90 | 188 90 | -4 52 | -4 52 | S | 4 52 |
| Acq | | 11/09/11 | 10 | 204 86 | 205 04 | 205 04 | -0 18 | -0 18 | S | 0 18 |
| Acq | | 11/09/11 | 11 | 225 35 | 225 54 | 225 54 | -0 19 | -0 19 | S | 0 19 |
| Acq | | 11/09/11 | 13 | 266 32 | 266 55 | 266 55 | -0 23 | -0 23 | S | 0 23 |
| Acq | | 11/09/11 | 19 | 389 24 | 389 58 | 389 58 | -0 34 | -0 34 | S | 0 34 |
| Acq | | 11/09/11 | 4 | 81 95 | 82 02 | 82 02 | -0 07 | -0 07 | S | 0 07 |
| Acq | | 11/09/11 | 19 | 389 24 | 389 57 | 389 57 | -0 33 | -0 33 | S | 0 34 |
| Acq | | 11/09/11 | 24 | 491 67 | 492 09 | 492 09 | -0 42 | -0 42 | S | 0 42 |
| Acq | | 07/28/11 | 13 | 266 32 | 302 43 | 302 43 | -36 11 | -36 11 | S | 36 11 |
| Acq | | 07/28/11 | 7 | 143 40 | 162 84 | 162 84 | -19 44 | -19 44 | S | 19 44 |
| Acq | | 07/28/11 | 5 | 102 43 | 116 32 | 116 32 | -13 89 | -13 89 | S | 13 89 |
| Acq | | 09/02/11 | 16 | 327 78 | 402 99 | 402 99 | -75 21 | -75 21 | S | 75 21 |
| | | | **Total for 11/30/2011** | | 9,270 78 | 9,270 78 | -1,137 72 | -1,137 72 | | 1,137 72 |
| 74347W676 | PROSHRE U/S DJ-AIG | | | | | | | | | |
| Sold | | 06/03/11 | 180 | 7,815 43 | | | | | | |
| Acq | | 05/12/11 | 111 | 4,819 52 | 5,389 75 | 5,389 75 | -570 23 | -570 23 | S | 570 24 |
| Acq | | 05/12/11 | 31 | 1,345 99 | 1,505 24 | 1,505 24 | -159 25 | -159 25 | S | 159 25 |
| | | | **Total for 6/3/2011** | | 6,894 99 | 6,894 99 | -729 48 | -729 48 | | 729 49 |
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | | |
| Sold | | 05/09/11 | 69 | 3,374 73 | | | | | | |
| Acq | | 04/20/11 | 6 | 293 45 | 300 82 | 300 82 | -7 37 | -7 37 | S | 7 37 |
| Acq | | 04/20/11 | 15 | 733 64 | 752 05 | 752 05 | -18 41 | -18 41 | S | 18 41 |
| Acq | | 04/20/11 | 20 | 978 18 | 1,002 74 | 1,002 74 | -24 56 | -24 56 | S | 24 56 |
| Acq | | 04/20/11 | 25 | 1,222 73 | 1,253 42 | 1,253 42 | -30 69 | -30 69 | S | 30 69 |

Merrill Lynch



Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
WILLITS FDN-DIMA-PIA EQU

Trust Year 12/1/2010 - 11/30/2011

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain Loss Disallowed | (Type) |
|---|---|---|---|---|---|---|---|---|---|
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| Sold | | 05/09/11 | 69 | 3,374 73 | | | | | |
| Acq | | 04/20/11 | 3 | 146 73 | 150 41 | 150 41 | -3 68 | -3 68 | S |
| | | | | | | | | 3 68 | |
| | | Total for 5/9/2011 | | | 3,459 44 | 3,459 44 | -84 71 | -84 71 | |
| | | | | | | | | 84 71 | |
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| Sold | | 05/10/11 | 227 | 10,912 25 | | | | | |
| Acq | | 04/20/11 | 31 | 1,490 22 | 1,554 24 | 1,554 24 | -64 02 | -64 02 | S |
| | | | | | | | | 64 02 | |
| Acq | | 04/20/11 | 49 | 2,355 51 | 2,456 70 | 2,456 70 | -101 19 | -101 19 | S |
| | | | | | | | | 101 19 | |
| Acq | | 04/20/11 | 30 | 1,442 15 | 1,504 10 | 1,504 10 | -61 95 | -61 95 | S |
| | | | | | | | | 61 96 | |
| Acq | | 04/20/11 | 20 | 961 43 | 1,002 74 | 1,002 74 | -41 31 | -41 31 | S |
| | | | | | | | | 41 31 | |
| Acq | | 04/20/11 | 8 | 384 57 | 401 09 | 401 09 | -16 52 | -16 52 | S |
| | | | | | | | | 16 52 | |
| Acq | | 04/20/11 | 53 | 2,547 79 | 2,657 26 | 2,657 26 | -109 47 | -109 47 | S |
| | | | | | | | | 109 45 | |
| Acq | | 04/20/11 | 36 | 1,730 58 | 1,804 92 | 1,804 92 | -74 34 | -74 34 | S |
| | | | | | | | | 74 35 | |
| | | Total for 5/10/2011 | | | 11,381 05 | 11,381 05 | -468 80 | -468 80 | |
| | | | | | | | | 468 80 | |
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| Sold | | 10/06/11 | 119 | 6,063 07 | | | | | |
| Acq | | 09/02/11 | 23 | 1,171 85 | 1,223 02 | 1,223 02 | -51 17 | -51 17 | S |
| | | | | | | | | 51 17 | |
| Acq | | 09/02/11 | 7 | 356 65 | 372 22 | 372 22 | -15 57 | -15 57 | S |
| | | | | | | | | 15 57 | |
| | | Total for 10/6/2011 | | | 1,595 24 | 1,595 24 | -66 73 | -66 73 | |
| | | | | | | | | 66 74 | |
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| Sold | | 10/27/11 | 142 | 6,151 16 | | | | | |
| Acq | | 09/22/11 | 11 | 476 50 | 564 73 | 564 73 | -88 23 | -88 23 | S |
| | | | | | | | | 88 23 | |
| Acq | | 09/23/11 | 18 | 779 72 | 952 12 | 952 12 | -172 40 | -172 40 | S |
| | | | | | | | | 172 39 | |
| Acq | | 09/23/11 | 12 | 519 82 | 634 74 | 634 74 | -114 92 | -114 92 | S |
| | | | | | | | | 114 93 | |
| Acq | | 09/22/11 | 20 | 866 36 | 1,026 78 | 1,026 78 | -160 42 | -160 42 | S |
| | | | | | | | | 160 42 | |
| Acq | | 09/22/11 | 5 | 216 59 | 256 70 | 256 70 | -40 11 | -40 11 | S |
| | | | | | | | | 40 11 | |
| Acq | | 06/03/11 | 1 | 43 32 | 51 71 | 51 71 | -8 39 | -8 39 | S |
| | | | | | | | | 8 40 | |

Merrill Lynch
Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
WILLITS FDN-DIMA-PIA EQU



Trust Year 12/1/2010 - 11/30/2011

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain | (Type) |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Loss Disallowed | | |
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| Sold | | 10/27/11 | 142 | 6,151 16 | | | | | |
| Acq | | 06/03/11 | 4 | 173 27 | 206 86 | 206 86 | -33 59 | -33 59 | S |
| | | | | | | | | 33 58 | |
| Acq | | 06/03/11 | 6 | 259 91 | 310 29 | 310 29 | -50 38 | -50 38 | S |
| | | | | | | | | 50 38 | |
| Acq | | 06/03/11 | 2 | 86 64 | 103 43 | 103 43 | -16 79 | -16 79 | S |
| | | | | | | | | 16 79 | |
| Acq | | 05/24/11 | 2 | 86 64 | 103 09 | 103 09 | -16 45 | -16 45 | S |
| | | | | | | | | 16 46 | |
| | | Total for 10/27/2011 | | | 4,210 45 | 4,210 45 | -701 69 | -701 69 | |
| | | | | | | | | 701 69 | |
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| Sold | | 10/28/11 | 65 | 2,765 43 | | | | | |
| Acq | | 10/04/11 | 16 | 680 72 | 909 61 | 909 61 | -228 89 | -228 89 | S |
| | | | | | | | | 228 89 | |
| Acq | | 10/04/11 | 7 | 297 82 | 397 95 | 397 95 | -100 13 | -100 13 | S |
| | | | | | | | | 100 14 | |
| Acq | | 10/04/11 | 7 | 297 82 | 397 96 | 397 96 | -100 14 | -100 14 | S |
| | | | | | | | | 100 14 | |
| | | Total for 10/28/2011 | | | 1,705 52 | 1,705 52 | -429 17 | -429 17 | |
| | | | | | | | | 429 17 | |
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| Sold | | 11/30/11 | 207 | 9,518 51 | | | | | |
| Acq | | 10/08/11 | 7 | 321 88 | 418 07 | 418 07 | -96 19 | -96 19 | S |
| | | | | | | | | 96 19 | |
| Acq | | 10/08/11 | 16 | 735 73 | 955 59 | 955 59 | -219 86 | -219 86 | S |
| | | | | | | | | 219 86 | |
| Acq | | 07/28/11 | 11 | 505 81 | 527 96 | 527 96 | -22 15 | -22 15 | S |
| | | | | | | | | 22 14 | |
| Acq | | 06/03/11 | 8 | 367 87 | 413 72 | 413 72 | -45 85 | -45 85 | S |
| | | | | | | | | 45 85 | |
| Acq | | 06/03/11 | 11 | 505 81 | 568 86 | 568 86 | -63 05 | -63 05 | S |
| | | | | | | | | 63 04 | |
| Acq | | 06/03/11 | 11 | 505 81 | 568 86 | 568 86 | -63 05 | -63 05 | S |
| | | | | | | | | 63 05 | |
| Acq | | 06/03/11 | 3 | 137 95 | 155 14 | 155 14 | -17 19 | -17 19 | S |
| | | | | | | | | 17 19 | |
| Acq | | 06/03/11 | 1 | 45 98 | 51 71 | 51 71 | -5 73 | -5 73 | S |
| | | | | | | | | 5 73 | |
| Acq | | 06/03/11 | 2 | 91 97 | 103 43 | 103 43 | -11 46 | -11 46 | S |
| | | | | | | | | 11 46 | |
| Acq | | 07/28/11 | 9 | 413 85 | 431 97 | 431 97 | -18 12 | -18 12 | S |
| | | | | | | | | 18 12 | |
| Acq | | 09/23/11 | 18 | 827 70 | 1,014 59 | 1,014 59 | -186 89 | -186 89 | S |
| | | | | | | | | 186 90 | |
| Acq | | 10/08/11 | 7 | 321 88 | 418 07 | 418 07 | -96 19 | -96 19 | S |
| | | | | | | | | 96 19 | |

**Merrill Lynch**

**Statement of Capital Gains and Losses From Sales**
**(WASH SALES)**
**(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)**
**WILLITS FDN-DIMA-PIA EQU**

**Trust Year 12/1/2010 - 11/30/2011**

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain Loss Disallowed | (Type) |
|---|---|---|---|---|---|---|---|---|---|
| 74347X237 | PROSHARES ULTRASHORT QQQ | | | | | | | | |
| **Sold** | | 11/30/11 | 207 | 9,518 51 | | | | | |
| **Acq** | | 09/23/11 | 12 | 551 80 | 658 45 | 658 45 | -106 65 | -106 65<br>106 65 | S |
| **Acq** | | 09/22/11 | 11 | 505 81 | 602 91 | 602 91 | -97 10 | -97 10<br>97 10 | S |
| **Acq** | | 09/22/11 | 4 | 183 93 | 219 25 | 219 25 | -35 32 | -35 32<br>35 31 | S |
| **Acq** | | 09/22/11 | 1 | 45 98 | 54 81 | 54 81 | -8 83 | -8 83<br>8 83 | S |
| **Acq** | | 07/28/11 | 9 | 413 85 | 431 97 | 431 97 | -18 12 | -18 12<br>18 11 | S |
| | | **Total for 11/30/2011** | | | 7,595 36 | 7,595 36 | -1,111 74 | -1,111 74<br>1,111 72 | |
| 74347X617 | PROSHARES ULTRASHORT | | | | | | | | |
| **Sold** | | 07/22/11 | 114 | 1,825 75 | | | | | |
| **Acq** | | 05/12/11 | 57 | 912 88 | 981 59 | 981 59 | -68 72 | -68 72<br>68 72 | S |
| **Acq** | | 05/12/11 | 57 | 912 88 | 981 60 | 981 60 | -68 73 | -68 73<br>68 72 | S |
| | | **Total for 7/22/2011** | | | 1,963 19 | 1,963 19 | -137 44 | -137 44<br>137 44 | |
| 74348A202 | PROSHARES ULTRASHORT | | | | | | | | |
| **Sold** | | 05/09/11 | 77 | 3,244 99 | | | | | |
| **Acq** | | 04/20/11 | 47 | 1,980 71 | 1,987 51 | 1,987 51 | -6 80 | -6 80<br>6 80 | S |
| **Acq** | | 04/20/11 | 30 | 1,264 28 | 1,268 62 | 1,268 62 | -4 34 | -4 34<br>4 34 | S |
| | | **Total for 5/9/2011** | | | 3,256 13 | 3,256 13 | -11 14 | -11 14<br>11 14 | |
| 74348A202 | PROSHARES ULTRASHORT | | | | | | | | |
| **Sold** | | 07/21/11 | 34 | 1,362 57 | | | | | |
| **Acq** | | 04/20/11 | 34 | 1,362 57 | 1,437 77 | 1,437 77 | -75 20 | -75 20<br>75 20 | S |
| | | **Total for 7/21/2011** | | | 1,437 77 | 1,437 77 | -75 20 | -75 20<br>75 20 | |
| 74348A202 | PROSHARES ULTRASHORT | | | | | | | | |
| **Sold** | | 07/22/11 | 42 | 1,691 49 | | | | | |
| **Acq** | | 04/20/11 | 35 | 1,409 58 | 1,480 06 | 1,480 06 | -70 48 | -70 48<br>70 48 | S |
| **Acq** | | 04/20/11 | 7 | 281 91 | 296 01 | 296 01 | -14 10 | -14 10<br>14 10 | S |
| | | **Total for 7/22/2011** | | | 1,776 07 | 1,776 07 | -84 58 | -84 58<br>84 58 | |

Merrill Lynch



Statement of Capital Gains and Losses From Sales
(WASH SALES)
(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)
WILLITS FDN-DIMA-PIA EQU

Trust Year 12/1/2010 - 11/30/2011

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain / Loss Disallowed | (Type) |
|---|---|---|---|---|---|---|---|---|---|
| 74348A202 | PROSHARES ULTRASHORT | | | | | | | | |
| Sold | | 10/27/11 | 118 | 4,805 63 | | | | | |
| Acq | | 08/03/11 | 45 | 1,832 66 | 2,169 21 | 2,169 21 | -336 55 | -336 55 | S |
| | | | | | | | | 336 56 | |
| Acq | | 08/03/11 | 14 | 570 16 | 674 86 | 674 86 | -104 70 | -104 70 | S |
| | | | | | | | | 104 70 | |
| Acq | | 08/04/11 | 21 | 855 24 | 1,083 03 | 1,083 03 | -227 79 | -227 79 | S |
| | | | | | | | | 227 79 | |
| Acq | | 08/04/11 | 38 | 1,547 58 | 1,959 78 | 1,959 78 | -412 20 | -412 20 | S |
| | | | | | | | | 412 20 | |
| | | Total for 10/27/2011 | | | 5,886 88 | 5,886 88 | -1,081 25 | -1,081 25 | |
| | | | | | | | | 1,081 25 | |
| 74348A202 | PROSHARES ULTRASHORT | | | | | | | | |
| Sold | | 10/28/11 | 96 | 3,759 80 | | | | | |
| Acq | | 08/03/11 | 6 | 234 99 | 341 96 | 341 96 | -106 97 | -106 97 | S |
| | | | | | | | | 106 97 | |
| Acq | | 08/03/11 | 23 | 900 79 | 1,632 50 | 1,632 50 | -731 71 | -731 71 | S |
| | | | | | | | | 731 72 | |
| Acq | | 08/04/11 | 37 | 1,449 09 | 1,908 20 | 1,908 20 | -459 11 | -459 11 | S |
| | | | | | | | | 459 10 | |
| Acq | | 08/03/11 | 22 | 861 62 | 1,561 52 | 1,561 52 | -699 90 | -699 90 | S |
| | | | | | | | | 699 90 | |
| Acq | | 08/03/11 | 8 | 313 32 | 455 96 | 455 96 | -142 64 | -142 64 | S |
| | | | | | | | | 142 65 | |
| | | Total for 10/28/2011 | | | 5,900 14 | 5,900 14 | -2,140 34 | -2,140 34 | |
| | | | | | | | | 2,140 34 | |
| 74348A202 | PROSHARES ULTRASHORT | | | | | | | | |
| Sold | | 11/04/11 | 106 | 4,367 12 | | | | | |
| Acq | | 08/03/11 | 3 | 123 60 | 233 47 | 233 47 | -109 87 | -109 87 | S |
| | | | | | | | | 109 87 | |
| Acq | | 08/03/11 | 20 | 823 98 | 1,556 50 | 1,556 50 | -732 52 | -732 52 | S |
| | | | | | | | | 732 52 | |
| Acq | | 08/04/11 | 11 | 453 19 | 663 99 | 663 99 | -210 80 | -210 80 | S |
| | | | | | | | | 210 80 | |
| Acq | | 08/04/11 | 27 | 1,112 38 | 1,629 80 | 1,629 80 | -517 42 | -517 42 | S |
| | | | | | | | | 517 42 | |
| Acq | | 08/04/11 | 21 | 865 18 | 1,194 02 | 1,194 02 | -328 84 | -328 84 | S |
| | | | | | | | | 328 83 | |
| Acq | | 08/04/11 | 19 | 782 79 | 979 89 | 979 89 | -197 10 | -197 10 | S |
| | | | | | | | | 197 11 | |
| Acq | | 08/07/11 | 5 | 206 00 | 376 91 | 376 91 | -170 91 | -170 91 | S |
| | | | | | | | | 170 91 | |
| | | Total for 11/4/2011 | | | 6,634 58 | 6,634 58 | -2,267 46 | -2,267 46 | |
| | | | | | | | | 2,267 46 | |

**Merrill Lynch**

**Statement of Capital Gains and Losses From Sales**
**(WASH SALES)**
**(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)**
**WILLITS FDN-DIMA-PIA EQU**

**Trust Year 12/1/2010 - 11/30/2011**

| Type | Description | Date | Shares | Price | Fed Cost | State Cost | Fed Gain | State Gain | (Type) | Loss Disallowed |
|---|---|---|---|---|---|---|---|---|---|---|
| 74348A202 | PROSHARES ULTRASHORT | | | | | | | | | |
| Sold | | 11/30/11 | 204 | 8,475 86 | | | | | | |
| Acq | | 08/16/11 | 37 | 1,537 29 | 2,027 58 | 2,027 58 | -490 29 | -490 29 | S | 490 29 |
| Acq | | 08/18/11 | 5 | 207 74 | 371 62 | 371 62 | -163 88 | -163 88 | S | 163 88 |
| Acq | | 09/02/11 | 30 | 1,246 45 | 1,570 58 | 1,570 58 | -324 13 | -324 13 | S | 324 11 |
| Acq | | 08/07/11 | 17 | 706 32 | 1,281 52 | 1,281 52 | -575 20 | -575 20 | S | 575 20 |
| Acq | | 08/07/11 | 8 | 332 39 | 491 21 | 491 21 | -158 82 | -158 82 | S | 158 83 |
| Acq | | 08/08/11 | 3 | 124 65 | 237 04 | 237 04 | -112 39 | -112 39 | S | 112 40 |
| Acq | | 08/09/11 | 20 | 830 97 | 1,576 33 | 1,576 33 | -745 36 | -745 36 | S | 745 37 |
| Acq | | 08/10/11 | 5 | 207 74 | 306 77 | 306 77 | -99 03 | -99 03 | S | 99 03 |
| Acq | | 08/10/11 | 6 | 249 29 | 368 12 | 368 12 | -118 83 | -118 83 | S | 118 83 |
| Acq | | 08/10/11 | 19 | 789 42 | 998 73 | 998 73 | -209 31 | -209 31 | S | 209 31 |
| Acq | | 08/15/11 | 17 | 706 32 | 948 63 | 948 63 | -242 31 | -242 31 | S | 242 30 |
| Acq | | 08/15/11 | 4 | 166 19 | 223 20 | 223 20 | -57 01 | -57 01 | S | 57 01 |
| Acq | | 08/15/11 | 27 | 1,121 81 | 1,601 28 | 1,601 28 | -479 47 | -479 47 | S | 479 48 |
| Acq | | 08/15/11 | 6 | 249 29 | 361 32 | 361 32 | -112 03 | -112 03 | S | 112 03 |
| | | | **Total for 11/30/2011** | | 12,363 93 | 12,363 93 | -3,888 07 | -3,888 07 | | 3,888 07 |
| 78454L100 | SM ENERGY CO SHS | | | | | | | | | |
| Sold | | 11/21/11 | 29 | 2,191 48 | | | | | | |
| Acq | | 10/26/11 | 29 | 2,191 48 | 2,384 20 | 2,384 20 | -192 72 | -192 72 | S | 192 72 |
| | | | **Total for 11/21/2011** | | 2,384 20 | 2,384 20 | -192 72 | -192 72 | | 192 72 |
| | | **Total** | | | 129,109 61 | 129,109 61 | -16,648 11 | -16,648 11 | | 16,648 12 |

**Total Proceeds (Wash Sales Only)**

112,461 50

| | Fed | State | Loss Disallowed |
|---|---|---|---|
| **S/T Gain/Loss** | -16,559 85 | -16,559 85 | 16,559 86 |
| **L/T Gain/Loss** | -88 26 | -88 26 | 88 26 |

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis

## WILLITS FOUNDATION IMA

### Long term gain loss

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered | |
|---|---|---|---|---|---|---|---|---|---|---|
| **025816109 / AMERICAN EXPRESS** | | | | | | | | | | |
| 120 00 | 01/28/2003 | 02/01/2011 | $5,217 50 | $3,697 53 | $0 00 | $3,697 53 | $1,519 97 | | N | |
| 33 00 | 03/13/2003 | 02/01/2011 | $1,434.81 | $937.21 | $0 00 | $937.21 | $497 60 | | N | |
| 117 00 | 03/13/2003 | 02/01/2011 | $5,087.06 | $3,322.81 | $0 00 | $3,322 81 | $1,764 25 | | N | |
| **Total** | | | **$11,739.37** | **$7,957.55** | **$0.00** | **$7,957.55** | **$3,781.82** | | | |
| **031162AN0 / AMGEN INC** | | **02/01/2011** | | | | | | | | |
| 25,000 00 | 05/18/2009 | 02/01/2011 | $25,000.00 | $23,343.75 | $1,656.25 | $25,000 00 | $0 00 | | N | 68 |
| **037411105 / APACHE CORP** | | | | | | | | | | |
| 225 00 | 05/05/2009 | 01/28/2011 | $25,229 55 | $17,726 22 | $0 00 | $17,726 22 | $7,503 33 | | N | |
| 25 00 | 05/13/2009 | 01/28/2011 | $2,803.28 | $1,950.25 | $0 00 | $1,950 25 | $853 03 | | N | |
| 125 00 | 05/21/2009 | 01/28/2011 | $14,016 42 | $9,681.10 | $0 00 | $9,681.10 | $4,335 32 | | N | |
| 15 00 | 07/17/2009 | 01/28/2011 | $1,681 97 | $1,135 57 | $0 00 | $1,135 57 | $546 40 | | N | |
| 75.00 | 10/09/2009 | 01/28/2011 | $8,409 85 | $7,512.95 | $0 00 | $7,512 95 | $896 90 | | N | |
| 5 00 | 10/09/2009 | 01/28/2011 | $560.66 | $500 86 | $0.00 | $500 86 | $59 80 | | N | |
| 15 00 | 05/21/2009 | 01/28/2011 | $1,681 97 | $1,161 73 | $0 00 | $1,161 73 | $520 24 | | N | |
| **Total** | | | **$54,383.70** | **$39,668.68** | **$0.00** | **$39,668.68** | **$14,715.02** | | | |
| **17275R102 / CISCO SYSTEMS INC** | | | | | | | | | | |
| 100 00 | 04/14/2009 | 02/01/2011 | $2,141.46 | $1,816.00 | $0 00 | $1,816 00 | $325 46 | | N | |
| 250 00 | 05/13/2009 | 02/01/2011 | $5,353.65 | $4,532 50 | $0 00 | $4,532 50 | $821 15 | | N | |
| 25 00 | 06/30/2009 | 02/01/2011 | $535 36 | $465 96 | $0 00 | $465 96 | $69 40 | | N | |
| 85 00 | 11/17/2005 | 02/01/2011 | $1,820.24 | $1,471 53 | $0 00 | $1,471.53 | $348 71 | | N | |
| 200 00 | 01/22/2003 | 02/11/2011 | $3,728 95 | $2,866.62 | $0 00 | $2,866 62 | $862 33 | | N | |
| 200 00 | 01/22/2003 | 02/11/2011 | $3,728 95 | $2,850 00 | $0 00 | $2,850 00 | $878 95 | | N | |

Footnote Reference # and Description
61 - OID on sale, 62 - Capital gain or loss allocated on 12/31 from participation in common trust funds
63 - Mark-to-Market adjustment under IRC section 1256, 64 - Miscellaneous cost adjustment to properly reflect gain or loss
65 - Inherited property - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

# Bessemer Trust

## Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



### WILLITS FOUNDATION IMA

.ong term gain loss

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| 7275R102 / CISCO SYSTEMS INC | | | | | | | | | |
| 500 00 | 03/13/2003 | 02/11/2011 | $9,322.36 | $6,481.05 | $0 00 | $6,481.05 | $2,841 31 | | N |
| 175 00 | 11/17/2005 | 02/11/2011 | $3,262 83 | $3,029.62 | $0 00 | $3,029 62 | $233 21 | | N |
| 250 00 | 11/21/2005 | 02/11/2011 | $4,661 19 | $4,264.20 | $0 00 | $4,264 20 | $396.99 | | N |
| 38 00 | 01/22/2003 | 02/11/2011 | $708 50 | $544.66 | $0 00 | $544.66 | $163 84 | | N |
| 100 00 | 03/13/2003 | 02/11/2011 | $1,864.48 | $1,296 21 | $0 00 | $1,296 21 | $568 27 | | N |
| 62 00 | 03/13/2003 | 02/11/2011 | $1,155.97 | $803.65 | $0.00 | $803 65 | $352 32 | | N |
| **Total** | | | **$38,283.94** | **$30,422.00** | **$0.00** | **$30,422.00** | **$7,861.94** | | |
| 254687106 / DISNEY (WALT) HOLDING CO | | | | | | | | | |
| 100 00 | 04/14/2009 | 02/01/2011 | $3,938.92 | $1,931.00 | $0.00 | $1,931.00 | $2,007 92 | | N |
| 75 00 | 05/13/2009 | 02/01/2011 | $2,954 19 | $1,779.00 | $0.00 | $1,779 00 | $1,175 19 | | N |
| 45 00 | 07/17/2009 | 02/01/2011 | $1,772 52 | $1,102.87 | $0.00 | $1,102 87 | $669 65 | | N |
| 25 00 | 06/30/2009 | 02/01/2011 | $984 73 | $580 50 | $0 00 | $580.50 | $404 23 | | N |
| 15 00 | 10/01/2001 | 02/01/2011 | $590 84 | $270.76 | $0.00 | $270 76 | $320 08 | | N |
| **Total** | | | **$10,241.20** | **$5,664.13** | **$0.00** | **$5,664.13** | **$4,577.07** | | |
| 268648102 / EMC CORP | | | | | | | | | |
| 50 00 | 06/30/2009 | 02/01/2011 | $1,264.97 | $657.91 | $0 00 | $657.91 | $607 06 | | N |
| 260 00 | 04/14/2009 | 02/01/2011 | $6,577 87 | $3,346 20 | $0 00 | $3,346 20 | $3,231.67 | | N |
| 140 00 | 04/14/2009 | 02/14/2011 | $3,810 92 | $1,801 80 | $0.00 | $1,801.80 | $2,009 12 | | N |
| 310 00 | 05/13/2009 | 02/14/2011 | $8,438 48 | $3,667.30 | $0 00 | $3,667.30 | $4,771.18 | | N |
| **Total** | | | **$20,092.24** | **$9,473.21** | **$0.00** | **$9,473.21** | **$10,619.03** | | |
| 38259P508 / GOOGLE INC | | | | | | | | | |
| 15 00 | 07/10/2009 | 02/01/2011 | $9,176 35 | $6,207.83 | $0 00 | $6,207.83 | $2,968 52 | | N |

Footnote Reference # and Description
61 - OID on sale, 62 - Capital gain or loss allocated on 12/31 from participation in common trust funds
63 - Mark-to-Market adjustment under IRC section 1256, 64 - Miscellaneous cost adjustment to properly reflect gain or loss
65 - *Inherited property* - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



WILLITS FOUNDATION IMA

**Long term gain loss**

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **42809H107 / HESS CORP** | | | | | | | | | |
| 100 00 | 10/09/2009 | 02/01/2011 | $8,547.10 | $5,706.96 | $0 00 | $5,706 96 | $2,840 14 | | N |
| 5.00 | 10/09/2009 | 02/01/2011 | $427 35 | $285 35 | $0 00 | $285 35 | $142 00 | | N |
| 75.00 | 09/17/2009 | 02/01/2011 | $6,410 32 | $4,242.35 | $0 00 | $4,242.35 | $2,167 97 | | N |
| 250 00 | 09/17/2009 | 03/10/2011 | $19,849.24 | $14,141.18 | $0 00 | $14,141.18 | $5,708 06 | | N |
| 50 00 | 09/17/2009 | 03/11/2011 | $3,973 12 | $2,828.23 | $0 00 | $2,828 23 | $1,144 89 | | N |
| **Total** | | | **$39,207.13** | **$27,204.07** | **$0.00** | **$27,204.07** | **$12,003.06** | | |
| **G47791101 / INGERSOLL-RAND PUBLIC LTD** | | | | | | | | | |
| 100 00 | 11/18/2009 | 01/20/2011 | $4,558 11 | $3,651.93 | $0 00 | $3,651 93 | $906.18 | | N |
| 200.00 | 11/17/2009 | 01/20/2011 | $9,116 23 | $7,298.53 | $0 00 | $7,298 53 | $1,817.70 | | N |
| 100 00 | 11/17/2009 | 01/21/2011 | $4,574.38 | $3,649.26 | $0.00 | $3,649.26 | $925.12 | | N |
| 20 00 | 11/17/2009 | 01/21/2011 | $914.88 | $729.53 | $0 00 | $729 53 | $185 35 | | N |
| 30 00 | 11/12/2009 | 01/21/2011 | $1,372 31 | $1,078 25 | $0.00 | $1,078 25 | $294 06 | | N |
| 170 00 | 11/12/2009 | 02/01/2011 | $8,067 85 | $6,110.06 | $0 00 | $6,110 06 | $1,957 79 | | N |
| 20 00 | 11/11/2009 | 02/01/2011 | $949.16 | $703.82 | $0 00 | $703.82 | $245 34 | | N |
| **Total** | | | **$29,552.92** | **$23,221.38** | **$0.00** | **$23,221.38** | **$6,331.54** | | |
| **460146103 / INTERNATIONAL PAPER** | | | | | | | | | |
| 250 00 | 09/10/2008 | 02/01/2011 | $7,383 43 | $7,385.37 | $0.00 | $7,385 37 | ($1 94) | | N |
| 37.00 | 09/09/2008 | 02/01/2011 | $1,092 75 | $1,069.99 | $0 00 | $1,069 99 | $22 76 | | N |
| 25 00 | 09/10/2008 | 02/01/2011 | $738 34 | $738.53 | $0 00 | $738 53 | ($0 19) | | N |
| 148 00 | 09/09/2008 | 02/01/2011 | $4,370 99 | $4,279.94 | $0.00 | $4,279.94 | $91 05 | | N |
| **Total** | | | **$13,585.51** | **$13,473.83** | **$0.00** | **$13,473.83** | **$111.68** | | |

Footnote Reference # and Description
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63 - Mark-to-Market adjustment under IRC section 1256, 64 - Miscellaneous cost adjustment to properly reflect gain or loss
65 - Inherited property - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

