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

OMB No 1545-0052

2010

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

For calendar year 2010, or tax year beginning 12/01, 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 changeName of foundation **DR RALPH & MARIAN FALK MEDICAL RESEARCH TR.**
A Employer identification number **36-6975534**
Number and street (or P O box number if mail is not delivered to street address) **BANK OF AMERICA, NA, 231 S LASALLE ST**
Room/suite **(312) 828-6763**
B Telephone number (see page 10 of the instructions)City or town, state, and ZIP code **CHICAGO, IL 60697**
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) **\$ 130,350,038.**
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)
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				
4	Dividends and interest from securities	3,622,666.	3,599,978.		STMT 1
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	15,024,194.			
b	Gross sales price for all assets on line 6a	109,330,483.			
7	Capital gain net income (from Part IV, line 2)		15,024,194.		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)	-1,614.			
12	Total. Add lines 1 through 11	18,645,246.	18,624,172.		STMT 2
13	Compensation of officers, directors, trustees, etc.	646,511.	222,162.		424,349.
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16a	Legal fees (attach schedule)				
b	Accounting fees (attach schedule)				
c	Other professional fees (attach schedule)				
17	Interest				
18	Taxes (attach schedule) (see page 14 of the instructions)	242,643.	40,815.		
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule) STMT 4	28,209.	21.		28,188.
24	Total operating and administrative expenses. Add lines 13 through 23	917,363.	262,998.	NONE	452,537.
25	Contributions, gifts, grants paid	5,587,483.			5,587,483.
26	Total expenses and disbursements. Add lines 24 and 25	6,504,846.	262,998.	NONE	6,040,020.
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	12,140,400.			
b	Net investment income (if negative, enter -0-)		18,361,174.		
c	Adjusted net income (if negative, enter -0-)				

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

JSA

Form 990-PF (2010)

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments		4,899,779.	9,858,160.	9,858,160.
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less: allowance for doubtful accounts ▶	NONE			
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10 a	Investments - U S and state government obligations (attach schedule)				
	b	Investments - corporate stock (attach schedule)		78,693,753.	78,105,161.	85,955,191.
	c	Investments - corporate bonds (attach schedule)		21,417,688.	26,645,747.	28,422,272.
	Liabilities	11	Investments - land, buildings, and equipment: basis			
		Less: accumulated depreciation (attach schedule) ▶				
12		Investments - mortgage loans				
13		Investments - other (attach schedule)		1,082,601.	3,344,156.	3,584,012.
14		Land, buildings, and equipment: basis				
		Less: accumulated depreciation (attach schedule) ▶				
15		Other assets (describe ▶)		2,700,000.	2,700,000.	2,530,403.
16		Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		108,793,821.	120,653,224.	130,350,038.
17		Accounts payable and accrued expenses				
18		Grants payable				
Net Assets or Fund Balances	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
	23	Total liabilities (add lines 17 through 22)				
Foundations that follow SFAS 117, check here ▶ ☐	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		108,793,821.	120,653,224.	
	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)		108,793,821.	120,653,224.	
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		108,793,821.	120,653,224.		

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	108,793,821.
2	Enter amount from Part I, line 27a	2	12,140,400.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 5	3	1,854.
4	Add lines 1, 2, and 3	4	120,936,075.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 6	5	282,851.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	120,653,224.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs MLC Co.)			(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV DETAIL					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))		
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	15,024,194.	
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		

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	5,881,858.	123,033,132.	0.04780710614
2008	7,208,933.	109,457,510.	0.06586056087
2007	8,401,112.	146,111,259.	0.05749804675
2006	7,665,425.	165,974,627.	0.04618431828
2005	6,365,559.	155,344,130.	0.04097714539
2 Total of line 1, column (d)			2 0.25832717743
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 0.05166543549
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 134,720,412.
5 Multiply line 4 by line 3			5 6,960,389.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 183,612.
7 Add lines 5 and 6			7 7,144,001.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			8 6,040,020.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)		1	367,223.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	
3 Add lines 1 and 2		3	367,223.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	NONE
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	367,223.
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	238,283.	
b Exempt foreign organizations-tax withheld at source	6b	NONE	
c Tax paid with application for extension of time to file (Form 8868)	6c	NONE	
d Backup withholding erroneously withheld	6d		
7 I credits and payments. Add lines 6a through 6d			238,283.
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		128,940.
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2011 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

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

Form 990-PF (2010)

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address <u>N/A</u>				
14	The books are in care of <u>BANK OF AMERICA, N.A.</u> Telephone no <u>(312) 828-6763</u>			
	Located at <u>231 SOUTH LASALLE STREET, CHICAGO, IL</u> ZIP + 4 <u>60697</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15		
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country <u></u>	16	Yes	No X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly).		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☒ Yes ☐ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here <u></u>	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? If "Yes," list the years <u></u>	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 22 of the instructions)	2b	X
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. <u></u>		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010)	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

Form 990-PF (2010)

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

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

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

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

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

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

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

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? ☐ **5b**

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

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No **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? ☐ Yes ☒ No **7b**

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 8		646,511.	-0-	-0-

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

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

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

Form 990-PF (2010)

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (see page 23 of the instructions). If none, enter "NONE."

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

Total number of others receiving over \$50,000 for professional services NONE

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 NOT APPLICABLE	
2 THE SOLE CHARITABLE ACTIVITY OF THIS ORGANIZATION IS THE MAKING OF CONTRIBUTIONS AND GRANTS TO QUALIFIED CHARITABLE ORGANIZATIONS. NO DIRECT CHARITABLE ACTIVITIES ARE CONDUCTED.	
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 NOT APPLICABLE	
2	
All other program-related investments. See page 24 of the instructions.	
3 NONE	
Total. Add lines 1 through 3	

Form 990-PF (2010)

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	131,575,002.
b	Average of monthly cash balances	1b	5,196,990.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	136,771,992.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	136,771,992.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	2,051,580.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	134,720,412.
6	Minimum investment return. Enter 5% of line 5	6	6,736,021.

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	6,736,021.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	367,223.
b	Income tax for 2010 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	367,223.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	6,368,798.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	6,368,798.
6	Deduction from distributable amount (see page 25 of the instructions)	6	NONE
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	6,368,798.

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	6,040,020.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	6,040,020.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	6,040,020.

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				6,368,798.
2 Undistributed income, if any, as of the end of 2010:				
a Enter amount for 2009 only			4,759,646.	
b Total for prior years 20 08, 20 , 20		NONE		
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	NONE			
4 Qualifying distributions for 2010 from Part XII, line 4. ► \$ 6,040,020.				
a Applied to 2009, but not more than line 2a			4,759,646.	
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)	NONE			
d Applied to 2010 distributable amount				1,280,374.
e Remaining amount distributed out of corpus	NONE			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a).)	NONE			NONE
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5	NONE			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions		NONE		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011.				5,088,424.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)	NONE			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	NONE			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	NONE			
10 Analysis of line 9:				
a Excess from 2006	NONE			
b Excess from 2007	NONE			
c Excess from 2008	NONE			
d Excess from 2009	NONE			
e Excess from 2010	NONE			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year	SEE ATTACHED DETAIL			5,587,483.
Total ▶ 3a				5,587,483.
b Approved for future payment				
Total ▶ 3b				

Form **990-PF** (2010)

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

1		Yes	No
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.			

[illegible]

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

b If "Yes," complete the following schedule

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

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

 **SENIOR VP**

Signature of officer or trustee **BK OF AMER NA AS TRUSTEE** Date Title

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	Firm's name ▶			Firm's EIN ▶	
	Firm's address ▶			Phone no	

Standard Portfolio Holdings Detail Report**As of: November, 2011****Basis: Settlement Date****Multiple Accounts**

Asset Type	Units	Fed Tax Cost	Market Value
CASH/CURRENCY			
CASH EQUIVALENTS			
BOFA CASH RESERVES			
TRUST CLASS	437,484 880	437,484 88	437,484 88
BOFA GOVERNMENT RESERVES			
TRUST CLASS	9,420,675 110	9,420,675 11	9,420,675 11
Total CASH EQUIVALENTS		9,858,159 99	9,858,159 99
Total CASH/CURRENCY		9,858,159 99	9,858,159 99
 EQUITIES			
U.S. LARGE CAP			
ABBOTT LABS			
COM	3,830 000	180,314 72	208,926 50
AETNA INC			
NEW COM	950 000	34,831 75	39,729 00
AFLAC INC			
COM	3,860 000	126,033 01	167,678 40
AGILENT TECHNOLOGIES INC			
COM	644 000	28,451 33	24,150.00
ALEXION PHARMACEUTICALS INC			
COM	8,497.000	551,005 49	583,404 02
ALLERGAN INC			
COM	8,344 000	670,523 96	698,559 68
ALTERA CORP			
COM	628 000	22,211 90	23,656 76
ALTRIA GROUP INC			
COM	2,640 000	9,751 11	75,741 60
AMAZON COM INC			
COM	3,950 000	649,904 59	759,545.50
AMERICAN ELEC PWR INC			
COM	6,813 000	215,191 95	270,339 84
AMERICAN EXPRESS CO			
COM	6,309 000	285,880 33	303,084 36
AMGEN INC			
COM	7,387 000	404,140 57	427,781 17
ANADARKO PETE CORP			
COM	2,310 000	172,851 43	187,733 70

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
ANALOG DEVICES INC			
COM	1,460 000	51,675 55	50,895 60
AON CORP			
COM	2,327 000	109,437 48	106,972 19
APACHE CORP			
COM	3,670 000	286,832 05	364,944 80
APPLE INC			
COM	2,625 000	546,050 60	1,003,275 00
AT&T INC			
COM	19,163 000	374,877 05	555,343.74
AUTOZONE INC			
COM	410 000	97,104.04	134,635 80
BAKER HUGHES INC			
COM	1,140.000	67,166 63	62,255 40
BAXTER INTL INC			
COM	1,450 000	82,474 40	74,907 00
BED BATH & BEYOND INC			
COM	1,161 000	70,089 99	70,252 11
BERKSHIRE HATHAWAY INC DEL			
NEW CL B COM	800 000	63,838 23	63,008 00
BIOGEN IDEC INC			
COM	7,763 000	848,441 45	892,356 85
BLACKROCK INC			
CL A	890 000	137,468 95	153,115 60
BOEING CO			
COM	1,958.000	128,933 32	134,495 02
BRISTOL MYERS SQUIBB CO			
COM	6,220 000	177,932 38	203,518 40
CAMERON INTL CORP			
COM	887 000	43,476 48	47,889 13
CAPITAL ONE FINL CORP			
COM	3,932 000	152,251 23	175,603 12
CAREFUSION CORP			
COM	2,283 000	56,584 23	56,572 74
CARNIVAL CORP			
PAIRED CTF 1 COM			
PANAMA	4,885 000	154,700 18	162,182 00
CBS CORP			
NEW CL B COM	3,926 000	93,113 80	102,233 04
CELGENE CORP			
COM	12,815 000	794,949 67	808,370 20
CF INDS HLDGS INC			
COM	1,056 000	150,219 09	147,628 80
CHEVRON CORP			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	6,699 000	329,470 95	688,791 18
CIGNA CORP			
COM	555 000	24,566 46	24,547.65
CISCO SYS INC			
COM	4,580 000	67,922.74	85,371 20
CITIGROUP INC			
NEW COM	11,605 000	437,823 00	318,905 40
CITRIX SYS INC			
COM	372 000	23,639 67	26,557 08
COACH INC			
COM	1,560 000	58,432 45	97,640 40
COCA COLA CO			
COM	960 000	24,202 56	64,540 80
COGNIZANT TECHNOLOGY SOLUTIONS			
CL A	14,708.000	966,946 83	990,583 80
COMCAST CORP			
NEW CL A COM	12,239.000	218,260 51	277,458 13
CONOCOPHILLIPS			
COM	8,299 000	471,760 99	591,884 68
CONTINENTAL RES INC			
OKLAHOMA COM	820 000	45,899 45	57,883 80
CROWN CASTLE INTL CORP			
COM	578 000	24,886 77	24,460 96
CUMMINS INC			
COM	350.000	34,084 45	33,715 50
CVS CAREMARK CORP			
COM	7,861.000	297,160 72	305,321 24
DELL INC			
COM	9,870 000	132,061 46	155,551 20
DEVON ENERGY CORP NEW			
COM	1,410 000	88,887 39	92,298 60
DIRECTV			
CL A COM	3,770 000	94,032 22	178,019 40
DISCOVER FINL SVCS			
COM	9,273 000	107,722 62	220,882 86
DISH NETWORK CORP			
COM CL A	726 000	20,062 36	17,837 82
DISNEY WALT CO			
COM DISNEY	5,564 000	193,569 33	199,469 40
EDISON INTL			
COM	964 000	36,931 62	37,894 84
EMC CORP			
COM	35,734 000	823,318 00	822,239 34
ENTERGY CORP NEW			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	1,960 000	145,661.62	137,905 60
EOG RES INC			
COM	8,772 000	831,595.18	910,007 28
EXELON CORP			
COM	3,940 000	153,259 70	174,581.40
EXPRESS SCRIPTS INC			
COM	627 000	25,178 75	28,622 55
EXXON MOBIL CORP			
COM	9,005 000	340,091 71	724,362 20
FIFTH THIRD BANCORP			
COM	16,057.000	191,167 98	194,129 13
FMC TECHNOLOGIES INC			
COM	19,911 000	928,122 02	1,042,539 96
FRANKLIN RES INC			
COM	11,528 000	1,152,788.48	1,162,252 96
FREEMPORT-MCMORAN COPPER & GOLD			
INC COM	9,514 000	380,746.83	376,754 40
GENERAL DYNAMICS CORP			
COM	4,669 000	339,798 93	308,434 14
GENERAL ELEC CO			
COM	40,713 000	504,028 99	647,743 83
GOLDMAN SACHS GROUP INC			
COM	1,836 000	230,583.01	175,998.96
GOOGLE INC			
CL A COM	1,530 000	861,935 59	917,066 70
GRAINGER W W INC			
COM	96 000	17,200 92	17,942 40
HALLIBURTON CO			
COM	3,617 000	154,970 80	133,105 60
HEINZ H J CO			
COM	381 000	19,918 38	20,059 65
HESS CORP			
COM	2,342 000	148,719 58	141,035 24
HEWLETT PACKARD CO			
COM	4,730 000	65,358 81	132,203 50
HUMANA INC			
COM	3,945 000	292,825 75	349,842 60
INTEL CORP			
COM	13,710 000	136,582 42	341,516 10
INTERNATIONAL BUSINESS MACHS			
COM	4,007 000	275,085 08	753,316 00
INTERNATIONAL PAPER CO			
COM	40 000	1,096 80	1,136.00
INTUIT			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	723 000	37,977 38	38,492 52
INTUITIVE SURGICAL INC			
COM	43 000	16,943 19	18,671 03
J P MORGAN CHASE & CO			
COM	20,854 000	811,749 85	645,848 38
JOHNSON & JOHNSON			
COM	8,897 000	495,571.98	575,813 84
KIMBERLY CLARK CORP			
COM	640 000	33,897 58	45,740 80
KOHL'S CORP			
COM	3,271 000	179,474.88	175,979 80
KRAFT FOODS INC			
CL A COM	4,590.000	132,861.02	165,928.50
KROGER CO			
COM	5,970.000	134,876.24	138,384.60
LAS VEGAS SANDS CORP			
COM	17,988.000	800,564 41	840,219.48
LAUDER ESTEE COS INC			
CL A	7,387.000	732,459 66	871,518.26
LILLY ELI & CO			
COM	4,930.000	166,488 31	186,600.50
LIMITED BRANDS INC			
COM	4,250.000	105,432.60	179,902.50
LOCKHEED MARTIN CORP			
COM	1,920.000	138,089 34	150,048.00
LOEWS CORP			
COM	606.000	21,891.18	23,288.58
LORILLARD INC			
COM	1,667.000	129,947.41	186,070.54
LULULEMON ATHLETICA INC			
COM	13,877.000	693,685 70	689,686.90
MACYS INC			
COM	701 000	21,671.77	22,663.33
MARATHON OIL CORP			
COM	5,870.000	116,996.78	164,125 20
MARSH & MCLENNAN COS INC			
COM	1,534.000	42,844 90	46,311 46
MASTERCARD INC			
CL A COM	280.000	90,641.26	104,874.00
MCDONALDS CORP			
COM	1,878 000	113,023.30	179,386 56
MCGRAW HILL COS INC			
COM	1,171.000	52,076.19	50,001.70
MCKESSON CORP			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	9,573.000	748,875.29	778,380.63
MEAD JOHNSON NUTRITION CO			
COM	485.000	35,747.95	36,549.60
MEDCO HLTH SOLUTIONS INC			
COM	299.000	17,292.22	16,944.33
MERCK & CO INC			
NEW COM	11,377.000	371,537.99	406,727.75
METLIFE INC			
COM	7,737.000	352,370.32	243,560.76
MICROSOFT CORP			
COM	27,473.000	436,138.45	702,759.34
NATIONAL OILWELL VARCO INC			
COM	2,420.000	89,678.91	173,514.00
NOBLE ENERGY INC			
COM	559.000	46,032.29	55,000.01
NORTHROP GRUMMAN CORP			
COM	800.000	46,179.33	45,656.00
OCCIDENTAL PETE CORP DEL			
COM	3,790.000	132,034.13	374,831.00
OMNICOM GROUP INC			
COM	869.000	36,265.85	37,514.73
ORACLE CORP			
COM	19,442.000	451,135.16	609,506.70
PARKER HANNIFIN CORP			
COM	1,570.000	109,983.11	129,964.60
PEPSICO INC			
COM	2,997.000	186,201.05	191,808.00
PFIZER INC			
COM	40,720.000	716,586.25	817,250.40
PG&E CORP			
COM	5,360.000	204,540.20	208,182.40
PHARMASSET INC			
COM	262.000	19,207.48	34,319.38
PHILIP MORRIS INTL INC			
COM	4,200.000	34,812.90	320,208.00
PNC FINL SVCS GROUP INC			
COM	4,688.000	287,090.21	254,136.48
PPG INDS INC			
COM	2,316.000	159,676.52	203,229.00
PPL CORP			
COM	6,948.000	206,857.94	208,578.96
PRECISION CASTPARTS CORP			
COM	4,317.000	642,208.25	711,225.75
PRICELINE COM INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM NEW	2,386 000	964,064.83	1,159,333.54
PROCTER & GAMBLE CO			
COM	1,520 000	50,438.16	98,146.40
PRUDENTIAL FINL INC			
COM	4,689 000	277,684 65	237,450 96
PUBLIC SVC ENTERPRISE GROUP			
COM	10,348.000	319,506 82	340,863 12
QUALCOMM INC			
COM	12,278 000	666,577.33	672,834 40
RALPH LAUREN CORP			
CL A COM	40.000	4,977.04	5,674.40
RAYTHEON CO			
COM NEW	800.000	27,416.85	36,456.00
REYNOLDS AMERN INC			
COM	5,123 000	195,235.48	214,448 78
ROSS STORES INC			
COM	1,160.000	52,744 79	103,344.40
SALESFORCE COM INC			
COM	6,761.000	772,050.11	800,637 62
SEMPRA ENERGY			
COM	3,840.000	211,939 52	204,249 60
SHIRE PLC			
ADR			
JERSEY	540.000	52,759 84	54,712.80
STANLEY BLACK & DECKER INC			
COM	455.000	25,986.28	29,770.65
SYMANTEC CORP			
COM	4,430.000	77,703.33	72,430.50
TARGET CORP			
COM	2,907.000	152,134.18	153,198 90
TEXAS INSTRS INC			
COM	3,890.000	56,733.35	117,089.00
THERMO FISHER SCIENTIFIC CORP			
COM	2,112 000	104,481.05	99,792.00
TIME WARNER CABLE INC			
COM	3,435 000	216,251.14	207,748 80
TIME WARNER INC			
NEW COM	4,465 000	160,130 05	155,471 30
TJX COS INC NEW			
COM	7,756.000	403,629.75	478,545 20
TRAVELERS COS INC			
COM	3,261.000	190,040 64	183,431.25
UNION PAC CORP			
COM	3,182.000	322,329.92	329,050.62

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
UNITED PARCEL SVC INC			
CL B	1,960.000	96,167.78	140,630.00
UNITED TECHNOLOGIES CORP			
COM	6,697.000	308,184.42	512,990.20
UNITEDHEALTH GROUP INC			
COM	12,768.000	443,847.12	622,695.36
US BANCORP DEL			
COM NEW	5,408.000	140,529.55	140,175.36
V F CORP			
COM	160.000	21,233.02	22,190.40
VALERO ENERGY CORP NEW			
COM	6,350.000	106,020.20	141,414.50
VERIZON COMMUNICATIONS INC			
COM	12,215.000	352,493.96	460,871.95
VIACOM INC			
CL B COM	1,130.000	53,280.97	50,578.80
VISA INC			
CL A COM	6,644.000	588,257.32	644,268.68
WAL-MART STORES INC			
COM	8,429.000	362,380.36	496,468.10
WALGREEN CO			
COM	4,440.000	150,070.14	149,716.80
WELLS FARGO & CO			
NEW COM	24,191.000	686,632.22	625,579.26
WESTERN UNION CO			
COM	8,218.000	139,885.17	143,321.92
WHOLE FOODS MKT INC			
COM	354.000	24,249.11	24,107.40
WPP PLC			
ADR COM			
JERSEY	1,270.000	65,171.57	66,636.90
WYNN RESORTS LTD			
COM	153.000	23,954.41	18,445.68
YAHOO INC			
COM	1,570.000	24,931.49	24,664.70
YUM BRANDS INC			
COM	1,120.000	56,705.71	62,764.80
Total U.S. LARGE CAP		38,905,495.18	45,304,801.90
U.S. MID CAP			
ABERCROMBIE & FITCH CO			
CL A	383.000	26,787.71	18,349.53
AES CORP			
COM	13,210.000	158,179.46	159,576.80