**Bessemer Trust**

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **WILLITS FOUNDATION IMA** | | | | | | | | | |
| **Long term gain loss** | | | | | | | | | |
| **46625H100 / JPMORGAN CHASE & CO** | | | | | | | | | |
| 45 00 | 08/24/2009 | 02/01/2011 | $2,056 91 | $1,972 13 | $0 00 | $1,972 13 | $84 78 | | N |
| 245 00 | 08/21/2009 | 02/01/2011 | $11,198 73 | $10,614.14 | $0 00 | $10,614 14 | $584 59 | | N |
| **Total** | | | **$13,255.64** | **$12,586.27** | **$0.00** | **$12,586.27** | **$669.37** | | |
| **500255104 / KOHL'S CORP** | | | | | | | | | |
| 25 00 | 12/24/2008 | 01/06/2011 | $1,310.01 | $834 53 | $0 00 | $834 53 | $475 48 | | N |
| 250 00 | 01/09/2009 | 01/06/2011 | $13,100.10 | $9,590.08 | $0 00 | $9,590 08 | $3,510.02 | | N |
| 208 00 | 02/03/2009 | 01/06/2011 | $10,899.29 | $8,010 94 | $0 00 | $8,010.94 | $2,888 35 | | N |
| 15 00 | 12/23/2008 | 01/06/2011 | $786.01 | $491.45 | $0.00 | $491 45 | $294 56 | | N |
| 12 00 | 02/02/2009 | 01/06/2011 | $628.81 | $447 75 | $0.00 | $447.75 | $181 06 | | N |
| 15 00 | 12/23/2008 | 01/06/2011 | $786 01 | $491.45 | $0.00 | $491 45 | $294 56 | | N |
| 12 00 | 01/08/2009 | 01/06/2011 | $628.80 | $468 53 | $0.00 | $468.53 | $160 27 | | N |
| 13 00 | 02/02/2009 | 01/06/2011 | $681.21 | $485 07 | $0.00 | $485.07 | $196 14 | | N |
| 100.00 | 12/23/2008 | 01/06/2011 | $5,240.03 | $3,276.33 | $0 00 | $3,276.33 | $1,963.70 | | N |
| 150.00 | 12/23/2008 | 01/07/2011 | $7,738.37 | $4,914.50 | $0.00 | $4,914.50 | $2,823 87 | | N |
| **Total** | | | **$41,798.64** | **$29,010.63** | **$0.00** | **$29,010.63** | **$12,788.01** | | |
| **548661107 / LOWES COS INC** | | | | | | | | | |
| 300 00 | 11/04/2008 | 01/04/2011 | $7,356 21 | $6,410 10 | $0 00 | $6,410 10 | $946 11 | | N |
| 100.00 | 11/05/2008 | 01/04/2011 | $2,452.07 | $2,107 65 | $0 00 | $2,107 65 | $344 42 | | N |
| 60 00 | 07/17/2009 | 01/04/2011 | $1,471.24 | $1,231 09 | $0 00 | $1,231.09 | $240 15 | | N |
| 10 00 | 11/04/2008 | 01/04/2011 | $245 21 | $214 80 | $0 00 | $214 80 | $30 41 | | N |
| 80 00 | 04/14/2009 | 01/04/2011 | $1,961 65 | $1,607.20 | $0 00 | $1,607.20 | $354.45 | | N |
| 300 00 | 10/17/2008 | 01/05/2011 | $7,376 75 | $5,849.97 | $0.00 | $5,849 97 | $1,526 78 | | N |
| 25 00 | 10/17/2008 | 01/05/2011 | $614 73 | $487 50 | $0.00 | $487 50 | $127 23 | | N |

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# Bessemer Trust

## Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



**WILLITS FOUNDATION IMA**

***Long term gain loss***

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered | |
|---|---|---|---|---|---|---|---|---|---|---|
| **548661107 / LOWES COS INC** | | | | | | | | | | |
| 95 00 | 04/14/2009 | 01/05/2011 | $2,335 97 | $1,908 55 | $0 00 | $1,908.55 | $427 42 | | N | |
| 25 00 | 10/17/2008 | 01/05/2011 | $614 73 | $487.50 | $0 00 | $487 50 | $127 23 | | N | |
| 55 00 | 10/20/2008 | 01/05/2011 | $1,352 41 | $1,062 31 | $0 00 | $1,062.31 | $290 10 | | N | |
| 95 00 | 10/20/2008 | 01/06/2011 | $2,299 71 | $1,834.89 | $0 00 | $1,834 89 | $464 82 | | N | |
| 25 00 | 06/30/2009 | 01/06/2011 | $605.19 | $480 21 | $0 00 | $480 21 | $124 98 | | N | |
| 130 00 | 05/13/2009 | 01/06/2011 | $3,146.97 | $2,473.90 | $0.00 | $2,473.90 | $673 07 | | N | |
| 20 00 | 05/13/2009 | 01/07/2011 | $478.94 | $380 60 | $0 00 | $380 60 | $98 34 | | N | |
| **Total** | | | **$32,311.78** | **$26,536.27** | **$0.00** | **$26,536.27** | **$5,775.51** | | | |
| **594918104 / MICROSOFT CORP** | | | | | | | | | | |
| 500 00 | 11/17/2009 | 02/01/2011 | $13,879.72 | $14,992 20 | $0 00 | $14,992.20 | ($1,112 48) | | N | |
| 25 00 | 11/17/2009 | 02/01/2011 | $693.99 | $747 90 | $0 00 | $747.90 | ($53.91) | | N | |
| **Total** | | | **$14,573.71** | **$15,740.10** | **$0.00** | **$15,740.10** | **($1,166.39)** | | | |
| **617446448 / MORGAN STANLEY GRP INC** | | | | | | | | | | |
| 60 00 | 08/06/2009 | 02/01/2011 | $1,784.37 | $1,887 95 | $0 00 | $1,887.95 | ($103 58) | | N | |
| 320 00 | 08/06/2009 | 02/01/2011 | $9,516 61 | $10,069 06 | $0 00 | $10,069.06 | ($552 45) | | N | |
| **Total** | | | **$11,300.98** | **$11,957.01** | **$0.00** | **$11,957.01** | **($656.03)** | | | |
| **675678CN4 / OCONTO FALLS WIS PUB SCH 5.250% 03/01/2012** | | | | | | | | | | |
| 25,000 00 | 08/15/2000 | 03/01/2011 | $25,000 00 | $25,042.10 | ($42 10) | $25,000.00 | $0 00 | | N | 66 |
| 25,000 00 | 08/15/2000 | 03/01/2011 | $25,000 00 | $25,198 83 | ($198 83) | $25,000 00 | $0 00 | | N | 66 |
| **Total** | | | **$50,000.00** | **$50,240.93** | **($240.93)** | **$50,000.00** | **$0.00** | | | |
| **680414802 / OW GLOBAL OPPORTUNITIES FD** | | | | | | | | | | |
| 18,868 39 | 01/18/2008 | 05/09/2011 | $155,098 15 | $172,834 43 | $0.00 | $172,834 43 | ($17,736 28) | | N | |

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# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



## WILLITS FOUNDATION IMA

### .ong term gain loss

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| 580414802 / OW GLOBAL OPPORTUNITIES FD | | | | | | | | | |
| 6,872 01 | 12/19/2008 | 05/09/2011 | $56,487 95 | $40,270.00 | $0.00 | $40,270 00 | $16,217 95 | | N |
| 18,900 00 | 11/28/2007 | 05/09/2011 | $155,358.00 | $189,000.00 | $0 00 | $189,000 00 | ($33,642 00) | | N |
| 24 00 | 12/24/2007 | 05/09/2011 | $197 31 | $238.12 | $0 00 | $238 12 | ($40 81) | | N |
| 1,910 48 | 01/18/2008 | 05/09/2011 | $15,704.15 | $17,500 00 | $0.00 | $17,500.00 | ($1,795 85) | | N |
| 33,500.84 | 04/14/2009 | 05/09/2011 | $275,376.89 | $200,000.00 | $0.00 | $200,000 00 | $75,376 89 | | N |
| 24,469.82 | 05/13/2009 | 05/09/2011 | $201,141 93 | $150,000 00 | $0 00 | $150,000 00 | $51,141 93 | | N |
| 11,308 56 | 05/22/2009 | 05/09/2011 | $92,956 38 | $70,000.00 | $0 00 | $70,000 00 | $22,956 38 | | N |
| 11,406 25 | 07/17/2009 | 05/09/2011 | $93,759 37 | $73,000 00 | $0.00 | $73,000.00 | $20,759 37 | | N |
| 115 14 | 12/21/2009 | 05/09/2011 | $946.47 | $809 45 | $0 00 | $809.45 | $137 02 | | N |
| 24 00 | 12/24/2007 | 05/09/2011 | $197.31 | $238 12 | $0.00 | $238.12 | ($40 81) | | N |
| 1,910.48 | 01/18/2008 | 05/09/2011 | $15,704 15 | $17,499 99 | $0 00 | $17,499.99 | ($1,795.84) | | N |
| 2,870 81 | 08/17/2009 | 05/09/2011 | $23,598.08 | $18,000 00 | $0 00 | $18,000 00 | $5,598 08 | | N |
| **Total** | | | **$1,086,526.14** | **$949,390.11** | **$0.00** | **$949,390.11** | **$137,136.03** | | |
| 680414604 / OW GLOBAL SML & MID CAP FD | | | | | | | | | |
| 1,143 76 | 12/17/2007 | 02/03/2011 | $17,957 08 | $14,377.10 | $0 00 | $14,377 10 | $3,579 98 | | N |
| 25 70 | 12/15/2009 | 02/03/2011 | $403 46 | $319 94 | $0 00 | $319.94 | $83 52 | | N |
| 1,123 53 | 09/04/2009 | 02/03/2011 | $17,639 46 | $13,358.80 | $0 00 | $13,358.80 | $4,280 66 | | N |
| 5,603.61 | 08/15/2005 | 05/09/2011 | $93,356.14 | $60,687.10 | $0 00 | $60,687.10 | $32,669 04 | | N |
| 9,398.50 | 08/19/2005 | 05/09/2011 | $156,578 94 | $100,000 00 | $0 00 | $100,000.00 | $56,578 94 | | N |
| 46,782 71 | 10/03/2008 | 05/09/2011 | $779,399.89 | $482,329.70 | $0.00 | $482,329 70 | $297,070 19 | | N |
| 1,073.72 | 06/06/2005 | 05/09/2011 | $17,888.09 | $10,769.36 | $0.00 | $10,769.36 | $7,118 73 | | N |
| 2,011 27 | 10/03/2008 | 05/09/2011 | $33,507 79 | $20,736.22 | $0 00 | $20,736 22 | $12,771 57 | | N |
| 1,938 78 | 04/14/2009 | 05/09/2011 | $32,300 01 | $19,000.00 | $0.00 | $19,000.00 | $13,300 01 | | N |

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# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



## WILLITS FOUNDATION IMA

### Long term gain loss

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **680414604 / OW GLOBAL SML & MID CAP FD** | | | | | | | | | |
| 2,997 28 | 07/17/2009 | 05/09/2011 | $49,934.60 | $33,000.00 | $0.00 | $33,000.00 | $16,934 60 | | N |
| 222 14 | 09/04/2009 | 05/09/2011 | $3,700 79 | $2,641 20 | $0 00 | $2,641 20 | $1,059 59 | | N |
| 1,073 72 | 06/06/2005 | 05/09/2011 | $17,888.11 | $10,769 38 | $0 00 | $10,769 38 | $7,118 73 | | N |
| 2,011.27 | 10/03/2008 | 05/09/2011 | $33,507 79 | $20,736.21 | $0.00 | $20,736 21 | $12,771 58 | | N |
| **Total** | | | **$1,254,062.15** | **$788,725.01** | **$0.00** | **$788,725.01** | **$465,337.14** | | |
| **680414109 / OW LARGE CAP STRATEGIES FD** | | | | | | | | | |
| 6,369.43 | 09/04/2009 | 02/03/2011 | $70,000.00 | $55,031.85 | $0.00 | $55,031.85 | $14,968 15 | | N |
| 40,559 44 | 04/14/2009 | 05/09/2011 | $453,860.14 | $290,000 00 | $0 00 | $290,000 00 | $163,860.14 | | N |
| 26,490.07 | 05/13/2009 | 05/09/2011 | $296,423 84 | $200,000.00 | $0.00 | $200,000 00 | $96,423 84 | | N |
| 10,266.16 | 07/17/2009 | 05/09/2011 | $114,878 33 | $81,000.00 | $0 00 | $81,000 00 | $33,878.33 | | N |
| 1,153 72 | 09/04/2009 | 05/09/2011 | $12,910.14 | $9,968.15 | $0.00 | $9,968 15 | $2,941 99 | | N |
| **Total** | | | **$948,072.45** | **$636,000.00** | **$0.00** | **$636,000.00** | **$312,072.45** | | |
| **680414703 / OW REAL RETURN FUND** | | | | | | | | | |
| 14,312 98 | 08/15/2005 | 05/09/2011 | $159,446 57 | $150,000.00 | $0 00 | $150,000 00 | $9,446 57 | | N |
| 14,563 11 | 08/19/2005 | 05/09/2011 | $162,233 01 | $150,000.00 | $0 00 | $150,000 00 | $12,233 01 | | N |
| 8,500.00 | 12/11/2006 | 05/09/2011 | $94,690 00 | $102,765.00 | $0 00 | $102,765 00 | ($8,075 00) | | N |
| 1,970 75 | 12/18/2007 | 05/09/2011 | $21,954.12 | $25,166 44 | $0 00 | $25,166 44 | ($3,212 32) | | N |
| 1,284.94 | 02/14/2008 | 05/09/2011 | $14,314.23 | $17,860.67 | $0 00 | $17,860 67 | ($3,546 44) | | N |
| 1,469 47 | 06/06/2005 | 05/09/2011 | $16,369.94 | $14,856.39 | $0 00 | $14,856 39 | $1,513 55 | | N |
| 11 15 | 12/22/2009 | 05/09/2011 | $124.19 | $109.14 | $0 00 | $109.14 | $15 05 | | N |
| 1,469 47 | 06/06/2005 | 05/09/2011 | $16,369.93 | $14,856.37 | $0 00 | $14,856 37 | $1,513 56 | | N |
| **Total** | | | **$485,501.99** | **$475,614.01** | **$0.00** | **$475,614.01** | **$9,887.98** | | |

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Bessemer Trust

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **WILLITS FOUNDATION IMA** | | | | | | | | | |
| **Long term gain loss** | | | | | | | | | |
| **717081103 / PFIZER INC** | | | | | | | | | |
| 675 00 | 10/29/2009 | 02/01/2011 | $12,980 00 | $11,756.54 | $0.00 | $11,756.54 | $1,223 46 | | N |
| **742718109 / PROCTER & GAMBLE CO** | | | | | | | | | |
| 20 00 | 03/20/2008 | 02/01/2011 | $1,266 97 | $1,378.18 | $0 00 | $1,378 18 | ($111 21) | | N |
| 90 00 | 03/20/2008 | 02/01/2011 | $5,701.39 | $6,165.84 | $0 00 | $6,165 84 | ($464.45) | | N |
| **Total** | | | **$6,968.36** | **$7,544.02** | **$0.00** | **$7,544.02** | **($575.66)** | | |
| **74144T108 / T ROWE PRICE GROUP INC** | | | | | | | | | |
| 150 00 | 06/03/2009 | 02/01/2011 | $10,031.80 | $6,382.06 | $0 00 | $6,382.06 | $3,649 74 | | N |
| 100 00 | 06/03/2009 | 02/03/2011 | $6,582 60 | $4,254.71 | $0 00 | $4,254.71 | $2,327.89 | | N |
| 50 00 | 06/04/2009 | 02/23/2011 | $3,317.22 | $2,122 16 | $0 00 | $2,122.16 | $1,195 06 | | N |
| 30 00 | 07/17/2009 | 02/23/2011 | $1,990 33 | $1,251.25 | $0 00 | $1,251.25 | $739 08 | | N |
| 30.00 | 06/03/2009 | 02/23/2011 | $1,990.33 | $1,276.41 | $0 00 | $1,276.41 | $713 92 | | N |
| 15 00 | 05/06/2009 | 02/23/2011 | $995.17 | $606.67 | $0 00 | $606 67 | $388 50 | | N |
| 35 00 | 05/06/2009 | 02/25/2011 | $2,344 88 | $1,415.55 | $0 00 | $1,415 55 | $929 33 | | N |
| 25 00 | 05/13/2009 | 02/25/2011 | $1,674 91 | $920.50 | $0 00 | $920 50 | $754 41 | | N |
| **Total** | | | **$28,927.24** | **$18,229.31** | **$0.00** | **$18,229.31** | **$10,697.93** | | |
| **881624209 / TEVA PHARM INDS LTD ADR** | | | | | | | | | |
| 15 00 | 07/17/2009 | 02/01/2011 | $832.49 | $738.72 | $0.00 | $738 72 | $93 77 | | N |
| 165 00 | 08/18/2008 | 02/01/2011 | $9,157 33 | $7,962 60 | $0 00 | $7,962 60 | $1,194 73 | | N |
| **Total** | | | **$9,989.82** | **$8,701.32** | **$0.00** | **$8,701.32** | **$1,288.50** | | |
| **931142103 / WAL-MART STORES INC** | | | | | | | | | |
| 35 00 | 03/20/2007 | 02/01/2011 | $1,965.91 | $1,652 98 | $0.00 | $1,652 98 | $312.93 | | N |
| 145 00 | 12/11/2006 | 02/01/2011 | $8,144.49 | $6,681.56 | $0 00 | $6,681.56 | $1,462.93 | | N |

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Report run on Dec 5, 2011 by Administrator
Version GP8 4 1 2

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **WILLITS FOUNDATION IMA** | | | | | | | | | |
| **Long term gain loss** | | | | | | | | | |
| **931142103 / WAL-MART STORES INC** | | | | | | | | | |
| 250 00 | 12/11/2006 | 03/23/2011 | $12,876 10 | $11,519 92 | $0 00 | $11,519 92 | $1,356 18 | | N |
| 155 00 | 12/11/2006 | 04/18/2011 | $8,261 28 | $7,142 35 | $0.00 | $7,142.35 | $1,118 93 | | N |
| 50 00 | 12/12/2006 | 04/18/2011 | $2,664 93 | $2,286.50 | $0.00 | $2,286 50 | $378 43 | | N |
| 20 00 | 12/12/2006 | 04/18/2011 | $1,065 97 | $914 60 | $0 00 | $914 60 | $151 37 | | N |
| 15.00 | 12/12/2006 | 04/19/2011 | $799 41 | $685 95 | $0.00 | $685 95 | $113 46 | | N |
| **Total** | | | **$35,778.09** | **$30,883.86** | **$0.00** | **$30,883.86** | **$4,894.23** | | |
| **Total for Long term gain loss** | | | **$4,283,309.35** | **$3,259,551.82** | **$1,415.32** | **$3,260,967.14** | **$1,022,342.21** | | |
| **Short term gain loss** | | | | | | | | | |
| **H0023R105 / ACE LIMITED** | | | | | | | | | |
| 150 00 | 08/13/2010 | 02/01/2011 | $9,254 57 | $8,027 25 | $0 00 | $8,027 25 | $1,227 32 | | N |
| 10 00 | 04/28/2010 | 02/01/2011 | $616.97 | $534.45 | $0 00 | $534.45 | $82.52 | | N |
| **Total** | | | **$9,871.54** | **$8,561.70** | **$0.00** | **$8,561.70** | **$1,309.84** | | |
| **039483102 / ARCHER-DANIELS-MIDLAND CO** | | | | | | | | | |
| 150.00 | 11/01/2010 | 02/01/2011 | $5,209.40 | $5,041.74 | $0.00 | $5,041 74 | $167 66 | | N |
| 180 00 | 10/29/2010 | 02/01/2011 | $6,251.27 | $5,947.06 | $0 00 | $5,947.06 | $304 21 | | N |
| **Total** | | | **$11,460.67** | **$10,988.80** | **$0.00** | **$10,988.80** | **$471.87** | | |
| **097023105 / BOEING COMPANY** | | | | | | | | | |
| 50 00 | 03/04/2010 | 01/19/2011 | $3,581.93 | $3,271 57 | $0 00 | $3,271 57 | $310 36 | | N |
| 100 00 | 03/11/2010 | 01/19/2011 | $7,163.85 | $7,005.57 | $0.00 | $7,005 57 | $158 28 | | N |
| 25 00 | 03/12/2010 | 01/19/2011 | $1,790.96 | $1,741.38 | $0.00 | $1,741.38 | $49.58 | | N |
| 5 00 | 03/12/2010 | 01/19/2011 | $358.19 | $348 28 | $0 00 | $348.28 | $9 91 | | N |
| 220 00 | 03/03/2010 | 01/19/2011 | $15,760 48 | $14,209.03 | $0 00 | $14,209 03 | $1,551 45 | | N |

Footnote Reference # and Description
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63 - Mark-to-Market adjustment under IRC section 1256, 64 - Miscellaneous cost adjustment to properly reflect gain or loss
65 - Inherited property - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

# Bessemer Trust



## Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis

### WILLITS FOUNDATION IMA

**Short term gain loss**

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **097023105 / BOEING COMPANY** | | | | | | | | | |
| 80.00 | 03/03/2010 | 01/20/2011 | $5,694 17 | $5,166.92 | $0 00 | $5,166.92 | $527.25 | | N |
| 20 00 | 03/03/2010 | 01/20/2011 | $1,423 54 | $1,291.73 | $0.00 | $1,291.73 | $131 81 | | N |
| **Total** | | | **$35,773.12** | **$33,034.48** | **$0.00** | **$33,034.48** | **$2,738.64** | | |
| **3133XWKU2 / FEDERAL HOME LOAN BANK** | | 06/08/2012 | | | | | | | |
| 20,000.00 | 05/25/2010 | 01/12/2011 | $20,243 40 | $20,109 40 | $0.00 | $20,109.40 | $134.00 | | N |
| **438516106 / HONEYWELL INTL INC** | | | | | | | | | |
| 150 00 | 05/17/2010 | 02/01/2011 | $8,452 33 | $6,798 07 | $0.00 | $6,798 07 | $1,654 26 | | N |
| 80.00 | 05/14/2010 | 02/01/2011 | $4,507 91 | $3,616 83 | $0 00 | $3,616 83 | $891 08 | | N |
| **Total** | | | **$12,960.24** | **$10,414.90** | **$0.00** | **$10,414.90** | **$2,545.34** | | |
| **50075N104 / KRAFT FOODS INC** | | | | | | | | | |
| 340.00 | 04/14/2010 | 02/01/2011 | $10,410 59 | $10,468.40 | $0.00 | $10,468.40 | ($57 81) | | N |
| **57636Q104 / MASTERCARD CL A** | | | | | | | | | |
| 35.00 | 10/13/2010 | 02/01/2011 | $8,369 04 | $8,037 08 | $0 00 | $8,037 08 | $331.96 | | N |
| **620097105 / MOTOROLA MOBILITY HLDG INC** | | | | | | | | | |
| 0 50 | 01/04/2011 | 01/04/2011 | $17 64 | $16.46 | $0 00 | $16 46 | $1 18 | | Y |
| 400.00 | 01/21/2011 | 03/10/2011 | $10,286 80 | $14,095.20 | $0 00 | $14,095 20 | ($3,808 40) | | Y |
| 449 50 | 01/04/2011 | 03/11/2011 | $11,058 80 | $14,800 01 | $0 00 | $14,800 01 | ($3,741 21) | | Y |
| 50 00 | 01/05/2011 | 03/11/2011 | $1,230 12 | $1,628.86 | $0.00 | $1,628 86 | ($398 74) | | Y |
| 100 00 | 01/24/2011 | 03/11/2011 | $2,460 24 | $3,465.01 | $0 00 | $3,465 01 | ($1,004 77) | | Y |
| 0 50 | 09/24/2010 | 03/11/2011 | $12 30 | $14 75 | $0 00 | $14 75 | ($2 45) | | N |
| 218 25 | 09/24/2010 | 03/14/2011 | $5,367 36 | $6,437.01 | $0 00 | $6,437 01 | ($1,069 65) | | N |
| 56.75 | 09/28/2010 | 03/14/2011 | $1,395.64 | $1,640 00 | $0 00 | $1,640 00 | ($244 36) | | N |

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65 - Inherited property - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

Report run on Dec 5, 2011 by Administrator
Version GP8 4 1 2

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



## WILLITS FOUNDATION IMA

**Short term gain loss**

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **620097105 / MOTOROLA MOBILITY HLDG INC** | | | | | | | | | |
| 5 75 | 09/28/2010 | 03/15/2011 | $135.94 | $166 17 | $0.00 | $166 17 | ($30 23) | | N |
| 94.25 | 09/23/2010 | 03/15/2011 | $2,228 31 | $2,678.67 | $0.00 | $2,678 67 | ($450 36) | | N |
| 62 00 | 09/23/2010 | 03/16/2011 | $1,479.30 | $1,762 10 | $0.00 | $1,762 10 | ($282 80) | | N |
| **Total** | | | **$35,672.45** | **$46,704.24** | **$0.00** | **$46,704.24** | **($11,031.79)** | | |
| **620076307 / MOTOROLA SOLUTIONS INC** | | | | | | | | | |
| 75 00 | 01/05/2011 | 02/23/2011 | $2,797 77 | $3,003.44 | $0 00 | $3,003 44 | ($205.67) | | Y |
| 325 00 | 01/04/2011 | 02/23/2011 | $12,123.66 | $12,466 90 | $0.00 | $12,466 90 | ($343.24) | | Y |
| 50.00 | 01/04/2011 | 02/24/2011 | $1,875 15 | $1,917.99 | $0 00 | $1,917.99 | ($42 84) | | Y |
| 150 00 | 09/24/2010 | 02/24/2011 | $5,625 46 | $5,279.17 | $0.00 | $5,279.17 | $346 29 | | N |
| 100 00 | 09/24/2010 | 02/25/2011 | $3,796.22 | $3,519 45 | $0 00 | $3,519 45 | $276 77 | | N |
| 71 43 | 09/28/2010 | 02/25/2011 | $2,711 59 | $2,463 18 | $0 00 | $2,463 18 | $248 41 | | N |
| 53 57 | 09/23/2010 | 02/25/2011 | $2,033 69 | $1,816.83 | $0.00 | $1,816.83 | $216 86 | | N |
| 125 00 | 09/23/2010 | 02/28/2011 | $4,796.15 | $4,239 28 | $0 00 | $4,239.28 | $556 87 | | N |
| **Total** | | | **$35,759.69** | **$34,706.24** | **$0.00** | **$34,706.24** | **$1,053.45** | | |
| **637071101 / NATIONAL OILWELL VARCO INC** | | | | | | | | | |
| 150 00 | 05/03/2010 | 01/06/2011 | $9,630 83 | $6,635 98 | $0.00 | $6,635 98 | $2,994 85 | | N |
| 100 00 | 05/03/2010 | 01/07/2011 | $6,494.28 | $4,423.99 | $0 00 | $4,423 99 | $2,070 29 | | N |
| 150.00 | 04/30/2010 | 01/07/2011 | $9,741 42 | $6,599.25 | $0.00 | $6,599 25 | $3,142 17 | | N |
| 180.00 | 04/30/2010 | 02/01/2011 | $13,419 05 | $7,919 10 | $0 00 | $7,919 10 | $5,499 95 | | N |
| **Total** | | | **$39,285.58** | **$25,578.32** | **$0.00** | **$25,578.32** | **$13,707.26** | | |
| **680414802 / OW GLOBAL OPPORTUNITIES FD** | | | | | | | | | |
| 2,398 99 | 02/03/2011 | 05/09/2011 | $19,719 70 | $19,000.00 | $0 00 | $19,000.00 | $719 70 | | N |

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63 - Mark-to-Market adjustment under IRC section 1256, 64 - Miscellaneous cost adjustment to properly reflect gain or loss
65 - Inherited property - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



WILLITS FOUNDATION IMA

**Short term gain loss**

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| **580414604 / OW GLOBAL SML & MID CAP FD** | | | | | | | | | |
| 386.08 | 12/10/2010 | 05/09/2011 | $6,432 09 | $5,822.09 | $0.00 | $5,822 09 | $610 00 | | N |
| 1,472 57 | 12/10/2010 | 05/09/2011 | $24,532.95 | $22,206.30 | $0 00 | $22,206 30 | $2,326 65 | | N |
| **Total** | | | **$30,965.04** | **$28,028.39** | **$0.00** | **$28,028.39** | **$2,936.65** | | |
| **580414703 / OW REAL RETURN FUND** | | | | | | | | | |
| 2,051.91 | 12/16/2010 | 05/09/2011 | $22,858.31 | $21,319 38 | $0.00 | $21,319 38 | $1,538 93 | | N |
| 13,698 63 | 02/03/2011 | 05/09/2011 | $152,602 74 | $150,000.00 | $0.00 | $150,000 00 | $2,602 74 | | N |
| **Total** | | | **$175,461.05** | **$171,319.38** | **$0.00** | **$171,319.38** | **$4,141.67** | | |
| **69331C108 / PG & E CORP** | | | | | | | | | |
| 100.00 | 08/27/2010 | 02/01/2011 | $4,636.91 | $4,744.26 | $0.00 | $4,744 26 | ($107 35) | | N |
| 50 00 | 08/30/2010 | 02/01/2011 | $2,318 45 | $2,352 82 | $0.00 | $2,352 82 | ($34 37) | | N |
| 40 00 | 08/25/2010 | 02/01/2011 | $1,854.76 | $1,876.59 | $0 00 | $1,876 59 | ($21 83) | | N |
| 160 00 | 08/25/2010 | 03/14/2011 | $7,122 55 | $7,506.35 | $0.00 | $7,506 35 | ($383 80) | | N |
| 90 00 | 08/26/2010 | 03/14/2011 | $4,006 43 | $4,214.55 | $0 00 | $4,214 55 | ($208 12) | | N |
| 110 00 | 08/26/2010 | 03/15/2011 | $4,726.81 | $5,151.11 | $0.00 | $5,151 11 | ($424 30) | | N |
| 190 00 | 08/23/2010 | 03/15/2011 | $8,164 48 | $8,801.01 | $0 00 | $8,801.01 | ($636 53) | | N |
| 10 00 | 08/23/2010 | 03/16/2011 | $426 44 | $463 21 | $0 00 | $463 21 | ($36 77) | | N |
| 115 00 | 08/20/2010 | 03/16/2011 | $4,904 02 | $5,226.50 | $0.00 | $5,226 50 | ($322.48) | | N |
| 85 00 | 08/20/2010 | 03/17/2011 | $3,570 51 | $3,863 06 | $0 00 | $3,863.06 | ($292 55) | | N |
| **Total** | | | **$41,731.36** | **$44,199.46** | **$0.00** | **$44,199.46** | **($2,468.10)** | | |
| **747525103 / QUALCOMM INC** | | | | | | | | | |
| 150 00 | 04/14/2010 | 02/01/2011 | $8,236 33 | $6,386.65 | $0 00 | $6,386 65 | $1,849 68 | | N |

Footnote Reference # and Description
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65 - Inherited property - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

Report run on Dec 5, 2011 by Administrator
Version GP8 4 1 2

7/23/2012 12 27 29 PM - BSE - FLP - WILLITS FOUNDATION

# Capital Gain & Loss

Statement for the period 12/01/10 to 11/30/11
WILLITS (328)
Tax ID: 22-6063106
Sorted by security description, sold date
Trade date basis



WILLITS FOUNDATION IMA

**Short term gain loss**

| Shares/ par value | Date acquired | Date sold | Proceeds | Original cost basis | Adjustments | Adjusted cost basis | Gain/ loss | Disallowed loss | Covered |
|---|---|---|---|---|---|---|---|---|---|
| 747525103 / QUALCOMM INC | | | | | | | | | |
| 10 00 | 04/14/2010 | 02/01/2011 | $549 09 | $425.78 | $0 00 | $425 78 | $123 31 | | N |
| **Total** | | | **$8,785.42** | **$6,812.43** | **$0.00** | **$6,812.43** | **$1,972.99** | | |
| 790849103 / ST JUDE MEDICAL INC | | | | | | | | | |
| 150 00 | 11/11/2010 | 03/23/2011 | $7,646 38 | $5,873.47 | $0.00 | $5,873 47 | $1,772 91 | | N |
| 100 00 | 11/09/2010 | 03/23/2011 | $5,097 58 | $3,908 89 | $0 00 | $3,908.89 | $1,188 69 | | N |
| 50 00 | 11/09/2010 | 03/24/2011 | $2,517.20 | $1,954 44 | $0.00 | $1,954 44 | $562 76 | | N |
| 50 00 | 11/15/2010 | 03/24/2011 | $2,517.19 | $1,946.77 | $0 00 | $1,946 77 | $570 42 | | N |
| **Total** | | | **$17,778.35** | **$13,683.57** | **$0.00** | **$13,683.57** | **$4,094.78** | | |
| 74144T108 / T ROWE PRICE GROUP INC | | | | | | | | | |
| 100 00 | 06/18/2010 | 02/25/2011 | $6,699.64 | $4,932 44 | $0.00 | $4,932 44 | $1,767 20 | | N |
| 15 00 | 06/17/2010 | 02/25/2011 | $1,004.95 | $736 67 | $0 00 | $736 67 | $268 28 | | N |
| 125 00 | 06/17/2010 | 02/28/2011 | $8,361 83 | $6,138 91 | $0 00 | $6,138 91 | $2,222 92 | | N |
| 60 00 | 06/17/2010 | 03/01/2011 | $3,941.38 | $2,946 68 | $0 00 | $2,946 68 | $994 70 | | N |
| **Total** | | | **$20,007.80** | **$14,754.70** | **$0.00** | **$14,754.70** | **$5,253.10** | | |
| 931142103 / WAL-MART STORES INC | | | | | | | | | |
| 210 00 | 08/13/2010 | 04/19/2011 | $11,191.67 | $10,612.12 | $0 00 | $10,612 12 | $579 55 | | N |
| 40 00 | 08/13/2010 | 04/20/2011 | $2,147 86 | $2,021.36 | $0 00 | $2,021 36 | $126 50 | | N |
| **Total** | | | **$13,339.53** | **$12,633.48** | **$0.00** | **$12,633.48** | **$706.05** | | |
| **Total for Short term gain loss** | | | **$547,594.57** | **$519,034.97** | **$0.00** | **$519,034.97** | **$28,559.60** | | |
| **Total 9D7B79** | | | **$4,830,903.92** | **$3,778,586.79** | **$1,415.32** | **$3,780,002.11** | **$1,050,901.81** | | |

*Footnote Reference # and Description*
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63 - Mark-to-Market adjustment under IRC section 1256, 64 - Miscellaneous cost adjustment to properly reflect gain or loss
65 - Inherited property - Long-term holding period, 66 - Adjustment for the non-reportable amount of gain or loss attributable to accrued market discount

UBS

UBS Financial Services Inc
590 Madison Avenue
23rd Floor
New York NY 10022-2524

# 2011 Year End Summary

**Account name:** THE WILLITS FOUNDATION - CINCINNATI

THE WILLITS FOUNDATION - CINCINNATI
730 CENTRAL AVENUE
MURRAY HILL NJ 07974-1139

**Your Financial Advisor:**
HOLBROOK/MODICO
Phone 212-333-8800/800-223-0170

## Summary of gains and losses

| | Amount ($) |
|---|---|
| Short term | -2,076 25 |

## Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss Please check with your tax advisor. To calculate gains and losses, we liquidate the oldest security lot first This is known as the first-in, first-out or FIFO accounting method We use this method unless you specified which tax lot to close when you placed your order This is known as a versus purchases or VSP order

See *Important information about your statement* on the last page of this statement for more information We may not adjust gains and losses for all capital changes Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided

### Short-term capital gains and losses

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| ALLY FINANIAL INC NTS 08 000% 031520 DTD091510 FC031511 B/E | FIFO | 1,000 000 | Jun 27, 11 | Oct 25, 11 | 1,025 00 | 1,052 50 | | -27 50 | |
| | FIFO | 1,000.000 | Jun 27, 11 | Oct 26, 11 | 1,030.00 | 1,052 50 | | -22 50 | |
| | FIFO | 2,000 000 | Jun 27, 11 | Oct 27, 11 | 2,100 00 | 2,105 00 | | -5 00 | |

continued next page

# Realized gains and losses (continued)

## Short-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| GOODYEAR TIRE & RUBBER 08 250% 081520 DTD081310 FC021511 CO NTS B/E | FIFO | 5,000 000 | Jun 27, 11 | Nov 03, 11 | 5,400 00 | 5,325 00 | | | 75 00 |
| | FIFO | 5,000 000 | Jul 14, 11 | Nov 03, 11 | 5,400 00 | 5,443 75 | | -43 75 | |
| HCA INC NTS B/E 07 875% 021520 DTD021510 FC081510 | FIFO | 2,000 000 | Jul 14, 11 | Oct 17, 11 | 2,135 00 | 2,187 50 | | -52 50 | |
| INTL LEASE FIN CORP NTS 08 250% 121520 DTD120710 FC061511 B/E | FIFO | 10,000 000 | Aug 01, 11 | Oct 05, 11 | 9,200 00 | 11,200 00 | | -2,000 00 | |
| Total | | | | | $26,290 00 | $28,366 25 | | -$2,151 25 | $75.00 |
| Net short-term capital gains and losses | | | | | | | | -$2,076.25 | |
| Net capital gains/losses | | | | | | | | -$2,076.25 | |



7/23/2012 12 27 29 PM - BAE - FLP - WILLITS FOUNDATION

UBS

UBS Financial Services Inc
590 Madison Avenue
23rd Floor
New York NY 10022-2524

CPZ6001381199 1211 X24 UT 0

# 2011 Year End Summary

**Account name:** THE WILLITS FOUNDATION

**Your Financial Advisor:**
HOLBROOK/MODICO
Phone. 212-333-8800/800-223-0170

THE WILLITS FOUNDATION
730 CENTRAL AVENUE
MURRAY HILL NJ 07974-1139

## Summary of gains and losses

| | Amount ($) |
|---|---|
| Short term | 48,406 06 |
| Long term | 204,550 64 |
| **Total** | **$252,956.70** |

UBS

Account name: THE WILLITS FOUNDATION

# Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss Please check with your tax advisor To calculate gains and losses, we liquidate the oldest security lot first This is known as the first-in, first-out or FIFO accounting method We use this method unless you specified which tax lot to close when you placed your order This is known as a versus purchases or VSP order

*See important information about your statement* on the last page of this statement for more information We may not adjust gains and losses for all capital changes Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided

## Short-term capital gains and losses

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| ACE LTD CHF | FIFO | 250 000 | Jun 09, 10 | May 13, 11 | 16,844 14 | 12,441.43 | | | 4,402.71 |
| | FIFO | 50,000 | Jun 10, 10 | May 13, 11 | 3,368 83 | 2,520.37 | | | 848 46 |
| | FIFO | 100 000 | Aug 16, 10 | May 13, 11 | 6,737 66 | 5,336 27 | | | 1,401 39 |
| ALLIANCEBERNSTEIN GLOBAL THEMATIC GROWTH FUND A | FIFO | 183 338 | May 25, 11 | Jun 21, 11 | 13,545.00 | 14,054 69 | | -509 69 | |
| AMER EXPRESS CO | FIFO | 350,000 | Jun 09, 10 | May 13, 11 | 17,255 06 | 13,558 41 | | | 3,696 65 |
| APPLE INC | FIFO | 60,000 | Feb 14, 11 | May 13, 11 | 20,517.20 | 21,542.92 | | -1,025 72 | |
| | FIFO | 40 000 | Mar 04, 11 | May 13, 11 | 13,678 13 | 14,362.04 | | -683 91 | |
| | FIFO | 50 000 | Mar 11, 11 | May 13, 11 | 17,097 66 | 17,503 84 | | -406 18 | |
| ARCHER DANIELS MIDLAND CO | FIFO | 800 000 | Jul 29, 10 | May 13, 11 | 25,715 83 | 21,669.36 | | | 4,046 47 |
| | FIFO | 300 000 | Aug 02, 10 | May 13, 11 | 9,643 44 | 8,460 75 | | | 1,182 69 |
| | FIFO | 170 000 | Oct 29, 10 | May 13, 11 | 5,464 61 | 5,616 66 | | -152 05 | |
| DEVON ENERGY CORP NEW | FIFO | 150 000 | Jan 24, 11 | May 13, 11 | 12,175 91 | 12,694 77 | | -518 86 | |
| | FIFO | 50 000 | Jan 25, 11 | May 13, 11 | 4,058 64 | 4,242 14 | | -183 50 | |
| | FIFO | 350 000 | Jan 31, 11 | May 13, 11 | 28,410 46 | 30,900.59 | | -2,490 13 | |
| | FIFO | 200 000 | Feb 01, 11 | May 13, 11 | 16,234 55 | 17,859 20 | | -1,624 65 | |
| | FIFO | 50 000 | Feb 02, 11 | May 13, 11 | 4,058 64 | 4,486 34 | | -427,70 | |
| FHLB BOND 01 000 % DUE 032713 DTD 021711 FC 09272011 | FIFO | 100,000 000 | Feb 24, 11 | May 13, 11 | 99,859 02 | 100,238 60 | | -379 58 | |
| FIRST EAGLE GLOBAL FUND CLASS A | FIFO | 262 938 | May 25, 11 | Jun 21, 11 | 12,348 00 | 12,581 58 | | -233 58 | |
| GENERAL MOTORS CO | FIFO | 850 000 | Nov 18, 10 | May 13, 11 | 26,202 26 | 29,812.98 | | -3,610 72 | |
| | FIFO | 400 000 | Mar 23, 11 | May 13, 11 | 12,330.47 | 12,414 32 | | -83 85 | |

*continued next page*

## Realized gains and losses (continued)

### Short-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| | FIFO | 500 000 | Mar 24, 11 | May 13, 11 | 15,413 09 | 15,678 15 | | -265 06 | |
| GOOGLE INC CL A | FIFO | 30 000 | Mar 18, 11 | May 13, 11 | 15,865 73 | 16,818.20 | | -952.47 | |
| HONEYWELL INTL INC | FIFO | 120 000 | May 14, 10 | May 13, 11 | 7,232 65 | 5,425.25 | | | 1,807 40 |
| | FIFO | 200 000 | May 18, 10 | May 13, 11 | 12,054 41 | 9,038 22 | | | 3,016 19 |
| | FIFO | 150.000 | May 19, 10 | May 13, 11 | 9,040 81 | 6,587.63 | | | 2,453 18 |
| | FIFO | 350 000 | Jun 09, 10 | May 13, 11 | 21,095 22 | 14,373 80 | | | 6,721 42 |
| LEGG MASON BW GLOBAL OPPORTUNITY BOND FUND CLASS A | FIFO | 1,754 768 | May 25, 11 | Jun 21, 11 | 18,967 78 | 19,197 16 | | -229.38 | |
| | FIFO | 6,744 604 | May 25, 11 | Oct 18, 11 | 75,000 00 | 73,785 97 | | | 1,214 03 |
| MARYLAND ST CTFS PARTN TAX SR A RV BE/R/ 2 919 090115 DTD 012011 | FIFO | 20,000 000 | Jan 12, 11 | May 13, 11 | 19,790 55 | 20,000 00 | | -209 45 | |
| MASTERCARD INC CL A | FIFO | 50 000 | Sep 20, 10 | May 13, 11 | 13,996 14 | 10,834.20 | | | 3,161 94 |
| | FIFO | 100 000 | Sep 21, 10 | May 13, 11 | 27,992 28 | 21,686 78 | | | 6,305 50 |
| | FIFO | 15 000 | Oct 13, 10 | May 13, 11 | 4,198 84 | 3,444 46 | | | 754 38 |
| MICROSOFT CORP | FIFO | 750 000 | Aug 05, 10 | May 13, 11 | 18,609 04 | 19,034 17 | | -425 13 | |
| MORGAN STANLEY | FIFO | 400 000 | Mar 23, 11 | May 13, 11 | 9,592 64 | 11,030 36 | | -1,437 72 | |
| | FIFO | 100.000 | Mar 24, 11 | May 13, 11 | 2,398.16 | 2,754 16 | | -356 00 | |
| NATL-OILWELLVARCO INC | FIFO | 150 000 | Jun 09, 10 | May 13, 11 | 10,199 19 | 5,477 32 | | | 4,721 87 |
| NEWS CORP INC DELA CL A | FIFO | 1,050 000 | Jan 24, 11 | May 13, 11 | 18,081.30 | 16,591 99 | | | 1,489 31 |
| | FIFO | 1,000 000 | Feb 03, 11 | May 13, 11 | 17,220 28 | 16,889 40 | | | 330 88 |
| | FIFO | 500 000 | Mar 04, 11 | May 13, 11 | 8,610 14 | 8,810 15 | | -200 01 | |
| | FIFO | 750 000 | Mar 21, 11 | May 13, 11 | 12,915 21 | 12,638 55 | | | 276 66 |
| | FIFO | 250.000 | Mar 22, 11 | May 13, 11 | 4,305 07 | 4,219 97 | | | 85 10 |
| NUVEEN TRADEWINDS VALUE OPPORTUNITIES FUND CLASS A | FIFO | 275 371 | May 25, 11 | Jun 21, 11 | 9,660 00 | 9,861 04 | | -201 04 | |
| OPPENHEIMER DEVELOPING MARKETS FUND CL A | FIFO | 221 494 | May 25, 11 | Jun 21, 11 | 7,770 00 | 7,812 09 | | -42 09 | |
| PFIZER INC | FIFO | 750 000 | Aug 05, 10 | May 13, 11 | 15,506 53 | 12,200 17 | | | 3,306 36 |

*continued next page*

Realized gains and losses (continued)

**Short-term capital gains and losses** (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| PIMCO UNCONSTRAINED BOND FUND CLASS A | FIFO | 918 395 | May 25, 11 | Jun 21, 11 | 10,185 00 | 10,221 74 | | -36 74 | |
| | FIFO | 6,893 382 | May 25, 11 | Oct 18, 11 | 75,000 00 | 76,723 34 | | -1,723 34 | |
| PRECISION CASTPARTS CORP | FIFO | 25.000 | Feb 11, 11 | May 13, 11 | 3,843 41 | 3,733 15 | | | 110 26 |
| | FIFO | 50 000 | Feb 14, 11 | May 13, 11 | 7,686 82 | 7,534.41 | | | 152 41 |
| | FIFO | 25 000 | Feb 15, 11 | May 13, 11 | 3,843 41 | 3,775.71 | | | 67 70 |
| | FIFO | 50 000 | Mar 11, 11 | May 13, 11 | 7,686.82 | 7,188.09 | | | 498 73 |
| | FIFO | 50.000 | Mar 14, 11 | May 13, 11 | 7,686 82 | 7,183.79 | | | 503 03 |
| PROCTER & GAMBLE CO | FIFO | 100 000 | Apr 25, 11 | May 13, 11 | 6,620 70 | 6,336 65 | | | 284 05 |
| | FIFO | 100 000 | Apr 26, 11 | May 13, 11 | 6,620 70 | 6,390 55 | | | 230 15 |
| ROYCE PREMIER FUND | FIFO | 446 189 | May 25, 11 | Jun 21, 11 | 9,563 40 | 9,771 54 | | -208 14 | |
| ST JUDE MEDICAL INC | FIFO | 450 000 | Nov 04, 10 | May 13, 11 | 23,040 23 | 17,153 46 | | | 5,886 77 |
| | FIFO | 150 000 | Nov 05, 10 | May 13, 11 | 7,680 08 | 5,819 73 | | | 1,860 35 |
| | FIFO | 100 000 | Nov 08, 10 | May 13, 11 | 5,120 05 | 3,859 23 | | | 1,260 82 |
| | FIFO | 100 000 | Nov 10, 10 | May 13, 11 | 5,120 05 | 3,887.07 | | | 1,232 98 |
| | FIFO | 100 000 | Nov 15, 10 | May 13, 11 | 5,120 05 | 3,893 55 | | | 1,226 50 |
| | FIFO | 150 000 | Nov 16, 10 | May 13, 11 | 7,680 08 | 5,773 39 | | | 1,906 69 |
| | FIFO | 100 000 | Nov 17, 10 | May 13, 11 | 5,120 05 | 3,853 12 | | | 1,266 93 |
| TD AMERITRADE HOLDING CORP | FIFO | 300 000 | Jan 07, 11 | May 13, 11 | 6,191.81 | 5,900 79 | | | 291 02 |
| | FIFO | 300 000 | Jan 11, 11 | May 13, 11 | 6,191 81 | 5,976.93 | | | 214 88 |
| | FIFO | 500 000 | Jan 12, 11 | May 13, 11 | 10,319.68 | 10,010.00 | | | 309.68 |
| | FIFO | 450.000 | Jan 13, 11 | May 13, 11 | 9,287 71 | 9,358 07 | | -70 36 | |
| | FIFO | 150 000 | Jan 14, 11 | May 13, 11 | 3,095 90 | 3,087 87 | | | 8 03 |
| | FIFO | 250 000 | Mar 07, 11 | May 13, 11 | 5,159.84 | 5,633.90 | | -474 06 | |
| | FIFO | 250 000 | Mar 09, 11 | May 13, 11 | 5,159.84 | 5,518 48 | | -358 64 | |
| TEVA PHARMACEUTICALS IND LTD ISRAEL ADR | FIFO | 100 000 | Apr 05, 11 | May 13, 11 | 4,959 77 | 5,059 87 | | -100 10 | |
| | FIFO | 200 000 | Apr 06, 11 | May 13, 11 | 9,919 53 | 10 174 08 | | -254 55 | |
| THORNBURG INTERNATIONAL VALUE FUND CLASS A | FIFO | 436 137 | May 25, 11 | Jun 21, 11 | 12,474 00 | 12,704 67 | | -230 67 | - |

continued next page

# Realized gains and losses (continued)

## Short-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| US TSY NOTE 02.375 % DUE 03/31/16 DTD 03/31/09 FC 09/30/09 | FIFO | 25,000 000 | Jan 31, 11 | May 13, 11 | 25,527 63 | 25,429 69 [1] | | | 97 94 |
| WELLS FARGO ADVANTAGE GROWTH FUND CLASS A | FIFO | 273 577 | May 25, 11 | Jun 21, 11 | 9,660.00 | 9,780 38 | | -120.38 | |
| **Total** | | | | | **$1,046,625.76** | **$998,219.70** | | **-$20,225.45** | **$68,631.51** |
| **Net short-term capital gains and losses** | | | | | | | | | **$48,406.06** |

## Long-term capital gains and losses

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| ACE LTD CHF | FIFO | 100 000 | Apr 27, 10 | May 13, 11 | 6,737.66 | 5,245 16 | | | 1,492.50 |
| | FIFO | 165.000 | Apr 28, 10 | May 13, 11 | 11,117 14 | 8,813 37 | | | 2,303.77 |
| | FIFO | 25 000 | Apr 29, 10 | May 13, 11 | 1,684 41 | 1,334 23 | | | 350.18 |
| AMER EXPRESS CO | FIFO | 115 000 | Mar 13, 03 | May 13, 11 | 5,669 52 | 3,266 00 | | | 2,403 52 |
| | FIFO | 75 000 | Apr 14, 09 | May 13, 11 | 3,697 51 | 1,517 25 | | | 2,180 26 |
| | FIFO | 75 000 | May 13, 09 | May 13, 11 | 3,697 51 | 1,809 62 | | | 1,887 89 |
| | FIFO | 450 000 | Jun 12, 09 | May 13, 11 | 22,185 08 | 11,328 93 | | | 10,856.15 |
| | FIFO | 20 000 | Jun 12, 09 | May 13, 11 | 986 00 | 503 51 | | | 482 49 |
| | FIFO | 25 000 | Jun 30, 09 | May 13, 11 | 1,232 50 | 585 21 | | | 647.29 |
| AMER EXPRESS CO NTS 07 250% 052014 DTD051809 FC112009 | FIFO | 15,000 000 | May 19, 09 | May 13, 11 | 17,121.15 | 15,133 20 [1] | | | 1,987 95 |
| BERKSHIRE HATHAWAY INC 03.200% 021115 DTD021110 CALL@MW+15BP FC081110 | FIFO | 25,000 000 | Feb 09, 10 | May 13, 11 | 25,958.00 | 25,023 00 [1] | | | 935 00 |
| DEUTSCHE BK AG NTS 03 450% 033015 DTD033010 FC093010 | FIFO | 25,000.000 | Mar 23, 10 | May 13, 11 | 25,859 75 | 24,956 75 [1] | | | 903.00 |
| DULUTH MN ISD# 709 COP TAX A-BUI RV BE/R/ 3 500 020115 DTD 100109 | FIFO | 25,000 000 | May 04, 10 | May 13, 11 | 25,486 75 | 25,491 50 [1] | | -4 75 | |

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# Realized gains and losses (continued)

## Long-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| EMC CORP MASS | FIFO | 25 000 | Oct 24, 08 | May 13, 11 | 687 90 | 248 50 | | | 439 40 |
| | FIFO | 1,000.000 | Oct 24, 08 | May 13, 11 | 27,515 96 | 9,939 80 | | | 17,576 16 |
| | FIFO | 25 000 | Oct 24, 08 | May 13, 11 | 687 90 | 248 49 | | | 439 41 |
| | FIFO | 90 000 | May 13, 09 | May 13, 11 | 2,476 44 | 1,064 70 | | | 1,411 74 |
| FEDERAL FARM CREDIT BANK 03 875 % DUE 100713 DTD 093008 FC 04072009 | FIFO | 35,000 000 | Sep 28, 09 | May 13, 11 | 37,261 00 | 37,085 30 1 | | | 175 70 |
| FFCB BOND 02 625 % DUE 041714 DTD 041709 FC 10172009 | FIFO | 375,000 000 | Apr 14, 09 | May 13, 11 | 389,469 75 | 375,348 75 1 | | | 14,121 00 |
| GENL ELEC CAP CORP SER A 03 750% 111414 DTD111609 FC051410 B/E | FIFO | 25,000 000 | Nov 10, 09 | May 13, 11 | 26,175 50 | 24,901 00 1 | | | 1,274 50 |
| GENL ELECTRIC CO | FIFO | 1,750 000 | Feb 01, 10 | May 13, 11 | 34,433 21 | 28,502 78 | | | 5,930 43 |
| | FIFO | 100.000 | Feb 01, 10 | May 13, 11 | 1,967 61 | 1,628 73 | | | 338 88 |
| | FIFO | 75 000 | Feb 02, 10 | May 13, 11 | 1,475 71 | 1,249 49 | | | 226 22 |
| | FIFO | 1,500 000 | Feb 03, 10 | May 13, 11 | 29,514 18 | 25,151 40 | | | 4,362 78 |
| | FIFO | 500 000 | Mar 11, 10 | May 13, 11 | 9,838.06 | 8,245 50 | | | 1,592 56 |
| | FIFO | 25 000 | Mar 12, 10 | May 13, 11 | 491 90 | 417 71 | | | 74 19 |
| GOOGLE INC CL A | FIFO | 62 000 | Jul 10, 09 | May 13, 11 | 32,789 17 | 25,659 05 | | | 7,130 12 |
| | FIFO | 4 000 | Jul 10, 09 | May 13, 11 | 2,115 43 | 1,655 42 | | | 460 01 |
| HESS CORP | FIFO | 300 000 | Aug 21, 09 | May 13, 11 | 22,605 32 | 15,462 36 | | | 7,142 96 |
| | FIFO | 15 000 | Aug 24, 09 | May 13, 11 | 1,130 27 | 796 61 | | | 333 66 |
| | FIFO | 25.000 | Sep 17, 09 | May 13, 11 | 1,883.78 | 1,414 12 | | | 469 66 |
| | FIFO | 20 000 | Sep 17, 09 | May 13, 11 | 1,507 02 | 1,131 29 | | | 375 73 |
| INGERSOLL-RAND PLC | FIFO | 5 000 | Mar 12, 09 | May 13, 11 | 247 54 | 172 93 | | | 74 61 |
| | FIFO | 250 000 | Nov 09, 09 | May 13, 11 | 12,376 99 | 8,642 50 | | | 3,734 49 |
| | FIFO | 300 000 | Nov 10, 09 | May 13, 11 | 14,852 39 | 10,497 67 | | | 4,354 72 |
| | FIFO | 45 000 | Nov 10, 09 | May 13, 11 | 2,227 86 | 1,574 65 | | | 653.21 |
| | FIFO | 130 000 | Nov 11, 09 | May 13, 11 | 6,436.03 | 4,574 78 | | | 1,861 25 |
| | FIFO | 100 000 | Mar 11, 10 | May 13, 11 | 4,950 80 | 3,435 00 | | | 1,515 80 |

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## Realized gains and losses (continued)

### Long-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| INTL PAPER CO | FIFO | 252 000 | Sep 09, 08 | May 13, 11 | 7,881 54 | 7,287 46 | | | 594 08 |
| | FIFO | 38 000 | Sep 09, 08 | May 13, 11 | 1,188 49 | 1,098 90 | | | 89.59 |
| | FIFO | 400 000 | Oct 17, 08 | May 13, 11 | 12,510 38 | 7,240 32 | | | 5,270 06 |
| | FIFO | 13 000 | Dec 08, 08 | May 13, 11 | 406 59 | 156 98 | | | 249 61 |
| | FIFO | 12 000 | Dec 08, 08 | May 13, 11 | 375 31 | 144.90 | | | 230 41 |
| | FIFO | 250 000 | Dec 08, 08 | May 13, 11 | 7,818 99 | 3,006 60 | | | 4,812.39 |
| | FIFO | 500 000 | May 13, 09 | May 13, 11 | 15,637 97 | 6,060 00 | | | 9,577 97 |
| | FIFO | 25 000 | Jun 30, 09 | May 13, 11 | 781 90 | 380 50 | | | 401 40 |
| | FIFO | 90 000 | Jul 17, 09 | May 13, 11 | 2,814.84 | 1,460.54 | | | 1,354 30 |
| J P MORGAN CHASE & CO 03 700% 012015 DTD091809 FC012010 NTS B/E | FIFO | 25,000 000 | Sep 15, 09 | May 13, 11 | 25,905 00 | 24,947 00 [1] | | | 958.00 |
| JPMORGAN CHASE & CO | FIFO | 605 000 | Aug 21, 09 | May 13, 11 | 25,882 00 | 26,210 41 | | -328.41 | |
| | FIFO | 400 000 | Dec 23, 09 | May 13, 11 | 17,112 07 | 16,673 88 | | | 438 19 |
| | FIFO | 15 000 | Dec 28, 09 | May 13, 11 | 641 70 | 625 69 | | | 16 01 |
| KRAFT FOODS INC CL A | FIFO | 700 000 | Apr 13, 10 | May 13, 11 | 24,123 61 | 21,352 31 | | | 2,771 30 |
| | FIFO | 160.000 | Apr 14, 10 | May 13, 11 | 5,513 97 | 4,926 30 | | | 587 67 |
| | FIFO | 80 000 | Apr 14, 10 | May 13, 11 | 2,756 98 | 2,461 17 | | | 295 81 |
| | FIFO | 400 000 | Apr 16, 10 | May 13, 11 | 13,784 92 | 12,260 00 | | | 1,524.92 |
| MEDTRONIC INC NTS B/E 03 000% 031515 DTD031610 FC091510 CALL@MW+10BP | FIFO | 25,000 000 | Mar 11, 10 | May 13, 11 | 25,834 75 | 24,997 75 [1] | | | 837 00 |
| MERCK & CO INC NTS B/E 04 000% 063015 DTD062509 FC123009 CALL@MW T+20BP | FIFO | 25,000 000 | Jun 22, 09 | May 13, 11 | 26,859 75 | 24,899.50 [1] | | | 1,960 25 |
| MICROSOFT CORP | FIFO | 950 000 | Oct 21, 09 | May 13, 11 | 23,571 45 | 25,315 79 | | -1,744.34 | |
| | FIFO | 60 000 | Oct 21, 09 | May 13, 11 | 1,488 72 | 1,598.89 | | -110 17 | |
| | FIFO | 200 000 | Oct 22, 09 | May 13, 11 | 4,962 41 | 5,289 84 | | -327 43 | |
| MORGAN STANLEY | FIFO | 25 000 | Jun 12, 09 | May 13, 11 | 599 54 | 743 21 | | -143 67 | |
| | FIFO | 650 000 | Jun 12, 09 | May 13, 11 | 15,588 03 | 19,323.53 | | -3,735 50 | |
| | FIFO | 450 000 | Jul 15, 09 | May 13, 11 | 10,791 72 | 12,917 02 | | -2,125 30 | |

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# Realized gains and losses (continued)

## Long-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| | FIFO | 330 000 | Aug 06, 09 | May 13, 11 | 7,913 92 | 10,383 71 | | -2,469 79 | |
| NATL-OILWELLVARCO INC | FIFO | 420 000 | Apr 30, 10 | May 13, 11 | 28,557 74 | 18,477.90 | | | 10,079 84 |
| | FIFO | 150 000 | May 04, 10 | May 13, 11 | 10,199 19 | 6,535 69 | | | 3,663 50 |
| NEW YORK ST URBAN DEV CO ASSUR TAX RV BE/R/ 4 650 121513 DTD 062205 | FIFO | 25,000 000 | Apr 16, 10 | May 13, 11 | 26,464 00 | 26,823.25 [1] | | -359.25 | |
| NOVARTIS CAPITAL CORP 04 125% 021014 DTD021009 FC081009 MAKE WHOLE | FIFO | 25,000 000 | Jun 12, 09 | May 13, 11 | 26,768 75 | 25,540.00 [1] | | | 1,228 75 |
| PFIZER INC | FIFO | 1,000 000 | Oct 26, 09 | May 13, 11 | 20,675 37 | 17,170 50 | | | 3,504 87 |
| | FIFO | 100 000 | Oct 27, 09 | May 13, 11 | 2,067 54 | 1,733 96 | | | 333 58 |
| | FIFO | 125 000 | Oct 28, 09 | May 13, 11 | 2,584 42 | 2,169 29 | | | 415 13 |
| | FIFO | 350 000 | Oct 29, 09 | May 13, 11 | 7,236 38 | 6,095 99 | | | 1,140 39 |
| PRIVATE EXPT FDG CORP 03 550% 041513 DTD040808 FC101508 SER Y B/E | FIFO | 400,000 000 | Apr 20, 09 | May 13, 11 | 416,446 75 | 419,476 00 [1] | | -3,029 25 | |
| PRIVATE EXPT FDG CORP 04 550% 051515 DTD051005 FC111505 B/E | FIFO | 45,000 000 | May 06, 10 | May 13, 11 | 48,504 75 | 48,932 10 [1] | | -427 35 | |
| PROCTER & GAMBLE CO | FIFO | 40 000 | Mar 20, 08 | May 13, 11 | 2,648 28 | 2,740.38 | | -92 10 | |
| | FIFO | 12 000 | Jul 29, 08 | May 13, 11 | 794 48 | 784 32 | | | 10 16 |
| | FIFO | 250 000 | Jul 29, 08 | May 13, 11 | 16,551 75 | 16,339 93 | | | 211 82 |
| | FIFO | 13 000 | Jul 29, 08 | May 13, 11 | 860 69 | 849 67 | | | 11 02 |
| | FIFO | 75.000 | Apr 14, 09 | May 13, 11 | 4,965.53 | 3,563.25 | | | 1,402 28 |
| | FIFO | 75 000 | May 13, 09 | May 13, 11 | 4,965 53 | 3,835 37 | | | 1,130 16 |
| | FIFO | 45 000 | Jul 17, 09 | May 13, 11 | 2,979 32 | 2,503 27 | | | 476 05 |
| QUALCOMM INC | FIFO | 400 000 | Apr 13, 10 | May 13, 11 | 22,657 68 | 16,848.24 | | | 5,809 44 |
| | FIFO | 20 000 | Apr 14, 10 | May 13, 11 | 1,132 88 | 851.55 | | | 281 33 |
| | FIFO | 250 000 | Apr 22, 10 | May 13, 11 | 14,161 05 | 9,885 42 | | | 4,275 63 |
| | FIFO | 10.000 | Apr 23, 10 | May 13, 11 | 566 44 | 381 36 | | | 185 08 |

continued next page

Realized gains and losses (continued)

## Long-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| TEVA PHARMACEUTICALS IND LTD ISRAEL ADR | FIFO | 150.000 | Aug 14, 08 | May 13, 11 | 7,439 65 | 7,150 98 | | | 288 67 |
| | FIFO | 37 000 | Aug 14, 08 | May 13, 11 | 1,835 11 | 1,763.91 | | | 71 20 |
| | FIFO | 38 000 | Aug 14, 08 | May 13, 11 | 1,884 71 | 1,811.58 | | | 73 13 |
| | FIFO | 35 000 | Aug 18, 08 | May 13, 11 | 1,735.92 | 1,689.04 | | | 46.88 |
| | FIFO | 150 000 | Aug 19, 08 | May 13, 11 | 7,439 65 | 7,144 56 | | | 295.09 |
| | FIFO | 5 000 | Jan 20, 09 | May 13, 11 | 247 99 | 213 84 | | | 34 15 |
| | FIFO | 100 000 | Jan 20, 09 | May 13, 11 | 4,959 77 | 4,276 65 | | | 683 12 |
| | FIFO | 5 000 | Jan 20, 09 | May 13, 11 | 247 99 | 213 83 | | | 34 16 |
| | FIFO | 100 000 | Apr 14, 09 | May 13, 11 | 4,959.77 | 4,473 99 | | | 485.78 |
| | FIFO | 100 000 | May 13, 09 | May 13, 11 | 4,959 77 | 4,503 82 | | | 455 95 |
| TYCO INTL GROUP S A NTS 03 375% 101515 DTD050510 CALL@MW+15BP B/E | FIFO | 25,000 000 | Apr 28, 10 | May 13, 11 | 25,504 00 | 24,919 00 1 | | | 585 00 |
| UNITED PARCEL SERVICE 03 875% 040114 DTD032409 CALL@MW+37 5BP INC B/E | FIFO | 25,000 000 | May 14, 09 | May 13, 11 | 26,702 75 | 25,798 50 1 | | | 904.25 |
| US TSY NOTE 02 375 % DUE 03/31/16 DTD 03/31/09 FC 09/30/09 | FIFO | 200,000 000 | Aug 06, 09 | May 13, 11 | 204,221 00 | 189,281 25 1 | | | 14,939 75 |
| | FIFO | 75,000 000 | Sep 28, 09 | May 13, 11 | 76,582 88 | 72,767 58 1 | | | 3,815 30 |
| | FIFO | 50,000 000 | May 06, 10 | May 13, 11 | 51,055 25 | 49,107 42 1 | | | 1,947 83 |
| WAL-MART STORES INC NTS 03.200% 051514 DTD052109 FC111509 B/E | FIFO | 25,000.000 | May 14, 09 | May 13, 11 | 26,270 88 | 24,996 75 1 | | | 1,274.13 |
| | FIFO | 25,000 000 | Jun 12, 09 | May 13, 11 | 26,270 88 | 24,610 00 1 | | | 1,660 88 |
| WALT DISNEY CO (HOLDING CO) DISNEY COM | FIFO | 385 000 | Oct 01, 01 | May 13, 11 | 15,794 04 | 6,949 44 | | | 8,844 60 |
| | FIFO | 200 000 | Oct 21, 02 | May 13, 11 | 8,204 70 | 3,317.69 | | | 4,887 01 |
| | FIFO | 100 000 | Dec 16, 02 | May 13, 11 | 4,102 35 | 1,667 72 | | | 2,434 63 |
| | FIFO | 25 000 | Jan 03, 03 | May 13, 11 | 1,025 59 | 427 79 | | | 597 80 |
| | FIFO | 25 000 | Jan 03, 03 | May 13, 11 | 1,025 59 | 427 78 | | | 597 81 |

continued next page

# Realized gains and losses (continued)

## Long-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| | FIFO | 200 000 | Jan 22, 03 | May 13, 11 | 8,204 70 | 3,396 63 | | | 4,808.07 |
| | FIFO | 45.000 | Mar 25, 03 | May 13, 11 | 1,846 06 | 790.48 | | | 1,055 58 |
| **Total** | | | | | **$2,273,606.77** | **$2,069,056.13** | | **-$14,897.31** | **$219,447.95** |
| **Net long-term capital gains or losses** | | | | | | | | | **$204,550.64** |
| **Net capital gains/losses:** | | | | | | | | | **$252,956.70** |