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
AFFILIATED MANAGERS GROUP			
COM	711.000	60,253.51	67,239.27
AGCO CORP			
COM	730 000	29,743.31	33,397.50
ALBEMARLE CORP			
COM	384.000	18,206.16	20,939.52
ALLEGHANY CORP DEL			
COM	127.000	36,854.20	36,576.00
ALLIANT CORP			
COM	822.000	33,137.07	34,696.62
ALPHA NAT RES INC			
COM	805 000	17,128.39	19,320.00
AMDOCS LTD			
COM			
GUERNSEY	917.000	27,147.76	25,896 08
AMEREN CORP			
COM	780.000	23,591.60	26,371.80
AMERISOURCEBERGEN CORP			
COM	2,091.000	79,969.67	77,680.65
AMETEK INC NEW			
COM	817.000	30,643.08	35,000 28
APOLLO GROUP INC			
CL A	3,170 000	127,958.81	153,681.60
APTARGROUP INC			
COM	1,177.000	56,089.06	59,779.83
ARROW ELECTRS INC			
COM	450 000	14,931.62	16,452 00
ASHLAND INC			
NEW COM	609.000	29,246.59	33,872.58
AVNET INC			
COM	918 000	27,816.15	27,347.22
BAIDU INC			
SPONSORED ADR REPSTG ORD SHS			
CAYMAN ISLANDS	7,927 000	804,498.36	1,038,357.73
BALL CORP			
COM	831.000	27,917.44	29,176.41
BERKLEY W R CORP			
COM	368.000	11,045.61	12,552.48
BEST BUY INC			
COM	719.000	18,684 00	19,477.71
C H ROBINSON WORLDWIDE INC			
COM	316.000	23,038 77	21,649.16
CADENCE DESIGN SYSTEM INC			
COM	2,630.000	26,382 32	28,772.20

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
CAMPBELL SOUP CO COM	3,890 000	132,629.55	126,814.00
CATALYST HEALTH SOLUTIONS INC COM	447.000	24,605 83	23,252.94
CBRE GROUP INC CL A COM	1,511.000	29,706.21	25,399 91
CELANESE CORP DEL SER A COM	455.000	18,035.06	21,152.95
CEPHEID COM	231.000	9,251 55	7,923.30
CERNER CORP COM	634.000	43,621.93	38,661 32
CHIPOTLE MEXICAN GRILL INC CL A COM	1,730 000	546,852.66	556,298.80
CLARCOR INC COM	292.000	13,201 97	14,138 64
CLEAN HBRS INC COM	574.000	31,640.60	34,422 78
CLIFFS NAT RES INC COM	528.000	33,973 85	35,803.68
COCA-COLA ENTERPRISES INC NEW COM	7,094 000	195,259 71	185,295 28
COLUMBIA MID CAP INDEX FUND CLASS Z SHARES	267,615.494	2,429,948 68	2,959,827.36
COMERICA INC COM	917.000	23,184.57	23,126.74
COMPLETE PRODTN SVCS INC COM	1,027 000	31,451.04	35,811 49
CONCHO RES INC COM	498.000	40,002.00	50,606 76
CONCUR TECHNOLOGIES INC COM	428.000	18,118.48	20,214.44
CONSOL ENERGY INC COM	376.000	15,268 42	15,656 64
COVANCE INC COM	553.000	26,594 01	25,388 23
CRANE CO COM	650.000	25,974 39	31,193.50
CROWN HLDGS INC COM	1,595.000	52,475 27	51,534 45
CUBIST PHARMACEUTICALS INC COM	1,130 000	40,369.58	43,584.10
CYTEC INDS INC COM	1,158.000	47,338 24	54,611 28

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
DAVITA INC			
COM	931.000	59,555.77	70,923.58
DECKERS OUTDOOR CORP			
COM	264.000	27,914.42	28,761.48
DENBURY RES INC			
COM NEW	1,323.000	18,243.11	22,358.70
DEVRY INC DEL			
COM	297.000	14,450.71	10,249.47
DIAMOND OFFSHORE DRILLING INC			
COM	80.000	5,354.83	4,812.00
DICKS SPORTING GOODS INC			
COM	1,118.000	40,402.26	43,948.58
DISCOVERY COMMUNICATIONS INC			
NEW SER A COM	581.000	24,021.36	24,390.38
DR PEPPER SNAPPLE INC			
COM	336.000	13,491.84	12,274.08
DRIL-QUIP INC			
COM	276.000	17,263.80	19,631.88
DUN & BRADSTREET CORP DEL NEW			
COM	880.000	56,772.34	61,485.60
EAST WEST BANCORP INC			
COM	1,956.000	31,837.74	38,278.92
EASTMAN CHEM CO			
COM	3,300.000	62,844.29	130,746.00
EDWARDS LIFESCIENCES CORP			
COM	350.000	25,750.38	23,110.50
ELECTRONIC ARTS INC			
COM	4,563.000	110,562.22	105,815.97
ENERGY XXI (BERMUDA) LTD			
COM			
BERMUDA	683.000	18,748.35	21,473.52
EQUIFAX INC			
COM	1,339.000	45,309.09	49,743.85
EXPEDIA INC DEL			
COM	3,504.000	97,680.30	97,463.76
EXPEDITORS INTL WASHINGTON INC			
COM	16,240.000	678,397.99	706,602.40
FIRST NIAGARA FINL GROUP INC			
NEW COM	3,030.000	28,388.98	26,664.00
FISERV INC			
COM	315.000	17,967.13	18,162.90
FLOWERVE CORP			
COM	234.000	19,505.59	24,048.18
FORTINET INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	976.000	18,963.68	23,414.24
FOSSIL INC			
COM	280 000	26,048 00	25,085.20
F5 NETWORKS INC			
COM	9,788.000	996,848.41	1,106,337 64
GAMESTOP CORP			
NEW CL A COM	2,650 000	65,662.74	61,268.00
GAP INC DEL			
COM	2,570.000	32,948.22	48,033.30
GENESEE & WYO INC			
CL A COM	1,327.000	69,799 84	81,039.89
GENTEX CORP			
COM	1,054.000	29,456.67	31,071.92
GENWORTH FINL INC			
CL A COM	200 000	1,081 00	1,318.00
GREAT PLAINS ENERGY INC			
COM	1,064 000	21,612.11	22,386 56
GREEN MOUNTAIN COFFEE ROASTERS			
INC COM	16,133 000	920,400.02	845,853.19
GUESS INC			
COM	750 000	23,875.55	21,090.00
HANSEN NAT CORP			
COM	243 000	22,719 64	22,404 60
HARRIS CORP DEL			
COM	497 000	18,096.96	17,693.20
HARTFORD FINL SVCS GROUP INC			
COM	1,810 000	34,230.00	32,145 60
HEALTHSPRING INC			
COM	806.000	20,521.71	44,023.72
HENRY JACK & ASSOC INC			
COM	638 000	19,979 23	21,187.98
HERBALIFE LTD			
COM			
CAYMAN ISLANDS	955 000	55,110 00	52,811.50
HMS HLDGS CORP			
COM	870.000	22,091.83	26,387.10
HOLLYFRONTIER CORP			
COM	517.000	17,592.58	12,020.25
HOLOGIC INC			
COM	1,875.000	29,111.46	33,018.75
HUNT J B TRANS SVCS INC			
COM	471.000	19,573 58	21,534.12
HUNTINGTON BANCSHARES INC			
COM	3,014.000	15,675.83	15,823.50

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
IHS INC			
CL A COM	290 000	22,917.98	25,630.20
INGRAM MICRO INC			
CL A	1,558 000	29,412.20	28,059.58
INTERCONTINENTAL EXCHANGE INC			
COM	6,550.000	775,686.60	797,266.00
ITC HLDGS CORP			
COM	880 000	65,027.60	65,049.60
JABIL CIRCUIT INC			
COM	520 000	10,304.58	10,540.40
JONES LANG LASALLE INC			
COM	303 000	17,508.58	19,519.26
JOY GLOBAL INC			
COM	475.000	37,932.87	43,358.00
JUNIPER NETWORKS INC			
COM	35,286 000	765,647.17	801,345.06
KANSAS CITY SOUTHERN			
NEW COM	524 000	30,395.41	35,647.72
KENNAMETAL INC			
COM	1,352 000	49,932.56	51,524.72
KEYCORP NEW			
COM	17,451 000	145,208.68	127,217.79
L-3 COMMUNICATIONS HLDGS INC			
COM	1,320 000	88,710.60	87,516.00
LABORATORY CORP AMER HLDGS			
NEW COM	453.000	36,455.80	38,831.16
LAM RESEARCH CORP			
COM	633.000	27,401.43	25,807.41
LEAR CORP			
NEW COM	1,768 000	83,352.14	74,132.24
LEUCADIA NATL CORP			
COM	440 000	16,618.10	10,304.80
LINCOLN NATL CORP IND			
COM	5,260 000	113,696.04	106,146.80
LINEAR TECHNOLOGY CORP			
COM	985.000	30,534.41	30,170.55
LKQ CORP			
COM	841.000	23,615.61	25,675.73
LSI CORP			
COM	10,140 000	56,936.10	56,986.80
M & T BK CORP			
COM	279.000	21,139.84	20,361.42
MANPOWER INC			
COM	988 000	40,549.69	36,190.44

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
MATTEL INC			
COM	660.000	17,937.56	19,014.60
MICROCHIP TECHNOLOGY INC			
COM	630.000	21,279.83	21,993.30
MICRON TECHNOLOGY INC			
COM	3,810.000	30,698.97	22,821.90
MOHAWK INDS INC			
COM	314.000	15,306.08	17,131.84
MOODYS CORP			
COM	4,438.000	162,269.74	154,042.98
NAVISTAR INTL CORP NEW			
COM	422.000	17,978.17	15,711.06
NETFLIX.COM INC			
COM	160.000	19,786.40	10,324.80
NETLOGIC MICROSYSTEMS INC			
COM	463.000	22,506.02	22,881.46
NORDSTROM INC			
COM	690.000	34,398.58	31,243.20
NORTHWEST BANCSHARES INC MD			
COM	1,993.000	24,297.66	24,753.06
NOVELLUS SYS INC			
COM	2,669.000	91,877.14	92,400.78
NV ENERGY INC			
COM	2,197.000	33,915.15	33,701.98
O REILLY AUTOMOTIVE INC			
NEW COM	333.000	26,278.29	25,720.92
OIL STS INTL INC			
COM	1,234.000	78,591.89	92,858.50
OMNICARE INC			
COM	1,232.000	32,721.58	40,175.52
ON SEMICONDUCTOR CORP			
COM	2,348.000	18,765.45	17,680.44
ONYX PHARMACEUTICALS INC			
COM	274.000	9,592.74	12,083.40
PALL CORP			
COM	336.000	16,244.22	18,308.64
PANERA BREAD CO			
CL A	313.000	34,781.16	44,877.94
PATTERSON-UTI ENERGY INC			
COM	918.000	17,755.22	19,296.36
PEABODY ENERGY CORP			
COM	4,610.000	199,078.87	180,850.30
PITNEY BOWES INC			
COM	3,460.000	70,962.35	64,459.80

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
POLARIS INDS INC			
COM	348 000	20,433.69	20,914.80
PROASSURANCE CORP			
COM	640 000	36,695.93	50,950.40
QUEST DIAGNOSTICS INC			
COM	509.000	24,974.80	29,857.94
RACKSPACE HOSTING INC			
COM	453 000	17,698.75	19,651.14
RANGE RES CORP			
COM	308 000	21,234.84	22,086.68
RAYMOND JAMES FINL INC			
COM	1,710.000	47,243.51	50,975.10
RED HAT INC			
COM	350.000	16,652.13	17,528.00
REGENERON PHARMACEUTICALS			
COM	350.000	16,748.90	20,797.00
REGIONS FINL CORP			
NEW COM	990.000	3,785.66	4,068.90
REINSURANCE GROUP AMER INC			
COM	545.000	27,482.04	28,067.50
RELIANCE STEEL & ALUMINUM CO			
COM	925.000	36,139.09	45,426.75
ROBERT HALF INTL INC			
COM	1,449.000	36,091.36	38,384.01
ROCK-TENN CO			
CL A	419 000	22,453.81	24,406.75
ROCKWELL AUTOMATION INC			
COM	347.000	31,714.46	26,035.41
ROCKWOOD HLDGS INC			
COM	477 000	20,415.60	21,255.12
ROSETTA RES INC			
COM	1,327.000	53,244.87	72,109.18
ROVI CORP			
COM	804.000	32,682.85	22,311.00
RPM INTL INC			
COM	2,230.000	46,233.67	52,628.00
SALIX PHARMACEUTICALS LTD			
COM	258 000	8,201.90	11,388.12
SEI INVESTMENTS CO			
COM	1,092.000	16,869.67	18,345.60
SILGAN HOLDINGS INC			
COM	763.000	29,050.31	29,711.22
SIRONA DENTAL SYS INC			
COM	370.000	15,989.40	16,442.80

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
SLM CORP			
COM	3,106.000	41,493.47	40,005.28
SM ENERGY CO			
COM	785.000	54,485.41	62,399.65
SMITH A O			
COM	878.000	28,915.15	34,470.28
SOLERA HLDGS INC			
COM	397.000	21,004.28	18,786.04
SOLUTIA INC			
NEW COM	2,426.000	36,870.88	38,621.92
SOUTHWESTERN ENERGY CO			
COM	565.000	21,564.64	21,498.25
STARWOOD HOTELS & RESORTS			
WORLDWIDE INC COM	699.000	33,581.64	33,328.32
STERICYCLE INC			
COM	416.000	34,721.73	33,704.32
SUNTRUST BKS INC			
COM	963.000	18,331.04	17,459.19
TD AMERITRADE HLDG CORP			
COM	2,752.000	42,685.20	44,830.08
TELEFLEX INC			
COM	963.000	53,168.62	58,627.44
TEMPUR-PEDIC INTL INC			
COM	636.000	39,635.04	34,731.96
TERADATA CORP			
DELAWARE COM	845.000	49,578.52	45,824.35
TERADYNE INC			
COM	560.000	7,521.92	7,537.60
TESORO CORP			
COM	5,660.000	130,395.29	135,217.40
THOMAS & BETTS CORP			
COM	1,039.000	46,458.63	54,038.39
TIBCO SOFTWARE INC			
COM	1,015.000	27,050.36	27,811.00
TIDEWATER INC			
COM	364.000	16,965.13	18,345.60
TORCHMARK CORP			
COM	2,160.000	88,166.88	91,994.40
TOWERS WATSON & CO			
CL A COM	1,442.000	91,140.66	93,960.72
TYSON FOODS INC			
CL A	6,410.000	113,657.22	129,097.40
ULTA SALON COSMETICS & FRAGRANCE			
INC COM	313.000	21,757.79	21,794.19

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
UNUM GROUP			
COM	2,094.000	49,347.06	47,135.94
VARIAN MED SYS INC			
COM	657.000	37,204.86	40,885.11
WABTEC CORP			
COM	489.000	28,613.84	33,374.25
WASTE CONNECTIONS INC			
COM	787.000	26,899.34	25,789.99
WATERS CORP			
COM	219.000	16,955.46	17,520.00
WATSON PHARMACEUTICALS INC			
COM	676.000	46,054.19	43,683.12
WESCO INTL INC			
COM	1,039.000	41,770.33	52,947.44
WESTAR ENERGY INC			
COM	2,891.000	77,416.40	79,849.42
WESTERN DIGITAL CORP			
COM	982.000	33,251.74	28,546.74
WILLIAMS SONOMA INC			
COM	1,126.000	41,066.61	42,529.02
WINDSTREAM CORP			
COM	1,273.000	15,038.32	14,970.48
WOODWARD INC			
COM	751.000	23,395.00	31,797.34
WORLD FUEL SVCS CORP			
COM	1,560.000	34,207.00	66,877.20
XEROX CORP			
COM	5,303.000	40,505.44	43,219.45
XYLEM INC			
COM	455.000	11,722.99	10,874.50
ZIONS BANCORPORATION			
COM	524.000	8,666.37	8,431.16
Total U.S. MID CAP		15,053,924.56	16,279,246.39
U.S. SMALL CAP			
AAON INC			
COM PAR \$0.004	850.000	10,871.61	18,623.50
AAR CORP			
COM	3,041.000	54,676.14	55,528.66
ACTUANT CORP			
COM CL A NEW	2,075.000	45,295.18	47,559.00
ADTRAN INC			
COM	278.000	8,746.88	9,182.34
ADVANCED ENERGY INDS			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	100.000	886.50	998.00
AEROPOSTALE			
COM	1,880.000	24,064.00	29,158.80
AFFYMETRIX INC			
COM	100.000	540.50	452.00
AGILYSYS INC			
COM	150.000	1,201.43	1,219.50
ALBANY INTL CORP			
CL A	450.000	9,363.45	10,917.00
ALIGN TECHNOLOGY INC			
COM	1,290.000	20,132.38	31,605.00
ALLEGiant TRAVEL CO			
COM	250.000	11,269.14	13,020.00
AMERICAN PUB ED INC			
COM	926.000	34,142.22	35,484.32
AMERICAN VANGUARD CORP			
COM	400.000	4,380.52	5,104.00
ANALOGIC CORP			
COM PAR \$0.05	200.000	10,567.00	11,202.00
ANDERSONS INC			
COM	200.000	6,587.37	8,858.00
ANN INC			
COM	1,019.000	26,972.93	23,905.74
APPLIED INDL TECHNOLOGIES INC			
COM	350.000	9,745.40	12,085.50
ARCTIC CAT INC			
COM	500.000	3,505.50	9,940.00
ARGO GROUP INTL HLDGS LTD			
COM			
BERMUDA	1,526.000	45,278.45	44,711.80
ARRIS GROUP INC			
COM	350.000	1,735.02	3,762.50
ARUBA NETWORKS INC			
COM	599.000	14,616.62	12,638.90
ASPEN INS HLDGS LTD			
COM			
BERMUDA	1,425.000	33,254.94	37,791.00
ATLAS AIR WORLDWIDE HLDGS INC			
NEW COM	482.000	17,035.96	20,364.50
ATMI INC			
COM	750.000	12,847.50	15,525.00
AVISTA CORP			
COM	1,250.000	22,697.40	31,250.00
AZZ INC			

Standard Portfolio Holdings Detail Report**As of: November, 2011****Basis: Settlement Date****Multiple Accounts**

Asset Type	Units	Fed Tax Cost	Market Value
COM	350 000	9,142.48	14,822.50
B & G FOODS INC			
CL A COM	300.000	5,173.68	6,657.00
BALCHEM CORP			
COM	750.000	12,084.29	31,125.00
BANKUNITED INC			
COM	744.000	15,389.49	16,137.36
BARNES GROUP INC			
COM	3,649.000	76,468.32	90,896.59
BASIC ENERGY SVCS INC			
COM	350.000	7,325.75	6,594.00
BEL FUSE INC			
CL B	400.000	7,863.96	7,312.00
BELDEN INC			
COM	50 000	1,086.00	1,652.00
BERRY PETE CO			
CL A	264 000	11,283.36	11,584.32
BLACKBAUD INC			
COM	250.000	2,841.72	7,352.50
BOSTON BEER INC			
CL A COM	100.000	3,749.00	9,991.00
BRIGGS & STRATTON CORP			
COM	1,200 000	17,132.74	18,084.00
BRIGHTPOINT INC			
NEW COM	850 000	5,601.50	8,491.50
BRINKS CO			
COM	1,673.000	44,038.27	41,189.26
BRISTOW GROUP INC			
COM	492.000	25,052.89	22,661.52
BROADSOFT INC			
COM	460 000	17,407.92	16,136.80
BROOKDALE SENIOR LIVING INC			
COM	1,273.000	18,774.33	19,795.15
BROOKS AUTOMATION INC			
COM	1,000.000	9,316.40	9,540.00
BRUKER CORP			
COM	944.000	12,748.91	11,818.88
BRUNSWICK CORP			
COM	1,437 000	25,535.79	26,756.94
BUCKEYE TECHNOLOGIES INC			
COM	750 000	5,018.59	23,235.00
BUCKLE INC			
COM	1,085.000	38,216.61	43,356.60
BUFFALO WILD WINGS INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	150.000	3,098.87	9,672.00
CABOT MICROELECTRONICS CORP			
COM	150.000	4,030.16	6,235.50
CACI INTL INC			
CL A	710.000	31,246.80	40,029.80
CAL MAINE FOODS INC			
NEW COM	650.000	15,186.15	22,009.00
CALAMOS ASSET MGMT INC			
CL A COM	100.000	1,335.98	1,183.00
CALGON CARBON CORP			
COM	3,159.000	46,654.70	47,005.92
CAMBREX CORP			
COM	200.000	1,109.00	1,382.00
CAPELLA ED CO			
COM	400.000	18,182.39	13,600.00
CARDTRONICS INC			
COM	350.000	7,206.66	9,513.00
CARTER HLDGS INC			
COM	1,365.000	47,865.31	54,286.05
CASCADE CORP			
COM	100.000	3,836.62	4,351.00
CASEYS GEN STORES INC			
COM	200.000	3,076.06	10,676.00
CASH AMER INTL INC			
COM	350.000	6,287.36	17,398.50
CATO CORP NEW			
CL A	600.000	11,865.69	15,354.00
CEC ENTMT INC			
COM	150.000	6,281.10	5,052.00
CENTENE CORP			
DELAWARE COM	800.000	20,813.40	30,968.00
CENTRAL GARDEN & PET CO			
CL A NON-VTG COM	250.000	1,227.81	2,220.00
CERADYNE INC			
DEL COM	100.000	1,649.50	2,974.00
CHEESECAKE FACTORY INC			
COM	814.000	21,557.89	23,085.04
CHEMED CORP			
COM	200.000	10,586.50	10,732.00
CHILDRENS PL RETAIL STORES INC			
COM	1,504.000	62,353.16	81,020.48
CIENA CORP			
NEW COM	792.000	9,573.30	9,591.12
CIRRUS LOGIC CORP			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	750.000	11,717.25	12,217.50
CLECO CORP NEW			
COM	1,876.000	65,214.36	67,798.64
COGENT COMMUNICATIONS GROUP INC			
NEW COM	724.000	10,876.22	12,315.24
COGNEX CORP			
COM	907.000	19,546.59	32,352.69
COHEN & STEERS INC			
COM	476.000	13,064.01	12,956.72
COINSTAR INC			
COM	350.000	13,870.18	14,941.50
COMMVAULT SYS INC			
COM	50.000	2,087.25	2,481.50
COMSCORE INC			
COM	977.000	19,124.97	19,412.99
COMTECH TELECOMMUNICATIONS CP			
COM NEW	350.000	9,357.70	10,601.50
CONMED CORP			
COM	800.000	21,052.68	21,032.00
CONSOLIDATED GRAPHICS INC			
COM	350.000	7,250.30	17,832.50
CONTANGO OIL & GAS CO			
NEW COM	200.000	11,717.00	12,600.00
CORVEL CORP			
COM	230.000	4,802.28	10,973.30
COSTAR GROUP INC			
COM	327.000	18,059.65	21,758.58
CROCS INC			
COM	700.000	7,372.05	10,857.00
CRYOLIFE INC			
COM	800.000	4,390.32	3,296.00
CUBIC CORP			
COM	400.000	10,855.82	16,972.00
CURTISS WRIGHT CORP			
COM	1,201.000	37,609.21	39,572.95
CYMER INC			
COM	100.000	2,057.52	4,472.00
DANA HLDG CORP	1,801.000	23,569.37	22,440.46
DARLING INTL INC			
COM	1,150.000	8,485.38	16,525.50
DELPHI FINL GROUP INC			
CL A	1,000.000	11,354.16	27,500.00
DENDREON CORP			
COM	1,424.000	13,766.52	12,303.36