[1] Indicates cost basis information provided by you or another third party UBS FS has not verified this information and does not guarantee its accuracy

UBS

UBS Financial Services Inc
590 Madison Avenue
23rd Floor
New York NY 10022-2524

CPZ6001381209 1211 X24 UT 0

# 2011 Year End Summary

**Account name:** THE WILLITS FOUNDATION -
NEUBERGER

**Your Financial Advisor**
HOLBROOK/MODICO
Phone 212-333-8800/800-223-0170

THE WILLITS FOUNDATION -
NEUBERGER
730 CENTRAL AVENUE
MURRAY HILL NJ 07974-1139

## Summary of gains and losses

| | Amount ($) |
|---|---|
| Short term | -63,570 14 |

## Realized gains and losses

Estimated 2011 gains and losses for transactions with trade dates through 12/30/11 have been incorporated into this statement Please note that gain or loss recognized on the sale or redemption of certain Structured Products, like Contingent Debt Securities, may be ordinary, and not capital, gain or loss Please check with your tax advisor To calculate gains and losses, we liquidate the oldest security lot first. This is known as the first-in, first-out or FIFO accounting method We use this method unless you specified which tax lot to close when you placed your order This is known as a versus purchases or VSP order

See *Important information about your statement* on the last page of this statement for more information We may not adjust gains and losses for all capital changes Cost basis for coupon tax-exempt municipal securities, include securities subject to AMT, has been adjusted for mandatory amortization of bond premium Estimates in the Unclassified section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided

### Short-term capital gains and losses

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| AIR PROD & CHEMICAL INC | FIFO | 198 000 | Jun 24, 11 | Sep 01, 11 | 16,178 32 | 18,408.73 | | -2,230 41 | |
| AMER TOWER CORP CL A | FIFO | 133.000 | May 19, 11 | Nov 22, 11 | 7,451 81 | 6,917 90 | | | 533 91 |
| BHP BILLITON PLC NEW SPON ADR | FIFO | 244 000 | May 19, 11 | Aug 10, 11 | 14,710 96 | 18,785 36 | | -4,074 40 | |
| BLACKROCK NC | FIFO | 66 000 | May 19, 11 | Sep 27, 11 | 10,332 85 | 13,066 65 | | -2,733 80 | |

*continued next page*

Realized gains and losses (continued)

## Short-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| BOEING COMPANY | FIFO | 289 000 | May 19, 11 | Jun 27, 11 | 20,724 71 | 22,535 64 | | -1,810 93 | |
| BORG WARNER INC | FIFO | 142 000 | May 19, 11 | Oct 05, 11 | 8,662 30 | 10,097 50 | | -1,435 20 | |
| DISCOVERY COMMUNICATIONS INC SER C | FIFO | 80 000 | Jun 06, 11 | Nov 30, 11 | 3,010 40 | 2,976 64 | | | ~~33.76~~ |
| EATON CORP | FIFO | 360 000 | Jul 12, 11 | Aug 10, 11 | 14,234 34 | 18,635 18 | | -4,400 84 | |
| EBAY INC | FIFO | 715 000 | Jun 01, 11 | Jun 24, 11 | 21,024 88 | 21,924 04 | | -899 16 | |
| | FIFO | 502 000 | Jun 01, 11 | Jun 27, 11 | 14,478 40 | 15,392 83 | | -914 43 | |
| EOG RESOURCES INC | FIFO | 178 000 | May 19, 11 | Aug 11, 11 | 16,032.61 | 18,842.56 | | -2,809 95 | |
| EXPRESS SCRIPTS INC | FIFO | 361 000 | Aug 12, 11 | Oct 05, 11 | 12,962.39 | 16,898 41 | | -3,936 02 | |
| FORTUNE BRANDS INC **NAME CHANGE 10/ 2011** | FIFO | 237 000 | Jun 03, 11 | Sep 16, 11 | 13,653 94 | 15,042.91 | | -1,388 97 | |
| GOLDMAN SACHS GROUP INC | FIFO | 215 000 | May 19, 11 | Aug 03, 11 | 28,475 25 | 30,018 00 | | -1,542 75 | |
| HUNT J B TRANS SVCS INC | FIFO | 125 000 | May 19, 11 | Sep 01, 11 | 5,022 04 | 5,799 12 | | -777 08 | |
| | FIFO | 165 000 | May 19, 11 | Oct 04, 11 | 6,000.90 | 7,654.85 | | -1,653 95 | |
| INGERSOLL-RAND PLC | FIFO | 491 000 | Jul 13, 11 | Aug 11, 11 | 14,131 49 | 22,652.38 | | -8,520 89 | |
| INTL BUSINESS MACH | FIFO | 43 000 | May 19, 11 | Jun 13, 11 | 7,021 98 | 7,329 35 | | -307 37 | |
| INTL FLAVORS&FRGRNCS | FIFO | 290 000 | Aug 03, 11 | Aug 09, 11 | 16,170 72 | 17,573 51 | | -1,402 79 | |
| MONSANTO CO NEW | FIFO | 79 000 | May 19, 11 | Oct 13, 11 | 5,713 26 | 5,270 82 | | | 442 44 |
| MORGAN STANLEY | FIFO | 928 000 | May 19, 11 | Aug 10, 11 | 15,844 18 | 22,531.10 | | -6,686 92 | |
| PALL CORP | FIFO | 130 000 | Jul 29, 11 | Oct 04, 11 | 5,430 81 | 6,498 69 | | -1,067 88 | |
| SOLERA HOLDINGS INC | FIFO | 84 000 | Aug 05, 11 | Dec 19, 11 | 3,786 39 | 4,436.57 | | ~~-650.18~~ | |
| SUNCOR ENERGY INC NEW CAD | FIFO | 185 000 | May 19, 11 | Sep 30, 11 | 4,735 91 | 7,564 00 | | -2,828 09 | |
| | FIFO | 554 000 | Jul 08, 11 | Sep 30, 11 | 14,182 12 | 22,386 70 | | -8,204 58 | |
| THERMO FISHER SCIENTIFIC INC | FIFO | 212 000 | Oct 27, 11 | Dec 22, 11 | 9,681 11 | 10,616 90 | | ~~-935.79~~ | |
| TRANSCANADA CORP (HOLDING CO) CAD | FIFO | 562 000 | Aug 17, 11 | Nov 11, 11 | 22,528 29 | 24,008 53 | | -1,480.24 | |

continued next page

## Realized gains and losses (continued)

### Short-term capital gains and losses (continued)

| Security description | Method | Quantity or face value | Purchase date | Sale date | Sale amount ($) | Cost basis ($) | Wash sale cost basis adjustment($) | Loss ($) | Gain ($) |
|---|---|---|---|---|---|---|---|---|---|
| UNITED PARCEL SERVICE INC CL B | FIFO | 132.000 | May 19, 11 | Jun 13, 11 | 9,039 52 | 9,822 02 | | -782 50 | |
| | FIFO | 118 000 | May 19, 11 | Sep 27, 11 | 7,675 15 | 8,780 28 | | -1,105 13 | |
| **Total** | | | | | **$348,897.03** | **$412,467.17** | | **-$64,580.25** | **$1,010.11** |
| **Net short-term capital gains and losses** | | | | | | | | **-$63,570.14** | |
| **Net capital gains/losses:** | | | | | | | | **-$63,570.14** | |

## Line 11 (990-PF) - Other Income

| | Description | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income |
|---|---|---|---|---|
| | | -60,326 | 0 | 0 |
| 1 | BESSEMER | 6,667 | | |
| 2 | GLOBAL MACRO LP K-1 | -66,999 | | |
| 3 | GLOBAL MACRO LP K-1 | 6 | | |
| 4 | | | 0 | |
| 5 | | | 0 | |
| 6 | | | 0 | |
| 7 | | | 0 | |
| 8 | | | 0 | |
| 9 | | | 0 | |
| 10 | | | 0 | |

## Line 16a (990-PF) - Legal Fees

| | Name of Organization or Person Providing Service | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income | Disbursements for Charitable Purposes (Cash Basis Only) |
|---|---|---|---|---|---|
| | | 10,032 | 9,028 | 0 | 1,003 |
| 1 | LEGAL FEES | 10,032 | 9,028 | | 1,003 |
| 2 | | | | | |
| 3 | | | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

## Line 16b (990-PF) - Accounting Fees

| | | 1,500 | 0 | 0 | 1,500 |
|---|---|---|---|---|---|
| | Name of Organization or Person Providing Service | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income | Disbursements for Charitable Purposes (Cash Basis Only) |
| 1 | TAX PREP FEES | 1,500 | | | 1,500 |
| 2 | | | | | |
| 3 | | | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

## Line 16c (990-PF) - Other Fees

| | Name of Organization or Person Providing Service | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income | Disbursements for Charitable Purposes (Cash Basis Only) |
|---|---|---|---|---|---|
| | | 98,377 | 59,026 | 0 | 39,351 |
| 1 | MERRILL LYNCH FEES AS AGENT | 63,950 | 38,370 | | 25,580 |
| 2 | BESSEMER FEES | 19,248 | 11,549 | | 7,699 |
| 3 | UBS FEES | 15,179 | 9,107 | | 6,072 |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

## Line 18 (990-PF) - Taxes

| | | 22,294 | 3,982 | 0 | 0 |
|---|---|---|---|---|---|
| | Description | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income | Disbursements for Charitable Purposes |
| 1 | FOREIGN TAX WITHHELD | 3,982 | 3 982 | | |
| 2 | PY EXCISE TAX DUE | 10,500 | | | |
| 3 | ESTIMATED EXCISE PAYMENTS | 7,812 | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

## Line 23 (990-PF) - Other Expenses

| | Description | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income | Disbursements for Charitable Purposes |
|---|---|---|---|---|---|
| | | 11,977 | 1,787 | 0 | 10,190 |
| 1 | INVESTMENT FEES | 1,751 | 1,751 | 0 | 0 |
| 2 | STATE AG FEES | 25 | | | 25 |
| 3 | ADMINISTRATIVE FEES/EXPENSES | 10,065 | | | 10,065 |
| 4 | ADR FEES | 29 | 29 | | |
| 5 | OTHER MISC FEES | 100 | | | 100 |
| 6 | PARTNERSHIP DEDUCTIONS | 7 | 7 | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

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

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

| | | | |
|---|---|---|---|
| 1 | COST BASIS ADJUSTMENT | 1 | 145,748 |
| 2 | LOSS ON CY SALES NOT SETTLED AT YEAR END | 2 | 5,719 |
| 3 | OUTSTANDING CHECKS AT YEAR END | 3 | 12,000 |
| 4 | Total | 4 | 163,467 |

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

| | | | |
|---|---|---|---|
| 1 | BOND AMORTIZATION | 1 | 7,893 |
| 2 | PY CHECKS CLEAREND IN 2010 | 2 | 14,000 |
| 3 | Total . | 3 | 21,893 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 1 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 6/24/2011 | 2 324 | 0 | 2,199 | 125 | | | 0 | 125 |
| 2 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 6/28/2011 | 3,632 | 0 | 3,552 | 80 | | | 0 | 80 |
| 3 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 7/21/2011 | 1,363 | 0 | 1,438 | -75 | | | 0 | -75 |
| 4 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 7/22/2011 | 1,410 | 0 | 1,480 | -70 | | | 0 | -70 |
| 5 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 7/22/2011 | 282 | 0 | 296 | -14 | | | 0 | -14 |
| 6 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 8/9/2011 | 4,896 | 0 | 3,383 | 1,513 | | | 0 | 1,513 |
| 7 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 8/12/2011 | 653 | 0 | 507 | 146 | | | 0 | 146 |
| 8 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 8/12/2011 | 2,558 | 0 | 2,017 | 541 | | | 0 | 541 |
| 9 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 8/12/2011 | 1,633 | 0 | 1,259 | 374 | | | 0 | 374 |
| 10 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 8/12/2011 | 599 | 0 | 474 | 125 | | | 0 | 125 |
| 11 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 8/15/2011 | 1,210 | 0 | 992 | 218 | | | 0 | 218 |
| 12 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 8/15/2011 | 368 | 0 | 300 | 68 | | | 0 | 68 |
| 13 | PROSHARES ULTRASHORT | 74348A202 | | 5/2/2011 | 8/15/2011 | 684 | 0 | 653 | 31 | | | 0 | 31 |
| 14 | PROSHARES ULTRASHORT | 74348A202 | | 5/2/2011 | 8/22/2011 | 1,320 | 0 | 1,105 | 215 | | | 0 | 215 |
| 15 | PROSHARES ULTRASHORT | 74348A202 | | 5/5/2011 | 8/22/2011 | 3,060 | 0 | 2,181 | 879 | | | 0 | 879 |
| 16 | PROSHARES ULTRASHORT | 74348A202 | | 5/5/2011 | 9/27/2011 | 629 | 0 | 513 | 116 | | | 0 | 116 |
| 17 | PROSHARES ULTRASHORT | 74348A202 | | 5/5/2011 | 10/6/2011 | 432 | 0 | 342 | 90 | | | 0 | 90 |
| 18 | PROSHARES ULTRASHORT | 74348A202 | | 6/3/2011 | 10/6/2011 | 1,456 | 0 | 1,185 | 271 | | | 0 | 271 |
| 19 | PROSHARES ULTRASHORT | 74348A202 | | 6/8/2011 | 10/6/2011 | 1,888 | 0 | 1,629 | 259 | | | 0 | 259 |
| 20 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 10/6/2011 | 3,506 | 0 | 3,133 | 373 | | | 0 | 373 |
| 21 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 10/27/2011 | 1,833 | 0 | 2,169 | -336 | | | 0 | -336 |
| 22 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 10/27/2011 | 570 | 0 | 675 | -105 | | | 0 | -105 |
| 23 | PROSHARES ULTRASHORT | 74348A202 | | 8/4/2011 | 10/27/2011 | 855 | 0 | 1,083 | -228 | | | 0 | -228 |
| 24 | PROSHARES ULTRASHORT | 74348A202 | | 8/4/2011 | 10/27/2011 | 1,548 | 0 | 1,960 | -412 | | | 0 | -412 |
| 25 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 10/28/2011 | 235 | 0 | 342 | -107 | | | 0 | -107 |
| 26 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 10/28/2011 | 901 | 0 | 1,632 | -731 | | | 0 | -731 |
| 27 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 10/28/2011 | 313 | 0 | 456 | -143 | | | 0 | -143 |
| 28 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 10/28/2011 | 862 | 0 | 1,562 | -700 | | | 0 | -700 |
| 29 | PROSHARES ULTRASHORT | 74348A202 | | 8/4/2011 | 10/28/2011 | 1,449 | 0 | 1 908 | -459 | | | 0 | -459 |
| 30 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 11/4/2011 | 124 | 0 | 233 | -109 | | | 0 | -109 |
| 31 | PROSHARES ULTRASHORT | 74348A202 | | 8/3/2011 | 11/4/2011 | 824 | 0 | 1,556 | -732 | | | 0 | -732 |
| 32 | PROSHARES ULTRASHORT | 74348A202 | | 8/4/2011 | 11/4/2011 | 453 | 0 | 664 | -211 | | | 0 | -211 |
| 33 | PROSHARES ULTRASHORT | 74348A202 | | 8/4/2011 | 11/4/2011 | 783 | 0 | 980 | -197 | | | 0 | -197 |
| 34 | PROSHARES ULTRASHORT | 74348A202 | | 8/4/2011 | 11/4/2011 | 865 | 0 | 1,194 | -329 | | | 0 | -329 |
| 35 | PROSHARES ULTRASHORT | 74348A202 | | 8/4/2011 | 11/4/2011 | 1,112 | 0 | 1,630 | -518 | | | 0 | -518 |
| 36 | PROSHARES ULTRASHORT | 74348A202 | | 8/7/2011 | 11/4/2011 | 206 | 0 | 377 | -171 | | | 0 | -171 |
| 37 | PROSHARES ULTRASHORT | 74348A202 | | 8/7/2011 | 11/30/2011 | 706 | 0 | 1,282 | -576 | | | 0 | -576 |
| 38 | PROSHARES ULTRASHORT | 74348A202 | | 8/7/2011 | 11/30/2011 | 332 | 0 | 491 | -159 | | | 0 | -159 |
| 39 | PROSHARES ULTRASHORT | 74348A202 | | 8/8/2011 | 11/30/2011 | 125 | 0 | 237 | -112 | | | 0 | -112 |
| 40 | PROSHARES ULTRASHORT | 74348A202 | | 8/9/2011 | 11/30/2011 | 831 | 0 | 1,576 | -745 | | | 0 | -745 |
| 41 | PROSHARES ULTRASHORT | 74348A202 | | 8/10/2011 | 11/30/2011 | 208 | 0 | 307 | -99 | | | 0 | -99 |
| 42 | DARDEN RESTAURANTS INC | 237194105 | | 3/26/2010 | 5/11/2011 | 5,856 | 0 | 5,312 | 544 | | | 0 | 544 |
| 43 | DELL INC | 24702R101 | | 2/28/2011 | 4/5/2011 | 12,727 | 0 | 13,865 | -1 138 | | | 0 | -1,138 |
| 44 | DIGITAL RLTY TR INC | 253868103 | | 7/23/2010 | 4/20/2011 | 19,082 | 0 | 19,273 | -191 | | | 0 | -191 |
| 45 | DIGITAL RLTY TR INC | 253868103 | | 11/9/2010 | 4/20/2011 | 11,875 | 0 | 10,976 | 899 | | | 0 | 899 |
| 46 | DISCOVERY COMMUNICATN | 25470F104 | | 3/31/2009 | 4/20/2011 | 4,459 | 0 | 1,743 | 2,716 | | | 0 | 2,716 |
| 47 | DISCOVERY COMMUNICATN | 25470F104 | | 10/27/2009 | 4/20/2011 | 12,057 | 0 | 8,578 | 3,479 | | | 0 | 3,479 |
| 48 | DISCOVERY COMMUNICATN | 25470F104 | | 5/10/2010 | 4/20/2011 | 4,046 | 0 | 3,579 | 467 | | | 0 | 467 |
| 49 | DISCOVERY COMMUNICATN | 25470F104 | | 5/10/2010 | 7/21/2011 | 122 | 0 | 110 | 12 | | | 0 | 12 |
| 50 | DISCOVERY COMMUNICATN | 25470F104 | | 11/9/2010 | 7/21/2011 | 2,313 | 0 | 2,333 | -20 | | | 0 | -20 |
| 51 | DISCOVERY COMMUNICATN | 25470F104 | | 11/9/2010 | 7/25/2011 | 5,763 | 0 | 5,854 | -91 | | | 0 | -91 |
| 52 | DOVER CORP | 260003108 | | 5/14/2008 | 4/5/2011 | 4,854 | 0 | 3,956 | 898 | | | 0 | 898 |
| 53 | DOVER CORP | 260003108 | | 5/27/2008 | 4/5/2011 | 1,795 | 0 | 1,413 | 382 | | | 0 | 382 |
| 54 | DOVER CORP | 260003108 | | 2/10/2011 | 4/20/2011 | 31,386 | 0 | 31,015 | 371 | | | 0 | 371 |
| 55 | DOW CHEMICAL CO | 260543103 | | 4/20/2011 | 5/18/2011 | 4,719 | 0 | 4,989 | -270 | | | 0 | -270 |
| 56 | DOW CHEMICAL CO | 260543103 | | 4/20/2011 | 8/5/2011 | 2 477 | 0 | 3,133 | -656 | | | 0 | -656 |
| 57 | AMERICAN INTERNATIONAL | 026874784 | | 3/21/2011 | 8/15/2011 | 4,549 | 0 | 6,920 | -2,371 | | | 0 | -2,371 |
| 58 | AMERICAN INTERNATIONAL | 026874784 | | 3/22/2011 | 8/15/2011 | 7 364 | 0 | 11,340 | -3,976 | | | 0 | -3,976 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13 346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 59 | AMERICAN WTR WKS CO INC | 030420103 | | 12/21/2009 | 10/20/2011 | 14,086 | 0 | 10,452 | 3,634 | | | 0 | 3,634 |
| 60 | AMERIPRISE FINL INC | 03076C106 | | 1/11/2011 | 4/5/2011 | 4,970 | 0 | 4,854 | 116 | | | 0 | 116 |
| 61 | AMGEN INC COM PV $0 0001 | 031162100 | | 11/3/2008 | 4/5/2011 | 10,798 | 0 | 12,268 | -1,470 | | | 0 | -1,470 |
| 62 | ANADARKO PETE CORP | 032511107 | | 3/11/2011 | 4/20/2011 | 21,620 | 0 | 20,889 | 731 | | | 0 | 731 |
| 63 | ANALOG DEVICES INC COM | 032654105 | | 1/18/2011 | 4/5/2011 | 5,768 | 0 | 5,951 | -183 | | | 0 | -183 |
| 64 | ANHEUSER-BUSCH INBEV ADR | 03524A108 | | 11/12/2010 | 4/20/2011 | 30,021 | 0 | 28,824 | 1,197 | | | 0 | 1,197 |
| 65 | APPLE INC | 037833100 | | 5/3/2010 | 4/5/2011 | 6,768 | 0 | 5,322 | 1,446 | | | 0 | 1,446 |
| 66 | APPLE INC | 037833100 | | 4/20/2011 | 6/20/2011 | 6,641 | 0 | 7,244 | -603 | | | 0 | -603 |
| 67 | APPLE INC | 037833100 | | 4/20/2011 | 10/13/2011 | 4,449 | 0 | 3,795 | 654 | | | 0 | 654 |
| 68 | APPLE INC | 037833100 | | 4/20/2011 | 10/19/2011 | 1,626 | 0 | 1,380 | 246 | | | 0 | 246 |
| 69 | APPLE INC | 037833100 | | 4/20/2011 | 10/20/2011 | 5,923 | 0 | 5,175 | 748 | | | 0 | 748 |
| 70 | PROSHARES ULTRASHORT | 74348A202 | | 8/15/2011 | 11/30/2011 | 1,122 | 0 | 1,601 | -479 | | | 0 | -479 |
| 71 | PROSHARES ULTRASHORT | 74348A202 | | 8/15/2011 | 11/30/2011 | 249 | 0 | 361 | -112 | | | 0 | -112 |
| 72 | PROSHARES ULTRASHORT | 74348A202 | | 8/16/2011 | 11/30/2011 | 1,537 | 0 | 2,028 | -491 | | | 0 | -491 |
| 73 | PROSHARES ULTRASHORT | 74348A202 | | 8/18/2011 | 11/30/2011 | 208 | 0 | 372 | -164 | | | 0 | -164 |
| 74 | PROSHARES ULTRASHORT | 74348A202 | | 9/2/2011 | 11/30/2011 | 1,246 | 0 | 1,571 | -325 | | | 0 | -325 |
| 75 | PROTECTIVE LIFE CORP COM | 743674103 | | 4/20/2011 | 6/9/2011 | 3,739 | 0 | 4 315 | -576 | | | 0 | -576 |
| 76 | PROTECTIVE LIFE CORP COM | 743674103 | | 4/20/2011 | 6/10/2011 | 1,207 | 0 | 1,421 | -214 | | | 0 | -214 |
| 77 | PROTECTIVE LIFE CORP COM | 743674103 | | 4/20/2011 | 6/13/2011 | 1,697 | 0 | 2,015 | -318 | | | 0 | -318 |
| 78 | PROTECTIVE LIFE CORP COM | 743674103 | | 4/20/2011 | 6/15/2011 | 1,599 | 0 | 1,886 | -287 | | | 0 | -287 |
| 79 | PROTECTIVE LIFE CORP COM | 743674103 | | 4/20/2011 | 7/13/2011 | 3,331 | 0 | 3,824 | -493 | | | 0 | -493 |
| 80 | PROTECTIVE LIFE CORP COM | 743674103 | | 4/20/2011 | 7/14/2011 | 206 | 0 | 233 | -27 | | | 0 | -27 |
| 81 | PRUDENTIAL FINANCIAL INC | 744320102 | | 5/24/2010 | 4/5/2011 | 4,418 | 0 | 3 906 | 512 | | | 0 | 512 |
| 82 | QUALCOMM INC | 747525103 | | 11/12/2010 | 4/20/2011 | 43,991 | 0 | 37,976 | 6,015 | | | 0 | 6,015 |
| 83 | RAYTHEON CO DELAWARE NEW | 755111507 | | 5/3/2006 | 4/5/2011 | 9,109 | 0 | 8,303 | 806 | | | 0 | 806 |
| 84 | RAYTHEON CO DELAWARE NEW | 755111507 | | 5/3/2006 | 8/22/2011 | 7,866 | 0 | 9,041 | -1,175 | | | 0 | -1,175 |
| 85 | RAYTHEON CO DELAWARE NEW | 755111507 | | 5/4/2006 | 8/22/2011 | 2,047 | 0 | 2,356 | -309 | | | 0 | -309 |
| 86 | ROCHE HLDG LTD SPN ADR | 771195104 | | 8/26/2011 | 10/18/2011 | 3,014 | 0 | 3,230 | -216 | | | 0 | -216 |
| 87 | ROCHE HLDG LTD SPN ADR | 771195104 | | 8/26/2011 | 11/10/2011 | 9,381 | 0 | 10 319 | -938 | | | 0 | -938 |
| 88 | ROCKWELL AUTOMATION INC | 773903109 | | 8/5/2010 | 4/20/2011 | 51,282 | 0 | 30,251 | 21,031 | | | 0 | 21,031 |
| 89 | ROSS STORES INC COM | 778296103 | | 10/20/2008 | 4/5/2011 | 11,597 | 0 | 4,726 | 6,871 | | | 0 | 6,871 |
| 90 | ROSS STORES INC COM | 778296103 | | 10/20/2008 | 5/5/2011 | 3,135 | 0 | 1,182 | 1,953 | | | 0 | 1,953 |
| 91 | ROSS STORES INC COM | 778296103 | | 10/20/2008 | 6/13/2011 | 688 | 0 | 266 | 422 | | | 0 | 422 |
| 92 | ROSS STORES INC COM | 778296103 | | 10/21/2008 | 6/13/2011 | 4,814 | 0 | 1 898 | 2,916 | | | 0 | 2,916 |
| 93 | ROSS STORES INC COM | 778296103 | | 10/21/2008 | 6/14/2011 | 5,531 | 0 | 2 169 | 3,362 | | | 0 | 3,362 |
| 94 | ROSS STORES INC COM | 778296103 | | 10/21/2008 | 6/15/2011 | 2,353 | 0 | 934 | 1,419 | | | 0 | 1,419 |
| 95 | ROSS STORES INC COM | 778296103 | | 5/4/2009 | 6/15/2011 | 5,617 | 0 | 2,869 | 2,748 | | | 0 | 2,748 |
| 96 | ROSS STORES INC COM | 778296103 | | 5/4/2009 | 6/16/2011 | 3 078 | 0 | 1 590 | 1,488 | | | 0 | 1,488 |
| 97 | ROVI CORP | 779376102 | | 4/20/2011 | 11/9/2011 | 2,923 | 0 | 4,745 | -1,822 | | | 0 | -1,822 |
| 98 | ROVI CORP | 779376102 | | 4/20/2011 | 11/10/2011 | 2 559 | 0 | 4,495 | -1,936 | | | 0 | -1,936 |
| 99 | ROVI CORP | 779376102 | | 8/30/2011 | 11/10/2011 | 2,104 | 0 | 3,583 | -1,479 | | | 0 | -1,479 |
| 100 | ROYAL DUTCH SHEL PLC | 780259107 | | 9/25/2009 | 2/10/2011 | 39,570 | 0 | 32,524 | 7,046 | | | 0 | 7,046 |
| 101 | SLM CORP | 78442P106 | | 4/20/2011 | 11/28/2011 | 3,285 | 0 | 3,973 | -688 | | | 0 | -688 |
| 102 | SM ENERGY CO SHS | 78454L100 | | 10/26/2011 | 11/21/2011 | 2,191 | 0 | 2,384 | -193 | | | 0 | -193 |
| 103 | SPDR GOLD TRUST | 78463V107 | | 8/9/2011 | 9/9/2011 | 0 | 0 | 0 | 0 | | | 0 | 0 |
| 104 | SPDR GOLD TRUST | 78463V107 | | 8/9/2011 | 9/9/2011 | 1 | 0 | 1 | 0 | | | 0 | 0 |
| 105 | SPDR GOLD TRUST | 78463V107 | | 8/8/2011 | 9/9/2011 | 2 | 0 | 2 | 0 | | | 0 | 0 |
| 106 | SPDR GOLD TRUST | 78463V107 | | 8/18/2011 | 9/9/2011 | 1 | 0 | 1 | 0 | | | 0 | 0 |
| 107 | CENTURYLINK INC SHS | 156700106 | | 1/31/2006 | 4/5/2011 | 8,638 | 0 | 7,872 | 766 | | | 0 | 766 |
| 108 | CENTURYLINK INC SHS | 156700106 | | 3/23/2009 | 4/6/2011 | 5,260 | 0 | 2 878 | 2,382 | | | 0 | 2,382 |
| 109 | CENTURYLINK INC SHS | 156700106 | | 3/23/2009 | 7/11/2011 | 3,637 | 0 | 2,037 | 1,600 | | | 0 | 1,600 |
| 110 | CENTURYLINK INC SHS | 156700106 | | 3/26/2010 | 7/11/2011 | 5,257 | 0 | 4,252 | 1,005 | | | 0 | 1,005 |
| 111 | CENTURYLINK INC SHS | 156700106 | | 2/28/2011 | 7/11/2011 | 16,997 | 0 | 17,652 | -655 | | | 0 | -655 |
| 112 | CHEVRON CORP | 166764100 | | 9/30/2004 | 4/5/2011 | 20,785 | 0 | 10,212 | 10,573 | | | 0 | 10,573 |
| 113 | CHICAGO BRDG &IRON CO NV | 167250109 | | 4/20/2011 | 8/5/2011 | 2,704 | 0 | 3,189 | -485 | | | 0 | -485 |
| 114 | CHICAGO BRDG &IRON CO NV | 167250109 | | 4/20/2011 | 8/8/2011 | 1,769 | 0 | 2,535 | -766 | | | 0 | -766 |
| 115 | CHICAGO BRDG &IRON CO NV | 167250109 | | 4/20/2011 | 8/9/2011 | 414 | 0 | 572 | -158 | | | 0 | -158 |
| 116 | CHICAGO BRDG &IRON CO NV | 167250109 | | 4/20/2011 | 10/4/2011 | 4,148 | 0 | 6,623 | -2,475 | | | 0 | -2,475 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 117 | CHINA PETE CHEM SPN ADR | 16941R108 | | 9/25/2009 | 4/20/2011 | 19,469 | 0 | 16 426 | 3,043 | | | 0 | 3,043 |
| 118 | CHINA PETE CHEM SPN ADR | 16941R108 | | 5/17/2010 | 4/20/2011 | 7,890 | 0 | 5,822 | 2,068 | | | 0 | 2,068 |
| 119 | CHUBB CORP | 171232101 | | 2/26/2008 | 4/5/2011 | 1,607 | 0 | 1,407 | 200 | | | 0 | 200 |
| 120 | CHUBB CORP | 171232101 | | 2/27/2008 | 4/5/2011 | 4,884 | 0 | 4,311 | 573 | | | 0 | 573 |
| 121 | CHUBB CORP | 171232101 | | 1/12/2009 | 4/5/2011 | 309 | 0 | 226 | 83 | | | 0 | 83 |
| 122 | CITIGROUP INC | 172967101 | | 6/28/2010 | 4/5/2011 | 12,240 | 0 | 11,310 | 930 | | | 0 | 930 |
| 123 | CITIGROUP INC COM NEW | 172967424 | | 6/28/2010 | 5/16/2011 | 17,221 | 0 | 16,884 | 337 | | | 0 | 337 |
| 124 | CITIGROUP INC COM NEW | 172967424 | | 6/28/2010 | 5/17/2011 | 6,907 | 0 | 6,778 | 129 | | | 0 | 129 |
| 125 | CITIGROUP INC COM NEW | 172967424 | | 6/28/2010 | 5/23/2011 | 6,007 | 0 | 6,047 | -40 | | | 0 | -40 |
| 126 | CITIGROUP INC COM NEW | 172967424 | | 7/26/2010 | 5/23/2011 | 12,216 | 0 | 12,628 | -412 | | | 0 | -412 |
| 127 | CITIGROUP INC COM NEW | 172967424 | | 7/26/2010 | 5/24/2011 | 4,045 | 0 | 4,209 | -164 | | | 0 | -164 |
| 128 | AFFILIATED MANAGERS GRP | 008252108 | | 9/15/2009 | 4/20/2011 | 21,076 | 0 | 13,692 | 7,384 | | | 0 | 7,384 |
| 129 | AFFILIATED MANAGERS GRP | 008252108 | | 1/5/2010 | 4/20/2011 | 9,298 | 0 | 6,216 | 3,082 | | | 0 | 3,082 |
| 130 | ALBEMARLE CORP COM | 012653101 | | 4/20/2011 | 9/22/2011 | 3,302 | 0 | 5,196 | -1,894 | | | 0 | -1,894 |
| 131 | ALBEMARLE CORP COM | 012653101 | | 4/20/2011 | 9/23/2011 | 2,007 | 0 | 3,183 | -1,176 | | | 0 | -1,176 |
| 132 | ALLEGHENY TECH INC | 01741R102 | | 4/20/2011 | 10/13/2011 | 3,266 | 0 | 5,848 | -2,582 | | | 0 | -2,582 |
| 133 | ALLEGHENY TECH INC | 01741R102 | | 4/20/2011 | 10/20/2011 | 2,618 | 0 | 4,804 | -2,186 | | | 0 | -2,186 |
| 134 | ALLEGHENY TECH INC | 01741R102 | | 4/20/2011 | 11/18/2011 | 2,870 | 0 | 4,247 | -1,377 | | | 0 | -1,377 |
| 135 | ALLEGHENY TECH INC | 01741R102 | | 4/20/2011 | 11/23/2011 | 2,498 | 0 | 4,038 | -1,540 | | | 0 | -1,540 |
| 136 | ALLERGAN INC | 018490102 | | 2/5/2009 | 4/20/2011 | 6,187 | 0 | 3,173 | 3,014 | | | 0 | 3,014 |
| 137 | ALLERGAN INC | 018490102 | | 3/31/2009 | 4/20/2011 | 9,821 | 0 | 6,058 | 3,763 | | | 0 | 3,763 |
| 138 | ALLERGAN INC | 018490102 | | 1/5/2010 | 4/20/2011 | 13,920 | 0 | 11,388 | 2,532 | | | 0 | 2,532 |
| 139 | ALLERGAN INC | 018490102 | | 5/18/2010 | 4/20/2011 | 8,120 | 0 | 6,509 | 1,611 | | | 0 | 1,611 |
| 140 | ALTERA CORP COM | 021441100 | | 11/8/2010 | 4/5/2011 | 11,079 | 0 | 8,800 | 2,279 | | | 0 | 2,279 |
| 141 | ALTERA CORP COM | 021441100 | | 11/8/2010 | 5/5/2011 | 1,438 | 0 | 1,015 | 423 | | | 0 | 423 |
| 142 | AMERICA MOVIL SAB DE CV | 02364W105 | | 9/15/2009 | 4/20/2011 | 10,979 | 0 | 8,963 | 2,016 | | | 0 | 2,016 |
| 143 | AMERICA MOVIL SAB DE CV | 02364W105 | | 12/13/2010 | 4/20/2011 | 8,489 | 0 | 8,571 | -82 | | | 0 | -82 |
| 144 | AMERICA MOVIL SAB DE CV | 02364W105 | | 5/14/2010 | 6/23/2011 | 30,948 | 0 | 30,648 | 300 | | | 0 | 300 |
| 145 | AMERICA MOVIL SAB DE CV | 02364W105 | | 1/13/2011 | 6/23/2011 | 10,834 | 0 | 12 592 | -1,758 | | | 0 | -1,758 |
| 146 | AMERICA MOVIL SAB DE CV | 02364W105 | | 4/18/2011 | 6/23/2011 | 3,310 | 0 | 3,754 | -444 | | | 0 | -444 |
| 147 | AMERICAN INTERNATIONAL | 026874784 | | 3/21/2011 | 4/5/2011 | 8,070 | 0 | 8,421 | -351 | | | 0 | -351 |
| 148 | AMERICAN INTERNATIONAL | 026874784 | | 3/21/2011 | 8/15/2011 | 5,535 | 0 | 8 875 | -3,340 | | | 0 | -3,340 |
| 149 | ABB LTD SPON ADR | 000375204 | | 10/27/2009 | 2/10/2011 | 9,904 | 0 | 8,902 | 1,002 | | | 0 | 1,002 |
| 150 | ABB LTD SPON ADR | 000375204 | | 1/5/2010 | 2/10/2011 | 3,494 | 0 | 2,977 | 517 | | | 0 | 517 |
| 151 | ABB LTD SPON ADR | 000375204 | | 4/29/2010 | 2/10/2011 | 9,672 | 0 | 8,116 | 1,556 | | | 0 | 1,556 |
| 152 | CLIFFS NATURAL RESOURCES | 18683K101 | | 5/31/2011 | 9/6/2011 | 10 428 | 0 | 12,627 | -2,199 | | | 0 | -2,199 |
| 153 | COGNIZANT TECH SOLUTNS A | 192446102 | | 4/20/2011 | 5/18/2011 | 5,475 | 0 | 6,138 | -663 | | | 0 | -663 |
| 154 | COGNIZANT TECH SOLUTNS A | 192446102 | | 4/20/2011 | 5/24/2011 | 4,920 | 0 | 5,565 | -645 | | | 0 | -645 |
| 155 | COGNIZANT TECH SOLUTNS A | 192446102 | | 4/20/2011 | 6/16/2011 | 2,681 | 0 | 3,355 | -674 | | | 0 | -674 |
| 156 | COGNIZANT TECH SOLUTNS A | 192446102 | | 4/20/2011 | 8/19/2011 | 13,496 | 0 | 20,050 | -6,554 | | | 0 | -6,554 |
| 157 | COMPASS MINERALS INTL | 20451N101 | | 4/20/2011 | 6/20/2011 | 1,871 | 0 | 2,089 | -218 | | | 0 | -218 |
| 158 | COMPASS MINERALS INTL | 20451N101 | | 4/20/2011 | 6/21/2011 | 1,787 | 0 | 1,994 | -207 | | | 0 | -207 |
| 159 | COMPASS MINERALS INTL | 20451N101 | | 4/20/2011 | 6/28/2011 | 5,788 | 0 | 6,553 | -765 | | | 0 | -765 |
| 160 | COMPASS MINERALS INTL | 20451N101 | | 4/20/2011 | 6/29/2011 | 4,412 | 0 | 4,938 | -526 | | | 0 | -526 |
| 161 | COMPASS MINERALS INTL | 20451N101 | | 4/20/2011 | 6/30/2011 | 3 352 | 0 | 3 704 | -352 | | | 0 | -352 |
| 162 | COMPASS MINERALS INTL | 20451N101 | | 4/20/2011 | 7/1/2011 | 2,581 | 0 | 2,849 | -268 | | | 0 | -268 |
| 163 | COMPUTER SCIENCE CRP | 205363104 | | 3/3/2009 | 4/5/2011 | 5,458 | 0 | 3,774 | 1,684 | | | 0 | 1,684 |
| 164 | COMPUTER SCIENCE CRP | 205363104 | | 3/3/2009 | 6/13/2011 | 3,694 | 0 | 3,362 | 332 | | | 0 | 332 |
| 165 | COMPUTER SCIENCE CRP | 205363104 | | 3/4/2009 | 6/13/2011 | 792 | 0 | 755 | 37 | | | 0 | 37 |
| 166 | COMPUTER SCIENCE CRP | 205363104 | | 3/4/2009 | 6/14/2011 | 885 | 0 | 827 | 58 | | | 0 | 58 |
| 167 | COMPUTER SCIENCE CRP | 205363104 | | 3/9/2009 | 6/14/2011 | 3,734 | 0 | 3,141 | 593 | | | 0 | 593 |
| 168 | COMPUTER SCIENCE CRP | 205363104 | | 3/9/2009 | 6/15/2011 | 4,688 | 0 | 3,983 | 705 | | | 0 | 705 |
| 169 | COMPUTER SCIENCE CRP | 205363104 | | 3/26/2010 | 6/15/2011 | 1,982 | 0 | 2,849 | -867 | | | 0 | -867 |
| 170 | COMPUTER SCIENCE CRP | 205363104 | | 3/26/2010 | 6/16/2011 | 2,619 | 0 | 3,726 | -1,107 | | | 0 | -1,107 |
| 171 | CONAGRA FOODS INC | 205887102 | | 6/22/2009 | 4/5/2011 | 2,980 | 0 | 2,389 | 591 | | | 0 | 591 |
| 172 | SPDR GOLD TRUST | 78463V107 | | 8/10/2011 | 9/9/2011 | 2 | 0 | 2 | 0 | | | 0 | 0 |
| 173 | SPDR GOLD TRUST | 78463V107 | | 8/8/2011 | 9/22/2011 | 5,041 | 0 | 4,956 | 85 | | | 0 | 85 |
| 174 | SPDR GOLD TRUST | 78463V107 | | 8/9/2011 | 9/22/2011 | 3,360 | 0 | 3,398 | -38 | | | 0 | -38 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 175 | SPDR GOLD TRUST | 78463V107 | | 8/18/2011 | 9/23/2011 | 2,935 | 0 | 3,197 | -262 | | | 0 | -262 |
| 176 | SPDR GOLD TRUST | 78463V107 | | 8/10/2011 | 9/23/2011 | 5,381 | 0 | 5,692 | -311 | | | 0 | -311 |
| 177 | SPDR GOLD TRUST | 78463V107 | | 8/9/2011 | 9/23/2011 | 326 | 0 | 340 | -14 | | | 0 | -14 |
| 178 | SAFEWAY INC NEW | 786514208 | | 1/20/2006 | 4/5/2011 | 4,555 | 0 | 4,662 | -107 | | | 0 | -107 |
| 179 | SALESFORCE COM INC | 79466L302 | | 5/26/2009 | 4/20/2011 | 18,293 | 0 | 4,666 | 13,627 | | | 0 | 13,627 |
| 180 | SALESFORCE COM INC | 79466L302 | | 1/5/2010 | 4/20/2011 | 4,925 | 0 | 2,599 | 2,326 | | | 0 | 2,326 |
| 181 | SALESFORCE COM INC | 79466L302 | | 9/14/2011 | 11/21/2011 | 2,966 | 0 | 3,547 | -581 | | | 0 | -581 |
| 182 | SANDISK CORP INC | 80004C101 | | 8/9/2010 | 3/28/2011 | 19,761 | 0 | 20,053 | -292 | | | 0 | -292 |
| 183 | SANDISK CORP INC | 80004C101 | | 8/9/2010 | 4/5/2011 | 5,581 | 0 | 5,406 | 175 | | | 0 | 175 |
| 184 | SANDISK CORP INC | 80004C101 | | 8/10/2010 | 4/5/2011 | 1,097 | 0 | 1,047 | 50 | | | 0 | 50 |
| 185 | SANDISK CORP INC | 80004C101 | | 8/10/2010 | 8/15/2011 | 10,098 | 0 | 12,062 | -1,964 | | | 0 | -1,964 |
| 186 | SANDISK CORP INC | 80004C101 | | 8/16/2010 | 8/15/2011 | 10,289 | 0 | 11,475 | -1,186 | | | 0 | -1,186 |
| 187 | SAP AG SHS | 803054204 | | 8/30/2010 | 4/18/2011 | 2,731 | 0 | 1,891 | 840 | | | 0 | 840 |
| 188 | SARA LEE CORP COM | 803111103 | | 6/21/2010 | 4/5/2011 | 5,961 | 0 | 4,910 | 1,051 | | | 0 | 1,051 |
| 189 | SCHLUMBERGER LTD | 806857108 | | 9/28/2010 | 8/15/2011 | 15,691 | 0 | 11,935 | 3,756 | | | 0 | 3,756 |
| 190 | SOTHEBY'S (DELAWARE) | 835898107 | | 4/20/2011 | 5/5/2011 | 6,323 | 0 | 6,713 | -390 | | | 0 | -390 |
| 191 | SOTHEBY'S (DELAWARE) | 835898107 | | 4/20/2011 | 5/12/2011 | 9,635 | 0 | 11,254 | -1,619 | | | 0 | -1,619 |
| 192 | SOUTHWESTERN ENERGY CO | 845467109 | | 6/16/2010 | 3/1/2011 | 16,850 | 0 | 19,905 | -3,055 | | | 0 | -3,055 |
| 193 | SOUTHWESTERN ENERGY CO | 845467109 | | 11/9/2010 | 3/1/2011 | 1,822 | 0 | 1,857 | -35 | | | 0 | -35 |
| 194 | STARWOOD HOTELS AND | 85590A401 | | 3/30/2011 | 4/20/2011 | 27,133 | 0 | 26,697 | 436 | | | 0 | 436 |
| 195 | STERICYCLE INC COM | 858912108 | | 4/20/2011 | 11/14/2011 | 2,835 | 0 | 3,330 | -495 | | | 0 | -495 |
| 196 | STERICYCLE INC COM | 858912108 | | 4/20/2011 | 11/15/2011 | 2,458 | 0 | 2,867 | -409 | | | 0 | -409 |
| 197 | STERICYCLE INC COM | 858912108 | | 4/20/2011 | 11/17/2011 | 3,381 | 0 | 4,069 | -688 | | | 0 | -688 |
| 198 | SYMANTEC CORP COM | 871503108 | | 9/27/2010 | 4/5/2011 | 10,266 | 0 | 8,715 | 1,551 | | | 0 | 1,551 |
| 199 | TJX COS INC NEW | 872540109 | | 12/14/2009 | 2/28/2011 | 10,030 | 0 | 7,644 | 2,386 | | | 0 | 2,386 |
| 200 | TJX COS INC NEW | 872540109 | | 12/14/2009 | 3/1/2011 | 11,574 | 0 | 8,823 | 2,751 | | | 0 | 2,751 |
| 201 | TJX COS INC NEW | 872540109 | | 12/14/2009 | 4/5/2011 | 357 | 0 | 266 | 91 | | | 0 | 91 |
| 202 | TJX COS INC NEW | 872540109 | | 12/15/2009 | 4/5/2011 | 7,289 | 0 | 5,462 | 1,827 | | | 0 | 1,827 |
| 203 | TJX COS INC NEW | 872540109 | | 12/15/2009 | 5/31/2011 | 2,222 | 0 | 1,604 | 618 | | | 0 | 618 |
| 204 | TJX COS INC NEW | 872540109 | | 12/21/2009 | 5/31/2011 | 15,657 | 0 | 11,037 | 4,620 | | | 0 | 4,620 |
| 205 | TJX COS INC NEW | 872540109 | | 3/26/2010 | 5/31/2011 | 1,005 | 0 | 823 | 182 | | | 0 | 182 |
| 206 | TJX COS INC NEW | 872540109 | | 3/26/2010 | 6/1/2011 | 6,849 | 0 | 5,673 | 1,176 | | | 0 | 1,176 |
| 207 | TARGET CORP COM | 87612E106 | | 3/1/2010 | 4/5/2011 | 7,477 | 0 | 7,669 | -192 | | | 0 | -192 |
| 208 | ARCHER DANIELS MIDLD | 039483102 | | 9/10/2010 | 5/11/2011 | 30,951 | 0 | 31,104 | -153 | | | 0 | -153 |
| 209 | ARCHER DANIELS MIDLD | 039483102 | | 9/28/2010 | 5/11/2011 | 31 502 | 0 | 32,076 | -574 | | | 0 | -574 |
| 210 | AUTOMATIC DATA PROC | 053015103 | | 11/12/2010 | 8/15/2011 | 17,083 | 0 | 16,546 | 537 | | | 0 | 537 |
| 211 | BERKSHIRE HATHAWAY FIN | 084664AF8 | | 12/24/2008 | 12/15/2010 | 100,000 | 0 | 100,000 | 0 | | | 0 | 0 |
| 212 | BORG WARNER INC COM | 099724106 | | 8/3/2010 | 4/20/2011 | 12,575 | 0 | 7 685 | 4,890 | | | 0 | 4,890 |
| 213 | BORG WARNER INC COM | 099724106 | | 8/3/2010 | 5/6/2011 | 5,414 | 0 | 3,248 | 2,166 | | | 0 | 2,166 |
| 214 | BORG WARNER INC COM | 099724106 | | 8/3/2010 | 5/18/2011 | 7,142 | 0 | 4,620 | 2,522 | | | 0 | 2,522 |
| 215 | BORG WARNER INC COM | 099724106 | | 8/3/2010 | 5/24/2011 | 5,044 | 0 | 3,385 | 1,659 | | | 0 | 1,659 |
| 216 | BORG WARNER INC COM | 099724106 | | 8/3/2010 | 5/31/2011 | 72 | 0 | 46 | 26 | | | 0 | 26 |
| 217 | BORG WARNER INC COM | 099724106 | | 12/13/2010 | 5/31/2011 | 1,585 | 0 | 1,486 | 99 | | | 0 | 99 |
| 218 | CA INC | 12673P105 | | 9/18/2007 | 4/5/2011 | 10,509 | 0 | 11,057 | -548 | | | 0 | -548 |
| 219 | CA INC | 12673P105 | | 9/18/2007 | 5/9/2011 | 4,240 | 0 | 4,398 | -158 | | | 0 | -158 |
| 220 | CA INC | 12673P105 | | 9/18/2007 | 5/10/2011 | 369 | 0 | 377 | -8 | | | 0 | -8 |
| 221 | CA INC | 12673P105 | | 9/20/2007 | 5/10/2011 | 7,083 | 0 | 7,459 | -376 | | | 0 | -376 |
| 222 | CA INC | 12673P105 | | 9/20/2007 | 5/11/2011 | 3,953 | 0 | 4,196 | -243 | | | 0 | -243 |
| 223 | CA INC | 12673P105 | | 10/29/2007 | 5/11/2011 | 3,440 | 0 | 3,679 | -239 | | | 0 | -239 |
| 224 | CA INC | 12673P105 | | 10/29/2007 | 5/12/2011 | 2,949 | 0 | 3,105 | -156 | | | 0 | -156 |
| 225 | CAPITAL ONE FINL | 14040H105 | | 3/29/2010 | 4/5/2011 | 12,912 | 0 | 10,651 | 2,261 | | | 0 | 2 261 |
| 226 | CARDINAL HEALTH INC OHIO | 14149Y108 | | 3/1/2010 | 4/5/2011 | 10,447 | 0 | 8,750 | 1,697 | | | 0 | 1,697 |
| 227 | TARGET CORP COM | 87612E106 | | 3/2/2010 | 4/5/2011 | 2,187 | 0 | 2,231 | -44 | | | 0 | -44 |
| 228 | TARGET CORP COM | 87612E106 | | 9/28/2010 | 5/4/2011 | 28,403 | 0 | 31,108 | -2,705 | | | 0 | -2,705 |
| 229 | TARGET CORP COM | 87612E106 | | 4/18/2011 | 5/4/2011 | 4,914 | 0 | 5,029 | -115 | | | 0 | -115 |
| 230 | TARGET CORP COM | 87612E106 | | 3/2/2010 | 5/5/2011 | 1,518 | 0 | 1,556 | -38 | | | 0 | -38 |
| 231 | TARGET CORP COM | 87612E106 | | 3/2/2010 | 8/1/2011 | 3,815 | 0 | 3,891 | -76 | | | 0 | -76 |
| 232 | CONAGRA FOODS INC | 205887102 | | 6/23/2009 | 4/5/2011 | 2,742 | 0 | 2,285 | 457 | | | 0 | 457 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13 346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 233 | CONOCOPHILLIPS | 20825C104 | | 6/2/2008 | 4/5/2011 | 4,826 | 0 | 5,564 | -738 | | | 0 | -738 |
| 234 | CONOCOPHILLIPS | 20825C104 | | 6/3/2008 | 4/5/2011 | 7,963 | 0 | 9,170 | -1,207 | | | 0 | -1,207 |
| 235 | CONOCOPHILLIPS | 20825C104 | | 6/4/2008 | 4/5/2011 | 4,907 | 0 | 5,528 | -621 | | | 0 | -621 |
| 236 | CORNING INC | 219350105 | | 6/17/2010 | 4/20/2011 | 21,388 | 0 | 19,381 | 2 007 | | | 0 | 2,007 |
| 237 | CORNING INC | 219350105 | | 11/9/2010 | 4/20/2011 | 9,059 | 0 | 8,571 | 488 | | | 0 | 488 |
| 238 | COSTCO WHOLESALE CRP DEL | 22160K105 | | 9/18/2009 | 4/20/2011 | 14,489 | 0 | 10,745 | 3,744 | | | 0 | 3,744 |
| 239 | COSTCO WHOLESALE CRP DEL | 22160K105 | | 5/13/2010 | 4/20/2011 | 12,140 | 0 | 9,013 | 3,127 | | | 0 | 3,127 |
| 240 | COSTCO WHOLESALE CRP DEL | 22160K105 | | 11/9/2010 | 4/20/2011 | 8,145 | 0 | 6,696 | 1,449 | | | 0 | 1,449 |
| 241 | COSTCO WHOLESALE CRP DEL | 22160K105 | | 4/20/2010 | 10/20/2011 | 12,798 | 0 | 8,988 | 3,810 | | | 0 | 3,810 |
| 242 | DANAHER CORP DEL COM | 235851102 | | 9/16/2009 | 3/3/2011 | 23 859 | 0 | 15,922 | 7 937 | | | 0 | 7,937 |
| 243 | DANAHER CORP DEL COM | 235851102 | | 1/5/2010 | 3/3/2011 | 6,539 | 0 | 4,780 | 1,759 | | | 0 | 1,759 |
| 244 | DANAHER CORP DEL COM | 235851102 | | 5/10/2010 | 3/3/2011 | 8,379 | 0 | 6,780 | 1,599 | | | 0 | 1,599 |
| 245 | DANAHER CORP DEL COM | 235851102 | | 12/13/2010 | 3/3/2011 | 4,751 | 0 | 4,294 | 457 | | | 0 | 457 |
| 246 | DARDEN RESTAURANTS INC | 237194105 | | 4/21/2009 | 4/5/2011 | 4,846 | 0 | 3,882 | 964 | | | 0 | 964 |
| 247 | DARDEN RESTAURANTS INC | 237194105 | | 4/21/2009 | 5/9/2011 | 4,300 | 0 | 3,455 | 845 | | | 0 | 845 |
| 248 | DARDEN RESTAURANTS INC | 237194105 | | 4/21/2009 | 5/10/2011 | 340 | 0 | 272 | 68 | | | 0 | 68 |
| 249 | DARDEN RESTAURANTS INC | 237194105 | | 6/15/2009 | 5/10/2011 | 9,142 | 0 | 6,335 | 2,807 | | | 0 | 2,807 |
| 250 | DARDEN RESTAURANTS INC | 237194105 | | 6/15/2009 | 5/11/2011 | 2,537 | 0 | 1,752 | 785 | | | 0 | 785 |
| 251 | ABB LTD SPON ADR | 000375204 | | 12/13/2010 | 2/10/2011 | 9,117 | 0 | 8,399 | 718 | | | 0 | 718 |
| 252 | AFLAC INC COM | 001055102 | | 4/28/2010 | 6/2/2011 | 14,302 | 0 | 15,272 | -970 | | | 0 | -970 |
| 253 | AFLAC INC COM | 001055102 | | 1/13/2011 | 6/2/2011 | 11,918 | 0 | 14,700 | -2,782 | | | 0 | -2,782 |
| 254 | AFLAC INC COM | 001055102 | | 4/18/2011 | 6/2/2011 | 4,580 | 0 | 5,065 | -485 | | | 0 | -485 |
| 255 | AT& T INC | 00206R102 | | 11/17/2008 | 4/5/2011 | 4,001 | 0 | 3,519 | 482 | | | 0 | 482 |
| 256 | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | 6/16/2010 | 4/20/2011 | 8,643 | 0 | 8,395 | 248 | | | 0 | 248 |
| 257 | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | 6/22/2010 | 4/20/2011 | 18,191 | 0 | 18,032 | 159 | | | 0 | 159 |
| 258 | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | 6/24/2010 | 4/20/2011 | 4,221 | 0 | 3,841 | 380 | | | 0 | 380 |
| 259 | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | 7/19/2010 | 4/20/2011 | 2,747 | 0 | 2,275 | 472 | | | 0 | 472 |
| 260 | ADOBE SYS DEL PV$ 0 001 | 00724F101 | | 12/13/2010 | 4/20/2011 | 12 999 | 0 | 10,961 | 2,038 | | | 0 | 2,038 |
| 261 | AETNA INC NEW | 00817Y108 | | 11/30/2004 | 4/5/2011 | 5,662 | 0 | 4,448 | 1,214 | | | 0 | 1,214 |
| 262 | AFFILIATED MANAGERS GRP | 008252108 | | 6/22/2009 | 4/20/2011 | 12,397 | 0 | 6,581 | 5,816 | | | 0 | 5,816 |
| 263 | CARDINAL HEALTH INC OHIO | 14149Y108 | | 3/1/2010 | 5/5/2011 | 1,339 | 0 | 1,050 | 289 | | | 0 | 289 |
| 264 | CARNIVAL CORP PAIRED SHS | 143658300 | | 1/27/2010 | 5/24/2011 | 17,710 | 0 | 15,444 | 2,266 | | | 0 | 2,266 |
| 265 | CARNIVAL CORP PAIRED SHS | 143658300 | | 1/13/2011 | 5/24/2011 | 8,585 | 0 | 10,576 | -1,991 | | | 0 | -1,991 |
| 266 | CARNIVAL CORP PAIRED SHS | 143658300 | | 2/10/2011 | 5/24/2011 | 14,938 | 0 | 18,104 | -3,166 | | | 0 | -3,166 |
| 267 | CELGENE CORP COM | 151020104 | | 5/14/2010 | 4/20/2011 | 27,307 | 0 | 28,255 | -948 | | | 0 | -948 |
| 268 | CELGENE CORP COM | 151020104 | | 7/19/2010 | 4/20/2011 | 1,416 | 0 | 1,313 | 103 | | | 0 | 103 |
| 269 | CELGENE CORP COM | 151020104 | | 12/13/2010 | 4/20/2011 | 10,367 | 0 | 10,456 | -89 | | | 0 | -89 |
| 270 | CENTURYLINK INC SHS | 156700106 | | 1/31/2006 | 4/4/2011 | 8,673 | 0 | 7,872 | 801 | | | 0 | 801 |
| 271 | CENTURYLINK INC SHS | 156700106 | | 1/31/2006 | 4/5/2011 | 1,243 | 0 | 1,135 | 108 | | | 0 | 108 |
| 272 | CENTURYLINK INC SHS | 156700106 | | 3/23/2009 | 4/5/2011 | 5,574 | 0 | 3,077 | 2,497 | | | 0 | 2,497 |
| 273 | PROSHARES ULTRASHORT | 74348A202 | | 8/10/2011 | 11/30/2011 | 249 | 0 | 368 | -119 | | | 0 | -119 |
| 274 | PROSHARES ULTRASHORT | 74348A202 | | 8/10/2011 | 11/30/2011 | 789 | 0 | 999 | -210 | | | 0 | -210 |
| 275 | PROSHARES ULTRASHORT | 74348A202 | | 8/15/2011 | 11/30/2011 | 706 | 0 | 949 | -243 | | | 0 | -243 |
| 276 | PROSHARES ULTRASHORT | 74348A202 | | 8/15/2011 | 11/30/2011 | 166 | 0 | 223 | -57 | | | 0 | -57 |
| 277 | TE CONNECTIVITY LTD | H84989104 | | 5/13/2010 | 4/20/2011 | 3,860 | 0 | 3,394 | 466 | | | 0 | 466 |
| 278 | NXP SEMICONDUCTORS N V | N6596X109 | | 4/20/2011 | 5/26/2011 | 11,584 | 0 | 13,544 | -1,960 | | | 0 | -1,960 |
| 279 | TEEKAY CORP | Y8564W103 | | 4/20/2011 | 8/9/2011 | 1,738 | 0 | 2,743 | -1,005 | | | 0 | -1,005 |
| 280 | TEEKAY CORP | Y8564W103 | | 4/20/2011 | 8/10/2011 | 1,572 | 0 | 2,497 | -925 | | | 0 | -925 |
| 281 | FEDEX CORP DELAWARE COM | 31428X106 | | 3/28/2011 | 4/20/2011 | 21 283 | 0 | 21,118 | 165 | | | 0 | 165 |
| 282 | FIFTH THIRD BANCORP | 316773100 | | 4/20/2011 | 5/6/2011 | 10,274 | 0 | 10,644 | -370 | | | 0 | -370 |
| 283 | FIFTH THIRD BANCORP | 316773100 | | 4/20/2011 | 5/16/2011 | 7,854 | 0 | 8,346 | -492 | | | 0 | -492 |
| 284 | FIRST SOLAR INC | 336433107 | | 8/30/2010 | 4/20/2011 | 30 441 | 0 | 28,016 | 2,425 | | | 0 | 2,425 |
| 285 | FIRST SOLAR INC | 336433107 | | 12/13/2010 | 4/20/2011 | 8,717 | 0 | 8,728 | -11 | | | 0 | -11 |
| 286 | FOREST LABS INC | 345838106 | | 1/10/2007 | 4/5/2011 | 6,737 | 0 | 10,509 | -3,772 | | | 0 | -3,772 |
| 287 | FOREST LABS INC | 345838106 | | 8/25/2008 | 4/5/2011 | 198 | 0 | 223 | -25 | | | 0 | -25 |
| 288 | FORTUNE BRANDS HOME AND | 34964C106 | | 5/31/2011 | 10/5/2011 | 2,073 | 0 | 2,407 | -334 | | | 0 | -334 |
| 289 | FORTUNE BRANDS HOME AND | 34964C106 | | 5/31/2011 | 10/6/2011 | 245 | 0 | 282 | -37 | | | 0 | -37 |
| 290 | FORTUNE BRANDS HOME AND | 34964C106 | | 6/1/2011 | 10/6/2011 | 660 | 0 | 764 | -104 | | | 0 | -104 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13 346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 291 | FORTUNE BRANDS HOME AND | 34964C106 | | 6/20/2011 | 10/6/2011 | 587 | 0 | 670 | -83 | | | 0 | -83 |
| 292 | FREEPRT-MCMRAN CPR & GLD | 35671D857 | | 4/14/2010 | 4/5/2011 | 6,682 | 0 | 5,055 | 1,627 | | | 0 | 1,627 |
| 293 | FREEPRT-MCMRAN CPR & GLD | 35671D857 | | 4/26/2010 | 4/5/2011 | 2,378 | 0 | 1,704 | 674 | | | 0 | 674 |
| 294 | GNMP5925980550%2033 | 36201TKK2 | | 12/15/2010 | 12/15/2010 | 4,376 | 0 | 4,376 | 0 | | | 0 | 0 |
| 295 | GNM P592598X 05 50%2033 | 36201TKK2 | | 2/15/2011 | 2/15/2011 | 111 | 0 | 111 | 0 | | | 0 | 0 |
| 296 | GNM P592598X 05 50%2033 | 36201TKK2 | | 3/15/2011 | 3/15/2011 | 106 | 0 | 106 | 0 | | | 0 | 0 |