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
DIGITAL GENERATION INC			
COM	100.000	1,799.84	1,160.00
DONNELLEY R R & SONS CO			
COM	7,855.000	140,380.22	117,982.10
DSW INC			
CL A	451.000	23,087.19	20,295.00
DYCOM INDS INC			
COM	1,000.000	10,104.58	20,050.00
EL PASO ELEC CO			
COM NEW	1,150.000	15,485.04	39,698.00
EMCOR GROUP INC			
COM	1,281.000	28,698.93	32,832.03
EMERGENT BIOSOLUTIONS INC			
COM	100.000	1,876.10	1,704.00
ENSIGN GROUP INC			
COM	100.000	1,786.18	2,371.00
ENTROPIC COMMUNICATIONS INC			
COM	800.000	7,347.20	3,984.00
ESTERLINE TECHNOLOGIES CORP			
COM	397.000	21,251.85	21,386.39
ETHAN ALLEN INTERIORS INC			
COM	488.000	7,959.28	9,906.40
EXPONENT INC			
COM	300.000	13,592.49	14,214.00
EXPRESS INC			
COM	781.000	17,193.40	17,720.89
EZCORP INC			
CL A NON VTG	500.000	7,828.27	14,545.00
FABRINET			
COM			
CAYMAN ISLANDS	688.000	12,151.87	9,762.72
FEI CO			
COM	50.000	1,871.04	2,018.00
FERRO CORP			
COM	2,129.000	14,349.59	12,369.49
FINISAR CORP			
COM	709.000	12,641.47	13,073.96
FINISH LINE INC			
CL A	2,878.000	43,759.26	60,668.24
FIRST CASH FINANCIAL SERVICES			
INC COM	527.000	22,286.29	19,130.10
FIRST MIDWEST BANCORP DEL			
COM	2,710.000	26,313.37	25,745.00
FORWARD AIR CORP			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	850.000	19,939.06	27,285.00
FRESH MKT INC			
COM	425.000	16,499.73	16,672.75
FTI CONSULTING INC			
COM	1,229.000	48,500.17	52,711.81
FULLER H B CO			
COM	50 000	627.12	1,153.00
G & K SVCS INC			
CL A	300 000	7,860.00	8,970 00
GENERAL CABLE CORP DEL NEW			
COM	875.000	23,366.26	23,187.50
GEO GROUP INC			
COM	1,063.000	19,369 45	18,815.10
GEOEYE INC			
COM	850.000	28,846 03	16,141.50
GERBER SCIENTIFIC INC			
COM			
ESCROW	1,750 000	0.00	0.00
GLACIER BANCORP INC			
MONTANA NEW COM	900 000	8,310.96	10,809.00
GLOBE SPECIALTY METALS INC			
COM	1,522 000	25,656.01	22,723.46
GRAFTECH INTL LTD			
COM	1,400.000	20,935 04	20,216.00
GREATBATCH INC			
COM	700.000	14,840 42	15,484 00
GT ADVANCED TECHNOLOGIES INC			
COM	3,000.000	22,419 31	23,160.00
GULFPORT ENERGY CORP			
NEW COM	1,499.000	44,672.33	47,593.25
HAIN CELESTIAL GROUP INC			
COM	749.000	23,802.16	27,967 66
HANESBRANDS INC			
COM	1,484.000	39,106 20	36,550.92
HANOVER INS GROUP INC			
COM	728.000	24,674.52	26,266 24
HEALTHSOUTH CORP			
NEW COM	979 000	16,222 03	16,917.12
HEARTLAND EXPRESS INC			
COM	1,000 000	13,846 63	13,750 00
HI-TECH PHARMACAL INC			
COM	400.000	8,590.32	16,608 00
HIBBETT SPORTS INC			
COM	500.000	7,138.59	22,755.00

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
HOME BANCSHARES INC			
COM	1,150.000	26,969.08	28,589.00
HORACE MANN EDUCATORS CORP NEW			
COM	2,350.000	34,679.18	28,693.50
HORNBECK OFFSHORE SVCS INC			
NEW COM	972.000	28,900.39	32,795.28
HSN INC DEL			
COM	250.000	6,925.61	8,950.00
HUB GROUP INC			
CL A	641.000	20,732.76	19,088.98
ICONIX BRAND GROUP INC			
COM	1,810.000	37,002.87	31,240.60
ICU MED INC			
COM	150.000	6,277.64	6,601.50
II VI INC			
COM	150.000	3,074.62	2,935.50
INCYTE CORP			
COM	751.000	10,829.42	10,341.27
INPHI CORP			
COM	974.000	9,510.72	10,509.46
INSIGHT ENTERPRISES INC			
COM	400.000	3,511.19	5,856.00
INSPERITY INC			
COM	900.000	25,455.40	22,311.00
INSULET CORP			
COM	1,359.000	20,599.45	25,250.22
INTERVAL LEISURE GROUP INC			
COM	1,622.000	21,898.62	22,724.22
INVACARE CORP			
COM	600.000	11,061.24	12,324.00
INVESTMENT TECHNOLOGY GRP NEW			
COM	150.000	2,086.50	1,597.50
ITT CORP			
NEW COM	0.500	8.46	10.09
J & J SNACK FOODS CORP			
COM	1,303.000	64,492.45	67,599.64
JAKKS PAC INC			
COM	150.000	2,409.48	2,863.50
JDA SOFTWARE GROUP INC			
COM	2,518.000	70,329.51	79,367.36
JOS A BANK CLOTHIERS INC			
COM	300.000	3,997.52	14,784.00
J2 GLOBAL COMMUNICATIONS INC			
COM NEW	1,250.000	19,785.78	33,887.50

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
KAPSTONE PAPER & PACKAGING CORP			
COM	550.000	8,203.67	9,119.00
KEY ENERGY SVCS INC			
COM	1,634.000	19,523.33	24,673.40
KINDRED HEALTHCARE INC			
COM	300.000	3,380.48	3,720.00
KNIGHT TRANSN INC			
COM	1,050.000	15,053.50	15,708.00
KODIAK OIL & GAS CORP			
COM	1,675.000	9,279.50	14,874.00
KOPPERS HLDGS INC			
COM	300.000	10,084.53	9,909.00
KULICKE & SOFFA INDS INC			
COM	1,350.000	7,785.72	12,285.00
LA Z BOY INC			
COM	350.000	2,852.15	3,465.00
LACLEDE GROUP INC			
COM	800.000	27,598.37	32,104.00
LANCASTER COLONY CORP			
COM	776.000	47,971.80	54,630.40
LIFE TIME FITNESS INC			
COM	323.000	13,036.28	13,155.79
LIFEPOINT HOSPITALS INC			
COM	240.000	8,703.82	9,415.20
LINCARE HLDGS INC			
COM	932.000	20,487.01	22,088.40
LINCOLN EDL SVCS CORP			
COM	2,050.000	27,877.84	15,067.50
LINDSAY MANUFACTURING COMPANY			
COM	100.000	3,228.90	5,649.00
LIQUIDITY SVCS INC			
COM	100.000	1,630.40	3,406.00
LITHIA MTRS INC			
CL A	200.000	3,488.00	4,442.00
LITTELFUSE INC			
COM	250.000	6,480.78	11,685.00
LO JACK CORP			
COM	800.000	5,572.00	1,840.00
LOGMEIN INC			
COM	711.000	25,428.92	30,580.11
LOUISIANA PAC CORP			
COM	1,390.000	9,376.24	11,092.20
LSB INDS INC			
COM	200.000	5,641.00	6,254.00

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
LYDALL INC DEL COM	600.000	5,958.00	5,400.00
MADDEN STEVEN LTD COM	450.000	12,595.33	16,047.00
MADISON SQUARE GARDEN CO CL A COM	1,010.000	23,614.83	29,411.20
MAGELLAN HEALTH SVCS INC NEW COM	1,210 000	53,959.11	61,298 60
MAKO SURGICAL CORP COM	542.000	22,043.14	15,609 60
MANHATTAN ASSOCS INC COM	800 000	13,363.92	36,112 00
MATRIX SVC CO COM	1,250.000	13,928.64	11,700.00
MAXIMUS INC COM	2,156.000	64,421.60	89,689.60
MB FINL INC NEW COM	2,320.000	37,866.13	39,393 60
MEDICINES CO COM	600 000	10,622.96	11,346 00
MEDICIS PHARMACEUTICAL CORP CL A NEW	718 000	26,685.10	23,442.70
MEDIDATA SOLUTIONS INC COM	994 000	16,916.59	20,034.07
MEDIFAST INC COM	200.000	5,305.50	2,782.00
MENS WEARHOUSE INC COM	950.000	12,909.10	26,438 50
METHODE ELECTRON COM	600.000	6,498.06	5,328 00
MICREL INC COM	1,650.000	11,135.24	17,160 00
MICROSTRATEGY INC CL A NEW COM	150 000	10,792 50	18,469.50
MKS INSTRUMENT INC COM	600 000	17,159.40	16,116.00
MOLINA HEALTHCARE INC COM	1,300 000	27,291.18	28,405.00
MONARCH CASINO & RESORT INC COM	350.000	3,728.55	3,356.50
MONOLITHIC PWR SYS INC COM	350.000	5,768 00	4,214.00
MONSTER WORLDWIDE INC COM	2,350.000	19,992.17	17,178.50

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
MOOG INC			
CL A	100.000	4,458.90	4,182.00
MULTIMEDIA GAMES HLDG CO INC			
COM	2,250.000	11,665.57	16,650.00
MWI VETERINARY SUPPLY INC			
COM	50.000	1,320.28	3,455.50
MYERS INDS INC			
COM	600.000	6,021.48	7,356.00
NARA BANCORP INC			
COM	1,250.000	9,406.63	11,712.50
NASH FINCH CO			
COM	650.000	23,159.50	18,037.50
NATIONAL FINL PARTNERS CORP			
COM	600.000	4,463.10	8,280.00
NATIONAL PENN BANCSHARES INC			
COM	4,150.000	31,691.66	34,569.50
NATIONAL PRESTO INDS INC			
COM	200.000	10,343.64	18,894.00
NETGEAR INC			
COM	1,940.000	56,056.30	73,700.60
NEUTRAL TANDEM INC D/B/A			
INTELIQUENT INC			
COM	250.000	2,689.85	2,702.50
NEWPORT CORP			
COM	950.000	10,249.83	12,378.50
NORTHERN OIL & GAS INC NEV			
OLD DOMINION FGHT LINE INC			
COM	1,670.000	52,476.88	64,812.70
OM GROUP INC			
COM	850.000	15,906.30	19,337.50
OPENTABLE INC			
COM	323.000	16,295.35	11,424.51
OPTIMER PHARMACEUTICALS INC			
COM	1,343.000	19,489.35	15,471.36
OWENS & MINOR INC NEW			
COM	1,590.000	47,006.12	48,972.00
OXFORD INDS INC			
COM	50.000	1,859.75	1,896.50
PACWEST BANCORP DEL			
COM	850.000	17,779.62	15,878.00
PAPA JOHNS INTL INC			
COM	200.000	5,370.75	7,580.00
PAR PHARMACEUTICAL COS INC			
COM	500.000	7,021.13	16,205.00

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
PAREXEL INTL CORP			
COM	2,492.000	53,951.05	49,964.60
PATRIOT COAL CORP			
COM	1,109.000	11,067.82	11,544.69
PEBBLEBROOK HOTEL TR			
COM	1,300.000	20,896.20	24,076.00
PEP BOYS MANNY MOE & JACK			
COM	400.000	4,907.84	4,544.00
PETROLEUM DEV CORP			
COM	100.000	1,128.85	3,355.00
PETROQUEST ENERGY INC			
COM	200.000	1,121.00	1,374.00
PIONEER DRILLING CO			
COM	1,300.000	14,857.70	14,274.00
PLEXUS CORP			
COM	800.000	24,247.68	21,720.00
POLYONE CORP			
COM	1,400.000	7,756.00	15,064.00
POPULAR INC			
COM			
PUERTO RICO	6,571.000	11,111.43	9,790.79
PORTFOLIO RECOVERY ASSOCS INC			
COM	300.000	12,977.85	20,811.00
PORTLAND GEN ELEC CO			
COM NEW	2,227.000	53,874.57	55,786.35
PRESTIGE BRANDS HLDGS INC			
COM	350.000	4,001.90	3,458.00
PRIVATEBANCORP INC			
COM	700.000	7,946.95	6,720.00
PROSPERITY BANCSHARES INC			
COM	1,140.000	39,701.82	45,588.60
PROTECTIVE LIFE CORP			
COM	2,295.000	37,632.03	50,926.05
PSS WORLD MED INC			
COM	100.000	1,417.63	2,438.00
PULSE ELECTRONICS CORP			
COM	1,350.000	7,161.75	4,090.50
QLIK TECHNOLOGIES INC			
COM	782.000	20,057.83	21,403.34
QUESTCOR PHARMACEUTICALS INC	400.000	8,675.06	17,980.00
QUICKSILVER RESOURCES INC			
COM	1,663.000	13,592.70	13,470.30
RBC BEARINGS INC			
COM	713.000	27,353.60	30,124.25

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
REALPAGE INC			
COM	745.000	17,914.34	18,647.35
RED ROBIN GOURMET BURGERS INC			
COM	250.000	6,481.36	6,645.00
REGAL BELOIT CORP			
COM	460.000	23,293.25	24,223.60
RF MICRODEVICES INC			
COM	3,504.000	24,875.95	21,829.92
RUTHS HOSPITALITY GROUP INC			
COM	750.000	3,753.67	3,720.00
SCHULMAN A INC			
COM	200.000	4,183.76	4,134.00
SCHWEITZER-MAUDUIT INTL INC			
COM	50.000	855.54	3,561.00
SCRIPPS E W CO OHIO			
CL A NEW COM	650.000	4,894.50	5,525.00
SEACOR HLDGS INC			
COM	150.000	11,982.84	13,015.50
SEATTLE GENETICS INC			
COM	309.000	6,359.22	5,138.67
SELECT COMFORT CORP			
COM	400.000	5,751.28	7,412.00
SEMGROUP CORP			
CL A	448.000	9,501.40	12,611.20
SHUTTERFLY INC			
COM	588.000	26,752.65	15,923.04
SIGNATURE BK NEW YORK N Y			
COM	831.000	42,728.17	48,555.33
SIX FLAGS ENTMT CORP NEW			
COM	750.000	22,012.50	28,500.00
SKYWEST INC			
COM	1,100.000	17,142.40	13,343.00
SOLARWINDS INC			
COM	498.000	12,176.10	16,329.42
SOTHEBYS HLDGS INC			
CL A	430.000	19,906.92	13,506.30
SOUTHWEST GAS CORP			
COM	1,050.000	27,537.73	42,451.50
SPARTAN MTRS INC			
COM	900.000	4,469.13	4,500.00
SPARTAN STORES INC			
COM	300.000	4,376.70	5,409.00
STAGE STORES INC			
COM	800.000	9,449.32	10,032.00

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
STANDARD MTR PRODS INC			
COM	450 000	4,603.72	8,788.50
STANDEX INTL CORP			
COM	400.000	7,266 71	12,772 00
STONE ENERGY CORP			
COM	1,687.000	42,331.22	47,725.23
STR HLDGS INC			
COM	950 000	7,900.28	8,702.00
STRATASYS INC			
COM	150.000	2,864.31	4,608.00
STURM RUGER & CO INC			
COM	450.000	4,657.70	14,472.00
SUPERIOR INDS INTL INC			
COM	300 000	5,077.26	4,884.00
SURMODICS INC			
COM	350.000	4,040 33	4,340.00
SUSQUEHANNA BANCSHARES INC PA			
COM	1,000 000	4,991.03	7,920.00
SWIFT ENERGY CO			
COM	603 000	16,981 51	17,722.17
SWS GROUP INC			
COM	800.000	4,387.14	5,136.00
SYKES ENTERPRISES INC			
COM	750 000	11,509 94	12,217 50
SYMETRA FINL CORP			
COM	1,859.000	16,990.32	17,548.96
SYNAPTICS INC			
COM	200.000	3,488.44	6,492 00
TALEO CORP			
COM CL A	797.000	23,000 38	25,814.83
TEKELEC			
COM	50 000	490.25	551.00
TELEDYNE TECHNOLOGIES INC			
COM	550.000	25,723 06	31,174.00
TELETECH HOLDINGS INC			
COM	850.000	12,413.46	14,968.50
TENNANT CO			
COM	50 000	1,861.75	2,099.00
TESSERA TECHNOLOGIES INC			
COM	550.000	9,679 05	9,542.50
TETRA TECH INC NEW			
COM	895 000	18,383.21	20,039 05
TEXAS CAP BANCSHARES INC			
COM	1,598.000	44,153 39	46,118.28

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
THORATEC CORP			
COM NEW	487.000	17,903.97	14,814.54
TORO CO			
COM	550.000	13,072.55	31,058.50
TREDEGAR CORP			
COM	750.000	11,419.29	16,372.50
TRIQUINT SEMICONDUCTOR INC			
COM	1,600.000	10,647.45	6,992.00
TRUE RELIGION APPAREL INC			
COM	300.000	4,467.18	10,560.00
TRUEBLUE INC			
COM	100.000	1,204.50	1,287.00
TRUSTMARK CORP			
COM	2,050.000	41,353.70	45,838.00
TTM TECHNOLOGIES INC			
COM	1,050.000	11,070.26	11,560.50
TYLER TECHNOLOGIES INC			
COM	1,100.000	26,948.26	35,255.00
U S AWYS GROUP INC	1,530.000	9,287.10	7,221.60
ULTIMATE SOFTWARE GROUP INC			
COM	434.000	23,142.88	28,782.88
UMPQUA HLDGS CORP			
COM	5,225.000	56,363.31	65,312.50
UNITED NAT FOODS INC			
COM	680.000	26,005.58	26,064.40
UNITED ONLINE INC			
COM	1,800.000	9,963.46	9,504.00
UNITED RENTALS INC			
COM	956.000	19,827.44	26,901.84
UNITED STATIONERS INC			
COM	600.000	14,168.85	20,124.00
USA MOBILITY INC			
COM	850.000	7,090.80	11,917.00
VAALCO ENERGY INC COM	2,830.000	17,377.62	17,829.00
VEECO INSTRS INC DEL			
COM	950.000	28,867.33	23,645.50
VERA BRADLEY INC			
COM	384.000	15,819.51	14,745.60
VICOR CORP			
COM	750.000	10,582.05	6,015.00
VIROPHARMA INC			
COM	991.000	15,807.84	23,793.91
VITAMIN SHOPPE INC			
COM	574.000	21,355.27	21,128.94

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
VOLCANO CORP			
COM	544.000	13,840.77	13,420.48
WARNACO GROUP INC			
COM NEW	700.000	33,290.22	35,483.00
WASHINGTON FED INC			
COM	2,200.000	29,607.60	28,622.00
WEBMD HEALTH CORP			
CL A COM	507.000	15,735.10	18,363.54
WEBSense INC			
COM	650.000	12,546.80	11,771.50
WEST PHARMACEUTICAL SVSC INC			
COM	1,558.000	67,305.72	60,029.74
WOLVERINE WORLD WIDE INC			
COM	450.000	6,164.98	16,578.00
WORLD ACCEP CORP DEL			
COM	400.000	8,298.53	27,448.00
WRIGHT EXPRESS CORP			
COM	647.000	28,250.80	33,954.56
Total U.S. SMALL CAP		5,447,919.28	6,213,670.15
INTERNATIONAL DEVELOPED			
ABB LTD			
SPONSORED ADR			
SWITZERLAND	3,370.000	65,153.90	63,928.90
ACCENTURE PLC			
CL A COM			
IRELAND	4,361.000	237,687.88	252,632.73
ACE LTD			
COM			
SWITZERLAND	3,418.000	209,931.56	237,653.54
ADIDAS AG			
SPONSORED ADR			
GERMANY	2,270.000	78,201.50	79,847.25
AGNICO EAGLE MINES LTD			
COM			
CANADA	469.000	27,816.54	21,048.72
ANCESTRY COM INC			
COM	625.000	14,372.00	14,818.75
AURICO GOLD INC			
COM	1,689.000	17,143.35	16,873.11
AVAGO TECHNOLOGIES LTD			
COM			
SINGAPORE	1,020.000	35,725.19	30,518.40
BAYERISCHE MOTOREN WERKE A G			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
ADR			
GERMANY	1,138.000	29,667.66	28,585.42
BG GROUP PLC			
ADR FINAL INSTALLMENT NEW			
UNITED KINGDOM	880.000	93,755.20	94,012.16
BHP BILLITON LTD			
SPONSORED ADR			
AUSTRALIA	3,994.000	312,769.49	300,228.98
BNP PARIBAS			
SPONSORED ADR REPSTG 1/4 SH			
FRANCE	2,010.000	45,124.50	39,868.35
BRAMBLES LTD			
UNSPONSORED ADR			
AUSTRALIA	4,450.000	62,433.50	64,547.25
BRITISH AMERN TOB PLC			
SPONSORED ADR			
UNITED KINGDOM	840.000	74,751.60	78,246.00
BUNZL PLC			
SPONSORED ADR NEW			
UNITED KINGDOM	1,290.000	81,925.19	84,199.59
CANADIAN NATIONAL RAILWAY			
COM			
CANADA	960.000	69,415.10	74,457.60
CANON INC			
ADR REPSTG 5 SHS			
JAPAN	2,390.000	108,281.82	107,573.90
CAP GEMINI S A			
ADR			
FRANCE	3,190.000	61,726.50	60,322.90
CENOVUS ENERGY INC			
COM			
CANADA	880.000	30,366.78	29,383.20
CENTRICA PLC			
SPONSORED ADR NEW 2004			
UNITED KINGDOM	3,070.000	60,714.47	58,290.09
CHEUNG KONG HLDGS LTD			
ADR			
HONG KONG	5,370.000	65,200.93	59,080.74
CHICAGO BRDG & IRON CO N V			
N Y REGISTRY SH COM			
NETHERLANDS	961.000	31,255.38	39,737.35
CHINA MOBILE LTD			
SPONSORED ADR			
HONG KONG	880.000	42,902.82	43,709.60

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
CNOOC LTD SPONSORED ADR HONG KONG	630.000	110,055.90	121,791.60
COCA COLA AMATIL LTD SPONSORED ADR AUSTRALIA	3,170.000	78,244.16	76,073.66
COCA COLA HELLENIC BOTTLING CO S A ADR SPONSORED ADR GREECE	1,800.000	34,349.22	26,910.00
COLUMBIA ACORN INTERNATIONAL FUND CLASS Z SHARES	72,506.632	3,239,000.00	2,558,759.04
COMPASS GROUP PLC SPONSORED ADR NEW UNITED KINGDOM	11,670.000	102,696.00	108,110.88
COVIDIEN PLC COM IRELAND	3,371.000	154,082.34	153,549.05
CSL LTD ADR AUSTRALIA	2,458.000	38,684.00	39,379.62
DANONE SPONSORED ADR FRANCE	6,480.000	83,527.20	85,561.92
DENSO CORP UNSPONSORED ADR JAPAN	4,450.000	69,064.00	61,623.60
ENSCO PLC SPONSORED ADR UNITED KINGDOM	348.000	15,676.53	18,085.56
ERICSSON ADR CL B SEK 10 NEW SWEDEN	6,570.000	70,662.98	69,839.10
FANUC CORP UNSP ADR JAPAN	2,400.000	62,304.00	63,223.20
FLEXTRONICS COM SINGAPORE	5,834.000	37,359.74	34,828.98
FRESENIUS MED CARE AG SPONSORED ADR GERMANY	810.000	57,421.63	55,630.80
GLAXOSMITHKLINE PLC SPONSORED ADR UNITED KINGDOM	590.000	26,086.32	26,243.20

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
GROUPE CGI INC			
CL A SUB VTG COM			
CANADA	3,319.000	64,828.39	61,169.17
HARBOR INTERNATIONAL FUND			
INSTL CL	94,982.604	5,251,000.00	5,211,695.48
HUTCHISON WHAMPOA LTD			
ADR			
HONG KONG	4,210.000	76,368.98	70,656.43
ICON PUB LTD CO			
SPONSORED ADR			
IRELAND	1,425.000	23,177.35	24,239.25
IMPERIAL TOBACCO GROUP PLC			
SPONSORED ADR			
UNITED KINGDOM	1,560.000	109,109.68	112,274.76
INGERSOLL-RAND CO LTD			
COM			
IRELAND	1,088.000	32,473.44	36,034.56
INTL PWR PLC			
SPONSORED ADR			
BRITAIN	830.000	43,193.20	43,784.16
JULIUS BAER GROUP LTD			
ADR			
SWITZERLAND	8,910.000	69,230.70	63,751.05
KEPPEL CORP LTD			
SPONSORED ADR			
SINGAPORE	4,610.000	63,553.46	66,277.97
KINGFISHER PLC			
SPONSORED ADR			
UNITED KINGDOM	8,620.000	70,511.60	69,304.80
KOMATSU LTD			
SPON ADR NEW			
JAPAN	2,270.000	51,820.92	55,412.97
KONINKLIJKE AHOLD NV			
SPONSORED ADR 2007			
NETHERLANDS	4,000.000	51,406.40	50,944.00
L OREAL CO			
ADR			
FRANCE	1,920.000	41,798.40	41,518.08
NATIONAL GRID PLC			
SPONSORED ADR NEW			
UNITED KINGDOM	2,293.000	115,279.89	113,320.06
NESTLE S A			
SPONSORED ADR			
SWITZERLAND	4,622.000	267,411.93	259,751.78

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
NIDEC CORP SPONSORED ADR JAPAN	2,520.000	51,038.32	57,128.40
NOVARTIS A G SPONSORED ADR SWITZERLAND	1,640.000	95,733.36	88,756.80
NOVO-NORDISK A S ADR DENMARK	8,729.000	937,570.61	991,177.95
PUBLICIS S A NEW NEW SPONSORED ADR COM FRANCE	1,690.000	40,745.90	40,325.09
REED ELSEVIER P L C SPONSORED ADR NEW COM UNITED KINGDOM	2,640.000	89,292.72	87,912.00
ROCHE HLDG LTD SPONSORED ADR SWITZERLAND	1,800.000	71,910.00	71,692.20
ROYAL DUTCH SHELL PLC SPONSORED ADR CL B UNITED KINGDOM	1,200.000	84,465.00	86,628.00
SAP AG SPONSORED ADR GERMANY	1,555.000	89,573.81	93,237.80
SCHNEIDER ELEC SA ADR FRANCE	2,400.000	30,696.00	27,139.20
SEAGATE TECH COM IRELAND	1,914.000	22,501.16	32,729.40
SENSATA TECH HLDG NV COM NETHERLANDS	614.000	18,160.59	19,187.50
SMITH & NEPHEW PLC SPDN ADR NEW UNITED KINGDOM	970.000	44,866.38	44,377.50
SUNCOR ENERGY INC NEW COM CANADA	2,110.000	62,901.21	63,342.20
SWEDBANK A B SPONSORED ADR SWEDEN	3,230.000	41,182.50	43,081.74
SYNGENTA AG SPONSORED ADR			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
SWITZERLAND	1,040.000	62,247.12	61,276.80
TE CONNECTIVITY LTD			
COM			
SWITZERLAND	1,077.000	38,165.43	34,151.67
TESCO PLC			
SPONSORED ADR			
UNITED KINGDOM	4,000.000	78,060.00	76,476.00
TOTAL S A			
SPONSORED ADR			
FRANCE	900 000	46,298.97	46,566.00
TOYOTA MOTOR CORP			
SP ADR REP2COM			
JAPAN	790.000	53,206.50	52,068.90
TRANSCANADA CORP			
COM			
CANADA	2,060 000	84,504.50	86,108.00
TYCO INTL LTD			
NEW F COM			
SWITZERLAND	5,856.000	254,769.10	280,853.76
UNILEVER N V			
NEW NEW YORK SHSADR			
NETHERLANDS	7,152.000	242,869.74	243,954.72
VISTAPRINT NV			
COM			
NETHERLANDS	643.000	18,314.05	21,032.53
VODAFONE GROUP PLC			
SPONSORED ADR NEW			
UNITED KINGDOM	12,066.000	336,084.10	327,591.90
VOLVO AKTIEBOLAGET			
ADR B			
SWEDEN	3,870.000	44,930.70	44,357.94
WEATHERFORD INTL LTD			
COM			
SWITZERLAND	1,111 000	16,757.32	16,842.76
WORLEYPARSONS LTD			
UNSPON ADR			
AUSTRALIA	2,470.000	70,395.00	64,931.36
Total INTERNATIONAL DEVELOPED		15,393,941.31	14,762,237.38
EMERGING MARKETS			
AMERICA MOVIL S A B DE C V			
SPONSORED ADR REPSTG SER L SHS			
MEXICO	2,940.000	69,505.72	70,030.80
BANCO BRADESCO S A			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
SPONSORED ADR REPSTG PFD SHS BRAZIL	5,720.000	95,636.68	94,380.00
CHECK POINT SOFTWARE TECH LTD ORD			
ISRAEL	303.000	17,663.81	16,768.02
CIELO S A			
SPONSORED ADR	1,250.000	31,875.00	33,396.25
FOMENTO ECONOMICO MEXICANO SA SPON ADR UNITS			
MEXICO	1,320.000	91,036.97	90,037.20
GAZPROM O A O			
SPONSORED ADR REG S			
RUSSIA	4,490.000	47,461.10	51,280.29
GRUPO TELEVISA SA DE CV SP ADR REP ORD			
MEXICO	3,190.000	63,903.68	66,224.40
INDUSTRIAL & COML BK CHINA ADR			
CHINA	6,530.000	71,868.53	72,391.58
INFOSYS TECHNOLOGIES LTD			
SPONSORED ADR			
INDIA	1,060.000	60,086.63	54,717.20
LAZARD EMERGING MKTS EQUITY PORTFOLIO INSTL CL	138,745.275	2,500,000.00	2,582,049.57
NICE SYS LTD			
SPONSORED ADR			
ISRAEL	726.000	24,739.61	24,379.08
SODASTREAM INTERNATIONAL LTD COM			
ISRAEL	369.000	12,897.55	11,014.65
TAIWAN SEMICONDUCTOR MFG LTD			
SPONSORED ADR			
TAIWAN	6,760.000	82,472.00	87,339.20
TEVA PHARMACEUTICAL INDS LTD ADR			
ISRAEL	2,780.000	108,372.46	110,115.80
VIMPELCOM LTD			
SPONSORED ADR			
BERMUDA	2,610.000	26,361.00	31,111.20
Total EMERGING MARKETS		3,303,880.74	3,395,235.24
Total EQUITIES		78,105,161.07	85,955,191.06

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
FIXED INCOME			
INVESTMENT GRADE TAXABLE			
BANK NEW YORK INC			
UNSECD MEDIUM TERM SR NT SER G			
DTD 03/27/08 4.500% DUE 04/01/13	60,000 000	59,938.20	62,788.20
BERKSHIRE HATHAWAY FIN CORP			
SR NT			
DTD 11/15/08 5.400% DUE 05/15/18	250,000.000	275,210.00	284,602.50
BOTTLING GROUP LLC			
SR NT			
DTD 10/24/08 6.950% DUE 03/15/14	190,000.000	201,392.40	213,609.40
CATERPILLAR INC			
NT			
DTD 12/05/08 7.900% DUE 12/15/18	200,000.000	214,312.00	265,260.00
CITIGROUP INC			
SR UNSECD NT			
DTD 09/24/09 5.500% DUE 10/15/14	220,000 000	220,774.40	227,693.40
CONOCOPHILLIPS			
NT			
DTD 05/21/09 4.600% DUE 01/15/15	200,000.000	222,074.00	221,324.00
CONSOLIDATED EDISON CO NEW YORK			
INC BD			
DTD 04/04/08 6.750% DUE 04/01/38	185,000.000	188,622.30	254,461.95
CS FIRST BOSTON MTG SEC CORP			
SER 2005-C5 CL A4			
DTD 11/01/05 5.100% DUE 08/15/38	150,000.000	146,332.03	165,028.50
CS FIRST BOSTON MTG SEC CORP			
SER 2005-C6 CL A4			
DTD 12/01/05 5.230% DUE 12/15/40	160,000.000	157,031.25	176,547.20
DEERE JOHN CAP CORP			
SR UNSECD MTN SER D			
DTD 04/03/08 5.350% DUE 04/03/18	250,000.000	278,272.50	290,817.50
DU PONT E I DE NEMOURS & CO			
SR NT			
DTD 07/28/08 6.000% DUE 07/15/18	190,000 000	191,388.90	230,027.30
FEDERAL HOME LN BKS			
CONS BD			
DTD 05/03/06 5.375% DUE 05/18/16	90,000.000	94,538.43	106,497.90
FEDERAL HOME LN BKS			
CONS BD			
DTD 07/23/09 1.750% DUE 08/22/12	550,000 000	560,147.50	555,984.00
FEDERAL HOME LN BKS			
CONS BD			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
DTD 09/15/08 3.625% DUE 10/18/13 FEDERAL HOME LN MTG CORP GOLD POOL #E00637	200,000.000	211,404.20	211,880.00
DTD 02/01/99 5.000% DUE 02/01/14 FEDERAL HOME LN MTG CORP POOL #A12085	68,984 130	65,082.23	71,551.03
DTD 08/01/03 5.500% DUE 08/01/33 FEDERAL HOME LN MTG CORP POOL #A29810	113,330.590	112,693.10	122,933 09
DTD 01/01/05 5.000% DUE 02/01/35 FEDERAL HOME LN MTG CORP POOL #A38588	197,612.360	197,334.45	211,581.58
DTD 10/01/05 5.000% DUE 10/01/35 FEDERAL HOME LN MTG CORP POOL #C01574	182,620.700	175,907.96	195,530.16
DTD 06/01/03 5.000% DUE 06/01/33 FEDERAL HOME LN MTG CORP POOL #E81813	100,370.010	102,534.23	107,975 05
DTD 11/01/00 6.500% DUE 11/01/15 FEDERAL HOME LN MTG CORP POOL #G12334	1,702 520	1,787.64	1,840 58
DTD 08/01/06 5.000% DUE 09/01/21 FEDERAL HOME LN MTG CORP POOL #G12394	87,637.169	85,665.35	94,228.36
DTD 10/01/06 5.000% DUE 05/01/21 FEDERAL HOME LN MTG CORP POOL #G13480	100,927.540	98,759.17	108,518 30
DTD 02/01/09 5.000% DUE 02/01/24 FEDERAL NATL MTG ASSN NT	108,349.227	112,547.75	115,820.99
DTD 05/18/07 4 875% DUE 05/18/12 FEDERAL NATL MTG ASSN POOL #AB1387	250,000 000	244,988.50	255,667.50
DTD 07/01/10 4.500% DUE 08/01/40 FEDERAL NATL MTG ASSN POOL #AD2006	726,804.977	759,284 09	769,294 00
DTD 03/01/10 5.000% DUE 03/01/40 FEDERAL NATL MTG ASSN POOL #AH5575	530,392.540	548,044 66	570,845.58
DTD 02/01/11 4.000% DUE 02/01/41 FEDERAL NATL MTG ASSN POOL #AH9408	249,492 205	246,529.50	260,252 80
DTD 03/01/11 4 500% DUE 04/01/41 FEDERAL NATL MTG ASSN	388,850 030	406,074.86	411,582 20

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
POOL #AI7797			
DTD 07/01/11 4 000% DUE 07/01/41	698,056.580	720,579.82	728,708.24
FEDERAL NATL MTG ASSN			
POOL #MA0907			
DTD 10/01/11 4 000% DUE 10/01/41	423,503.350	441,303.73	442,099.38
FEDERAL NATL MTG ASSN			
POOL #303700			
DTD 12/01/95 6 500% DUE 12/01/25	24,279.490	23,831.84	27,050.99
FEDERAL NATL MTG ASSN			
POOL #555417			
DTD 04/01/03 6.000% DUE 05/01/33	71,009.150	72,174.13	78,844.30
FEDERAL NATL MTG ASSN			
POOL #580248			
DTD 04/01/01 6.000% DUE 04/01/31	5,942.090	5,938.37	6,597.74
FEDERAL NATL MTG ASSN			
POOL #696823			
DTD 03/01/03 5.500% DUE 03/01/18	97,141.110	99,448.21	105,494.27
FEDERAL NATL MTG ASSN			
POOL #745087			
DTD 11/01/05 5.500% DUE 12/01/35	178,130.815	174,707.37	194,162.59
FEDERAL NATL MTG ASSN			
POOL #745257			
DTD 01/01/06 6.000% DUE 01/01/36	184,692.915	185,111.43	204,551.10
FEDERAL NATL MTG ASSN			
POOL #832870			
DTD 08/01/05 5.500% DUE 09/01/35	335,533.350	337,997.41	365,731.35
FEDERAL NATL MTG ASSN			
POOL #852458			
DTD 02/01/06 5.500% DUE 12/01/35	61,337.790	60,532.72	66,858.19
FEDERAL NATL MTG ASSN			
POOL #889692			
DTD 06/01/08 5.500% DUE 05/01/38	215,604.987	209,844.29	234,403.59
FEDERAL NATL MTG ASSN			
POOL #906238			
DTD 01/01/07 5 000% DUE 01/01/37	167,197.421	161,554.52	179,870.99
FEDERAL NATL MTG ASSN			
POOL #908925			
DTD 03/01/07 6 000% DUE 03/01/37	126,397.009	127,344.99	138,723.25
FEDERAL NATL MTG ASSN			
POOL #918088			
DTD 04/01/07 6 500% DUE 05/01/37	37,966.393	38,779.11	42,244.45
FEDERAL NATL MTG ASSN			
POOL #932669			
DTD 02/01/10 4 500% DUE 03/01/40	555,504.270	556,632.63	587,979.05

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
FEDERAL NATL MTG ASSN POOL #934271 DTD 06/01/08 5.000% DUE 06/01/38	616,887.220	585,368.14	677,625.94
FEDERAL NATL MTG ASSN POOL #938110 DTD 06/01/07 5.500% DUE 07/01/37	168,525.745	161,508.23	183,219.50
FEDERAL NATL MTG ASSN SER 2003-48 CL TJ DTD 05/01/03 4.500% DUE 06/25/22	43,909.740	45,185.86	45,049.64
GE COML MTG CORP 2003-C1 COML MTG PASSTHRU CTF A-4 DTD 04/01/03 4.810% DUE 01/10/38	272,937.030	264,610.31	281,946.68
GENERAL ELEC CO NT DTD 01/28/03 5.000% DUE 02/01/13	200,000.000	200,044.00	208,802.00
GOLDMAN SACHS GROUP INC SR NT DTD 01/17/06 5.350% DUE 01/15/16	320,000.000	315,964.80	324,643.20
GOVERNMENT NATL MTG ASSN POOL #508481 DTD 05/01/01 6.000% DUE 05/15/31	119,464.370	116,104.46	135,197.83
GOVERNMENT NATL MTG ASSN POOL #513358 DTD 08/01/99 7.500% DUE 08/15/29	11,002.500	11,064.37	12,920.79
GOVERNMENT NATL MTG ASSN POOL #516070 DTD 09/01/99 6.500% DUE 09/15/29	8,442.400	8,096.78	9,777.65
GOVERNMENT NATL MTG ASSN POOL #672317 DTD 09/01/07 6.000% DUE 09/15/37	41,903.270	42,125.87	47,238.39
GOVERNMENT NATL MTG ASSN POOL #737544 DTD 10/01/10 4.500% DUE 10/15/40	747,883.490	777,565.11	813,846.81
HEWLETT PACKARD CO NT DTD 12/05/08 6.125% DUE 03/01/14	200,000.000	203,622.00	219,642.00
IBM CORP DEB DTD 10/30/95 7.000% DUE 10/30/25	150,000.000	149,310.00	203,023.50
INTL BK FOR RECON & DEV COLTS MTN DTD 04/22/87 8.750% DUE 05/01/17	500,000.000	497,375.00	690,675.00
JP MORGAN CHASE DTD 2/25/05 4.75% DUE 3/1/15	190,000.000	169,084.80	200,457.60

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
KIMBERLY CLARK CORP			
DEB			
DTD 07/20/98 6.250% DUE 07/15/18	100,000.000	115,198.00	121,765.00
LILLY ELI & CO			
DEB			
DTD 01/01/96 6.570% DUE 01/01/16	250,000.000	252,370 00	294,957.50
METLIFE INC			
SR UNSECD NT			
DTD 05/29/09 6.750% DUE 06/01/16	230,000.000	263,492.50	261,273.10
MORGAN STANLEY			
NT			
DTD 01/09/07 5 450% DUE 01/09/17	225,000.000	222,745.50	207,409.50
NATIONAL RURAL UTILS COOP FIN			
CORP COLL TR BD			
DTD 04/10/07 5.450% DUE 04/10/17	225,000.000	217,399.50	257,366.25
PNC FDG CORP			
CO GTD SR NT			
DTD 06/09/09 6.700% DUE 06/10/19	200,000.000	199,487.85	239,046 00
PROCTER & GAMBLE CO			
SR UNSECD NT			
DTD 08/15/11 1.450% DUE 08/15/16	300,000 000	300,171.00	299,943.00
SBC COMMUNICATIONS INC			
GLOBAL NT			
DTD 11/03/04 6.150% DUE 09/15/34	200,000.000	201,842 00	224,826.00
U S BK NATL ASSN MINNEAPLIS			
MN MEDIUM TERM SUB BK NT			
DTD 04/09/03 4.800% DUE 04/15/15	285,000.000	275,737 50	309,316 20
UNITED PARCEL SERVICE INC			
DEB			
DTD 12/20/89 8 375% DUE 04/01/20	100,000 000	132,600.00	137,188.00
UNITED STATES TREAS BD			
DTD 02/15/00 6 25% DUE 05/15/30	170,000 000	202,007.81	256,779.90
UNITED STATES TREAS BD			
DTD 02/15/06 4.500% DUE 02/15/36	110,000.000	106,442 19	139,940.90
UNITED STATES TREAS BD			
DTD 02/17/09 3.500% DUE 02/15/39	950,000 000	985,431.09	1,034,759.00
UNITED STATES TREAS BD			
DTD 08/15/99 6.125% DUE 08/15/29	175,000 000	197,107.42	259,110.25
UNITED STATES TREAS BD			
DTD 08/16/93 6.250% DUE 08/15/23	210,000.000	237,185.16	295,837.50
UNITED STATES TREAS NT			
DTD 02/15/11 3.625% DUE 02/15/21	250,000 000	251,778 34	285,567 50
UNITED STATES TREAS NT			
DTD 02/17/09 2.750% DUE 02/15/19	725,000 000	709,197 23	784,363.00

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
UNITED STATES TREAS NT			
DTD 04/15/10 1.750% DUE 04/15/13	800,000 000	808,158.93	817,000.00
UNITED STATES TREAS NT			
DTD 05/15/09 3.125% DUE 05/15/19	450,000.000	435,714 29	498,375.00
UNITED STATES TREAS NT			
DTD 05/17/10 3.500% DUE 05/15/20	650,000.000	697,457.68	737,139.00
UNITED STATES TREAS NT			
DTD 11/16/09 3.375% DUE 11/15/19	150,000.000	146,139 27	168,762.00
UNITED STATES TREAS NT			
DTD 11/17/08 3.750% DUE 11/15/18	50,000 000	51,172.08	57,523.50
UNITED TECHNOLOGIES CORP			
NT			
DTD 05/16/08 6.125% DUE 07/15/38	150,000.000	165,792.00	186,447.00
VERIZON COMMUNICATIONS INC			
BD			
DTD 02/12/08 5.500% DUE 02/15/18	225,000.000	249,250.50	259,042 50
WAL-MART STORES INC			
NT			
DTD 04/29/03 4.550% DUE 05/01/13	300,000 000	302,043.00	317,196.00
WELLS FARGO & CO NEW			
SUB NT			
DTD 10/16/03 4.950% DUE 10/16/13	200,000.000	205,200.00	209,446.00
WYETH			
NT			
DTD 03/27/07 5.450% DUE 04/01/17	230,000 000	233,622.50	270,450.10
Total INVESTMENT GRADE TAXABLE		21,106,225 24	22,952,358 78
INTERNATIONAL DEVELOPED BONDS			
AMERICA MOVIL S A DE C V			
GTD SR NT MEXICO			
DTD 09/01/04 5.500% DUE 03/01/14	250,000 000	273,580 00	270,270.00
ROWE T PRICE INTL FDS INC			
INTL BD FD	198,003 311	2,000,000.00	1,970,132.94
TRANSCANADA PIPELINES LTD			
SR NT CANADA			
DTD 08/11/08 6.500% DUE 08/15/18	190,000.000	216,151 60	228,518.70
Total INTERNATIONAL DEVELOPED BONDS		2,489,731 60	2,468,921 64
GLOBAL HIGH YIELD TAXABLE			
ARTIO GLOBAL HIGH INCOME FUND			
CL I	158,137.146	1,500,000 00	1,484,907.80
COLUMBIA INCOME OPPORTUNITIES			
FUND CL Z	50,898.076	500,000.00	464,190.45
PIMCO EMERGING MKT CURRENCY FUND			

Standard Portfolio Holdings Detail Report

As of: November, 2011

Basis: Settlement Date

Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
INSTL	99,001.656	1,000,000.00	997,936.69
Total GLOBAL HIGH YIELD TAXABLE		3,000,000.00	2,947,034.94
FIXED INCOME OTHER			
VOLKSWAGEN A G			
SPONSORED ADR REPSTG PREF SH			
GERMANY	1,570.000	49,790.35	53,956.19
Total FIXED INCOME OTHER		49,790.35	53,956.19
Total FIXED INCOME		26,645,747.19	28,422,271.55
REAL ESTATE			
PUBLIC REITS			
BIOMED RLTY TR INC			
REIT	750.000	6,703.23	13,357.50
COLONIAL PPTYS TR			
COM SH BEN INT	950.000	7,584.54	18,848.00
EASTGROUP PPTY INC			
COM	50.000	1,876.26	2,128.50
EXTRA SPACE STORAGE INC			
REITS	1,815.000	16,405.39	43,741.50
LASALLE HOTEL PPTYS			
COM SH BEN INT	1,000.000	9,248.98	23,410.00
LEXINGTON REALTY TR			
COM	2,700.000	14,631.30	20,466.00
MID-AMER APT CMNTYS INC			
COM	300.000	10,775.70	17,196.00
NATIXIS FDS TR IV AEW REAL			
ESTATE FD CL Y COM	183,242.194	3,000,000.00	2,997,842.29
PENNSYLVANIA RL ESTATE INVT TR			
SH BEN INT	1,200.000	15,499.84	11,196.00
POST PPTYS INC			
COM REITS	792.000	14,112.78	31,672.08
PS BUSINESS PKS INC CALIF			
COM	550.000	24,597.51	28,985.00
PUBLIC STORAGE INC			
COM (REIT)	1,240.000	130,261.80	163,556.00
SIMON PPTY GROUP INC NEW			
COM	1,600.000	84,974.94	198,944.00
SOVRAN SELF STORAGE INC			
COM	100.000	3,050.60	4,164.00
TANGER FACTORY OUTLET CTRS INC			

Standard Portfolio Holdings Detail Report**As of: November, 2011****Basis: Settlement Date****Multiple Accounts**

Asset Type	Units	Fed Tax Cost	Market Value
COM	300.000	4,432.76	8,505 00
Total PUBLIC REITS		3,344,155 63	3,584,011 87
Total REAL ESTATE		3,344,155 63	3,584,011 87
 TANGIBLE ASSETS			
COMMODITIES			
PIMCO COMMODITY REALRETURN			
STRATEGY FUND	323,580.950	2,700,000.00	2,530,403 03
TOTAL ASSETS		120,653,223 88	130,350,037 50
 NET TOTAL		120,653,223 88	130,350,037 50

DR. RALPH AND MARIAN FALK MEDICAL RESEARCH CENTER

36-6975534

NOVEMBER 30, 2011

PART XV, GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

NAME AND ADDRESS			RELATION	STATUS	PURPOSE	AMOUNT
MARQUETTE UNIVERSITY	P O BOX 1881	MILWAUKEE, WI 53201-1881	N/A	PUBLIC	SECOND INSTALLMENT OF THREE YEAR GRANT FOR NEUROREHABILITATION	250,000
NORTHWESTERN MEMORIAL FOUNDATION	201 EAST HURON STREET, STE 3-200	CHICAGO, IL 60611- 2908	N/A	PUBLIC	SECOND INSTALLMENT OF THREE YEAR GRANT FOR THE SOLID ORGAN TRANSPLANT PROGRAM	500,000
NORTHWESTERN UNIVERSITY	1801 MAPLE AVENUE, SUITE 4300	EVANSTON, IL 60201	N/A	PUBLIC	SECOND AND FINAL INSTALLMENT OF TWO YEAR GRANT TO FALK CNTR MOLECULAR THERAPEUTIC	500,000
FIELD MUSEUM OF NATURAL HISTORY	1400 SOUTH LAKESHORE DRIVE	CHICAGO, IL 60605	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF THREE YR GRANT FOR THE EMERGING PATHOGENS PROGRAM	200,000
CHILDREN'S MEMORIAL FOUNDATION	2300 CHILDREN'S PLAZA, BOX 4	CHICAGO, IL 60614- 3363	N/A	PUBLIC	SECOND INSTALLMENT OF THREE YEAR GRANT TO SUPPORT FALK BRAIN TUMOR CENTER	787,403
MEDICAL COLLEGE OF WISCONSIN	8701 WATERTON PARK ROAD	MILWAUKEE, WI 53226-0509	N/A	PUBLIC	2ND INSTALLMENT OF 3 FOR WOMEN'S HEALTH RESEARCH PROGRAM	100,000
CITIZENS UNITED IN RESEARCH	223 WEST ERIE STREET, SUITE 2SW	CHICAGO, IL 60654	N/A	PUBLIC	SECOND AND FINAL INSTALLMENT OF TWO YEAR GRANT TO SUPPORT THE CURE CHALLENGE AWARD	125,000
MASS EYE AND EAR INFIRMARY	243 CHARLES STREET	BOSTON, MA 02114	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF THREE YEAR GRANT FOR RESEARCH OF CORNEAL DISEASE	200,000

DR. RALPH AND MARIAN FALK MEDICAL RESEARCH CENTER
36-6975534
NOVEMBER 30, 2011

PART XV, GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

NAME AND ADDRESS			RELATION	STATUS	PURPOSE	AMOUNT
YALE UNIVERSITY	P O BOX 2038	NEW HAVEN, CT 06521-2038	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF THREE YEAR GRANT FOR AXONAL REGENERATION THERAPY	373,000
THOMAS JEFFERSON UNIVERSITY	1020 WALNUT STREET	PHILADELPHIA, PA 19107-5543	N/A	PUBLIC	GRANT TO SUPPORT THE KIMMEL CANCER CENTER BREAST CANCER PROGRAM	500,000
UNIVERSITY OF CHICAGO	1170 EAST 58TH STREET, ROOM 207	CHICAGO, IL 60637	N/A	PUBLIC	GRANT TO SUPPORT THE FALK CENTER FOR CLINICAL CANCER GENETICS	500,000
HEALTH RESOURCES IN ACTION	95 BERKELEY STREET, SUITE 201	BOSTON, MA 02116	N/A	PUBLIC	GRANT TO SUPPORT THE PREPARATION OF A REPORT ON 20 YEARS OF FUNDING BY FALK TRUST	41,750
BRAIN RESEARCH FOUNDATION	111 WEST WASHINGTON STREET	CHICAGO, IL 60602	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF THREE YEAR GRANT TO SUPPORT SEED GRANT PROGRAM	50,000
MARQUETTE UNIVERSITY	P O BOX 1881	MILWAUKEE, WI 53201-1881	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF GRANT FOR NEURO REHABILITATION ENGINEERING CENTER	250,000
MAYO CLINIC	200 FIRST STREET SW	ROCHESTER, MN 55905	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF GRANT TO SUPPORT THE OSTEOPOROSIS PROGRAM	200,000
REHABILITATION INSTITUTE	345 EAST SUPERIOR STREET	CHICAGO, IL 60611- 2654	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF GRANT TO SUPPORT THE FALK SCHOLARS PROGRAM	500,000

DR. RALPH AND MARIAN FALK MEDICAL RESEARCH CENTER
36-6975534
NOVEMBER 30,2011

PART XV, GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

NAME AND ADDRESS	RELATION	STATUS	PURPOSE	AMOUNT
UNIVERSITY OF CHICAGO MEDICAL	1170 EAST 58TH STREET, RM 207	CHICAGO, IL 60637	N/A	PUBLIC
			THIRD AND FINAL INSTALLMENT OF GRANT TO SUPPORT PEDIATRIC EPILEPSY PROGRAM	510,330
				5,587,483

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS				366,678.	
3,192.00		100. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 2,382.00				06/29/2010 810.00	06/08/2011
22,341.00		700. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 16,146.00				06/04/2010 6,195.00	06/08/2011
10,552.00		600. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 9,226.00				06/04/2010 1,326.00	10/07/2011
13,190.00		750. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 11,447.00				09/22/2010 1,743.00	10/07/2011
7,035.00		400. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 5,635.00				08/28/2009 1,400.00	10/07/2011
6,845.00		350. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 4,930.00				08/28/2009 1,915.00	10/25/2011
5,867.00		300. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 4,138.00				09/23/2009 1,729.00	10/25/2011
5,867.00		300. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 4,098.00				02/05/2010 1,769.00	10/25/2011
978.00		50. AAON INC COM PAR \$0.004 PROPERTY TYPE: SECURITIES 642.00				12/15/2009 336.00	10/25/2011
6,005.00		250. ABM INDS INC COM PROPERTY TYPE: SECURITIES 5,564.00				12/06/2010 441.00	05/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,111.00		50. ABM INDS INC COM PROPERTY TYPE: SECURITIES 1,113.00					12/06/2010 -2.00	06/08/2011
16,786.00		400. AFLAC INC COM PROPERTY TYPE: SECURITIES 22,903.00					01/31/2011 -6,117.00	11/18/2011
25,179.00		600. AFLAC INC COM PROPERTY TYPE: SECURITIES 33,090.00					04/08/2010 -7,911.00	11/18/2011
46,162.00		1100. AFLAC INC COM PROPERTY TYPE: SECURITIES 58,834.00					04/01/2011 -12,672.00	11/18/2011
117,504.00		2800. AFLAC INC COM PROPERTY TYPE: SECURITIES 131,284.00					07/20/2010 -13,780.00	11/18/2011
20,983.00		500. AFLAC INC COM PROPERTY TYPE: SECURITIES 23,401.00					02/12/2010 -2,418.00	11/18/2011
10,072.00		240. AFLAC INC COM PROPERTY TYPE: SECURITIES 10,811.00					07/11/2011 -739.00	11/18/2011
2,316.00		200. AES CORP COM PROPERTY TYPE: SECURITIES 2,561.00					07/11/2011 -245.00	11/18/2011
203,250.00		17550. AES CORP COM PROPERTY TYPE: SECURITIES 222,264.00					05/23/2011 -19,014.00	11/18/2011
14,222.00		500. AT&T INC PROPERTY TYPE: SECURITIES 16,439.00					11/14/2006 -2,217.00	03/02/2011
3,053.00		100. AT&T INC PROPERTY TYPE: SECURITIES 3,288.00					11/14/2006 -235.00	04/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,160.00		300. AT&T INC PROPERTY TYPE: SECURITIES 9,863.00					11/14/2006 -703.00	04/01/2011
5,303.00		172. AT&T INC PROPERTY TYPE: SECURITIES 6,996.00					07/06/2007 -1,693.00	06/17/2011
8,731.00		300. AT&T INC PROPERTY TYPE: SECURITIES 9,993.00					12/09/2006 -1,262.00	08/04/2011
8,731.00		300. AT&T INC PROPERTY TYPE: SECURITIES 9,863.00					11/14/2006 -1,132.00	08/04/2011
100,938.00		3472.5 AT&T INC PROPERTY TYPE: SECURITIES 100,258.00					01/06/2011 680.00	11/02/2011
3,706.00		127.5 AT&T INC PROPERTY TYPE: SECURITIES 4,192.00					11/14/2006 -486.00	11/02/2011
11,627.00		400. AT&T INC PROPERTY TYPE: SECURITIES 12,794.00					12/05/2006 -1,167.00	11/02/2011
69,297.00		2381. AT&T INC PROPERTY TYPE: SECURITIES 96,682.00					05/22/2007 -27,385.00	11/04/2011
34,896.00		1199. AT&T INC PROPERTY TYPE: SECURITIES 48,768.00					07/06/2007 -13,872.00	11/04/2011
31,406.00		1100. AT&T INC PROPERTY TYPE: SECURITIES 31,645.00					09/16/2011 -239.00	11/18/2011
2,855.00		100. AT&T INC PROPERTY TYPE: SECURITIES 2,795.00					12/07/2009 60.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,710.00		200. AT&T INC PROPERTY TYPE: SECURITIES 5,225.00					11/18/2009 485.00	11/18/2011
99,927.00		3500. AT&T INC PROPERTY TYPE: SECURITIES 89,817.00					08/05/2009 10,110.00	11/18/2011
17,130.00		600. AT&T INC PROPERTY TYPE: SECURITIES 15,192.00					04/20/2009 1,938.00	11/18/2011
2,855.00		100. AT&T INC PROPERTY TYPE: SECURITIES 2,431.00					07/20/2009 424.00	11/18/2011
113,488.00		3975. AT&T INC PROPERTY TYPE: SECURITIES 77,132.00					11/03/2005 36,356.00	11/18/2011
20,485.00		717.5 AT&T INC PROPERTY TYPE: SECURITIES 12,814.00					04/15/2003 7,671.00	11/18/2011
8,694.00		304.5 AT&T INC PROPERTY TYPE: SECURITIES 8,792.00					01/06/2011 -98.00	11/18/2011
11,392.00		399. AT&T INC PROPERTY TYPE: SECURITIES 11,520.00					01/06/2011 -128.00	11/18/2011
54,931.00		1924. AT&T INC PROPERTY TYPE: SECURITIES 55,550.00					01/06/2011 -619.00	11/18/2011
23,545.00		1300. ATMI INC PROPERTY TYPE: SECURITIES 23,654.00					11/04/2010 -109.00	10/07/2011
995.00		50. ATMI INC PROPERTY TYPE: SECURITIES 857.00					05/11/2010 138.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,896.00		100. AZZ INC COM PROPERTY TYPE: SECURITIES 3,590.00					06/04/2010 306.00	12/06/2010
4,124.00		100. AZZ INC COM PROPERTY TYPE: SECURITIES 3,790.00					01/10/2011 334.00	02/08/2011
4,124.00		100. AZZ INC COM PROPERTY TYPE: SECURITIES 3,590.00					06/04/2010 534.00	02/08/2011
4,124.00		100. AZZ INC COM PROPERTY TYPE: SECURITIES 3,590.00					06/04/2010 534.00	06/08/2011
2,062.00		50. AZZ INC COM PROPERTY TYPE: SECURITIES 1,444.00					03/27/2009 618.00	06/08/2011
4,279.00		100. AZZ INC COM PROPERTY TYPE: SECURITIES 2,888.00					03/27/2009 1,391.00	10/25/2011
11,057.00		213. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 11,124.00					08/06/2007 -67.00	06/17/2011
5,472.00		105. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 5,542.00					01/05/2009 -70.00	10/10/2011
13,602.00		261. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 13,775.00					01/05/2009 -173.00	10/10/2011
12,090.00		232. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 12,241.00					01/05/2009 -151.00	10/10/2011
1,251.00		24. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 1,266.00					01/05/2009 -15.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,065.00		78. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 4,107.00					12/22/2008 -42.00	10/10/2011
15,634.00		300. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 15,797.00					12/22/2008 -163.00	10/10/2011
27,817.00		522. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 27,260.00					08/06/2007 557.00	11/04/2011
152,675.00		2865. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 137,718.00					04/19/2005 14,957.00	11/04/2011
17,219.00		322. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 16,955.00					12/22/2008 264.00	11/18/2011
16,043.00		300. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 15,663.00					11/28/2008 380.00	11/18/2011
5,455.00		102. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 5,299.00					10/20/2008 156.00	11/18/2011
16,043.00		300. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 15,574.00					09/24/2010 469.00	11/18/2011
22,353.00		418. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 21,477.00					11/24/2008 876.00	11/18/2011
3,904.00		73. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 3,750.00					12/01/2008 154.00	11/18/2011
481.00		9. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 462.00					12/01/2008 19.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,086.00		39. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 1,999.00					12/01/2008 87.00	11/18/2011
38,449.00		719. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 36,785.00					11/24/2008 1,664.00	11/18/2011
2,086.00		39. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 1,995.00					12/01/2008 91.00	11/18/2011
19,412.00		363. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 18,563.00					11/24/2008 849.00	11/18/2011
2,139.00		40. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 2,042.00					12/01/2008 97.00	11/18/2011
54,065.00		1011. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 51,428.00					10/27/2009 2,637.00	11/18/2011
21,391.00		400. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 20,299.00					08/29/2007 1,092.00	11/18/2011
87,434.00		1635. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 82,005.00					11/09/2010 5,429.00	11/18/2011
8,699.00		122. ABERCROMBIE & FITCH CO CL A PROPERTY TYPE: SECURITIES 8,533.00					10/14/2011 166.00	10/18/2011
14,966.00		278. ACME PACKET INC COM PROPERTY TYPE: SECURITIES 23,284.00					04/27/2011 -8,318.00	08/16/2011
12,099.00		296. ACME PACKET INC COM PROPERTY TYPE: SECURITIES 24,791.00					04/27/2011 -12,692.00	08/22/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,096.00		247. ACME PACKET INC COM PROPERTY TYPE: SECURITIES 17,709.00					03/14/2011 -7,613.00	08/22/2011
3,897.00		91. ACME PACKET INC COM PROPERTY TYPE: SECURITIES 6,524.00					03/14/2011 -2,627.00	08/23/2011
7,965.00		186. ACME PACKET INC COM PROPERTY TYPE: SECURITIES 12,848.00					02/23/2011 -4,883.00	08/23/2011
7,845.00		167. ACME PACKET INC COM PROPERTY TYPE: SECURITIES 11,535.00					02/23/2011 -3,690.00	08/31/2011
16,629.00		354. ACME PACKET INC COM PROPERTY TYPE: SECURITIES 24,029.00					02/23/2011 -7,400.00	08/31/2011
16,197.00		600. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES 15,687.00					01/10/2011 510.00	04/19/2011
7,806.00		300. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES 7,844.00					01/10/2011 -38.00	05/12/2011
4,132.00		200. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES 4,363.00					04/19/2010 -231.00	10/07/2011
10,330.00		500. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES 13,073.00					01/10/2011 -2,743.00	10/07/2011
2,157.00		100. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES 2,182.00					04/19/2010 -25.00	10/25/2011
1,053.00		50. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES 1,016.00					04/07/2010 37.00	11/21/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
110,668.00		4700. ADOBE SYS INC COM PROPERTY TYPE: SECURITIES 145,677.00					07/11/2011 -35,009.00	08/24/2011
16,998.00		277. ADVANCED AUTO PTS INC COM PROPERTY TYPE: SECURITIES 16,648.00					10/14/2011 350.00	10/18/2011
102,710.00		13200. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 106,417.00					11/09/2010 -3,707.00	01/31/2011
2,237.00		479. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 3,831.00					11/04/2010 -1,594.00	10/03/2011
6,027.00		1253. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 10,022.00					11/04/2010 -3,995.00	10/03/2011
3,102.00		645. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 5,104.00					11/04/2010 -2,002.00	10/03/2011
3,954.00		820. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 6,489.00					11/04/2010 -2,535.00	10/03/2011
3,040.00		100. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 3,096.00					09/24/2010 -56.00	12/02/2010
42,566.00		1400. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 38,534.00					07/20/2010 4,032.00	12/02/2010
908.00		23. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 900.00					03/03/2011 8.00	11/04/2011
27,879.00		706. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 27,591.00					03/03/2011 288.00	11/04/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
57,653.00		1450. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 53,164.00				10/10/2011 4,489.00	11/18/2011
3,713.00		43. AFFILIATED MANAGERS GROUP INC PROPERTY TYPE: SECURITIES 3,645.00				10/14/2011 68.00	10/18/2011
4,542.00		49. AFFILIATED MANAGERS GROUP INC PROPERTY TYPE: SECURITIES 4,154.00				10/14/2011 388.00	11/11/2011
20,773.00		667. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 32,309.00				04/20/2011 -11,536.00	08/19/2011
12,263.00		398. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 19,279.00				04/20/2011 -7,016.00	08/22/2011
1,202.00		39. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,820.00				04/13/2011 -618.00	08/22/2011
7,642.00		241. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 11,248.00				04/13/2011 -3,606.00	08/23/2011
8,816.00		278. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 12,777.00				04/14/2011 -3,961.00	08/23/2011
12,554.00		378. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 17,373.00				04/14/2011 -4,819.00	08/25/2011
26,736.00		805. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 36,514.00				07/18/2011 -9,778.00	08/25/2011
6,709.00		202. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 8,963.00				03/14/2011 -2,254.00	08/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,906.00		216. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 9,584.00					03/14/2011 -1,678.00	08/31/2011
6,220.00		196. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 8,473.00					03/22/2011 -2,253.00	10/07/2011
15,772.00		497. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 21,412.00					03/23/2011 -5,640.00	10/07/2011
13,900.00		438. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 18,613.00					03/17/2011 -4,713.00	10/07/2011
4,062.00		128. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,679.00					03/14/2011 -1,617.00	10/07/2011
2,221.00		70. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,964.00					03/16/2011 -743.00	10/07/2011
16,375.00		516. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 21,847.00					03/16/2011 -5,472.00	10/07/2011
4,463.00		128. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,863.00					03/21/2011 -1,400.00	11/28/2011
663.00		19. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 832.00					03/23/2011 -169.00	11/28/2011
7,042.00		158. AGNICO EAGLE MINES LTD PROPERTY TYPE: SECURITIES 9,293.00					10/14/2011 -2,251.00	10/26/2011
3,744.00		84. AGNICO EAGLE MINES LTD PROPERTY TYPE: SECURITIES 4,941.00					10/14/2011 -1,197.00	10/26/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,434.00		84. AGNICO EAGLE MINES LTD PROPERTY TYPE: SECURITIES 5,172.00					10/30/2011 -1,738.00	11/28/2011
981.00		24. AGNICO EAGLE MINES LTD PROPERTY TYPE: SECURITIES 1,412.00					10/14/2011 -431.00	11/28/2011
498.00		100. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 774.00					11/30/2009 -276.00	12/06/2010
2,991.00		600. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 4,144.00					10/24/2009 -1,153.00	12/06/2010
1,994.00		400. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 2,631.00					11/10/2009 -637.00	12/06/2010
15,296.00		1950. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 11,798.00					09/22/2010 3,498.00	06/08/2011
1,238.00		150. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 908.00					09/22/2010 330.00	07/06/2011
9,907.00		1200. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 6,911.00					02/08/2011 2,996.00	07/06/2011
1,651.00		200. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 1,119.00					03/28/2011 532.00	07/06/2011
11,071.00		1200. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 6,712.00					03/28/2011 4,359.00	07/27/2011
10,610.00		1150. AGILYSYS INC COM PROPERTY TYPE: SECURITIES 5,819.00					05/12/2011 4,791.00	07/27/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,944.00		100. AIR METHODS CORP COM NEW PROPERTY TYPE: SECURITIES 6,582.00					03/28/2011 362.00	06/08/2011
6,944.00		100. AIR METHODS CORP COM NEW PROPERTY TYPE: SECURITIES 5,919.00					01/10/2011 1,025.00	06/08/2011
6,944.00		100. AIR METHODS CORP COM NEW PROPERTY TYPE: SECURITIES 5,397.00					12/16/2010 1,547.00	06/08/2011
6,944.00		100. AIR METHODS CORP COM NEW PROPERTY TYPE: SECURITIES 4,261.00					10/12/2010 2,683.00	06/08/2011
7,599.00		100. AIR METHODS CORP COM NEW PROPERTY TYPE: SECURITIES 4,261.00					10/12/2010 3,338.00	07/06/2011
7,230.00		100. AIR METHODS CORP COM NEW PROPERTY TYPE: SECURITIES 3,896.00					09/22/2010 3,334.00	07/27/2011
33,346.00		388. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 36,507.00					02/16/2011 -3,161.00	11/04/2011
27,158.00		316. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 28,060.00					02/09/2011 -902.00	11/04/2011
13,321.00		155. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 13,482.00					01/21/2011 -161.00	11/04/2011
37,730.00		439. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 28,683.00					08/04/2006 9,047.00	11/04/2011
38,245.00		445. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 28,945.00					08/03/2006 9,300.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
37,815.00		440. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 28,544.00					08/07/2006 9,271.00	11/04/2011
38,245.00		445. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 28,833.00					08/04/2006 9,412.00	11/04/2011
26,557.00		309. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES 16,465.00					10/29/2008 10,092.00	11/04/2011
15,139.00		800. ALBANY INTL CORP NEW CL A PROPERTY TYPE: SECURITIES 22,032.00					05/12/2011 -6,893.00	10/07/2011
3,138.00		150. ALBANY INTL CORP NEW CL A PROPERTY TYPE: SECURITIES 4,131.00					05/12/2011 -993.00	10/25/2011
6,275.00		300. ALBANY INTL CORP NEW CL A PROPERTY TYPE: SECURITIES 7,348.00					06/08/2011 -1,073.00	10/25/2011
3,357.00		150. ALBANY INTL CORP NEW CL A PROPERTY TYPE: SECURITIES 3,522.00					04/19/2011 -165.00	11/21/2011
4,511.00		250. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 5,757.00					06/08/2011 -1,246.00	08/11/2011
5,413.00		300. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 5,999.00					01/10/2011 -586.00	08/11/2011
1,804.00		100. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 1,786.00					11/04/2010 18.00	08/11/2011
5,744.00		350. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 3,342.00					07/13/2009 2,402.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,923.00		300. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 5,357.00					11/04/2010 -434.00	10/07/2011
3,487.00		200. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 1,910.00					07/13/2009 1,577.00	10/25/2011
6,199.00		272. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 4,751.00					11/14/2010 1,448.00	11/29/2011
8,716.00		28. ALLEGHANY CORP DEL COM PROPERTY TYPE: SECURITIES 8,135.00					10/14/2011 581.00	11/15/2011
19,561.00		395. ALLEGHENY TECHNOLOGIES INC NEW PROPERTY TYPE: SECURITIES 26,227.00					02/09/2011 -6,666.00	11/04/2011
11,093.00		224. ALLEGHENY TECHNOLOGIES INC NEW PROPERTY TYPE: SECURITIES 9,613.00					02/01/2010 1,480.00	11/04/2011
11,093.00		224. ALLEGHENY TECHNOLOGIES INC NEW PROPERTY TYPE: SECURITIES 9,578.00					01/28/2010 1,515.00	11/04/2011
6.00		4. ALLEGHENY TECHNOLOGIES INC CONV SR NT PROPERTY TYPE: SECURITIES 7.00					04/07/2011 -1.00	06/17/2011
6,214.00		3996. ALLEGHENY TECHNOLOGIES INC CONV SR PROPERTY TYPE: SECURITIES 6,494.00					01/18/2011 -280.00	06/17/2011
17,620.00		13967. ALLEGHENY TECHNOLOGIES INC CONV S PROPERTY TYPE: SECURITIES 22,698.00					01/18/2011 -5,078.00	10/12/2011
22,749.00		18033. ALLEGHENY TECHNOLOGIES INC CONV S PROPERTY TYPE: SECURITIES 28,168.00					01/14/2011 -5,419.00	10/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
4,945.00		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES 5,005.00					02/05/2010 -60.00	01/10/2011
11,939.00		250. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES 11,930.00					12/15/2009 9.00	10/07/2011
13,037.00		250. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES 11,930.00					12/15/2009 1,107.00	10/25/2011
6,987.00		200. ALMOST FAMILY INC PROPERTY TYPE: SECURITIES 7,189.00					03/17/2010 -202.00	04/19/2011
6,602.00		200. ALMOST FAMILY INC PROPERTY TYPE: SECURITIES 7,189.00					03/17/2010 -587.00	05/12/2011
3,301.00		100. ALMOST FAMILY INC PROPERTY TYPE: SECURITIES 3,592.00					11/04/2010 -291.00	05/12/2011
2,728.00		100. ALMOST FAMILY INC PROPERTY TYPE: SECURITIES 3,592.00					11/04/2010 -864.00	06/08/2011
22,475.00		354. ALPHA NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 16,958.00					11/18/2010 5,517.00	01/05/2011
5,495.00		84. ALPHA NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 4,024.00					11/18/2010 1,471.00	01/05/2011
5,495.00		84. ALPHA NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 4,012.00					11/18/2010 1,483.00	01/05/2011
1,412.00		37. ALTERA CORP COM PROPERTY TYPE: SECURITIES 1,292.00					10/18/2011 120.00	10/26/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,372.00		167. ALTERA CORP COM PROPERTY TYPE: SECURITIES 5,813.00					10/14/2011 559.00	10/26/2011
30,115.00		1200. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 24,477.00					06/28/2010 5,638.00	03/02/2011
75,478.00		2900. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 59,153.00					06/28/2010 16,325.00	04/01/2011
192,214.00		6900. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 140,743.00					06/28/2010 51,471.00	05/23/2011
39,000.00		1400. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 22,360.00					03/31/2009 16,640.00	05/23/2011
11,143.00		400. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 4,376.00					07/30/2004 6,767.00	05/23/2011
4,679.00		172. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 4,222.00					05/16/2008 457.00	06/17/2011
18,373.00		700. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 7,657.00					07/30/2004 10,716.00	08/04/2011
5,250.00		200. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 740.00					09/16/1993 4,510.00	08/04/2011
39,655.00		1500. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 5,550.00					09/16/1993 34,105.00	08/24/2011
132,292.00		4828. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 118,502.00					05/16/2008 13,790.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
66,230.00		2400. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 64,983.00					11/02/2011 1,247.00	11/18/2011
43,050.00		1560. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 5,772.00					09/16/1993 37,278.00	11/18/2011
19,378.00		111. AMAZON COM INC PROPERTY TYPE: SECURITIES 15,222.00					09/03/2010 4,156.00	02/28/2011
5,373.00		31. AMAZON COM INC PROPERTY TYPE: SECURITIES 4,251.00					09/03/2010 1,122.00	02/28/2011
25,998.00		150. AMAZON COM INC PROPERTY TYPE: SECURITIES 20,255.00					09/02/2010 5,743.00	02/28/2011
10,919.00		63. AMAZON COM INC PROPERTY TYPE: SECURITIES 7,794.00					03/30/2010 3,125.00	02/28/2011
15,170.00		89. AMAZON COM INC PROPERTY TYPE: SECURITIES 11,010.00					03/30/2010 4,160.00	03/04/2011
26,249.00		154. AMAZON COM INC PROPERTY TYPE: SECURITIES 18,332.00					10/30/2009 7,917.00	03/04/2011
46,599.00		233. AMAZON COM INC PROPERTY TYPE: SECURITIES 27,736.00					10/30/2009 18,863.00	05/05/2011
42,013.00		226. AMAZON COM INC PROPERTY TYPE: SECURITIES 26,903.00					10/30/2009 15,110.00	06/17/2011
1,673.00		9. AMAZON COM INC PROPERTY TYPE: SECURITIES 1,051.00					10/23/2009 622.00	06/17/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
59,031.00		271. AMAZON COM INC PROPERTY TYPE: SECURITIES 31,650.00					10/23/2009 27,381.00	07/19/2011
14,052.00		78. AMAZON COM INC PROPERTY TYPE: SECURITIES 9,110.00					10/23/2009 4,942.00	08/19/2011
5,843.00		200. AMCOL INTL CORP COM PROPERTY TYPE: SECURITIES 5,802.00					01/07/2010 41.00	12/06/2010
5,975.00		200. AMCOL INTL CORP COM PROPERTY TYPE: SECURITIES 5,802.00					01/07/2010 173.00	01/10/2011
3,027.00		100. AMCOL INTL CORP COM PROPERTY TYPE: SECURITIES 2,407.00					02/05/2010 620.00	02/08/2011
5,339.00		200. AMEDISYS INC COM PROPERTY TYPE: SECURITIES 8,369.00					07/29/2009 -3,030.00	06/08/2011
2,669.00		100. AMEDISYS INC COM PROPERTY TYPE: SECURITIES 3,291.00					07/13/2009 -622.00	06/08/2011
4,847.00		300. AMEDISYS INC COM PROPERTY TYPE: SECURITIES 7,870.00					07/27/2011 -3,023.00	08/11/2011
33,638.00		948. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 30,137.00					11/11/2009 3,501.00	01/13/2011
7,530.00		212. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 6,739.00					11/11/2009 791.00	01/13/2011
12,965.00		365. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 11,592.00					11/10/2009 1,373.00	01/13/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,119.00		56. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 1,778.00					11/10/2009 341.00	06/17/2011
21,936.00		552. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 19,778.00					03/11/2011 2,158.00	11/04/2011
7,670.00		193. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 6,906.00					03/11/2011 764.00	11/04/2011
2,106.00		53. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 1,685.00					11/11/2009 421.00	11/04/2011
17,803.00		448. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 14,228.00					11/10/2009 3,575.00	11/04/2011
5,484.00		138. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 4,383.00					11/10/2009 1,101.00	11/04/2011
477.00		12. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 378.00					11/09/2009 99.00	11/04/2011
4,667.00		111. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 3,961.00					10/19/2009 706.00	12/20/2010
2,884.00		68. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 2,426.00					10/19/2009 458.00	12/20/2010
5,174.00		122. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 4,228.00					09/18/2009 946.00	12/20/2010
7,298.00		169. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 5,857.00					09/18/2009 1,441.00	12/21/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
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385.00		9. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 312.00					09/18/2009 73.00	12/22/2010
12,481.00		292. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 9,985.00					09/28/2009 2,496.00	12/22/2010
2,186.00		51. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 1,744.00					09/28/2009 442.00	12/22/2010
4,800.00		112. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 3,764.00					08/27/2009 1,036.00	12/22/2010
25,159.00		550. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 18,486.00					08/27/2009 6,673.00	01/24/2011
5,169.00		113. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 3,721.00					08/26/2009 1,448.00	01/24/2011
34,954.00		800. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 35,626.00					01/06/2011 -672.00	01/31/2011
26,852.00		591. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 19,463.00					08/26/2009 7,389.00	02/10/2011
681.00		14. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 518.00					02/08/2010 163.00	06/17/2011
11,259.00		600. AMERICAN MED SYS HLDGS INC COM PROPERTY TYPE: SECURITIES 13,463.00					06/29/2010 -2,204.00	12/06/2010
3,753.00		200. AMERICAN MED SYS HLDGS INC COM PROPERTY TYPE: SECURITIES 2,188.00					11/06/2008 1,565.00	12/06/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,939.00		100. AMERICAN MED SYS HLDGS INC COM PROPERTY TYPE: SECURITIES 1,030.00					10/30/2008 909.00	01/10/2011
3,879.00		200. AMERICAN MED SYS HLDGS INC COM PROPERTY TYPE: SECURITIES 1,779.00					11/25/2008 2,100.00	01/10/2011
5,818.00		300. AMERICAN MED SYS HLDGS INC COM PROPERTY TYPE: SECURITIES 2,523.00					11/21/2008 3,295.00	01/10/2011
5,919.00		300. AMERICAN MED SYS HLDGS INC COM PROPERTY TYPE: SECURITIES 2,498.00					11/21/2008 3,421.00	02/08/2011
1,770.00		50. AMERICAN PUB ED INC COM PROPERTY TYPE: SECURITIES 2,012.00					03/28/2011 -242.00	10/07/2011
3,541.00		100. AMERICAN PUB ED INC COM PROPERTY TYPE: SECURITIES 4,133.00					04/19/2011 -592.00	10/07/2011
1,686.00		50. AMERICAN PUB ED INC COM PROPERTY TYPE: SECURITIES 2,012.00					03/28/2011 -326.00	10/25/2011
3,372.00		100. AMERICAN PUB ED INC COM PROPERTY TYPE: SECURITIES 3,908.00					04/16/2011 -536.00	10/25/2011
8,623.00		100. AMERICAN SCIENCE & ENGR INC PROPERTY TYPE: SECURITIES 8,335.00					12/06/2010 288.00	05/12/2011
8,623.00		100. AMERICAN SCIENCE & ENGR INC PROPERTY TYPE: SECURITIES 6,871.00					11/30/2009 1,752.00	05/12/2011
18,029.00		357. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 12,303.00					09/10/2009 5,726.00	01/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
19,881.00		393. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 13,544.00					09/10/2009 6,337.00	01/10/2011
23,337.00		463. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 15,956.00					09/10/2009 7,381.00	01/11/2011
1,109.00		22. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 755.00					09/09/2009 354.00	01/11/2011
1,467.00		29. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 995.00					09/09/2009 472.00	01/12/2011
47,160.00		932. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 31,945.00					09/14/2009 15,215.00	01/12/2011
9,065.00		1000. AMERICAN VANGUARD CORP COM PROPERTY TYPE: SECURITIES 6,946.00					09/22/2010 2,119.00	01/10/2011
1,813.00		200. AMERICAN VANGUARD CORP COM PROPERTY TYPE: SECURITIES 1,348.00					10/12/2010 465.00	01/10/2011
3,995.00		500. AMERICAN VANGUARD CORP COM PROPERTY TYPE: SECURITIES 3,371.00					10/12/2010 624.00	03/02/2011
50,818.00		1600. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 48,924.00					06/08/2010 1,894.00	12/02/2010
38,114.00		1200. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 32,761.00					02/12/2010 5,353.00	12/02/2010
31,183.00		900. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 24,571.00					02/12/2010 6,612.00	01/06/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
38,112.00		1100. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 29,178.00				01/05/2010 8,934.00	01/06/2011
69,295.00		2000. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 44,284.00				10/06/2009 25,011.00	01/06/2011
72,760.00		2100. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 37,598.00				05/12/2009 35,162.00	01/06/2011
29,950.00		400. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 23,064.00				03/02/2011 6,886.00	07/06/2011
7,487.00		100. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 4,457.00				12/06/2010 3,030.00	07/06/2011
14,975.00		200. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 8,027.00				09/22/2010 6,948.00	07/06/2011
14,975.00		200. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 6,996.00				04/19/2010 7,979.00	07/06/2011
3,744.00		50. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 1,523.00				03/17/2010 2,221.00	07/06/2011
10,156.00		150. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 4,569.00				03/17/2010 5,587.00	07/27/2011
22,632.00		600. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 17,453.00				01/07/2010 5,179.00	10/04/2011
3,772.00		100. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 2,741.00				02/24/2010 1,031.00	10/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,544.00		200. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 4,082.00					07/01/2008 3,462.00	10/04/2011
15,088.00		400. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 6,770.00					10/25/2005 8,318.00	10/04/2011
500.00		9. AMGEN INC COM PROPERTY TYPE: SECURITIES 505.00					10/07/2010 -5.00	12/14/2010
11,081.00		198. AMGEN INC COM PROPERTY TYPE: SECURITIES 11,101.00					10/07/2010 -20.00	12/14/2010
392.00		7. AMGEN INC COM PROPERTY TYPE: SECURITIES 391.00					09/20/2010 1.00	12/14/2010
6,890.00		122. AMGEN INC COM PROPERTY TYPE: SECURITIES 6,814.00					09/20/2010 76.00	12/14/2010
8,024.00		142. AMGEN INC COM PROPERTY TYPE: SECURITIES 7,931.00					09/20/2010 93.00	12/14/2010
8,730.00		156. AMGEN INC COM PROPERTY TYPE: SECURITIES 8,713.00					09/20/2010 17.00	12/14/2010
4,141.00		74. AMGEN INC COM PROPERTY TYPE: SECURITIES 4,053.00					09/29/2010 88.00	12/14/2010
9,041.00		160. AMGEN INC COM PROPERTY TYPE: SECURITIES 8,763.00					09/29/2010 278.00	12/14/2010
22,014.00		400. AMGEN INC COM PROPERTY TYPE: SECURITIES 22,489.00					09/24/2010 -475.00	01/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
826.00		15. AMGEN INC COM PROPERTY TYPE: SECURITIES 681.00					03/04/2008 145.00	01/31/2011
21,188.00		385. AMGEN INC COM PROPERTY TYPE: SECURITIES 17,414.00					03/04/2008 3,774.00	01/31/2011
38,524.00		700. AMGEN INC COM PROPERTY TYPE: SECURITIES 30,103.00					05/27/2008 8,421.00	01/31/2011
38,524.00		700. AMGEN INC COM PROPERTY TYPE: SECURITIES 23,772.00					07/16/2002 14,752.00	01/31/2011
28,005.00		500. AMGEN INC COM PROPERTY TYPE: SECURITIES 16,980.00					07/16/2002 11,025.00	04/26/2011
5,601.00		100. AMGEN INC COM PROPERTY TYPE: SECURITIES 3,115.00					03/03/1999 2,486.00	04/26/2011
112,021.00		2000. AMGEN INC COM PROPERTY TYPE: SECURITIES 52,536.00					01/15/1999 59,485.00	04/26/2011
22,239.00		400. AMGEN INC COM PROPERTY TYPE: SECURITIES 21,998.00					11/02/2011 241.00	11/18/2011
88,955.00		1600. AMGEN INC COM PROPERTY TYPE: SECURITIES 85,506.00					08/24/2011 3,449.00	11/18/2011
16,679.00		300. AMGEN INC COM PROPERTY TYPE: SECURITIES 15,784.00					08/04/2011 895.00	11/18/2011
66,716.00		1200. AMGEN INC COM PROPERTY TYPE: SECURITIES 67,640.00					09/16/2011 -924.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
88,955.00		1600. AMGEN INC COM PROPERTY TYPE: SECURITIES 92,152.00				10/10/2011 -3,197.00	11/18/2011
225.00		3. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 228.00				04/08/2010 -3.00	12/30/2010
6,889.00		92. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 6,971.00				04/08/2010 -82.00	12/30/2010
150.00		2. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 151.00				04/08/2010 -1.00	12/30/2010
21,565.00		288. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 21,689.00				04/15/2010 -124.00	12/30/2010
16,998.00		227. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 13,221.00				10/08/2010 3,777.00	12/30/2010
3,070.00		41. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 2,296.00				08/09/2010 774.00	12/30/2010
3,590.00		48. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 2,688.00				08/09/2010 902.00	05/20/2011
16,827.00		225. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 12,435.00				08/10/2010 4,392.00	05/20/2011
20,342.00		272. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 14,997.00				08/06/2010 5,345.00	05/20/2011
32,323.00		420. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 23,157.00				08/06/2010 9,166.00	05/26/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,264.00		16. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 882.00					08/06/2010 382.00	05/31/2011
20,706.00		262. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 13,808.00					08/03/2010 6,898.00	05/31/2011
7,666.00		97. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 5,083.00					08/11/2010 2,583.00	05/31/2011
2,391.00		31. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 1,624.00					08/11/2010 767.00	06/02/2011
38,870.00		509. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 26,671.00					08/11/2010 12,199.00	06/03/2011
2,749.00		36. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 1,807.00					09/07/2010 942.00	06/03/2011
23,507.00		315. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 15,815.00					09/07/2010 7,692.00	06/07/2011
23,281.00		331. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 16,619.00					09/07/2010 6,662.00	06/17/2011
7,033.00		100. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 4,839.00					06/22/2009 2,194.00	06/17/2011
12,168.00		173. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 8,362.00					07/13/2010 3,806.00	06/17/2011
12,467.00		179. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 8,652.00					07/13/2010 3,815.00	06/20/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
58,155.00		835. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 39,736.00					07/14/2010 18,419.00	06/20/2011
1,397.00		38. ANALOG DEVICES INC COM PROPERTY TYPE: SECURITIES 957.00					07/16/2009 440.00	06/17/2011
9,602.00		300. ANALOG DEVICES INC COM PROPERTY TYPE: SECURITIES 12,304.00					05/23/2011 -2,702.00	08/24/2011
31,740.00		850. ANALOG DEVICES INC COM PROPERTY TYPE: SECURITIES 21,400.00					07/16/2009 10,340.00	11/04/2011
31,254.00		837. ANALOG DEVICES INC COM PROPERTY TYPE: SECURITIES 20,869.00					07/15/2009 10,385.00	11/04/2011
32,449.00		869. ANALOG DEVICES INC COM PROPERTY TYPE: SECURITIES 20,778.00					07/10/2009 11,671.00	11/04/2011
5,463.00		100. ANALOGIC CORP PROPERTY TYPE: SECURITIES 4,322.00					03/17/2010 1,141.00	05/12/2011
7,943.00		150. ANALOGIC CORP PROPERTY TYPE: SECURITIES 6,483.00					03/17/2010 1,460.00	07/06/2011
2,381.00		50. ANALOGIC CORP PROPERTY TYPE: SECURITIES 2,161.00					03/17/2010 220.00	10/07/2011
4,738.00		100. ANDERSONS INC COM PROPERTY TYPE: SECURITIES 2,397.00					05/22/2009 2,341.00	04/19/2011
10,081.00		300. ANDERSONS INC COM PROPERTY TYPE: SECURITIES 7,192.00					05/22/2009 2,889.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
202.00		6. ANDERSONS INC COM PROPERTY TYPE: SECURITIES 88.00				04/16/2009 114.00	10/07/2011
6,720.00		200. ANDERSONS INC COM PROPERTY TYPE: SECURITIES 2,943.00				01/14/2009 3,777.00	10/07/2011
1,478.00		44. ANDERSONS INC COM PROPERTY TYPE: SECURITIES 645.00				04/16/2009 833.00	10/07/2011
6,788.00		100. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 4,817.00				12/15/2009 1,971.00	02/08/2011
7,167.00		100. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 4,729.00				03/17/2010 2,438.00	05/12/2011
6,339.00		100. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 4,729.00				03/17/2010 1,610.00	06/08/2011
6,339.00		100. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 4,430.00				11/13/2009 1,909.00	06/08/2011
3,169.00		50. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 2,143.00				11/30/2009 1,026.00	06/08/2011
2,491.00		50. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 2,143.00				11/30/2009 348.00	08/11/2011
14,946.00		300. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 11,025.00				11/28/2005 3,921.00	08/11/2011
9,907.00		200. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 7,350.00				11/28/2005 2,557.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,907.00		200. ANIXTER INT'L INC COM PROPERTY TYPE: SECURITIES 7,138.00					07/13/2009 2,769.00	10/07/2011
29,463.00		704. AON CORP COM PROPERTY TYPE: SECURITIES 26,582.00					08/11/2010 2,881.00	12/02/2010
91,903.00		2196. AON CORP COM PROPERTY TYPE: SECURITIES 82,491.00					08/11/2010 9,412.00	12/02/2010
39,827.00		400. APACHE CORP COM PROPERTY TYPE: SECURITIES 39,089.00					09/16/2011 738.00	11/18/2011
6,572.00		66. APACHE CORP COM PROPERTY TYPE: SECURITIES 6,437.00					05/13/2010 135.00	11/18/2011
29,871.00		300. APACHE CORP COM PROPERTY TYPE: SECURITIES 26,501.00					10/10/2011 3,370.00	11/18/2011
29,871.00		300. APACHE CORP COM PROPERTY TYPE: SECURITIES 21,803.00					06/29/2009 8,068.00	11/18/2011
115,499.00		1160. APACHE CORP COM PROPERTY TYPE: SECURITIES 63,842.00					03/10/2009 51,657.00	11/18/2011
10,953.00		110. APACHE CORP COM PROPERTY TYPE: SECURITIES 15,048.00					03/14/2008 -4,095.00	11/18/2011
5,775.00		58. APACHE CORP COM PROPERTY TYPE: SECURITIES 8,174.00					03/25/2008 -2,399.00	11/18/2011
7,269.00		73. APACHE CORP COM PROPERTY TYPE: SECURITIES 9,760.00					03/25/2008 -2,491.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,688.00		27. APACHE CORP COM PROPERTY TYPE: SECURITIES 3,614.00					03/25/2008 -926.00	11/18/2011
3,186.00		32. APACHE CORP COM PROPERTY TYPE: SECURITIES 4,475.00					03/25/2008 -1,289.00	11/18/2011
996.00		10. APACHE CORP COM PROPERTY TYPE: SECURITIES 1,332.00					04/18/2008 -336.00	11/18/2011
12,346.00		124. APACHE CORP COM PROPERTY TYPE: SECURITIES 14,854.00					07/18/2008 -2,508.00	11/18/2011
8,364.00		84. APACHE CORP COM PROPERTY TYPE: SECURITIES 8,530.00					09/29/2008 -166.00	11/18/2011
1,593.00		16. APACHE CORP COM PROPERTY TYPE: SECURITIES 1,631.00					09/29/2008 -38.00	11/18/2011
81,773.00		1454. APACHE CORP CONV PFD SER D 6.000% PROPERTY TYPE: SECURITIES 77,097.00					07/23/2010 4,676.00	11/04/2011
21,934.00		390. APACHE CORP CONV PFD SER D 6.000% PROPERTY TYPE: SECURITIES 20,679.00					07/23/2010 1,255.00	11/04/2011
13,554.00		241. APACHE CORP CONV PFD SER D 6.000% PROPERTY TYPE: SECURITIES 12,673.00					07/23/2010 881.00	11/04/2011
50,447.00		897. APACHE CORP CONV PFD SER D 6.000% PROPERTY TYPE: SECURITIES 47,169.00					07/23/2010 3,278.00	11/04/2011
19,259.00		800. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES 17,347.00					09/24/2010 1,912.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,852.00		700. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES 14,794.00					09/01/2010 2,058.00	03/02/2011
215,031.00		8932. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES 187,148.00					08/11/2010 27,883.00	03/02/2011
37,748.00		1568. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES 32,844.00					08/11/2010 4,904.00	03/02/2011
14,807.00		300. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES 12,568.00					04/01/2011 2,239.00	08/04/2011
197,397.00		4400. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES 184,335.00					04/01/2011 13,062.00	11/18/2011
14,805.00		330. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES 13,701.00					01/31/2011 1,104.00	11/18/2011
30,796.00		95. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 15,263.00					07/24/2008 15,533.00	12/13/2010
54,025.00		167. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 26,831.00					07/24/2008 27,194.00	12/13/2010
46,640.00		137. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 22,011.00					07/24/2008 24,629.00	04/04/2011
31,336.00		94. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 15,102.00					07/24/2008 16,234.00	06/07/2011
27,002.00		81. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 9,155.00					04/02/2009 17,847.00	06/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
45,109.00		135. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 15,259.00					04/02/2009 29,850.00	06/07/2011
81,181.00		227. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 25,658.00					04/02/2009 55,523.00	08/19/2011
78,201.00		196. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 22,154.00					04/02/2009 56,047.00	11/07/2011
215,852.00		541. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 58,633.00					04/01/2009 157,219.00	11/07/2011
79,398.00		199. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 18,984.00					03/13/2009 60,414.00	11/07/2011
45,085.00		113. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 45,892.00					09/27/2011 -807.00	11/07/2011
37,822.00		100. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 33,186.00					05/23/2011 4,636.00	11/18/2011
75,644.00		200. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 58,461.00					09/24/2010 17,183.00	11/18/2011
28,367.00		75. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 20,991.00					05/13/2010 7,376.00	11/18/2011
25,719.00		68. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 18,361.00					07/05/2010 7,358.00	11/18/2011
37,822.00		100. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 26,576.00					04/23/2010 11,246.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
135,025.00		357. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 89,915.00				08/11/2010 45,110.00	11/18/2011
151,288.00		400. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 55,155.00				06/16/2009 96,133.00	11/18/2011
75,644.00		200. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 24,078.00				04/20/2009 51,566.00	11/18/2011
246,978.00		653. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 74,947.00				10/01/2008 172,031.00	11/18/2011
119,896.00		317. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 28,730.00				04/18/2007 91,166.00	11/18/2011
5,247.00		150. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,742.00				11/04/2010 505.00	05/12/2011
1,416.00		50. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,581.00				11/04/2010 -165.00	10/07/2011
14,162.00		500. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 13,558.00				08/16/2010 604.00	10/07/2011
14,162.00		500. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 13,275.00				06/04/2010 887.00	10/07/2011
2,832.00		100. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,638.00				04/19/2010 194.00	10/07/2011
8,497.00		300. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 7,777.00				06/29/2010 720.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,832.00		100. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,466.00					03/17/2010 366.00	10/07/2011
14,162.00		500. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 10,885.00					02/05/2010 3,277.00	10/07/2011
2,832.00		100. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,779.00					03/27/2009 1,053.00	10/07/2011
5,665.00		200. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 3,267.00					01/10/2005 2,398.00	10/07/2011
12,916.00		400. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,535.00					01/10/2005 6,381.00	10/25/2011
4,633.00		300. APPROACH RES INC COM PROPERTY TYPE: SECURITIES 7,852.00					07/27/2011 -3,219.00	10/04/2011
3,612.00		100. ARBITRON INC COM PROPERTY TYPE: SECURITIES 4,217.00					01/10/2011 -605.00	10/07/2011
10,837.00		300. ARBITRON INC COM PROPERTY TYPE: SECURITIES 7,904.00					04/07/2010 2,933.00	10/07/2011
14,364.00		400. ARCH CHEMICALS INC PROPERTY TYPE: SECURITIES 12,400.00					02/24/2010 1,964.00	05/12/2011
25,332.00		700. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 23,095.00					09/24/2010 2,237.00	04/01/2011
21,713.00		600. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 19,055.00					01/06/2011 2,658.00	04/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,852.00		400. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 5,634.00					01/10/2011 218.00	03/28/2011
11,704.00		800. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 10,183.00					03/02/2011 1,521.00	03/28/2011
5,942.00		400. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 5,092.00					03/02/2011 850.00	04/19/2011
15,466.00		1050. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 13,365.00					03/02/2011 2,101.00	05/12/2011
2,350.00		150. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 1,909.00					03/02/2011 441.00	10/07/2011
7,833.00		500. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 6,183.00					06/08/2011 1,650.00	10/07/2011
6,266.00		400. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 4,388.00					02/24/2010 1,878.00	10/07/2011
6,266.00		400. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 4,186.00					04/07/2010 2,080.00	10/07/2011
1,567.00		100. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 888.00					02/05/2010 679.00	10/07/2011
4,700.00		300. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 2,600.00					01/07/2010 2,100.00	10/07/2011
6,266.00		400. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 3,132.00					08/28/2009 3,134.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
3,133.00		200. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 1,504.00					10/21/2009 1,629.00	10/07/2011
783.00		50. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 373.00					12/15/2009 410.00	10/07/2011
2,571.00		150. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 1,119.00					12/15/2009 1,452.00	10/25/2011
5,143.00		300. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 2,208.00					09/23/2009 2,935.00	10/25/2011
2,200.00		200. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 2,556.00					04/19/2010 -356.00	05/12/2011
5,500.00		500. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 6,273.00					04/07/2010 -773.00	05/12/2011
6,600.00		600. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 6,215.00					02/24/2010 385.00	05/12/2011
5,500.00		500. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 4,799.00					09/22/2010 701.00	05/12/2011
649.00		59. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 318.00					11/21/2008 331.00	05/12/2011
2,651.00		241. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 1,296.00					11/21/2008 1,355.00	05/12/2011
726.00		66. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 342.00					10/23/2008 384.00	05/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,124.00		284. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 1,419.00					10/23/2008 1,705.00	05/12/2011
4,506.00		427. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 2,134.00					10/23/2008 2,372.00	06/08/2011
3,936.00		373. ARRIS GROUP INC 00 PROPERTY TYPE: SECURITIES 1,849.00					10/23/2008 2,087.00	06/08/2011
9,119.00		283. ARROW ELECTRS INC PROPERTY TYPE: SECURITIES 9,404.00					10/14/2011 -285.00	10/17/2011
741.00		23. ARROW ELECTRS INC PROPERTY TYPE: SECURITIES 764.00					10/14/2011 -23.00	10/17/2011
11,048.00		394. ARTHROCARE CORP COM PROPERTY TYPE: SECURITIES 11,667.00					10/17/2011 -619.00	11/04/2011
9,556.00		300. ASTEC INDS INC PROPERTY TYPE: SECURITIES 9,260.00					07/29/2010 296.00	12/06/2010
5,049.00		700. AUDIOVOX CORP CL A PROPERTY TYPE: SECURITIES 5,227.00					07/29/2010 -178.00	12/06/2010
4,087.00		500. AUDIOVOX CORP CL A PROPERTY TYPE: SECURITIES 3,733.00					07/29/2010 354.00	01/10/2011
7,080.00		950. AUDIOVOX CORP CL A PROPERTY TYPE: SECURITIES 7,167.00					07/06/2011 -87.00	07/27/2011
624.00		12. AUTOMATIC DATA PROCESSING INC PROPERTY TYPE: SECURITIES 561.00					12/06/2010 63.00	06/17/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
40,854.00		792. AUTOMATIC DATA PROCESSING INC PROPERTY TYPE: SECURITIES 37,002.00					12/06/2010 3,852.00	11/04/2011
8,614.00		167. AUTOMATIC DATA PROCESSING INC PROPERTY TYPE: SECURITIES 7,795.00					12/06/2010 819.00	11/04/2011
9,749.00		189. AUTOMATIC DATA PROCESSING INC PROPERTY TYPE: SECURITIES 8,795.00					12/06/2010 954.00	11/04/2011
57,515.00		1115. AUTOMATIC DATA PROCESSING INC PROPERTY TYPE: SECURITIES 48,505.00					12/03/2009 9,010.00	11/04/2011
122,561.00		2376. AUTOMATIC DATA PROCESSING INC PROPERTY TYPE: SECURITIES 84,730.00					06/19/2009 37,831.00	11/04/2011
33,159.00		100. AUTOZONE INC COM PROPERTY TYPE: SECURITIES 23,237.00					10/18/2010 9,922.00	09/16/2011
99,476.00		300. AUTOZONE INC COM PROPERTY TYPE: SECURITIES 67,306.00					09/24/2010 32,170.00	09/16/2011
21,531.00		66. AUTOZONE INC COM PROPERTY TYPE: SECURITIES 21,387.00					10/07/2011 144.00	11/07/2011
13,375.00		41. AUTOZONE INC COM PROPERTY TYPE: SECURITIES 12,686.00					08/30/2011 689.00	11/07/2011
9,787.00		30. AUTOZONE INC COM PROPERTY TYPE: SECURITIES 9,119.00					08/24/2011 668.00	11/07/2011
177,176.00		540. AUTOZONE INC COM PROPERTY TYPE: SECURITIES 121,151.00					09/24/2010 56,025.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,216.00		100. AVERY DENNISON CORP COM PROPERTY TYPE: SECURITIES 3,766.00					05/13/2010 450.00	04/01/2011
21,079.00		500. AVERY DENNISON CORP COM PROPERTY TYPE: SECURITIES 15,669.00					06/08/2010 5,410.00	04/01/2011
30,493.00		1250. AVISTA CORP PROPERTY TYPE: SECURITIES 30,344.00					06/08/2011 149.00	10/07/2011
2,439.00		100. AVISTA CORP PROPERTY TYPE: SECURITIES 2,231.00					09/11/2008 208.00	10/07/2011
15,856.00		650. AVISTA CORP PROPERTY TYPE: SECURITIES 13,974.00					10/12/2010 1,882.00	10/07/2011
6,295.00		250. AVISTA CORP PROPERTY TYPE: SECURITIES 5,375.00					10/12/2010 920.00	10/25/2011
2,518.00		100. AVISTA CORP PROPERTY TYPE: SECURITIES 2,147.00					03/17/2010 371.00	10/25/2011
2,518.00		100. AVISTA CORP PROPERTY TYPE: SECURITIES 2,135.00					01/07/2010 383.00	10/25/2011
4,280.00		170. AVISTA CORP PROPERTY TYPE: SECURITIES 3,608.00					09/18/2008 672.00	10/25/2011
1,007.00		40. AVISTA CORP PROPERTY TYPE: SECURITIES 846.00					09/18/2008 161.00	10/25/2011
755.00		30. AVISTA CORP PROPERTY TYPE: SECURITIES 634.00					09/18/2008 121.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,029.00		160. AVISTA CORP PROPERTY TYPE: SECURITIES 3,382.00					09/18/2008 647.00	10/25/2011
2,518.00		100. AVISTA CORP PROPERTY TYPE: SECURITIES 2,103.00					04/07/2010 415.00	10/25/2011
1,259.00		50. AVISTA CORP PROPERTY TYPE: SECURITIES 1,000.00					02/14/2008 259.00	10/25/2011
325.00		11. AVON PRODS INC COM PROPERTY TYPE: SECURITIES 352.00					11/02/2006 -27.00	12/06/2010
9,332.00		317. A INC COM PROPERTY TYPE: SECURITIES 10,134.00					11/02/2006 -802.00	12/06/2010
25,491.00		869. AVON PRODS INC COM PROPERTY TYPE: SECURITIES 27,781.00					11/02/2006 -2,290.00	12/07/2010
10,883.00		371. AVON PRODS INC COM PROPERTY TYPE: SECURITIES 11,815.00					11/02/2006 -932.00	12/07/2010
1,848.00		63. AVON PRODS INC COM PROPERTY TYPE: SECURITIES 1,301.00					12/02/2008 547.00	12/07/2010
10,412.00		445. BB&T CORP PROPERTY TYPE: SECURITIES 12,873.00					02/10/2011 -2,461.00	11/04/2011
21,877.00		935. BB&T CORP PROPERTY TYPE: SECURITIES 26,915.00					02/16/2011 -5,038.00	11/04/2011
6,739.00		288. BB&T CORP PROPERTY TYPE: SECURITIES 8,013.00					01/14/2011 -1,274.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
18,297.00		782. BB&T CORP PROPERTY TYPE: SECURITIES 21,478.00					01/14/2011 -3,181.00	11/04/2011
32,758.00		1400. BB&T CORP PROPERTY TYPE: SECURITIES 37,885.00					12/09/2010 -5,127.00	11/04/2011
10,131.00		433. BB&T CORP PROPERTY TYPE: SECURITIES 11,694.00					01/13/2011 -1,563.00	11/04/2011
15,045.00		643. BB&T CORP PROPERTY TYPE: SECURITIES 17,345.00					12/13/2010 -2,300.00	11/04/2011
13,875.00		593. BB&T CORP PROPERTY TYPE: SECURITIES 15,985.00					01/13/2011 -2,110.00	11/04/2011
6,458.00		276. BB&T CORP PROPERTY TYPE: SECURITIES 7,401.00					12/13/2010 -943.00	11/04/2011
36,454.00		1558. BB&T CORP PROPERTY TYPE: SECURITIES 41,172.00					12/09/2010 -4,718.00	11/04/2011
9,352.00		500. B & G FOODS INC CL A COM PROPERTY TYPE: SECURITIES 8,592.00					08/11/2011 760.00	10/25/2011
2,888.00		135. B & G FOODS INC CL A COM PROPERTY TYPE: SECURITIES 2,320.00					08/11/2011 568.00	11/21/2011
322.00		15. B & G FOODS INC CL A COM PROPERTY TYPE: SECURITIES 259.00					08/11/2011 63.00	11/22/2011
20,772.00		260. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 12,246.00					05/06/2009 8,526.00	02/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,688.00		106. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 4,993.00					05/06/2009 3,695.00	02/14/2011
16,393.00		200. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 8,668.00					04/02/2009 7,725.00	02/14/2011
25,864.00		336. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 14,563.00					04/02/2009 11,301.00	02/24/2011
44,877.00		583. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 24,758.00					04/24/2009 20,119.00	02/24/2011
7,390.00		96. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 3,902.00					04/01/2009 3,488.00	02/24/2011
29,559.00		384. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 15,415.00					04/22/2009 14,144.00	02/24/2011
11,316.00		147. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 5,631.00					03/13/2009 5,685.00	02/24/2011
26,946.00		338. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 12,947.00					03/13/2009 13,999.00	02/28/2011
28,370.00		355. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 13,598.00					03/13/2009 14,772.00	03/02/2011
38,773.00		523. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 20,033.00					03/13/2009 18,740.00	03/14/2011
576.00		7. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 268.00					03/13/2009 308.00	04/13/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
34,818.00		423. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 15,101.00				03/12/2009 19,717.00	04/13/2011
73,786.00		897. BHP BILLITON PLC - ADR PROPERTY TYPE: SECURITIES 32,023.00				03/12/2009 41,763.00	04/15/2011
23,159.00		598. BMC SOFTWARE INC COM PROPERTY TYPE: SECURITIES 23,286.00				10/14/2011 -127.00	10/18/2011
52,079.00		1500. BMC SOFTWARE INC COM PROPERTY TYPE: SECURITIES 63,276.00				08/04/2011 -11,197.00	11/02/2011
10,863.00		300. BADGER METER INC COM PROPERTY TYPE: SECURITIES 12,462.00				06/25/2009 -1,599.00	04/19/2011
3,621.00		100. BADGER METER INC COM PROPERTY TYPE: SECURITIES 4,019.00				07/07/2009 -398.00	04/19/2011
7,242.00		200. BADGER METER INC COM PROPERTY TYPE: SECURITIES 7,944.00				07/29/2010 -702.00	04/19/2011
12,285.00		99. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 3,862.00				09/24/2009 8,423.00	06/07/2011
8,638.00		70. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 2,731.00				09/24/2009 5,907.00	06/07/2011
11,912.00		96. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 14,240.00				04/19/2011 -2,328.00	06/07/2011
17,248.00		139. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 20,618.00				04/19/2011 -3,370.00	06/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
23,977.00		194. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 7,568.00					09/24/2009 16,409.00	06/08/2011
30,157.00		244. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 9,394.00					09/25/2009 20,763.00	06/08/2011
23,658.00		185. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 7,122.00					09/25/2009 16,536.00	08/19/2011
17,775.00		139. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES 22,717.00					05/12/2011 -4,942.00	08/19/2011
15,709.00		300. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 17,675.00					09/16/2011 -1,966.00	10/10/2011
91,893.00		1660. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 97,804.00					09/16/2011 -5,911.00	11/18/2011
3,576.00		100. BALCHEM CORP COM PROPERTY TYPE: SECURITIES 2,999.00					10/12/2010 577.00	01/10/2011
3,607.00		100. BALCHEM CORP COM PROPERTY TYPE: SECURITIES 2,999.00					10/12/2010 608.00	10/07/2011
7,215.00		200. BALCHEM CORP COM PROPERTY TYPE: SECURITIES 5,130.00					08/16/2010 2,085.00	10/07/2011
7,215.00		200. BALCHEM CORP COM PROPERTY TYPE: SECURITIES 5,102.00					04/19/2010 2,113.00	10/07/2011
5,281.00		150. BALCHEM CORP COM PROPERTY TYPE: SECURITIES 2,479.00					08/28/2009 2,802.00	10/25/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,074.00		300. BANK OF THE OZARKS INC COM PROPERTY TYPE: SECURITIES 10,336.00					06/04/2010 2,738.00	02/08/2011
13,507.00		650. BANK OF THE OZARKS INC COM PROPERTY TYPE: SECURITIES 7,423.00					07/13/2009 6,084.00	10/04/2011
7,503.00		350. BANK OF THE OZARKS INC COM PROPERTY TYPE: SECURITIES 3,997.00					07/13/2009 3,506.00	10/07/2011
8,575.00		400. BANK OF THE OZARKS INC COM PROPERTY TYPE: SECURITIES 4,283.00					06/08/2009 4,292.00	10/07/2011
173,239.00		2000. BARD C R INC COM PROPERTY TYPE: SECURITIES 155,963.00					06/08/2010 17,276.00	12/02/2010
22,273.00		200. BARD C R INC COM PROPERTY TYPE: SECURITIES 20,052.00					04/01/2011 2,221.00	07/11/2011
213,523.00		2300. BARD C R INC COM PROPERTY TYPE: SECURITIES 212,548.00					01/06/2011 975.00	08/04/2011
212,805.00		3900. BAXTER INTL INC COM PROPERTY TYPE: SECURITIES 221,828.00					04/26/2011 -9,023.00	11/02/2011
108,658.00		2150. BAXTER INTL INC COM PROPERTY TYPE: SECURITIES 122,290.00					04/26/2011 -13,632.00	11/18/2011
30,922.00		510. BAYER A G SPONSORED ADR PROPERTY TYPE: SECURITIES 31,712.00					10/14/2011 -790.00	11/01/2011
15,582.00		572. BAYERISCHE MOTOREN WERKE A G ADR PROPERTY TYPE: SECURITIES 14,912.00					10/14/2011 670.00	11/03/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,872.00		171. BE AEROSPACE INC PROPERTY TYPE: SECURITIES 5,889.00				10/14/2011 -17.00	10/18/2011
11,864.00		326. BE AEROSPACE INC PROPERTY TYPE: SECURITIES 11,227.00				10/14/2011 637.00	10/26/2011
13,750.00		400. BELDEN INC COM PROPERTY TYPE: SECURITIES 15,664.00				02/08/2011 -1,914.00	07/27/2011
2,627.00		100. BELDEN INC COM PROPERTY TYPE: SECURITIES 3,916.00				02/08/2011 -1,289.00	10/07/2011
9,056.00		300. BELDEN INC COM PROPERTY TYPE: SECURITIES 11,748.00				02/08/2011 -2,692.00	10/25/2011
10,565.00		350. BELDEN INC COM PROPERTY TYPE: SECURITIES 7,602.00				02/05/2010 2,963.00	10/25/2011
5,273.00		300. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 3,082.00				03/17/2009 2,191.00	12/16/2010
1,507.00		83. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 853.00				03/17/2009 654.00	01/10/2011
309.00		17. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 174.00				03/17/2009 135.00	01/10/2011
8,265.00		100. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES 8,201.00				03/03/2010 64.00	04/26/2011
101,594.00		1400. BERKSHIRE HATHAWAY INC DEL NEW CL PROPERTY TYPE: SECURITIES 114,807.00				03/03/2010 -13,213.00	08/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,257.00		100. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES 8,201.00					03/03/2010 -944.00	08/04/2011
7,141.00		100. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES 8,201.00					03/03/2010 -1,060.00	09/16/2011
7,510.00		100. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES 8,386.00					03/27/2010 -876.00	11/18/2011
7,510.00		100. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES 7,929.00					03/23/2010 -419.00	11/18/2011
37,552.00		500. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES 38,410.00					11/02/2011 -858.00	11/18/2011
37,552.00		500. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES 41,003.00					03/03/2010 -3,451.00	11/18/2011
67,476.00		2000. BEST BUY INC PROPERTY TYPE: SECURITIES 84,271.00					10/18/2010 -16,795.00	01/31/2011
112,036.00		3900. BEST BUY INC PROPERTY TYPE: SECURITIES 164,328.00					10/18/2010 -52,292.00	04/01/2011
6,140.00		200. BEST BUY INC PROPERTY TYPE: SECURITIES 8,427.00					10/18/2010 -2,287.00	04/26/2011
18,984.00		719. BEST BUY INC PROPERTY TYPE: SECURITIES 18,684.00					10/14/2011 300.00	11/28/2011
74,365.00		2400. BIG LOTS INC COM PROPERTY TYPE: SECURITIES 78,840.00					06/28/2010 -4,475.00	12/02/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
14,538.00		50. BIGLARI HLDGS INC COM PROPERTY TYPE: SECURITIES 20,194.00					07/06/2011 -5,656.00	10/04/2011
15,495.00		50. BIGLARI HLDGS INC COM PROPERTY TYPE: SECURITIES 20,194.00					07/06/2011 -4,699.00	10/07/2011
13,877.00		600. BIO-REFERENCE LABS INC COM PAR \$0.0 PROPERTY TYPE: SECURITIES 13,558.00					06/04/2010 319.00	02/08/2011
4,626.00		200. BIO-REFERENCE LABS INC COM PAR \$0.0 PROPERTY TYPE: SECURITIES 4,474.00					06/29/2010 152.00	02/08/2011
4,626.00		200. BIO-REFERENCE LABS INC COM PAR \$0.0 PROPERTY TYPE: SECURITIES 3,880.00					01/07/2010 746.00	02/08/2011
4,626.00		200. BIO-REFERENCE LABS INC COM PAR \$0.0 PROPERTY TYPE: SECURITIES 3,374.00					09/23/2009 1,252.00	02/08/2011
9,251.00		400. BIO-REFERENCE LABS INC COM PAR \$0.0 PROPERTY TYPE: SECURITIES 6,145.00					06/08/2009 3,106.00	02/08/2011
4,626.00		200. BIO-REFERENCE LABS INC COM PAR \$0.0 PROPERTY TYPE: SECURITIES 3,054.00					07/13/2009 1,572.00	02/08/2011
37,759.00		400. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 25,264.00					11/09/2010 12,495.00	08/04/2011
37,759.00		400. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 23,954.00					03/19/2010 13,805.00	08/04/2011
264,312.00		2800. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 162,333.00					10/18/2010 101,979.00	08/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,440.00		100. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 5,498.00					02/12/2010 3,942.00	08/04/2011
28,319.00		300. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 14,266.00					06/08/2010 14,053.00	08/04/2011
21,076.00		1200. BIOMED RLTY TR INC REIT PROPERTY TYPE: SECURITIES 15,437.00					08/28/2009 5,639.00	10/25/2011
3,513.00		200. BIOMED RLTY TR INC REIT PROPERTY TYPE: SECURITIES 2,569.00					10/21/2009 944.00	10/25/2011
2,634.00		150. BIOMED RLTY TR INC REIT PROPERTY TYPE: SECURITIES 1,488.00					05/07/2009 1,146.00	10/25/2011
3,080.00		100. BLACK BOX CORP DEL COM PROPERTY TYPE: SECURITIES 3,910.00					02/08/2011 -830.00	06/08/2011
3,080.00		100. BLACK BOX CORP DEL COM PROPERTY TYPE: SECURITIES 3,411.00					04/19/2010 -331.00	06/08/2011
6,128.00		199. BLACK BOX CORP DEL COM PROPERTY TYPE: SECURITIES 4,365.00					11/25/2008 1,763.00	06/08/2011
31.00		1. BLACK BOX CORP DEL COM PROPERTY TYPE: SECURITIES 22.00					11/25/2008 9.00	06/08/2011
6,159.00		200. BLACK BOX CORP DEL COM PROPERTY TYPE: SECURITIES 4,377.00					02/04/2009 1,782.00	06/08/2011
9,515.00		300. BLACK BOX CORP DEL COM PROPERTY TYPE: SECURITIES 6,565.00					02/04/2009 2,950.00	07/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
4,976.00		200. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 4,009.00					07/23/2008 967.00	02/08/2011
2,488.00		100. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 1,940.00					08/28/2009 548.00	02/08/2011
17,759.00		750. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 19,831.00					06/08/2011 -2,072.00	10/07/2011
2,368.00		100. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 1,940.00					08/28/2009 428.00	10/07/2011
2,368.00		100. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 1,459.00					10/17/2008 909.00	10/07/2011
2,368.00		100. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 1,405.00					10/30/2008 963.00	10/07/2011
2,637.00		100. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 1,405.00					10/30/2008 1,232.00	10/25/2011
1,319.00		50. BLACKBAUD INC COM PROPERTY TYPE: SECURITIES 692.00					05/22/2009 627.00	10/25/2011
79,637.00		500. BLACKROCK INC CL A PROPERTY TYPE: SECURITIES 79,592.00					09/16/2011 45.00	11/18/2011
81,230.00		510. BLACKROCK INC CL A PROPERTY TYPE: SECURITIES 79,823.00					10/10/2011 1,407.00	11/18/2011
47,782.00		300. BLACKROCK INC CL A PROPERTY TYPE: SECURITIES 48,182.00					08/24/2011 -400.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
82,340.00		5200. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES 90,487.00					04/01/2011 -8,147.00	07/11/2011
8,984.00		550. BLUE COATS SYSTEMS INC PROPERTY TYPE: SECURITIES 13,521.00					09/22/2010 -4,537.00	08/11/2011
772.00		50. BLUE COATS SYSTEMS INC PROPERTY TYPE: SECURITIES 1,229.00					09/22/2010 -457.00	10/07/2011
3,553.00		100. BLYTH INC NEW COM PROPERTY TYPE: SECURITIES 3,340.00					01/07/2010 213.00	12/16/2010
7,729.00		150. BLYTH INC NEW COM PROPERTY TYPE: SECURITIES 5,010.00					01/07/2010 2,719.00	07/06/2011
2,716.00		50. BLYTH INC NEW COM PROPERTY TYPE: SECURITIES 1,670.00					01/07/2010 1,046.00	08/11/2011
5,431.00		100. BLYTH INC NEW COM PROPERTY TYPE: SECURITIES 2,839.00					02/05/2010 2,592.00	08/11/2011
4,159.00		50. BOSTON BEER INC CL A PROPERTY TYPE: SECURITIES 4,748.00					12/16/2010 -589.00	06/08/2011
4,127.00		50. BOSTON BEER INC CL A PROPERTY TYPE: SECURITIES 4,748.00					12/16/2010 -621.00	10/07/2011
8,253.00		100. BOSTON BEER INC CL A PROPERTY TYPE: SECURITIES 8,502.00					12/06/2010 -249.00	10/07/2011
8,253.00		100. BOSTON BEER INC CL A PROPERTY TYPE: SECURITIES 5,631.00					04/19/2010 2,622.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,127.00		50. BOSTON BEER INC CL A PROPERTY TYPE: SECURITIES 2,040.00					11/13/2009 2,087.00	10/07/2011
12,853.00		150. BOSTON BEER INC CL A PROPERTY TYPE: SECURITIES 6,120.00					11/13/2009 6,733.00	10/25/2011
4,468.00		800. BOSTON PRIVATE FINL HLDGS INC COM PROPERTY TYPE: SECURITIES 5,016.00					02/05/2010 -548.00	12/06/2010
5,652.00		150. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 5,289.00					03/28/2011 363.00	05/12/2011
24,573.00		750. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 26,446.00					03/28/2011 -1,873.00	06/08/2011
2,195.00		67. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 2,212.00					04/22/2008 -17.00	06/08/2011
7,634.00		233. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 7,604.00					04/22/2008 30.00	06/08/2011
9,829.00		300. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 9,036.00					09/27/2005 793.00	06/08/2011
4,915.00		150. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 4,483.00					12/15/2009 432.00	06/08/2011
4,958.00		150. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 4,483.00					12/15/2009 475.00	07/06/2011
1,653.00		50. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 1,485.00					10/12/2010 168.00	07/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,904.00		250. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 7,427.00					10/12/2010 -523.00	10/07/2011
2,762.00		100. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 2,907.00					11/30/2009 -145.00	10/07/2011
19,332.00		700. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 20,089.00					09/22/2010 -757.00	10/07/2011
8,285.00		300. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 7,428.00					05/22/2009 857.00	10/07/2011
2,762.00		100. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 2,201.00					05/07/2009 561.00	10/07/2011
5,524.00		200. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES 3,518.00					10/31/2003 2,006.00	10/07/2011
7,718.00		400. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES 7,583.00					10/12/2010 135.00	12/06/2010
4,200.00		200. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES 3,514.00					08/16/2010 686.00	02/08/2011
12,599.00		600. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES 10,460.00					06/29/2010 2,139.00	02/08/2011
4,493.00		206. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES 2,992.00					03/17/2009 1,501.00	04/19/2011
6,412.00		294. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES 4,266.00					03/17/2009 2,146.00	04/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,506.00		400. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES 7,675.00					06/08/2011 -2,169.00	10/07/2011
688.00		50. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES 726.00					03/17/2009 -38.00	10/07/2011
5,249.00		700. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 8,889.00					02/08/2011 -3,640.00	06/08/2011
6,425.00		800. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 10,159.00					02/08/2011 -3,734.00	07/27/2011
14,783.00		1500. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 18,480.00					03/14/2011 -3,697.00	10/07/2011
32,522.00		3300. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 38,739.00					03/02/2011 -6,217.00	10/07/2011
7,884.00		800. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 8,510.00					03/28/2011 -626.00	10/07/2011
493.00		50. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 330.00					02/05/2010 163.00	10/07/2011
8,220.00		800. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 5,272.00					02/05/2010 2,948.00	10/25/2011
692.00		73. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 481.00					02/05/2010 211.00	11/21/2011
1,184.00		127. BRIGHTPOINT INC NEW COM PROPERTY TYPE: SECURITIES 837.00					02/05/2010 347.00	11/22/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
189,353.00		6047. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 186,959.00					09/23/2011 2,394.00	11/04/2011
56,677.00		1810. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 54,016.00					08/31/2011 2,661.00	11/04/2011
11,148.00		356. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 10,409.00					09/06/2011 739.00	11/04/2011
45,592.00		1456. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 42,421.00					09/06/2011 3,171.00	11/04/2011
12,288.00		400. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 12,108.00					09/16/2011 180.00	11/18/2011
272,801.00		8880. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 255,150.00					08/24/2011 17,651.00	11/18/2011
9,576.00		200. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 9,365.00					01/10/2011 211.00	03/02/2011
28,728.00		600. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 27,717.00					12/06/2010 1,011.00	03/02/2011
3,991.00		100. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 4,594.00					12/16/2010 -603.00	10/04/2011
7,981.00		200. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 9,572.00					03/28/2011 -1,591.00	10/04/2011
641.00		15. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 657.00					04/19/2011 -16.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,496.00		35. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 1,533.00				04/19/2011 -37.00	10/07/2011
5,771.00		135. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 5,913.00				06/08/2011 -142.00	10/07/2011
2,779.00		65. BRISTOW GROUP INC COM PROPERTY TYPE: SECURITIES 2,847.00				06/08/2011 -68.00	10/07/2011
24,583.00		643. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 28,114.00				12/15/2010 -3,531.00	04/04/2011
7,929.00		223. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 9,750.00				12/15/2010 -1,821.00	04/27/2011
40,214.00		1131. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 47,968.00				02/17/2011 -7,754.00	04/27/2011
11,342.00		319. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 13,075.00				11/11/2010 -1,733.00	04/27/2011
4,480.00		126. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 4,683.00				10/13/2010 -203.00	04/27/2011
34,983.00		1019. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 37,874.00				10/13/2010 -2,891.00	04/28/2011
23,963.00		698. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 25,733.00				10/19/2010 -1,770.00	04/28/2011
39,789.00		1159. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 40,917.00				09/30/2010 -1,128.00	04/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
21,594.00		629. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 21,286.00					09/27/2010 308.00	04/28/2011
21,457.00		625. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 20,895.00					09/28/2010 562.00	04/28/2011
10,375.00		1000. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 11,444.00					07/29/2009 -1,069.00	12/06/2010
1,037.00		100. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 1,084.00					04/07/2010 -47.00	12/06/2010
2,132.00		200. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 2,167.00					04/07/2010 -35.00	12/16/2010
2,132.00		200. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 2,150.00					04/19/2010 -18.00	12/16/2010
5,330.00		500. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 4,840.00					10/21/2009 490.00	12/16/2010
11,621.00		1100. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 10,527.00					02/05/2010 1,094.00	01/10/2011
1,056.00		100. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 893.00					06/29/2010 163.00	01/10/2011
19,549.00		1800. BROOKLINE BANCORP INC DEL COM PROPERTY TYPE: SECURITIES 16,075.00					06/29/2010 3,474.00	02/08/2011
7,783.00		600. BROOKS AUTOMATION INC NEW PROPERTY TYPE: SECURITIES 7,295.00					02/08/2011 488.00	03/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,250.00		500. BROOKS AUTOMATION INC NEW PROPERTY TYPE: SECURITIES 6,080.00					02/08/2011 -830.00	06/08/2011
2,401.00		300. BROOKS AUTOMATION INC NEW PROPERTY TYPE: SECURITIES 3,648.00					02/08/2011 -1,247.00	10/07/2011
3,748.00		400. BROOKS AUTOMATION INC NEW PROPERTY TYPE: SECURITIES 4,864.00					02/08/2011 -1,116.00	10/25/2011
2,811.00		300. BROOKS AUTOMATION INC NEW PROPERTY TYPE: SECURITIES 2,795.00					08/11/2011 16.00	10/25/2011
5,698.00		400. BROWN SHOE INC NEW COM PROPERTY TYPE: SECURITIES 6,056.00					03/17/2010 -358.00	12/06/2010
5,950.00		500. BROWN SHOE INC NEW COM PROPERTY TYPE: SECURITIES 7,570.00					03/17/2010 -1,620.00	03/28/2011
3,570.00		300. BROWN SHOE INC NEW COM PROPERTY TYPE: SECURITIES 4,493.00					07/29/2010