| 297 | GNM P592598X 05 50%2033 | 36201TKK2 | | 4/15/2011 | 4/15/2011 | 148 | 0 | 148 | 0 | | | 0 | 0 |
| 298 | GNM P592598X 05 50%2033 | 36201TKK2 | | 5/16/2011 | 5/16/2011 | 2,487 | 0 | 2,487 | 0 | | | 0 | 0 |
| 299 | GNM P592598X 05 50%2033 | 36201TKK2 | | 6/15/2011 | 6/15/2011 | 1,853 | 0 | 1,853 | 0 | | | 0 | 0 |
| 300 | GNM P592598X 05 50%2033 | 36201TKK2 | | 7/15/2011 | 7/15/2011 | 2,825 | 0 | 2,825 | 0 | | | 0 | 0 |
| 301 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 7/28/2011 | 11/30/2011 | 414 | 0 | 432 | -18 | | | 0 | -18 |
| 302 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/22/2011 | 11/30/2011 | 46 | 0 | 55 | -9 | | | 0 | -9 |
| 303 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/22/2011 | 11/30/2011 | 184 | 0 | 219 | -35 | | | 0 | -35 |
| 304 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/22/2011 | 11/30/2011 | 506 | 0 | 603 | -97 | | | 0 | -97 |
| 305 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/23/2011 | 11/30/2011 | 552 | 0 | 658 | -106 | | | 0 | -106 |
| 306 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/23/2011 | 11/30/2011 | 828 | 0 | 1,015 | -187 | | | 0 | -187 |
| 307 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/8/2011 | 11/30/2011 | 322 | 0 | 418 | -96 | | | 0 | -96 |
| 308 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/8/2011 | 11/30/2011 | 736 | 0 | 956 | -220 | | | 0 | -220 |
| 309 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/8/2011 | 11/30/2011 | 322 | 0 | 418 | -96 | | | 0 | -96 |
| 310 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/21/2011 | 11/30/2011 | 46 | 0 | 45 | 1 | | | 0 | 1 |
| 311 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/21/2011 | 11/30/2011 | 1,379 | 0 | 1,359 | 20 | | | 0 | 20 |
| 312 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/21/2011 | 11/30/2011 | 322 | 0 | 317 | 5 | | | 0 | 5 |
| 313 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 11/1/2011 | 11/30/2011 | 92 | 0 | 91 | 1 | | | 0 | 1 |
| 314 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 11/1/2011 | 11/30/2011 | 46 | 0 | 45 | 1 | | | 0 | 1 |
| 315 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 11/1/2011 | 11/30/2011 | 46 | 0 | 45 | 1 | | | 0 | 1 |
| 316 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 11/9/2011 | 11/30/2011 | 1,104 | 0 | 1,067 | 37 | | | 0 | 37 |
| 317 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 7/22/2011 | 913 | 0 | 982 | -69 | | | 0 | -69 |
| 318 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 7/22/2011 | 913 | 0 | 982 | -69 | | | 0 | -69 |
| 319 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 8/9/2011 | 3,758 | 0 | 2,669 | 1,089 | | | 0 | 1,089 |
| 320 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 8/11/2011 | 1,084 | 0 | 809 | 275 | | | 0 | 275 |
| 321 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 8/12/2011 | 3,028 | 0 | 2,497 | 531 | | | 0 | 531 |
| 322 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 8/12/2011 | 292 | 0 | 252 | 40 | | | 0 | 40 |
| 323 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 8/12/2011 | 1,190 | 0 | 1,008 | 182 | | | 0 | 182 |
| 324 | PROSHARES ULTRASHORT | 74347X617 | | 5/12/2011 | 8/15/2011 | 884 | 0 | 773 | 111 | | | 0 | 111 |
| 325 | PROSHARES ULTRASHORT | 74347X617 | | 6/3/2011 | 8/15/2011 | 740 | 0 | 649 | 91 | | | 0 | 91 |
| 326 | PROSHARES ULTRASHORT | 74347X617 | | 6/3/2011 | 9/8/2011 | 4,670 | 0 | 4,238 | 432 | | | 0 | 432 |
| 327 | PROSHARES ULTRASHORT | 74347X617 | | 6/3/2011 | 10/6/2011 | 468 | 0 | 343 | 125 | | | 0 | 125 |
| 328 | PROSHARES ULTRASHORT | 74347X617 | | 7/14/2011 | 10/6/2011 | 1,552 | 0 | 1,057 | 495 | | | 0 | 495 |
| 329 | PROSHARES ULTRASHORT | 74347X617 | | 7/14/2011 | 10/11/2011 | 387 | 0 | 285 | 102 | | | 0 | 102 |
| 330 | PROSHARES ULTRASHORT | 74347X617 | | 9/22/2011 | 10/11/2011 | 934 | 0 | 1,084 | -150 | | | 0 | -150 |
| 331 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 5/9/2011 | 1,981 | 0 | 1,988 | -7 | | | 0 | -7 |
| 332 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 5/9/2011 | 1,264 | 0 | 1,269 | -5 | | | 0 | -5 |
| 333 | PROSHARES ULTRASHORT | 74348A202 | | 4/20/2011 | 6/22/2011 | 2,324 | 0 | 2,241 | 83 | | | 0 | 83 |
| 334 | INTERDIGITAL, INC | 45867G101 | | 4/20/2011 | 8/5/2011 | 721 | 0 | 502 | 219 | | | 0 | 219 |
| 335 | INTERDIGITAL, INC | 45867G101 | | 4/20/2011 | 8/15/2011 | 12 307 | 0 | 9,362 | 2,945 | | | 0 | 2,945 |
| 336 | INTERDIGITAL, INC | 45867G101 | | 4/20/2011 | 10/27/2011 | 1,739 | 0 | 1,781 | -42 | | | 0 | -42 |
| 337 | INTERDIGITAL, INC | 45867G101 | | 4/20/2011 | 10/27/2011 | 2,230 | 0 | 2,283 | -53 | | | 0 | -53 |
| 338 | INTERDIGITAL, INC | 45867G101 | | 5/13/2011 | 10/27/2011 | 1,338 | 0 | 1,364 | -26 | | | 0 | -26 |
| 339 | INTERDIGITAL, INC | 45867G101 | | 4/20/2011 | 10/28/2011 | 1,717 | 0 | 2,070 | -353 | | | 0 | -353 |
| 340 | INTERDIGITAL, INC | 45867G101 | | 5/13/2011 | 10/28/2011 | 1,981 | 0 | 2 047 | -66 | | | 0 | -66 |
| 341 | INTERDIGITAL, INC | 45867G101 | | 9/20/2011 | 10/28/2011 | 1,189 | 0 | 1,668 | -479 | | | 0 | -479 |
| 342 | INTL BUSINESS MACHINES | 459200101 | | 2/12/2007 | 1/3/2011 | 20,387 | 0 | 13,633 | 6,754 | | | 0 | 6,754 |
| 343 | INTL BUSINESS MACHINES | 459200101 | | 2/12/2007 | 2/28/2011 | 28,667 | 0 | 17,485 | 11,182 | | | 0 | 11,182 |
| 344 | INTL BUSINESS MACHINES | 459200101 | | 5/26/2009 | 2/28/2011 | 14,577 | 0 | 9,420 | 5,157 | | | 0 | 5,157 |
| 345 | HEINZ H J CO PV 25CT | 423074103 | | 5/20/2011 | 9/15/2011 | 7,338 | 0 | 7,780 | -442 | | | 0 | -442 |
| 346 | INTL BUSINESS MACHINES | 459200101 | | 3/26/2010 | 2/28/2011 | 12,957 | 0 | 10,355 | 2,602 | | | 0 | 2,602 |
| 347 | INTL PAPER CO | 460146103 | | 9/5/2007 | 1/31/2011 | 3,305 | 0 | 4,082 | -777 | | | 0 | -777 |
| 348 | INTL PAPER CO | 460146103 | | 9/6/2007 | 1/31/2011 | 7,012 | 0 | 8,711 | -1,699 | | | 0 | -1,699 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346 976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 349 | INTL PAPER CO | 460146103 | | 9/6/2007 | 2/1/2011 | 5,338 | 0 | 6,462 | -1,124 | | | 0 | -1,124 |
| 350 | INTL PAPER CO | 460146103 | | 9/7/2007 | 2/1/2011 | 4,364 | 0 | 5,191 | -827 | | | 0 | -827 |
| 351 | INTL PAPER CO | 460146103 | | 9/7/2007 | 4/5/2011 | 8,642 | 0 | 9,890 | -1,248 | | | 0 | -1,248 |
| 352 | INTL PAPER CO | 460146103 | | 3/1/2010 | 4/5/2011 | 245 | 0 | 192 | 53 | | | 0 | 53 |
| 353 | ISRAEL CHEMICALS-UNSPON | 465036200 | | 4/20/2011 | 5/4/2011 | 6,557 | 0 | 7,034 | -477 | | | 0 | -477 |
| 354 | JPMORGAN CHASE & CO | 46625H100 | | 4/20/2011 | 5/2/2011 | 11,700 | 0 | 11,406 | 294 | | | 0 | 294 |
| 355 | JACOBS ENGN GRP INC DELA | 469814107 | | 3/11/2010 | 4/20/2011 | 25,166 | 0 | 21,943 | 3,223 | | | 0 | 3,223 |
| 356 | JACOBS ENGN GRP INC DELA | 469814107 | | 5/10/2010 | 4/20/2011 | 10,316 | 0 | 9,307 | 1,009 | | | 0 | 1,009 |
| 357 | JACOBS ENGN GRP INC DELA | 469814107 | | 7/19/2010 | 4/20/2011 | 4,934 | 0 | 3,625 | 1,309 | | | 0 | 1,309 |
| 358 | JACOBS ENGN GRP INC DELA | 469814107 | | 12/13/2010 | 4/20/2011 | 3,738 | 0 | 3,245 | 493 | | | 0 | 493 |
| 359 | JOHNSON AND JOHNSON COM | 478160104 | | 9/8/2004 | 4/5/2011 | 10,764 | 0 | 10,501 | 263 | | | 0 | 263 |
| 360 | JOHNSON CONTROLS INC | 478366107 | | 4/20/2011 | 5/18/2011 | 6,859 | 0 | 7,076 | -217 | | | 0 | -217 |
| 361 | JOHNSON CONTROLS INC | 478366107 | | 4/20/2011 | 5/19/2011 | 8,921 | 0 | 9,235 | -314 | | | 0 | -314 |
| 362 | KOMATSU NEW NEW SPNSDADR | 500458401 | | 4/20/2011 | 9/9/2011 | 5,437 | 0 | 7,694 | -2,257 | | | 0 | -2,257 |
| 363 | KOMATSU NEW NEW SPNSDADR | 500458401 | | 5/13/2011 | 9/9/2011 | 3,033 | 0 | 4,381 | -1,348 | | | 0 | -1,348 |
| 364 | KOMATSU NEW NEW SPNSDADR | 500458401 | | 5/13/2011 | 9/13/2011 | 553 | 0 | 809 | -256 | | | 0 | -256 |
| 365 | KOMATSU NEW NEW SPNSDADR | 500458401 | | 6/30/2011 | 9/13/2011 | 4,034 | 0 | 5,442 | -1,408 | | | 0 | -1,408 |
| 366 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 8/10/2011 | 352 | 0 | 301 | 51 | | | 0 | 51 |
| 367 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 8/12/2011 | 1,109 | 0 | 1,022 | 87 | | | 0 | 87 |
| 368 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 7/12/2011 | 8/12/2011 | 111 | 0 | 98 | 13 | | | 0 | 13 |
| 369 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 7/12/2011 | 8/12/2011 | 1,386 | 0 | 1,226 | 160 | | | 0 | 160 |
| 370 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 7/12/2011 | 8/15/2011 | 974 | 0 | 883 | 91 | | | 0 | 91 |
| 371 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 7/28/2011 | 8/15/2011 | 811 | 0 | 720 | 91 | | | 0 | 91 |
| 372 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 5/4/2011 | 8/22/2011 | 2,950 | 0 | 2,627 | 323 | | | 0 | 323 |
| 373 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 5/4/2011 | 9/27/2011 | 1,461 | 0 | 1,608 | -147 | | | 0 | -147 |
| 374 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 5/4/2011 | 10/6/2011 | 1,834 | 0 | 1,930 | -96 | | | 0 | -96 |
| 375 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 5/4/2011 | 10/6/2011 | 2,700 | 0 | 2,841 | -141 | | | 0 | -141 |
| 376 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/2/2011 | 10/6/2011 | 357 | 0 | 372 | -15 | | | 0 | -15 |
| 377 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/2/2011 | 10/6/2011 | 1,172 | 0 | 1,223 | -51 | | | 0 | -51 |
| 378 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 5/4/2011 | 10/27/2011 | 347 | 0 | 429 | -82 | | | 0 | -82 |
| 379 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 5/24/2011 | 10/27/2011 | 87 | 0 | 103 | -16 | | | 0 | -16 |
| 380 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/27/2011 | 87 | 0 | 103 | -16 | | | 0 | -16 |
| 381 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/27/2011 | 260 | 0 | 310 | -50 | | | 0 | -50 |
| 382 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/27/2011 | 173 | 0 | 207 | -34 | | | 0 | -34 |
| 383 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/27/2011 | 43 | 0 | 52 | -9 | | | 0 | -9 |
| 384 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/2/2011 | 10/27/2011 | 303 | 0 | 386 | -83 | | | 0 | -83 |
| 385 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/2/2011 | 10/27/2011 | 996 | 0 | 1 268 | -272 | | | 0 | -272 |
| 386 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/22/2011 | 10/27/2011 | 217 | 0 | 257 | -40 | | | 0 | -40 |
| 387 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/22/2011 | 10/27/2011 | 476 | 0 | 565 | -89 | | | 0 | -89 |
| 388 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/22/2011 | 10/27/2011 | 866 | 0 | 1,027 | -161 | | | 0 | -161 |
| 389 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/23/2011 | 10/27/2011 | 996 | 0 | 1,217 | -221 | | | 0 | -221 |
| 390 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/23/2011 | 10/27/2011 | 520 | 0 | 635 | -115 | | | 0 | -115 |
| 391 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/23/2011 | 10/27/2011 | 780 | 0 | 952 | -172 | | | 0 | -172 |
| 392 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 5/24/2011 | 10/28/2011 | 85 | 0 | 130 | -45 | | | 0 | -45 |
| 393 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/28/2011 | 170 | 0 | 221 | -51 | | | 0 | -51 |
| 394 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/28/2011 | 43 | 0 | 55 | -12 | | | 0 | -12 |
| 395 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/28/2011 | 85 | 0 | 130 | -45 | | | 0 | -45 |
| 396 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 10/28/2011 | 255 | 0 | 391 | -136 | | | 0 | -136 |
| 397 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 9/22/2011 | 10/28/2011 | 851 | 0 | 1,096 | -245 | | | 0 | -245 |
| 398 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/4/2011 | 10/28/2011 | 298 | 0 | 398 | -100 | | | 0 | -100 |
| 399 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/4/2011 | 10/28/2011 | 681 | 0 | 910 | -229 | | | 0 | -229 |
| 400 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 10/4/2011 | 10/28/2011 | 298 | 0 | 398 | -100 | | | 0 | -100 |
| 401 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 11/30/2011 | 368 | 0 | 414 | -46 | | | 0 | -46 |
| 402 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 11/30/2011 | 506 | 0 | 569 | -63 | | | 0 | -63 |
| 403 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 11/30/2011 | 506 | 0 | 569 | -63 | | | 0 | -63 |
| 404 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 11/30/2011 | 138 | 0 | 155 | -17 | | | 0 | -17 |
| 405 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 11/30/2011 | 46 | 0 | 52 | -6 | | | 0 | -6 |
| 406 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 6/3/2011 | 11/30/2011 | 92 | 0 | 103 | -11 | | | 0 | -11 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 407 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 7/28/2011 | 11/30/2011 | 414 | 0 | 432 | -18 | | | 0 | -18 |
| 408 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 7/28/2011 | 11/30/2011 | 506 | 0 | 528 | -22 | | | 0 | -22 |
| 409 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/10/2011 | 57 | 0 | 61 | -4 | | | 0 | -4 |
| 410 | MARKET VECTORS ETF TR | 57060U100 | | 8/3/2011 | 8/10/2011 | 687 | 0 | 711 | -24 | | | 0 | -24 |
| 411 | MARKET VECTORS ETF TR | 57060U100 | | 8/3/2011 | 8/10/2011 | 458 | 0 | 474 | -16 | | | 0 | -16 |
| 412 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/12/2011 | 354 | 0 | 395 | -41 | | | 0 | -41 |
| 413 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/12/2011 | 177 | 0 | 199 | -22 | | | 0 | -22 |
| 414 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/12/2011 | 3 303 | 0 | 3,416 | -113 | | | 0 | -113 |
| 415 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/12/2011 | 59 | 0 | 63 | -4 | | | 0 | -4 |
| 416 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/12/2011 | 59 | 0 | 63 | -4 | | | 0 | -4 |
| 417 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/12/2011 | 177 | 0 | 189 | -12 | | | 0 | -12 |
| 418 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/12/2011 | 118 | 0 | 126 | -8 | | | 0 | -8 |
| 419 | MARKET VECTORS ETF TR | 57060U100 | | 8/3/2011 | 8/12/2011 | 649 | 0 | 651 | -2 | | | 0 | -2 |
| 420 | MCDONALDS CORP COM | 580135101 | | 1/31/2008 | 10/20/2011 | 11,284 | 0 | 6,534 | 4,750 | | | 0 | 4,750 |
| 421 | MCKESSON CORPORATION COM | 58155Q103 | | 1/3/2006 | 4/5/2011 | 5,530 | 0 | 3,713 | 1,817 | | | 0 | 1,817 |
| 422 | MICROSOFT CORP | 594918104 | | 6/2/2004 | 4/5/2011 | 5,524 | 0 | 5,628 | -104 | | | 0 | -104 |
| 423 | KROGER CO | 501044101 | | 12/13/2006 | 4/5/2011 | 10,950 | 0 | 11,039 | -89 | | | 0 | -89 |
| 424 | KROGER CO | 501044101 | | 12/13/2006 | 5/5/2011 | 1,459 | 0 | 1,440 | 19 | | | 0 | 19 |
| 425 | L-3 COMMNCTNS HLDGS | 502424104 | | 8/21/2007 | 4/5/2011 | 5,132 | 0 | 6,324 | -1,192 | | | 0 | -1,192 |
| 426 | L-3 COMMNCTNS HLDGS | 502424104 | | 8/22/2007 | 4/5/2011 | 1,974 | 0 | 2,455 | -481 | | | 0 | -481 |
| 427 | LAUDER ESTEE COS INC A | 518439104 | | 1/14/2010 | 12/13/2010 | 154 | 0 | 100 | 54 | | | 0 | 54 |
| 428 | LAUDER ESTEE COS INC A | 518439104 | | 1/25/2010 | 12/13/2010 | 8,527 | 0 | 5,921 | 2,606 | | | 0 | 2,606 |
| 429 | LAUDER ESTEE COS INC A | 518439104 | | 1/26/2010 | 12/13/2010 | 10,908 | 0 | 7,630 | 3,278 | | | 0 | 3,278 |
| 430 | LAUDER ESTEE COS INC A | 518439104 | | 1/26/2010 | 12/14/2010 | 4,486 | 0 | 3,063 | 1,423 | | | 0 | 1,423 |
| 431 | LAUDER ESTEE COS INC A | 518439104 | | 3/26/2010 | 12/14/2010 | 8,657 | 0 | 7,038 | 1,619 | | | 0 | 1,619 |
| 432 | LIMITED BRANDS INC | 532716107 | | 6/1/2010 | 4/5/2011 | 13,798 | 0 | 10,186 | 3,612 | | | 0 | 3,612 |
| 433 | LIMITED BRANDS INC | 532716107 | | 6/1/2010 | 10/3/2011 | 9,810 | 0 | 6,570 | 3,240 | | | 0 | 3,240 |
| 434 | LOCKHEED MARTIN CORP | 539830109 | | 11/22/2005 | 5/5/2011 | 6,384 | 0 | 4,868 | 1,516 | | | 0 | 1,516 |
| 435 | LORILLARD INC | 544147101 | | 5/24/2011 | 10/20/2011 | 3,208 | 0 | 3,200 | 8 | | | 0 | 8 |
| 436 | LORILLARD INC | 544147101 | | 5/24/2011 | 10/21/2011 | 4,264 | 0 | 4,228 | 36 | | | 0 | 36 |
| 437 | LORILLARD INC | 544147101 | | 5/24/2011 | 11/10/2011 | 1,939 | 0 | 2,057 | -118 | | | 0 | -118 |
| 438 | MF GLOBAL HLDGS LTD | 55277J108 | | 4/20/2011 | 8/29/2011 | 3,273 | 0 | 5,000 | -1,727 | | | 0 | -1,727 |
| 439 | MARATHON OIL CORP | 565849106 | | 7/6/2009 | 4/5/2011 | 7,462 | 0 | 3,962 | 3,500 | | | 0 | 3,500 |
| 440 | MARATHON OIL CORP | 565849106 | | 11/12/2010 | 4/18/2011 | 5,992 | 0 | 3,983 | 2,009 | | | 0 | 2,009 |
| 441 | MARATHON PETROLEUM CORP | 56585A102 | | 7/6/2009 | 7/6/2011 | 3,517 | 0 | 1,919 | 1,598 | | | 0 | 1,598 |
| 442 | MARATHON PETROLEUM CORP | 56585A102 | | 7/6/2009 | 7/7/2011 | 3,532 | 0 | 1,919 | 1,613 | | | 0 | 1,613 |
| 443 | MARATHON PETROLEUM CORP | 56585A102 | | 7/6/2009 | 7/8/2011 | 2,864 | 0 | 1,576 | 1,288 | | | 0 | 1 288 |
| 444 | MARATHON PETROLEUM CORP | 56585A102 | | 3/26/2010 | 7/8/2011 | 581 | 0 | 349 | 232 | | | 0 | 232 |
| 445 | MARATHON PETROLEUM CORP | 56585A102 | | 3/26/2010 | 7/11/2011 | 1,641 | 0 | 1,023 | 618 | | | 0 | 618 |
| 446 | MARATHON PETROLEUM CORP | 56585A102 | | 11/12/2010 | 7/25/2011 | 25,397 | 0 | 16,819 | 8,578 | | | 0 | 8,578 |
| 447 | MARATHON PETROLEUM CORP | 56585A102 | | 2/10/2011 | 7/25/2011 | 2,199 | 0 | 1,982 | 217 | | | 0 | 217 |
| 448 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/8/2011 | 1,223 | 0 | 1,337 | -114 | | | 0 | -114 |
| 449 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/8/2011 | 2,335 | 0 | 2,552 | -217 | | | 0 | -217 |
| 450 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/8/2011 | 167 | 0 | 182 | -15 | | | 0 | -15 |
| 451 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/8/2011 | 611 | 0 | 668 | -57 | | | 0 | -57 |
| 452 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/9/2011 | 2,348 | 0 | 2,768 | -420 | | | 0 | -420 |
| 453 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/9/2011 | 335 | 0 | 365 | -30 | | | 0 | -30 |
| 454 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/9/2011 | 1,230 | 0 | 1,447 | -217 | | | 0 | -217 |
| 455 | MARKET VECTORS ETF TR | 57060U100 | | 7/18/2011 | 8/9/2011 | 615 | 0 | 728 | -113 | | | 0 | -113 |
| 456 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/9/2011 | 783 | 0 | 854 | -71 | | | 0 | -71 |
| 457 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/10/2011 | 172 | 0 | 183 | -11 | | | 0 | -11 |
| 458 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/10/2011 | 115 | 0 | 122 | -7 | | | 0 | -7 |
| 459 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/10/2011 | 802 | 0 | 901 | -99 | | | 0 | -99 |
| 460 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/10/2011 | 2,348 | 0 | 2,501 | -153 | | | 0 | -153 |
| 461 | MARKET VECTORS ETF TR | 57060U100 | | 7/25/2011 | 8/10/2011 | 57 | 0 | 61 | -4 | | | 0 | -4 |
| 462 | MICROSOFT CORP | 594918104 | | 11/9/2009 | 4/5/2011 | 8,673 | 0 | 9,719 | -1,046 | | | 0 | -1,046 |
| 463 | MICROCHIP TECHNOLOGY INC | 595017104 | | 4/20/2011 | 5/18/2011 | 5,681 | 0 | 5,555 | 126 | | | 0 | 126 |
| 464 | NOVARTIS ADR | 66987V109 | | 8/3/2010 | 9/16/2011 | 15,048 | 0 | 13,503 | 1,545 | | | 0 | 1,545 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 465 | NOVARTIS ADR | 66987V109 | | 1/13/2011 | 9/16/2011 | 13,985 | 0 | 14,352 | -367 | | | 0 | -367 |
| 466 | NOVARTIS ADR | 66987V109 | | 4/18/2011 | 9/16/2011 | 5,258 | 0 | 5,107 | 151 | | | 0 | 151 |
| 467 | NOVO NORDISK A S ADR | 670100205 | | 4/20/2011 | 8/26/2011 | 6,686 | 0 | 8,634 | -1,948 | | | 0 | -1,948 |
| 468 | NOVO NORDISK A S ADR | 670100205 | | 4/20/2011 | 10/6/2011 | 4,157 | 0 | 5,625 | -1,468 | | | 0 | -1,468 |
| 469 | NOVO NORDISK A S ADR | 670100205 | | 4/20/2011 | 10/7/2011 | 4 587 | 0 | 6,279 | -1,692 | | | 0 | -1,692 |
| 470 | NOVOZYMES A/S ADR | 670108109 | | 4/20/2011 | 6/20/2011 | 2,598 | 0 | 2,748 | -150 | | | 0 | -150 |
| 471 | NOVOZYMES A/S ADR | 670108109 | | 4/20/2011 | 6/21/2011 | 2,304 | 0 | 2,425 | -121 | | | 0 | -121 |
| 472 | NOVOZYMES A/S ADR | 670108109 | | 4/20/2011 | 8/11/2011 | 4,444 | 0 | 5,012 | -568 | | | 0 | -568 |
| 473 | NOVOZYMES A/S ADR | 670108109 | | 4/20/2011 | 10/5/2011 | 3,764 | 0 | 4,527 | -763 | | | 0 | -763 |
| 474 | OCCIDENTAL PETE CORP CAL | 674599105 | | 10/17/2005 | 4/5/2011 | 9,236 | 0 | 3,344 | 5,892 | | | 0 | 5,892 |
| 475 | OCCIDENTAL PETE CORP CAL | 674599105 | | 10/17/2005 | 10/17/2011 | 30,256 | 0 | 13,487 | 16,769 | | | 0 | 16,769 |
| 476 | OCCIDENTAL PETE CORP CAL | 674599105 | | 3/26/2010 | 10/17/2011 | 5,835 | 0 | 5,704 | 131 | | | 0 | 131 |
| 477 | OCCIDENTAL PETE CORP CAL | 674599105 | | 4/20/2011 | 11/15/2011 | 14,654 | 0 | 15,023 | -369 | | | 0 | -369 |
| 478 | OCCIDENTAL PETE CORP CAL | 674599105 | | 4/20/2011 | 11/16/2011 | 6,584 | 0 | 6,655 | -71 | | | 0 | -71 |
| 479 | ORIX CORPORATION SP ADR | 686330101 | | 7/29/2011 | 9/15/2011 | 4,268 | 0 | 5,786 | -1,518 | | | 0 | -1,518 |
| 480 | ORIX CORPORATION SP ADR | 686330101 | | 7/29/2011 | 11/7/2011 | 3,678 | 0 | 4,640 | -962 | | | 0 | -962 |
| 481 | PATTERSON COS INC | 703395103 | | 2/23/2010 | 4/20/2011 | 1,699 | 0 | 1,542 | 157 | | | 0 | 157 |
| 482 | PATTERSON COS INC | 703395103 | | 3/11/2010 | 4/20/2011 | 23,324 | 0 | 21,210 | 2,114 | | | 0 | 2,114 |
| 483 | PATTERSON COS INC | 703395103 | | 5/14/2010 | 4/20/2011 | 10,229 | 0 | 9,334 | 895 | | | 0 | 895 |
| 484 | PATTERSON COS INC | 703395103 | | 11/9/2010 | 4/20/2011 | 9,596 | 0 | 8,179 | 1,417 | | | 0 | 1,417 |
| 485 | PEABODY ENERGY CORP COM | 704549104 | | 4/20/2011 | 5/13/2011 | 5,375 | 0 | 5,783 | -408 | | | 0 | -408 |
| 486 | PEABODY ENERGY CORP COM | 704549104 | | 4/20/2011 | 5/16/2011 | 4,728 | 0 | 5,199 | -471 | | | 0 | -471 |
| 487 | PEABODY ENERGY CORP COM | 704549104 | | 4/20/2011 | 5/20/2011 | 5,482 | 0 | 6,043 | -561 | | | 0 | -561 |
| 488 | PEABODY ENERGY CORP COM | 704549104 | | 4/20/2011 | 6/8/2011 | 9,839 | 0 | 11,502 | -1,663 | | | 0 | -1,663 |
| 489 | PEPSICO INC | 713448108 | | 11/28/2006 | 2/10/2011 | 10,096 | 0 | 9,805 | 291 | | | 0 | 291 |
| 490 | PEPSICO INC | 713448108 | | 1/31/2008 | 2/10/2011 | 14,287 | 0 | 15,041 | -754 | | | 0 | -754 |
| 491 | PEPSICO INC | 713448108 | | 1/5/2010 | 2/10/2011 | 22,034 | 0 | 21,472 | 562 | | | 0 | 562 |
| 492 | PETSMART INC | 716768106 | | 9/15/2009 | 4/20/2011 | 18,365 | 0 | 9,538 | 8,827 | | | 0 | 8,827 |
| 493 | PETSMART INC | 716768106 | | 1/5/2010 | 4/20/2011 | 5,596 | 0 | 3,649 | 1,947 | | | 0 | 1,947 |
| 494 | PETSMART INC | 716768106 | | 4/29/2010 | 4/20/2011 | 2,860 | 0 | 2,372 | 488 | | | 0 | 488 |
| 495 | PIMCO 20+ YR ZERO CPN US | 72201R882 | | 8/5/2011 | 9/16/2011 | 4,368 | 0 | 3,876 | 492 | | | 0 | 492 |
| 496 | PIMCO 20+ YR ZERO CPN US | 72201R882 | | 8/5/2011 | 9/20/2011 | 6,711 | 0 | 5,730 | 981 | | | 0 | 981 |
| 497 | PIMCO 20+ YR ZERO CPN US | 72201R882 | | 8/18/2011 | 9/20/2011 | 1,579 | 0 | 1,464 | 115 | | | 0 | 115 |
| 498 | PIMCO 20+ YR ZERO CPN US | 72201R882 | | 8/18/2011 | 9/27/2011 | 3,313 | 0 | 2,929 | 384 | | | 0 | 384 |
| 499 | PIMCO 20+ YR ZERO CPN US | 72201R882 | | 8/18/2011 | 9/29/2011 | 4,005 | 0 | 3,478 | 527 | | | 0 | 527 |
| 500 | PRAXAIR INC | 74005P104 | | 3/8/2010 | 10/27/2011 | 18,484 | 0 | 13,814 | 4,670 | | | 0 | 4,670 |
| 501 | PRAXAIR INC | 74005P104 | | 1/13/2011 | 10/27/2011 | 18,272 | 0 | 16,091 | 2,181 | | | 0 | 2,181 |
| 502 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 5/9/2011 | 1,484 | 0 | 1,515 | -31 | | | 0 | -31 |
| 503 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 5/9/2011 | 1,179 | 0 | 1,204 | -25 | | | 0 | -25 |
| 504 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 5/9/2011 | 41 | 0 | 42 | -1 | | | 0 | -1 |
| 505 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 5/9/2011 | 813 | 0 | 830 | -17 | | | 0 | -17 |
| 506 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 6/22/2011 | 2,771 | 0 | 2,678 | 93 | | | 0 | 93 |
| 507 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 6/24/2011 | 2,780 | 0 | 2,615 | 165 | | | 0 | 165 |
| 508 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 6/28/2011 | 3,601 | 0 | 3,466 | 135 | | | 0 | 135 |
| 509 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 7/21/2011 | 100 | 0 | 104 | -4 | | | 0 | -4 |
| 510 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 7/21/2011 | 1,397 | 0 | 1,453 | -56 | | | 0 | -56 |
| 511 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 7/22/2011 | 99 | 0 | 104 | -5 | | | 0 | -5 |
| 512 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 7/22/2011 | 1,670 | 0 | 1,744 | -74 | | | 0 | -74 |
| 513 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 8/12/2011 | 2,106 | 0 | 1,764 | 342 | | | 0 | 342 |
| 514 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 8/15/2011 | 959 | 0 | 830 | 129 | | | 0 | 129 |
| 515 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 8/22/2011 | 5,157 | 0 | 4,068 | 1,089 | | | 0 | 1,089 |
| 516 | GNM P592598X 05 50%2033 | 36201TKK2 | | 8/15/2011 | 8/15/2011 | 1,654 | 0 | 1,654 | 0 | | | 0 | 0 |
| 517 | GNM P592598X 05 50%2033 | 36201TKK2 | | 9/15/2011 | 9/15/2011 | 4,242 | 0 | 4,242 | 0 | | | 0 | 0 |
| 518 | GNM P592598X 05 50%2033 | 36201TKK2 | | 10/17/2011 | 10/17/2011 | 2,723 | 0 | 2,723 | 0 | | | 0 | 0 |
| 519 | GNM P592598X 05 50%2033 | 36201TKK2 | | 11/15/2011 | 11/15/2011 | 2,499 | 0 | 2,499 | 0 | | | 0 | 0 |
| 520 | GAP INC DELAWARE | 364760108 | | 4/14/2008 | 3/14/2011 | 13,573 | 0 | 11,577 | 1,996 | | | 0 | 1,996 |
| 521 | GAP INC DELAWARE | 364760108 | | 4/15/2008 | 3/14/2011 | 2,397 | 0 | 2,073 | 324 | | | 0 | 324 |
| 522 | GAP INC DELAWARE | 364760108 | | 4/16/2008 | 3/14/2011 | 1,285 | 0 | 1,118 | 167 | | | 0 | 167 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1 838,152 |
| 523 | GAP INC DELAWARE | 364760108 | | 4/16/2008 | 3/15/2011 | 4,311 | 0 | 3,789 | 522 | | | 0 | 522 |
| 524 | GAP INC DELAWARE | 364760108 | | 4/17/2008 | 3/15/2011 | 3,966 | 0 | 3,512 | 454 | | | 0 | 454 |
| 525 | GAP INC DELAWARE | 364760108 | | 10/26/2009 | 3/15/2011 | 1,703 | 0 | 1,786 | -83 | | | 0 | -83 |
| 526 | HEINZ H J CO PV 25CT | 423074103 | | 5/26/2011 | 10/12/2011 | 1,232 | 0 | 1 296 | -64 | | | 0 | -64 |
| 527 | HEINZ H J CO PV 25CT | 423074103 | | 6/20/2011 | 10/12/2011 | 2,155 | 0 | 2,270 | -115 | | | 0 | -115 |
| 528 | HERSHEY COMPANY | 427866108 | | 10/11/2010 | 4/5/2011 | 7,576 | 0 | 6,748 | 828 | | | 0 | 828 |
| 529 | HERSHEY COMPANY | 427866108 | | 10/12/2010 | 4/5/2011 | 166 | 0 | 149 | 17 | | | 0 | 17 |
| 530 | HERSHEY COMPANY | 427866108 | | 10/12/2010 | 11/28/2011 | 7,690 | 0 | 6,863 | 827 | | | 0 | 827 |
| 531 | HERSHEY COMPANY | 427866108 | | 10/13/2010 | 11/28/2011 | 2,006 | 0 | 1,826 | 180 | | | 0 | 180 |
| 532 | HONEYWELL INTL INC DEL | 438516106 | | 6/26/2007 | 4/5/2011 | 6,496 | 0 | 6,186 | 310 | | | 0 | 310 |
| 533 | GAP INC DELAWARE | 364760108 | | 10/26/2009 | 4/5/2011 | 6,921 | 0 | 6,782 | 139 | | | 0 | 139 |
| 534 | NM GENL ELEC CAP CORP BE | 36962GWB6 | | 12/24/2008 | 2/22/2011 | 100,000 | 0 | 100,000 | 0 | | | 0 | 0 |
| 535 | GENUINE PARTS CO | 372460105 | | 8/3/2010 | 9/15/2011 | 27,513 | 0 | 30,864 | -3,351 | | | 0 | -3,351 |
| 536 | GENUINE PARTS CO | 372460105 | | 1/13/2011 | 9/15/2011 | 13,323 | 0 | 12,534 | 789 | | | 0 | 789 |
| 537 | GOOGLE INC CL A | 38259P508 | | 3/31/2009 | 4/20/2011 | 10,002 | 0 | 6,641 | 3,361 | | | 0 | 3,361 |
| 538 | GOOGLE INC CL A | 38259P508 | | 1/5/2010 | 4/20/2011 | 1,053 | 0 | 1,251 | -198 | | | 0 | -198 |
| 539 | GOOGLE INC CL A | 38259P508 | | 5/17/2010 | 4/20/2011 | 9,476 | 0 | 9,034 | 442 | | | 0 | 442 |
| 540 | GOOGLE INC CL A | 38259P508 | | 12/13/2010 | 4/20/2011 | 5,264 | 0 | 6,010 | -746 | | | 0 | -746 |
| 541 | HALLIBURTON COMPANY | 406216101 | | 3/11/2010 | 4/20/2011 | 50,974 | 0 | 31,395 | 19,579 | | | 0 | 19,579 |
| 542 | HASBRO INC COM | 418056107 | | 4/20/2011 | 10/12/2011 | 2,261 | 0 | 2,914 | -653 | | | 0 | -653 |
| 543 | HEINZ H J CO PV 25CT | 423074103 | | 5/20/2011 | 9/13/2011 | 2,346 | 0 | 2,539 | -193 | | | 0 | -193 |
| 544 | HEINZ H J CO PV 25CT | 423074103 | | 5/20/2011 | 10/5/2011 | 4,605 | 0 | 5,024 | -419 | | | 0 | -419 |
| 545 | HEINZ H J CO PV 25CT | 423074103 | | 5/24/2011 | 10/5/2011 | 347 | 0 | 376 | -29 | | | 0 | -29 |
| 546 | HEINZ H J CO PV 25CT | 423074103 | | 5/24/2011 | 10/11/2011 | 1,934 | 0 | 2,039 | -105 | | | 0 | -105 |
| 547 | HEINZ H J CO PV 25CT | 423074103 | | 5/26/2011 | 10/11/2011 | 814 | 0 | 864 | -50 | | | 0 | -50 |
| 548 | HONEYWELL INTL INC DEL | 438516106 | | 9/16/2009 | 4/20/2011 | 11,052 | 0 | 7,405 | 3,647 | | | 0 | 3,647 |
| 549 | HONEYWELL INTL INC DEL | 438516106 | | 1/5/2010 | 4/20/2011 | 10,520 | 0 | 7,198 | 3,322 | | | 0 | 3,322 |
| 550 | HONEYWELL INTL INC DEL | 438516106 | | 5/17/2010 | 4/20/2011 | 5,319 | 0 | 4,099 | 1,220 | | | 0 | 1,220 |
| 551 | HONEYWELL INTL INC DEL | 438516106 | | 12/13/2010 | 4/20/2011 | 6,501 | 0 | 5,757 | 744 | | | 0 | 744 |
| 552 | HUNTINGTON INGALLS INDS | 446413106 | | 8/4/2009 | 4/4/2011 | 2,133 | 0 | 1,435 | 698 | | | 0 | 698 |
| 553 | HUNTINGTON INGALLS INDS | 446413106 | | 8/5/2009 | 4/4/2011 | 604 | 0 | 406 | 198 | | | 0 | 198 |
| 554 | HUNTINGTON INGALLS INDS | 446413106 | | 3/26/2010 | 4/4/2011 | 604 | 0 | 570 | 34 | | | 0 | 34 |
| 555 | IMPERIAL OIL LTD COM NEW | 453038408 | | 4/20/2011 | 6/21/2011 | 2,089 | 0 | 2,392 | -303 | | | 0 | -303 |
| 556 | IMPERIAL OIL LTD COM NEW | 453038408 | | 4/20/2011 | 6/22/2011 | 6,714 | 0 | 7,696 | -982 | | | 0 | -982 |
| 557 | IMPERIAL OIL LTD COM NEW | 453038408 | | 4/20/2011 | 6/23/2011 | 569 | 0 | 676 | -107 | | | 0 | -107 |
| 558 | IMPERIAL OIL LTD COM NEW | 453038408 | | 4/20/2011 | 6/27/2011 | 2,465 | 0 | 2,912 | -447 | | | 0 | -447 |
| 559 | MONSANTO CO NEW DEL COM | 61166W101 | | 9/15/2009 | 4/20/2011 | 7,973 | 0 | 9,222 | -1,249 | | | 0 | -1,249 |
| 560 | MONSANTO CO NEW DEL COM | 61166W101 | | 3/16/2010 | 4/20/2011 | 9,797 | 0 | 10,472 | -675 | | | 0 | -675 |
| 561 | MONSANTO CO NEW DEL COM | 61166W101 | | 7/19/2010 | 4/20/2011 | 4,865 | 0 | 4,015 | 850 | | | 0 | 850 |
| 562 | MONSTER WORLDWIDE INC | 611742107 | | 4/20/2011 | 5/19/2011 | 4,741 | 0 | 5,667 | -926 | | | 0 | -926 |
| 563 | MOTOROLA SOLUTIONS INC | 620076307 | | 9/13/2010 | 4/5/2011 | 12,382 | 0 | 9,346 | 3,036 | | | 0 | 3,036 |
| 564 | MOTOROLA SOLUTIONS INC | 620076307 | | 9/13/2010 | 5/5/2011 | 1,360 | 0 | 1,001 | 359 | | | 0 | 359 |
| 565 | MOTOROLA SOLUTIONS INC | 620076307 | | 9/13/2010 | 10/10/2011 | 7,369 | 0 | 5,541 | 1,828 | | | 0 | 1,828 |
| 566 | MOTOROLA SOLUTIONS INC | 620076307 | | 9/13/2010 | 10/11/2011 | 1,246 | 0 | 935 | 311 | | | 0 | 311 |
| 567 | MOTOROLA MOBILITY | 620097105 | | 9/13/2010 | 1/11/2011 | 16,391 | 0 | 14,238 | 2,153 | | | 0 | 2,153 |
| 568 | MOTOROLA MOBILITY | 620097105 | | 9/13/2010 | 1/12/2011 | 1,576 | 0 | 1,368 | 208 | | | 0 | 208 |
| 569 | MOTOROLA MOBILITY | 620097105 | | 9/14/2010 | 1/12/2011 | 2,284 | 0 | 2,001 | 283 | | | 0 | 283 |
| 570 | MOTOROLA MOBILITY | 620097105 | | 10/25/2010 | 1/12/2011 | 6,402 | 0 | 5,392 | 1,010 | | | 0 | 1,010 |
| 571 | MOTOROLA MOBILITY | 620097105 | | 8/5/2011 | 8/17/2011 | 4,158 | 0 | 2,468 | 1,690 | | | 0 | 1,690 |
| 572 | NESTLE S A REP RG SH ADR | 641069406 | | 8/11/2011 | 10/25/2011 | 4,804 | 0 | 5 158 | -354 | | | 0 | -354 |
| 573 | NESTLE S A REP RG SH ADR | 641069406 | | 8/11/2011 | 10/26/2011 | 3,615 | 0 | 3,915 | -300 | | | 0 | -300 |
| 574 | NESTLE S A REP RG SH ADR | 641069406 | | 8/12/2011 | 10/26/2011 | 1,320 | 0 | 1,467 | -147 | | | 0 | -147 |
| 575 | NESTLE S A REP RG SH ADR | 641069406 | | 8/12/2011 | 11/3/2011 | 3,317 | 0 | 3,699 | -382 | | | 0 | -382 |
| 576 | NESTLE S A REP RG SH ADR | 641069406 | | 8/12/2011 | 11/4/2011 | 4,000 | 0 | 4,464 | -464 | | | 0 | -464 |
| 577 | NEWS CORP CL A | 65248E104 | | 8/30/2010 | 4/5/2011 | 7,668 | 0 | 5,379 | 2,289 | | | 0 | 2,289 |
| 578 | NORFOLK SOUTHERN CORP | 655844108 | | 4/20/2011 | 5/18/2011 | 2,619 | 0 | 2,468 | 151 | | | 0 | 151 |
| 579 | NORFOLK SOUTHERN CORP | 655844108 | | 4/20/2011 | 5/31/2011 | 12,317 | 0 | 11,275 | 1,042 | | | 0 | 1,042 |
| 580 | MOTOROLA MOBILITY | 620097105 | | 8/5/2011 | 8/18/2011 | 9,893 | 0 | 5,910 | 3,983 | | | 0 | 3,983 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 581 | NORTHROP GRUMMAN CORP | 666807102 | | 8/4/2009 | 4/5/2011 | 5,601 | 0 | 3,798 | 1,803 | | | 0 | 1,803 |
| 582 | NOVARTIS ADR | 66987V109 | | 3/4/2010 | 8/15/2011 | 5,382 | 0 | 5,227 | 155 | | | 0 | 155 |
| 583 | NOVARTIS ADR | 66987V109 | | 3/4/2010 | 9/16/2011 | 7,440 | 0 | 7,167 | 273 | | | 0 | 273 |
| 584 | NOVARTIS ADR | 66987V109 | | 5/18/2010 | 9/16/2011 | 5,426 | 0 | 4,575 | 851 | | | 0 | 851 |
| 585 | MOTOROLA MOBILITY | 620097105 | | 8/8/2011 | 8/18/2011 | 3,714 | 0 | 2,184 | 1,530 | | | 0 | 1,530 |
| 586 | MOTOROLA MOBILITY | 620097105 | | 8/11/2011 | 8/18/2011 | 1,251 | 0 | 796 | 455 | | | 0 | 455 |
| 587 | MOTOROLA MOBILITY | 620097105 | | 8/11/2011 | 8/19/2011 | 2,764 | 0 | 1,761 | 1,003 | | | 0 | 1,003 |
| 588 | MOTOROLA MOBILITY | 620097105 | | 8/12/2011 | 8/19/2011 | 4,278 | 0 | 2,813 | 1,465 | | | 0 | 1,465 |
| 589 | MURPHY OIL CORP | 626717102 | | 3/14/2011 | 4/5/2011 | 6,754 | 0 | 6,299 | 455 | | | 0 | 455 |
| 590 | NRG ENERGY INC | 629377508 | | 12/26/2007 | 4/5/2011 | 4,645 | 0 | 9,505 | -4,860 | | | 0 | -4,860 |
| 591 | NATIONAL-OILWELL VARCO | 637071101 | | 6/30/2010 | 4/20/2011 | 15,528 | 0 | 6,664 | 8,864 | | | 0 | 8,864 |
| 592 | NATIONAL-OILWELL VARCO | 637071101 | | 6/30/2010 | 6/15/2011 | 2,459 | 0 | 1,172 | 1,287 | | | 0 | 1,287 |
| 593 | NATIONAL-OILWELL VARCO | 637071101 | | 6/30/2010 | 6/20/2011 | 2,270 | 0 | 1,105 | 1,165 | | | 0 | 1,165 |
| 594 | NATIONAL-OILWELL VARCO | 637071101 | | 6/30/2010 | 7/14/2011 | 5,359 | 0 | 2,344 | 3,015 | | | 0 | 3,015 |
| 595 | NATIONAL-OILWELL VARCO | 637071101 | | 6/30/2010 | 7/28/2011 | 11,427 | 0 | 4,722 | 6,705 | | | 0 | 6,705 |
| 596 | NAVISTAR INTL CORP NEW | 63934E108 | | 4/20/2011 | 6/13/2011 | 4,875 | 0 | 6,167 | -1,292 | | | 0 | -1,292 |
| 597 | NAVISTAR INTL CORP NEW | 63934E108 | | 4/20/2011 | 6/14/2011 | 1,901 | 0 | 2,398 | -497 | | | 0 | -497 |
| 598 | NAVISTAR INTL CORP NEW | 63934E108 | | 4/20/2011 | 8/3/2011 | 2,686 | 0 | 3,974 | -1,288 | | | 0 | -1,288 |
| 599 | NAVISTAR INTL CORP NEW | 63934E108 | | 4/20/2011 | 9/12/2011 | 1,949 | 0 | 3,700 | -1,751 | | | 0 | -1,751 |
| 600 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 9/26/2011 | 4,582 | 0 | 3,736 | 846 | | | 0 | 846 |
| 601 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 9/26/2011 | 51 | 0 | 42 | 9 | | | 0 | 9 |
| 602 | PROSHARES ULTRASHORT S&P | 74347R883 | | 5/5/2011 | 9/27/2011 | 1,094 | 0 | 959 | 135 | | | 0 | 135 |
| 603 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 10/6/2011 | 979 | 0 | 840 | 139 | | | 0 | 139 |
| 604 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 10/6/2011 | 1,714 | 0 | 1,494 | 220 | | | 0 | 220 |
| 605 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 10/6/2011 | 1,420 | 0 | 1,209 | 211 | | | 0 | 211 |
| 606 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/26/2011 | 10/6/2011 | 2,056 | 0 | 1,830 | 226 | | | 0 | 226 |
| 607 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/26/2011 | 10/6/2011 | 122 | 0 | 109 | 13 | | | 0 | 13 |
| 608 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/27/2011 | 10/6/2011 | 122 | 0 | 108 | 14 | | | 0 | 14 |
| 609 | PROSHARES ULTRASHORT S&P | 74347R883 | | 4/20/2011 | 10/7/2011 | 1,750 | 0 | 1,521 | 229 | | | 0 | 229 |
| 610 | PROSHARES ULTRASHORT S&P | 74347R883 | | 5/5/2011 | 10/7/2011 | 2,014 | 0 | 1,714 | 300 | | | 0 | 300 |
| 611 | PROSHARES ULTRASHORT S&P | 74347R883 | | 5/5/2011 | 10/7/2011 | 96 | 0 | 82 | 14 | | | 0 | 14 |
| 612 | PROSHARES ULTRASHORT S&P | 74347R883 | | 6/3/2011 | 10/7/2011 | 384 | 0 | 340 | 44 | | | 0 | 44 |
| 613 | PROSHARES ULTRASHORT S&P | 74347R883 | | 6/3/2011 | 10/11/2011 | 361 | 0 | 340 | 21 | | | 0 | 21 |
| 614 | PROSHARES ULTRASHORT S&P | 74347R883 | | 6/8/2011 | 10/11/2011 | 1,918 | 0 | 1,883 | 35 | | | 0 | 35 |
| 615 | PROSHARES ULTRASHORT S&P | 74347R883 | | 6/8/2011 | 10/27/2011 | 457 | 0 | 509 | -52 | | | 0 | -52 |
| 616 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 10/27/2011 | 874 | 0 | 920 | -46 | | | 0 | -46 |
| 617 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 10/27/2011 | 596 | 0 | 627 | -31 | | | 0 | -31 |
| 618 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 10/27/2011 | 457 | 0 | 481 | -24 | | | 0 | -24 |
| 619 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 10/27/2011 | 476 | 0 | 502 | -26 | | | 0 | -26 |
| 620 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 10/27/2011 | 199 | 0 | 239 | -40 | | | 0 | -40 |
| 621 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 10/27/2011 | 1,489 | 0 | 1,794 | -305 | | | 0 | -305 |
| 622 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 10/27/2011 | 318 | 0 | 383 | -65 | | | 0 | -65 |
| 623 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 10/27/2011 | 1,052 | 0 | 1,268 | -216 | | | 0 | -216 |
| 624 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 10/27/2011 | 20 | 0 | 24 | -4 | | | 0 | -4 |
| 625 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/22/2011 | 10/27/2011 | 20 | 0 | 25 | -5 | | | 0 | -5 |
| 626 | PROSHARES ULTRASHORT S&P | 74347R883 | | 6/8/2011 | 10/28/2011 | 446 | 0 | 684 | -238 | | | 0 | -238 |
| 627 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 10/28/2011 | 446 | 0 | 535 | -89 | | | 0 | -89 |
| 628 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 10/28/2011 | 853 | 0 | 1,253 | -400 | | | 0 | -400 |
| 629 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 10/28/2011 | 465 | 0 | 683 | -218 | | | 0 | -218 |
| 630 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 10/28/2011 | 1,027 | 0 | 1,393 | -366 | | | 0 | -366 |
| 631 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 11/30/2011 | 266 | 0 | 302 | -36 | | | 0 | -36 |
| 632 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 11/30/2011 | 143 | 0 | 163 | -20 | | | 0 | -20 |
| 633 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 11/30/2011 | 102 | 0 | 116 | -14 | | | 0 | -14 |
| 634 | PROSHARES ULTRASHORT S&P | 74347R883 | | 7/28/2011 | 11/30/2011 | 102 | 0 | 116 | -14 | | | 0 | -14 |
| 635 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 11/30/2011 | 1,065 | 0 | 1,310 | -245 | | | 0 | -245 |
| 636 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 11/30/2011 | 328 | 0 | 403 | -75 | | | 0 | -75 |
| 637 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 11/30/2011 | 143 | 0 | 176 | -33 | | | 0 | -33 |
| 638 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 11/30/2011 | 328 | 0 | 403 | -75 | | | 0 | -75 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 639 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/2/2011 | 11/30/2011 | 20 | 0 | 26 | -6 | | | 0 | -6 |
| 640 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/7/2011 | 11/30/2011 | 205 | 0 | 251 | -46 | | | 0 | -46 |
| 641 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/22/2011 | 11/30/2011 | 225 | 0 | 280 | -55 | | | 0 | -55 |
| 642 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/22/2011 | 11/30/2011 | 225 | 0 | 280 | -55 | | | 0 | -55 |
| 643 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/23/2011 | 11/30/2011 | 881 | 0 | 1,121 | -240 | | | 0 | -240 |
| 644 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/23/2011 | 11/30/2011 | 492 | 0 | 626 | -134 | | | 0 | -134 |
| 645 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/23/2011 | 11/30/2011 | 184 | 0 | 235 | -51 | | | 0 | -51 |
| 646 | PROSHARES ULTRASHORT S&P | 74347R883 | | 9/27/2011 | 11/30/2011 | 20 | 0 | 27 | -7 | | | 0 | -7 |
| 647 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/1/2011 | 11/30/2011 | 266 | 0 | 273 | -7 | | | 0 | -7 |
| 648 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/1/2011 | 11/30/2011 | 246 | 0 | 252 | -6 | | | 0 | -6 |
| 649 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/1/2011 | 11/30/2011 | 205 | 0 | 210 | -5 | | | 0 | -5 |
| 650 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/1/2011 | 11/30/2011 | 451 | 0 | 462 | -11 | | | 0 | -11 |
| 651 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/1/2011 | 11/30/2011 | 184 | 0 | 189 | -5 | | | 0 | -5 |
| 652 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/9/2011 | 11/30/2011 | 205 | 0 | 205 | 0 | | | 0 | 0 |
| 653 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/9/2011 | 11/30/2011 | 225 | 0 | 226 | -1 | | | 0 | -1 |
| 654 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/9/2011 | 11/30/2011 | 266 | 0 | 267 | -1 | | | 0 | -1 |
| 655 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/9/2011 | 11/30/2011 | 389 | 0 | 390 | -1 | | | 0 | -1 |
| 656 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/9/2011 | 11/30/2011 | 82 | 0 | 82 | 0 | | | 0 | 0 |
| 657 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/9/2011 | 11/30/2011 | 389 | 0 | 390 | -1 | | | 0 | -1 |
| 658 | PROSHARES ULTRASHORT S&P | 74347R883 | | 11/9/2011 | 11/30/2011 | 492 | 0 | 492 | 0 | | | 0 | 0 |
| 659 | PROSHRE U/S DJ-AIG | 74347W676 | | 5/12/2011 | 6/3/2011 | 4,820 | 0 | 5,390 | -570 | | | 0 | -570 |
| 660 | PROSHRE U/S DJ-AIG | 74347W676 | | 5/12/2011 | 6/3/2011 | 868 | 0 | 971 | -103 | | | 0 | -103 |
| 661 | PROSHRE U/S DJ-AIG | 74347W676 | | 5/12/2011 | 6/3/2011 | 1,346 | 0 | 1,505 | -159 | | | 0 | -159 |
| 662 | PROSHRE U/S DJ-AIG | 74347W676 | | 5/16/2011 | 6/3/2011 | 782 | 0 | 857 | -75 | | | 0 | -75 |
| 663 | PROSHRE U/S DJ-AIG | 74347W676 | | 5/12/2011 | 6/8/2011 | 3,169 | 0 | 3,849 | -680 | | | 0 | -680 |
| 664 | PROSHRE U/S DJ-AIG | 74347W676 | | 5/12/2011 | 7/14/2011 | 1,692 | 0 | 2,003 | -311 | | | 0 | -311 |
| 665 | PROSHRE U/S DJ-AIG | 74347W676 | | 5/12/2011 | 7/14/2011 | 1,380 | 0 | 1,669 | -289 | | | 0 | -289 |
| 666 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/9/2011 | 293 | 0 | 301 | -8 | | | 0 | -8 |
| 667 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/9/2011 | 734 | 0 | 752 | -18 | | | 0 | -18 |
| 668 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/9/2011 | 978 | 0 | 1,003 | -25 | | | 0 | -25 |
| 669 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/9/2011 | 1,223 | 0 | 1,253 | -30 | | | 0 | -30 |
| 670 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/9/2011 | 147 | 0 | 150 | -3 | | | 0 | -3 |
| 671 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/10/2011 | 1,490 | 0 | 1,554 | -64 | | | 0 | -64 |
| 672 | DOW CHEMICAL CO | 260543103 | | 4/20/2011 | 9/22/2011 | 2,473 | 0 | 3,984 | -1,511 | | | 0 | -1 511 |
| 673 | DOW CHEMICAL CO | 260543103 | | 4/20/2011 | 9/23/2011 | 1,605 | 0 | 2,630 | -1,025 | | | 0 | -1,025 |
| 674 | DOW CHEMICAL CO | 260543103 | | 4/20/2011 | 11/17/2011 | 5,545 | 0 | 8,122 | -2,577 | | | 0 | -2,577 |
| 675 | DR PEPPER SNAPPLE GROUP | 26138E109 | | 7/12/2010 | 4/5/2011 | 8,238 | 0 | 8,506 | -268 | | | 0 | -268 |
| 676 | EOG RESOURCES INC | 26875P101 | | 4/20/2011 | 5/5/2011 | 9,130 | 0 | 9 825 | -695 | | | 0 | -695 |
| 677 | EATON CORP | 278058102 | | 2/9/2010 | 4/5/2011 | 7 195 | 0 | 4,147 | 3,048 | | | 0 | 3,048 |
| 678 | EATON CORP | 278058102 | | 2/9/2010 | 8/8/2011 | 1,821 | 0 | 1,468 | 353 | | | 0 | 353 |
| 679 | EATON CORP | 278058102 | | 2/10/2010 | 8/8/2011 | 2,692 | 0 | 2,170 | 522 | | | 0 | 522 |
| 680 | TARGET CORP COM | 87612E106 | | 3/3/2010 | 8/1/2011 | 4,934 | 0 | 5,025 | -91 | | | 0 | -91 |
| 681 | TARGET CORP COM | 87612E106 | | 3/26/2010 | 8/1/2011 | 509 | 0 | 543 | -34 | | | 0 | -34 |
| 682 | TARGET CORP COM | 87612E106 | | 3/26/2010 | 8/2/2011 | 1,144 | 0 | 1,250 | -106 | | | 0 | -106 |
| 683 | TEXAS INSTRUMENTS | 882508104 | | 10/5/2009 | 4/5/2011 | 11,141 | 0 | 7,305 | 3,836 | | | 0 | 3,836 |
| 684 | TEXAS INSTRUMENTS | 882508104 | | 10/5/2009 | 10/10/2011 | 6,075 | 0 | 4,657 | 1,418 | | | 0 | 1,418 |
| 685 | TEXAS INSTRUMENTS | 882508104 | | 10/6/2009 | 10/10/2011 | 3,365 | 0 | 2,618 | 747 | | | 0 | 747 |
| 686 | TEXAS INSTRUMENTS | 882508104 | | 10/6/2009 | 10/11/2011 | 1,543 | 0 | 1,205 | 338 | | | 0 | 338 |
| 687 | TEXAS INSTRUMENTS | 882508104 | | 2/28/2011 | 11/15/2011 | 10,606 | 0 | 12,075 | -1,469 | | | 0 | -1,469 |
| 688 | TEXAS INSTRUMENTS | 882508104 | | 10/6/2009 | 11/15/2011 | 10,524 | 0 | 7,784 | 2,740 | | | 0 | 2,740 |
| 689 | TEXAS INSTRUMENTS | 882508104 | | 3/26/2010 | 11/15/2011 | 4,698 | 0 | 3,736 | 962 | | | 0 | 962 |
| 690 | TEXAS INSTRUMENTS | 882508104 | | 2/28/2011 | 11/15/2011 | 2,099 | 0 | 2,387 | -288 | | | 0 | -288 |
| 691 | TRAVELERS COS INC | 89417E109 | | 9/28/2005 | 4/5/2011 | 8,286 | 0 | 6,174 | 2,112 | | | 0 | 2,112 |
| 692 | TRAVELERS COS INC | 89417E109 | | 1/22/2007 | 11/15/2011 | 4,481 | 0 | 4,040 | 441 | | | 0 | 441 |
| 693 | TRAVELERS COS INC | 89417E109 | | 9/28/2005 | 11/15/2011 | 2,885 | 0 | 2,205 | 680 | | | 0 | 680 |
| 694 | TRAVELERS COS INC | 89417E109 | | 1/22/2007 | 11/15/2011 | 4,443 | 0 | 3,989 | 454 | | | 0 | 454 |
| 695 | TRINITY INDUS INC DEL | 896522109 | | 4/20/2011 | 6/23/2011 | 1,200 | 0 | 1,307 | -107 | | | 0 | -107 |
| 696 | TRINITY INDUS INC DEL | 896522109 | | 4/20/2011 | 6/24/2011 | 33 | 0 | 35 | -2 | | | 0 | -2 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15 185 128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 697 | TRINITY INDUS INC DEL | 896522109 | | 4/20/2011 | 7/19/2011 | 3,704 | 0 | 3,884 | -180 | | | 0 | -180 |
| 698 | U S TREASURY BOND | 912810EQ7 | | 5/9/2007 | 8/18/2011 | 252,668 | 0 | 202,205 | 50,463 | | | 0 | 50,463 |
| 699 | U S TREASURY NOTE | 912828GQ7 | | 5/9/2007 | 8/18/2011 | 123,680 | 0 | 119,770 | 3,910 | | | 0 | 3,910 |
| 700 | UNITEDHEALTH GROUP INC | 91324P102 | | 12/13/2010 | 4/5/2011 | 11,719 | 0 | 9,674 | 2,045 | | | 0 | 2,045 |
| 701 | UNITEDHEALTH GROUP INC | 91324P102 | | 12/13/2010 | 5/5/2011 | 1,984 | 0 | 1,488 | 496 | | | 0 | 496 |
| 702 | UNUM GROUP | 91529Y106 | | 10/14/2008 | 4/5/2011 | 7,721 | 0 | 5,808 | 1,913 | | | 0 | 1,913 |
| 703 | UNUM GROUP | 91529Y106 | | 10/20/2008 | 4/5/2011 | 1,534 | 0 | 1,017 | 517 | | | 0 | 517 |
| 704 | URBAN OUTFITTERS INC | 917047102 | | 11/11/2009 | 3/30/2011 | 3,830 | 0 | 4,119 | -289 | | | 0 | -289 |
| 705 | URBAN OUTFITTERS INC | 917047102 | | 11/12/2009 | 3/30/2011 | 9,425 | 0 | 10,073 | -648 | | | 0 | -648 |
| 706 | URBAN OUTFITTERS INC | 917047102 | | 5/10/2010 | 3/30/2011 | 4,578 | 0 | 5,756 | -1,178 | | | 0 | -1,178 |
| 707 | URBAN OUTFITTERS INC | 917047102 | | 11/9/2010 | 3/30/2011 | 7,869 | 0 | 8,781 | -912 | | | 0 | -912 |
| 708 | VERIFONE SYSTEMS INC | 92342Y109 | | 4/20/2011 | 5/5/2011 | 5,662 | 0 | 6,092 | -430 | | | 0 | -430 |
| 709 | VERIZON COMMUNICATNS COM | 92343V104 | | 4/6/2009 | 4/5/2011 | 5,761 | 0 | 4,615 | 1,146 | | | 0 | 1,146 |
| 710 | VERISK ANALYTICS INC | 92345Y106 | | 4/20/2011 | 6/15/2011 | 7,688 | 0 | 7,570 | 118 | | | 0 | 118 |
| 711 | WABCO HOLDINGS INC | 92927K102 | | 5/3/2011 | 11/22/2011 | 3,149 | 0 | 5,424 | -2,275 | | | 0 | -2,275 |
| 712 | WABCO HOLDINGS INC | 92927K102 | | 5/4/2011 | 11/22/2011 | 2,939 | 0 | 4,942 | -2,003 | | | 0 | -2,003 |
| 713 | WABCO HOLDINGS INC | 92927K102 | | 5/12/2011 | 11/22/2011 | 2,981 | 0 | 5,062 | -2,081 | | | 0 | -2,081 |
| 714 | WABCO HOLDINGS INC | 92927K102 | | 9/12/2011 | 11/22/2011 | 2,015 | 0 | 2,137 | -122 | | | 0 | -122 |
| 715 | WABCO HOLDINGS INC | 92927K102 | | 9/12/2011 | 11/23/2011 | 289 | 0 | 312 | -23 | | | 0 | -23 |
| 716 | WABCO HOLDINGS INC | 92927K102 | | 9/13/2011 | 11/23/2011 | 620 | 0 | 694 | -74 | | | 0 | -74 |
| 717 | WABCO HOLDINGS INC | 92927K102 | | 9/27/2011 | 11/23/2011 | 1,117 | 0 | 1,146 | -29 | | | 0 | -29 |
| 718 | WADDELL & REED FINL A | 930059100 | | 4/20/2011 | 8/5/2011 | 4,548 | 0 | 5,760 | -1,212 | | | 0 | -1,212 |
| 719 | WADDELL & REED FINL A | 930059100 | | 5/6/2011 | 8/5/2011 | 3,683 | 0 | 4,550 | -867 | | | 0 | -867 |
| 720 | WAL-MART STORES INC | 931142103 | | 7/28/2008 | 2/28/2011 | 9,325 | 0 | 10,130 | -805 | | | 0 | -805 |
| 721 | EATON CORP | 278058102 | | 3/26/2010 | 8/8/2011 | 3,959 | 0 | 3,739 | 220 | | | 0 | 220 |
| 722 | EATON CORP | 278058102 | | 4/5/2010 | 8/8/2011 | 2,455 | 0 | 2,392 | 63 | | | 0 | 63 |
| 723 | EATON CORP | 278058102 | | 4/5/2010 | 8/9/2011 | 4,551 | 0 | 4,476 | 75 | | | 0 | 75 |
| 724 | EATON CORP | 278058102 | | 4/6/2010 | 8/9/2011 | 3,923 | 0 | 3,868 | 55 | | | 0 | 55 |
| 725 | EATON CORP | 278058102 | | 4/7/2010 | 8/9/2011 | 1,648 | 0 | 1,648 | 0 | | | 0 | 0 |
| 726 | EBAY INC COM | 278642103 | | 4/20/2011 | 11/18/2011 | 2,589 | 0 | 2,765 | -176 | | | 0 | -176 |
| 727 | ENBRIDGE INC COM | 29250N105 | | 8/20/2008 | 6/2/2011 | 194 | 0 | 124 | 70 | | | 0 | 70 |
| 728 | ENBRIDGE INC COM | 29250N105 | | 1/20/2009 | 6/2/2011 | 27,580 | 0 | 14,977 | 12 603 | | | 0 | 12,603 |
| 729 | ENBRIDGE INC COM | 29250N105 | | 1/5/2010 | 6/2/2011 | 13,466 | 0 | 9,683 | 3,783 | | | 0 | 3,783 |
| 730 | ENBRIDGE INC COM | 29250N105 | | 2/10/2011 | 6/2/2011 | 12,106 | 0 | 10,846 | 1,260 | | | 0 | 1,260 |
| 731 | EXXON MOBIL CORP COM | 30231G102 | | 9/21/2006 | 4/5/2011 | 5,639 | 0 | 4,279 | 1,360 | | | 0 | 1,360 |
| 732 | EXXON MOBIL CORP COM | 30231G102 | | 10/16/2006 | 4/5/2011 | 3,759 | 0 | 3,057 | 702 | | | 0 | 702 |
| 733 | FMC TECHS INC COM | 30249U101 | | 4/20/2011 | 4/26/2011 | 3,757 | 0 | 3,692 | 65 | | | 0 | 65 |
| 734 | FMC TECHS INC COM | 30249U101 | | 4/20/2011 | 5/6/2011 | 11,173 | 0 | 16,685 | -5,512 | | | 0 | -5,512 |
| 735 | FHLMCG0802206%2034 | 3128MJAY6 | | 12/15/2010 | 12/15/2010 | 2,641 | 0 | 2 641 | 0 | | | 0 | 0 |
| 736 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 2/15/2011 | 2/15/2011 | 1,878 | 0 | 1,878 | 0 | | | 0 | 0 |
| 737 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 3/15/2011 | 3/15/2011 | 929 | 0 | 929 | 0 | | | 0 | 0 |
| 738 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 4/15/2011 | 4/15/2011 | 3,404 | 0 | 3,404 | 0 | | | 0 | 0 |
| 739 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 5/16/2011 | 5/16/2011 | 1,322 | 0 | 1,322 | 0 | | | 0 | 0 |
| 740 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 6/15/2011 | 6/15/2011 | 1,020 | 0 | 1,020 | 0 | | | 0 | 0 |
| 741 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 7/15/2011 | 7/15/2011 | 953 | 0 | 953 | 0 | | | 0 | 0 |
| 742 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 8/15/2011 | 8/15/2011 | 895 | 0 | 895 | 0 | | | 0 | 0 |
| 743 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 9/15/2011 | 9/15/2011 | 1,136 | 0 | 1,136 | 0 | | | 0 | 0 |
| 744 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 10/17/2011 | 10/17/2011 | 1,845 | 0 | 1,845 | 0 | | | 0 | 0 |
| 745 | FHLMC G0 8022 06%2034 | 3128MJAY6 | | 11/15/2011 | 11/15/2011 | 1,398 | 0 | 1,398 | 0 | | | 0 | 0 |
| 746 | FHLMCG0804706%2035 | 3128MJBR0 | | 12/15/2010 | 12/15/2010 | 4,610 | 0 | 4,610 | 0 | | | 0 | 0 |
| 747 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 2/15/2011 | 2/15/2011 | 1,078 | 0 | 1,078 | 0 | | | 0 | 0 |
| 748 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 3/15/2011 | 3/15/2011 | 1,954 | 0 | 1,954 | 0 | | | 0 | 0 |
| 749 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 4/15/2011 | 4/15/2011 | 1,602 | 0 | 1,602 | 0 | | | 0 | 0 |
| 750 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 5/16/2011 | 5/16/2011 | 1,944 | 0 | 1,944 | 0 | | | 0 | 0 |
| 751 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 6/15/2011 | 6/15/2011 | 876 | 0 | 876 | 0 | | | 0 | 0 |
| 752 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 7/15/2011 | 7/15/2011 | 2,018 | 0 | 2,018 | 0 | | | 0 | 0 |
| 753 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 8/15/2011 | 8/15/2011 | 494 | 0 | 494 | 0 | | | 0 | 0 |
| 754 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 9/15/2011 | 9/15/2011 | 349 | 0 | 349 | 0 | | | 0 | 0 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 755 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 10/17/2011 | 10/17/2011 | 2 178 | 0 | 2,178 | 0 | | | 0 | 0 |
| 756 | FHLMC G0 8047 06%2035 | 3128MJBR0 | | 11/15/2011 | 11/15/2011 | 2,272 | 0 | 2,272 | 0 | | | 0 | 0 |
| 757 | FHLMCC9065305%2023 | 31335HWN9 | | 12/15/2010 | 12/15/2010 | 3,412 | 0 | 3,412 | 0 | | | 0 | 0 |
| 758 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 2/15/2011 | 2/15/2011 | 2,574 | 0 | 2,574 | 0 | | | 0 | 0 |
| 759 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 3/15/2011 | 3/15/2011 | 2,423 | 0 | 2,423 | 0 | | | 0 | 0 |
| 760 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 4/15/2011 | 4/15/2011 | 1,842 | 0 | 1,842 | 0 | | | 0 | 0 |
| 761 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 5/16/2011 | 5/16/2011 | 1,777 | 0 | 1,777 | 0 | | | 0 | 0 |
| 762 | WAL-MART STORES INC | 931142103 | | 7/29/2008 | 2/28/2011 | 12,034 | 0 | 13,207 | -1,173 | | | 0 | -1,173 |
| 763 | WAL-MART STORES INC | 931142103 | | 3/26/2010 | 2/28/2011 | 3,126 | 0 | 3,349 | -223 | | | 0 | -223 |
| 764 | WALGREEN CO | 931422109 | | 1/14/2010 | 4/20/2011 | 10,278 | 0 | 8,995 | 1,283 | | | 0 | 1,283 |
| 765 | WALGREEN CO | 931422109 | | 5/18/2010 | 4/20/2011 | 9,854 | 0 | 8,268 | 1,586 | | | 0 | 1,586 |
| 766 | WALGREEN CO | 931422109 | | 6/24/2010 | 4/20/2011 | 8,197 | 0 | 5,394 | 2,803 | | | 0 | 2,803 |
| 767 | WALGREEN CO | 931422109 | | 2/13/2009 | 9/2/2011 | 13,972 | 0 | 13,200 | 772 | | | 0 | 772 |
| 768 | WALGREEN CO | 931422109 | | 11/4/2009 | 9/2/2011 | 27,479 | 0 | 30,310 | -2,831 | | | 0 | -2,831 |
| 769 | WALGREEN CO | 931422109 | | 1/5/2010 | 9/2/2011 | 7,344 | 0 | 7,724 | -380 | | | 0 | -380 |
| 770 | WALGREEN CO | 931422109 | | 1/13/2011 | 9/2/2011 | 3,057 | 0 | 3,621 | -564 | | | 0 | -564 |
| 771 | WASTE MANAGEMENT INC NEW | 94106L109 | | 4/20/2011 | 7/29/2011 | 7,449 | 0 | 8,796 | -1,347 | | | 0 | -1,347 |
| 772 | WASTE MANAGEMENT INC NEW | 94106L109 | | 4/20/2011 | 8/1/2011 | 7,472 | 0 | 9,025 | -1,553 | | | 0 | -1,553 |
| 773 | WEBMD HEALTH CORP | 94770V102 | | 4/20/2011 | 7/18/2011 | 4,915 | 0 | 8,341 | -3,426 | | | 0 | -3,426 |
| 774 | WEBMD HEALTH CORP | 94770V102 | | 4/20/2011 | 7/21/2011 | 2,917 | 0 | 4,615 | -1,698 | | | 0 | -1,698 |
| 775 | WEBMD HEALTH CORP | 94770V102 | | 4/20/2011 | 7/22/2011 | 2,730 | 0 | 4,171 | -1,441 | | | 0 | -1,441 |
| 776 | WEIGHT WATCHERS INTL NEW | 948626106 | | 5/24/2011 | 8/12/2011 | 2,119 | 0 | 3,155 | -1,036 | | | 0 | -1,036 |
| 777 | WELLPOINT INC | 94973V107 | | 5/3/2004 | 4/5/2011 | 8,336 | 0 | 5,349 | 2,987 | | | 0 | 2,987 |
| 778 | WELLPOINT INC | 94973V107 | | 5/3/2004 | 5/5/2011 | 1,547 | 0 | 892 | 655 | | | 0 | 655 |
| 779 | WELLS FARGO & CO NEW DEL | 949746101 | | 4/20/2011 | 4/21/2011 | 3,067 | 0 | 3,045 | 22 | | | 0 | 22 |
| 780 | WELLS FARGO & CO NEW DEL | 949746101 | | 4/20/2011 | 4/25/2011 | 10,167 | 0 | 10,226 | -61 | | | 0 | -61 |
| 781 | WSTN DIGITAL CORP DEL | 958102105 | | 2/20/2008 | 4/5/2011 | 8,534 | 0 | 6,985 | 1,549 | | | 0 | 1,549 |
| 782 | WILLIAMS COMPANIES DEL | 969457100 | | 8/30/2010 | 1/18/2011 | 9,807 | 0 | 6,927 | 2,880 | | | 0 | 2,880 |
| 783 | WILLIAMS COMPANIES DEL | 969457100 | | 8/30/2010 | 1/19/2011 | 9,460 | 0 | 6,741 | 2,719 | | | 0 | 2,719 |
| 784 | WILLIAMS COMPANIES DEL | 969457100 | | 8/31/2010 | 1/19/2011 | 235 | 0 | 165 | 70 | | | 0 | 70 |
| 785 | WILLIAMS COMPANIES DEL | 969457100 | | 8/31/2010 | 1/20/2011 | 9,299 | 0 | 6,527 | 2,772 | | | 0 | 2,772 |
| 786 | WILLIAMS COMPANIES DEL | 969457100 | | 8/31/2010 | 4/5/2011 | 2,070 | 0 | 1,225 | 845 | | | 0 | 845 |
| 787 | WILLIAMS COMPANIES DEL | 969457100 | | 9/7/2010 | 4/5/2011 | 4,418 | 0 | 2,740 | 1,678 | | | 0 | 1,678 |
| 788 | WILLIAMS COMPANIES DEL | 969457100 | | 9/7/2010 | 7/18/2011 | 8,613 | 0 | 5,499 | 3,114 | | | 0 | 3,114 |
| 789 | WILLIAMS COMPANIES DEL | 969457100 | | 9/7/2010 | 7/19/2011 | 11,489 | 0 | 7,242 | 4,247 | | | 0 | 4,247 |
| 790 | WILLIAMS COMPANIES DEL | 969457100 | | 9/7/2010 | 7/20/2011 | 6,007 | 0 | 3,774 | 2,233 | | | 0 | 2,233 |
| 791 | WILLIAMS COMPANIES DEL | 969457100 | | 9/8/2010 | 7/20/2011 | 1,952 | 0 | 1,237 | 715 | | | 0 | 715 |
| 792 | WYNN RESORTS LTD | 983134107 | | 4/20/2011 | 7/28/2011 | 2,970 | 0 | 2,814 | 156 | | | 0 | 156 |
| 793 | WYNN RESORTS LTD | 983134107 | | 4/20/2011 | 8/4/2011 | 4,854 | 0 | 5,036 | -182 | | | 0 | -182 |
| 794 | WYNN RESORTS LTD | 983134107 | | 4/20/2011 | 10/13/2011 | 4,491 | 0 | 4,888 | -397 | | | 0 | -397 |
| 795 | WYNN RESORTS LTD | 983134107 | | 4/20/2011 | 11/18/2011 | 6,410 | 0 | 7,850 | -1,440 | | | 0 | -1,440 |
| 796 | YUM BRANDS INC | 988498101 | | 5/20/2011 | 7/12/2011 | 3,046 | 0 | 3,107 | -61 | | | 0 | -61 |
| 797 | YUM BRANDS INC | 988498101 | | 5/20/2011 | 7/28/2011 | 2,475 | 0 | 2,655 | -180 | | | 0 | -180 |
| 798 | YUM BRANDS INC | 988498101 | | 5/20/2011 | 8/3/2011 | 2,996 | 0 | 3,333 | -337 | | | 0 | -337 |
| 799 | YUM BRANDS INC | 988498101 | | 5/20/2011 | 9/2/2011 | 5,785 | 0 | 6,158 | -373 | | | 0 | -373 |
| 800 | ENERGY XXI LTD NEW COM | G10082140 | | 4/27/2011 | 7/26/2011 | 914 | 0 | 939 | -25 | | | 0 | -25 |
| 801 | ENERGY XXI LTD NEW COM | G10082140 | | 4/27/2011 | 7/27/2011 | 1,620 | 0 | 1,705 | -85 | | | 0 | -85 |
| 802 | COVIDIEN PLC SHS NEW | G2554F113 | | 11/12/2009 | 4/20/2011 | 12,253 | 0 | 10,088 | 2,165 | | | 0 | 2,165 |
| 803 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 8/15/2011 | 8/15/2011 | 1,468 | 0 | 1,468 | 0 | | | 0 | 0 |
| 804 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 9/15/2011 | 9/15/2011 | 2,155 | 0 | 2,155 | 0 | | | 0 | 0 |
| 805 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 10/17/2011 | 10/17/2011 | 1,793 | 0 | 1,793 | 0 | | | 0 | 0 |
| 806 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 11/15/2011 | 11/15/2011 | 1,857 | 0 | 1,857 | 0 | | | 0 | 0 |
| 807 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/10/2011 | 2,356 | 0 | 2,457 | -101 | | | 0 | -101 |
| 808 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/10/2011 | 961 | 0 | 1,003 | -42 | | | 0 | -42 |
| 809 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/10/2011 | 385 | 0 | 401 | -16 | | | 0 | -16 |
| 810 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/10/2011 | 2,548 | 0 | 2,657 | -109 | | | 0 | -109 |
| 811 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/10/2011 | 1,731 | 0 | 1,805 | -74 | | | 0 | -74 |
| 812 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 5/10/2011 | 1,442 | 0 | 1,504 | -62 | | | 0 | -62 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1,838,152 | 0 | 0 | 0 | 1,838,152 |
| 813 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 6/22/2011 | 2,270 | 0 | 2,106 | 164 | | | 0 | 164 |
| 814 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 6/24/2011 | 2,286 | 0 | 2,106 | 180 | | | 0 | 180 |
| 815 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 6/28/2011 | 3,157 | 0 | 3,008 | 149 | | | 0 | 149 |
| 816 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 6/29/2011 | 4,706 | 0 | 4,512 | 194 | | | 0 | 194 |
| 817 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 6/29/2011 | 157 | 0 | 151 | 6 | | | 0 | 6 |
| 818 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 7/21/2011 | 1,179 | 0 | 1,256 | -77 | | | 0 | -77 |
| 819 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 7/22/2011 | 701 | 0 | 754 | -53 | | | 0 | -53 |
| 820 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 7/22/2011 | 934 | 0 | 1,005 | -71 | | | 0 | -71 |
| 821 | PROSHARES ULTRASHORT QQQ | 74347X237 | | 4/20/2011 | 8/10/2011 | 1,820 | 0 | 1,583 | 237 | | | 0 | 237 |
| 822 | FNMAP2545890550%2023 | 31371KXS5 | | 12/27/2010 | 12/27/2010 | 2,363 | 0 | 2,363 | 0 | | | 0 | 0 |
| 823 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 2/25/2011 | 2/25/2011 | 2,472 | 0 | 2,472 | 0 | | | 0 | 0 |
| 824 | FNMA P863006 06 50%2035 | 31408WYB2 | | 3/25/2011 | 3/25/2011 | 156 | 0 | 156 | 0 | | | 0 | 0 |
| 825 | FNMA P863006 06 50%2035 | 31408WYB2 | | 4/25/2011 | 4/25/2011 | 104 | 0 | 104 | 0 | | | 0 | 0 |
| 826 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 7/15/2011 | 7/15/2011 | 1,197 | 0 | 1 197 | 0 | | | 0 | 0 |
| 827 | FNMA P863006 06 50%2035 | 31408WYB2 | | 5/25/2011 | 5/25/2011 | 157 | 0 | 157 | 0 | | | 0 | 0 |
| 828 | FNMA P863006 06 50%2035 | 31408WYB2 | | 6/27/2011 | 6/27/2011 | 116 | 0 | 116 | 0 | | | 0 | 0 |
| 829 | FNMA P863006 06 50%2035 | 31408WYB2 | | 7/25/2011 | 7/25/2011 | 103 | 0 | 103 | 0 | | | 0 | 0 |
| 830 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 3/25/2011 | 3/25/2011 | 2,083 | 0 | 2,083 | 0 | | | 0 | 0 |
| 831 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 4/25/2011 | 4/25/2011 | 1,924 | 0 | 1,927 | -3 | | | 0 | -3 |
| 832 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 5/25/2011 | 5/25/2011 | 1,863 | 0 | 1,863 | 0 | | | 0 | 0 |
| 833 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 6/27/2011 | 6/27/2011 | 1,438 | 0 | 1,438 | 0 | | | 0 | 0 |
| 834 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 7/25/2011 | 7/25/2011 | 1,732 | 0 | 1,732 | 0 | | | 0 | 0 |
| 835 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 8/25/2011 | 8/25/2011 | 1,310 | 0 | 1,310 | 0 | | | 0 | 0 |
| 836 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 9/26/2011 | 9/26/2011 | 1,687 | 0 | 1,687 | 0 | | | 0 | 0 |
| 837 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 10/25/2011 | 10/25/2011 | 1,271 | 0 | 1,271 | 0 | | | 0 | 0 |
| 838 | FNMA P254589 05 50% 2023 | 31371KXS5 | | 11/25/2011 | 11/25/2011 | 1,627 | 0 | 1,627 | 0 | | | 0 | 0 |
| 839 | FNMAP25498804%2013 | 31371LF53 | | 12/27/2010 | 12/27/2010 | 3,774 | 0 | 3,774 | 0 | | | 0 | 0 |
| 840 | FNMA P254988 04%2013 | 31371LF53 | | 2/25/2011 | 2/25/2011 | 3,203 | 0 | 3,203 | 0 | | | 0 | 0 |
| 841 | FNMA P254988 04%2013 | 31371LF53 | | 3/25/2011 | 3/25/2011 | 3,143 | 0 | 3,144 | -1 | | | 0 | -1 |
| 842 | FNMA P254988 04%2013 | 31371LF53 | | 4/25/2011 | 4/25/2011 | 3,054 | 0 | 3,054 | 0 | | | 0 | 0 |
| 843 | FNMA P254988 04%2013 | 31371LF53 | | 5/25/2011 | 5/25/2011 | 2,594 | 0 | 2,594 | 0 | | | 0 | 0 |
| 844 | FNMA P254988 04%2013 | 31371LF53 | | 6/27/2011 | 6/27/2011 | 2,839 | 0 | 2,839 | 0 | | | 0 | 0 |
| 845 | FNMA P254988 04%2013 | 31371LF53 | | 7/25/2011 | 7/25/2011 | 2,827 | 0 | 2,827 | 0 | | | 0 | 0 |
| 846 | FNMA P254988 04%2013 | 31371LF53 | | 8/25/2011 | 8/25/2011 | 2,670 | 0 | 2,670 | 0 | | | 0 | 0 |
| 847 | FNMA P254988 04%2013 | 31371LF53 | | 9/26/2011 | 9/26/2011 | 2,591 | 0 | 2,591 | 0 | | | 0 | 0 |
| 848 | FNMA P254988 04%2013 | 31371LF53 | | 10/25/2011 | 10/25/2011 | 2,416 | 0 | 2 416 | 0 | | | 0 | 0 |
| 849 | FNMA P254988 04%2013 | 31371LF53 | | 11/25/2011 | 11/25/2011 | 2 559 | 0 | 2,559 | 0 | | | 0 | 0 |
| 850 | FNMAP8630060650%2035 | 31408WYB2 | | 12/27/2010 | 12/27/2010 | 119 | 0 | 119 | 0 | | | 0 | 0 |
| 851 | FNMA P863006 06 50%2035 | 31408WYB2 | | 2/25/2011 | 2/25/2011 | 165 | 0 | 165 | 0 | | | 0 | 0 |
| 852 | FHLMC C9 0653 05%2023 | 31335HWN9 | | 6/15/2011 | 6/15/2011 | 1,289 | 0 | 1,289 | 0 | | | 0 | 0 |
| 853 | FNMA P863006 06 50%2035 | 31408WYB2 | | 8/25/2011 | 8/25/2011 | 103 | 0 | 103 | 0 | | | 0 | 0 |
| 854 | FNMA P863006 06 50%2035 | 31408WYB2 | | 9/26/2011 | 9/26/2011 | 118 | 0 | 118 | 0 | | | 0 | 0 |
| 855 | FNMA P863006 06 50%2035 | 31408WYB2 | | 10/25/2011 | 10/25/2011 | 104 | 0 | 104 | 0 | | | 0 | 0 |
| 856 | FNMA P863006 06 50%2035 | 31408WYB2 | | 11/25/2011 | 11/25/2011 | 10,229 | 0 | 10,229 | 0 | | | 0 | 0 |
| 857 | FEDEX CORP DELAWARE COM | 31428X106 | | 3/11/2011 | 4/20/2011 | 21,376 | 0 | 20,946 | 430 | | | 0 | 430 |
| 858 | COVIDIEN PLC SHS NEW | G2554F113 | | 1/5/2010 | 4/20/2011 | 10,480 | 0 | 9,334 | 1,146 | | | 0 | 1,146 |
| 859 | COVIDIEN PLC SHS NEW | G2554F113 | | 5/10/2010 | 4/20/2011 | 17,090 | 0 | 14,466 | 2,624 | | | 0 | 2,624 |
| 860 | COVIDIEN PLC SHS NEW | G2554F113 | | 11/9/2010 | 4/20/2011 | 7,094 | 0 | 5,796 | 1,298 | | | 0 | 1,298 |
| 861 | NABORS INDUSTRIES LTD | G6359F103 | | 11/23/2009 | 4/5/2011 | 7,340 | 0 | 4,978 | 2,362 | | | 0 | 2,362 |
| 862 | ACE LIMITED | H0023R105 | | 5/11/2009 | 3/21/2011 | 5,201 | 0 | 3 583 | 1,618 | | | 0 | 1,618 |
| 863 | ACE LIMITED | H0023R105 | | 3/26/2010 | 3/21/2011 | 3,715 | 0 | 3,175 | 540 | | | 0 | 540 |
| 864 | ACE LIMITED | H0023R105 | | 6/28/2010 | 3/21/2011 | 5,758 | 0 | 4,965 | 793 | | | 0 | 793 |
| 865 | ACE LIMITED | H0023R105 | | 6/28/2010 | 3/22/2011 | 2 356 | 0 | 2,029 | 327 | | | 0 | 327 |
| 866 | ACE LIMITED | H0023R105 | | 6/29/2010 | 3/22/2011 | 8,555 | 0 | 7,164 | 1,391 | | | 0 | 1,391 |
| 867 | ACE LIMITED | H0023R105 | | 6/30/2010 | 3/22/2011 | 7,873 | 0 | 6,596 | 1,277 | | | 0 | 1,277 |
| 868 | TE CONNECTIVITY LTD | H84989104 | | 1/14/2010 | 4/20/2011 | 21,124 | 0 | 15,181 | 5,943 | | | 0 | 5,943 |
| 869 | DISALLOWED LOSS DUE TO WASH SAL | | | | | 16,648 | 0 | 0 | 16,648 | | | 0 | 16,648 |
| 870 | MARYLAND ST TAXABLE -ST LOC FACS | 5741925F3 | | 9/13/2010 | 6/9/2011 | 106,222 | 0 | 106,829 | -607 | | | 0 | -607 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 28,027 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Totals | 15,185,128 | 0 | 13,346,976 | 1 838,152 | 0 | 0 | 0 | 1,838,152 |
| 871 | GOLD ARN ISSUER EKS CAP | 28264M616 | | 5/26/2011 | 10/12/2011 | 244 245 | 0 | 250 000 | -5,755 | | | 0 | -5,755 |
| 872 | BLACKROCK INFLATION PROTECTED | 091937722 | | 12/23/2010 | 10/3/2011 | 18,813 | 0 | 17,811 | 1,002 | | | 0 | 1,002 |
| 873 | AMERICAN EURO PACIFIC GROWTH CL | 298706102 | | 4/5/2011 | 6/14/2011 | 10 | 0 | 10 | 0 | | | 0 | 0 |
| 874 | FEDERAL HOME LOAN BANK CALLABLE | 313370UY2 | | 9/2/2010 | 9/19/2011 | 164,159 | 0 | 166,011 | -1,852 | | | 0 | -1,852 |
| 875 | EKSPORT ARN GOLD SPOT | 282649433 | | 3/25/2010 | 6/2/2011 | 236,900 | 0 | 200,000 | 36,900 | | | 0 | 36,900 |
| 876 | BLACKROCK INFLATION PROTECTED B | 091937722 | | 3/19/2010 | 5/31/2011 | 350,491 | 0 | 338,847 | 11 644 | | | 0 | 11,644 |
| 877 | AMERICAN EURO PACIFIC GROWTH CL | 298706105 | | 3/28/2006 | 6/14/2011 | 440 | 0 | 447 | -7 | | | 0 | -7 |
| 878 | SEE ATTACHED - BESSEMER | | | VARIOUS | VARIOUS | 4 853,110 | 0 | 3,778,587 | 1 074,523 | | | 0 | 1,074,523 |
| 879 | GLOBAL MACRO GAIN/LOSS | | | VARIOUS | VARIOUS | 63,803 | 0 | 0 | 63,803 | | | 0 | 63,803 |
| 880 | SEE ATTACHED - UBS | | | VARIOUS | VARIOUS | 3,678,976 | 0 | 3 493,056 | 185,920 | | | 0 | 185,920 |
| 881 | GLOBAL MACRO TRUST | | | 3/28/2008 | 11/9/2011 | 572,780 | 0 | 536,208 | 36,572 | | | 0 | 36,572 |
| 882 | PRO SHARES GAIN/LOSS | | | VARIOUS | VARIOUS | 7 | 0 | 0 | 7 | | | 0 | 7 |
| 883 | MORGAN STANLEY | 617446V71 | | 6/23/2009 | 5/16/2011 | 110,392 | 0 | 98,983 | 11,409 | | | 0 | 11,409 |

## Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

0

| | Name | Check "X" if Business | Street | City | State | Zip Code | Foreign Country | Title | Average Hours | Compensation |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | JOHN H EVANS | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | CHAIRMAN & TRU | | |
| 2 | LAURA W EVANS | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | PRESIDENT & TRU | | |
| 3 | GEORGE T MALONEY | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | VICE PRESIDENT & T | | |
| 4 | CHRISTOPHER W JONES | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | TREASURER & TR | | |
| 5 | CAROLINE E JONES | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | SECRETARY & TR | | |
| 6 | LINDA A HREVNACK | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | ASSISTANT SECRETARY | | |
| 7 | BARBARA W EVANS | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | TRUSTEE | | |
| 8 | MEGAN C JONES | | 730 CENTRAL AVENUE | MURRAY HILL | NJ | 07974 | | TRUSTEE | | |
| 9 | | | | | | | | | | |
| 10 | | | | | | | | | | |

## Part

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

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

| | | Date | | Amount |
|---|---|---|---|---|
| 1 | Credit from prior year return | | 1 | 2,180 |
| 2 | First quarter estimated tax payment | 4/11/2011 | 2 | 2,625 |
| 3 | Second quarter estimated tax payment | 5/12/2011 | 3 | 2,625 |
| 4 | Third quarter estimated tax payment | 8/10/2011 | 4 | 2,562 |
| 5 | Fourth quarter estimated tax payment | | 5 | |
| 6 | Other payments | | 6 | |
| 7 | Total | | 7 | 9,992 |

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

| | | | |
|---|---|---|---|
| 1 | Dıstrıbutable amounts for 2009 that remaıned undıstrıbuted at the begınnıng of the 2010 tax year | 1 | 655,409 |
| 2 | | 2 | |
| 3 | | 3 | |
| 4 | | 4 | |
| 5 | | 5 | |
| 6 | | 6 | |
| 7 | | 7 | |
| 8 | | 8 | |
| 9 | | 9 | |
| 10 | Total | 10 | 655,409 |

- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box ▶ [X]

**Note.** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1)

**Part II** **Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed)

| Type or print | Name of exempt organization | Employer identification number |
|---|---|---|
| | WILLITS FOUNDATION | 22-6063106 |
| File by the extended due date for filing your return See instructions | Number, street, and room or suite no If a P O box, see instructions<br>P O BOX 1501, NJ2-130-03-31 | |
| | City, town or post office, state, and ZIP code For a foreign address, see instructions<br>PENNINGTON NJ 08534-1501 | |

Enter the Return code for the return that this application is for (file a separate application for each return) 04

| Application Is For | Return Code | Application Is For | Return Code |
|---|---|---|---|
| Form 990 | 01 | | |
| Form 990-BL | 02 | Form 1041-A | 08 |
| Form 990-EZ | 03 | Form 4720 | 09 |
| Form 990-PF | 04 | Form 5227 | 10 |
| Form 990-T (sec 401(a) or 408(a) trust) | 05 | Form 6069 | 11 |
| Form 990-T (trust other than above) | 06 | Form 8870 | 12 |

**STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.**

- The books are in the care of ▶ MLTC, A DIVISION OF BANK OF AMERICA, N A
  Telephone No ▶ 609-274-6834 FAX No ▶
- If the organization does not have an office or place of business in the United States, check this box ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ______ If this is for the whole group, check this box ▶ [ ] If it is for part of the group, check this box ▶ [ ] and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until 10/15/2012

5 For calendar year ______ , or other tax year beginning 12/1/2010 , and ending 11/30/2011

6 If the tax year entered in line 5 is for less than 12 months, check reason [ ] Initial return [ ] Final return [ ] Change in accounting period

7 State in detail why you need the extension An attempt to obtain information necessary for filing a return was requested in a timely fashion, but the information was not furnished in sufficient time to permit the timely filing of the return, or the taxpayer personally visited an IRS office for the purpose of securing information or advice and was unable to meet with an IRS representative

| | | | |
|---|---|---|---|
| 8a | If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions | 8a | $ |
| b | If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 | 8b | $ |
| c | **Balance due.** Subtract line 8b from line 8a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions | 8c | $ 0 |

## Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true correct and complete, and that I am authorized to prepare this form

Signature ▶ Title ▶ Date ▶

Form **8868** (Rev January 2011) Department of the Treasury Internal Revenue Service

# Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

▶ **File a separate application for each return.**

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** and check this box ▶ ☐
- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** (on page 2 of this form)

***Do not complete Part II unless*** you have already been granted an automatic 3-month extension on a previously filed Form 8868

**Electronic filing *(e-file)*.** You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions) For more details on the electronic filing of this form, visit *www irs gov/efile* and click on *e-file for Charities & Nonprofits*

## Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed)

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only ▶ ☐

*All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns*

| Type or print | Name of exempt organization | Employer identification number |
|---|---|---|
| File by the due date for filing your return See instructions | WILLITS FOUNDATION | 22-6063106 |
| | Number, street, and room or suite no If a P O box, see instructions | |
| | P O BOX 1501, NJ2-130-03-31 | |
| | City, town or post office, state, and ZIP code For a foreign address, see instructions | |
| | PENNINGTON NJ 08534-1501 | |

Enter the Return code for the return that this application is for (file a separate application for each return) 04

| Application Is For | Return Code | Application Is For | Return Code |
|---|---|---|---|
| Form 990 | 01 | Form 990-T (corporation) | 07 |
| Form 990-BL | 02 | Form 1041-A | 08 |
| Form 990-EZ | 03 | Form 4720 | 09 |
| Form 990-PF | 04 | Form 5227 | 10 |
| Form 990-T (sec 401(a) or 408(a) trust) | 05 | Form 6069 | 11 |
| Form 990-T (trust other than above) | 06 | Form 8870 | 12 |

- The books are in the care of ▶ MLTC, A DIVISION OF BANK OF AMERICA, N A

Telephone No ▶ 609-274-6834 FAX No ▶

- If the organization does not have an office or place of business in the United States, check this box ▶ ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ______ If this is for the whole group, check this box ▶ ☐ If it is for part of the group, check this box ▶ ☐ and attach a list with the names and EINs of all members the extension is for

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 7/15/2012, to file the exempt organization return for the organization named above The extension is for the organization's return for

▶ ☐ calendar year ______ or

▶ ☒ tax year beginning 12/1/2010, and ending 11/30/2011

2 If the tax year entered in line 1 is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period

| | | | |
|---|---|---|---|
| 3a | If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions | 3a | $ 22,384 |
| b | If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit | 3b | $ 9,992 |
| c | **Balance due.** Subtract line 3b from line 3a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions | 3c | $ 12,395 |

**Caution.** If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions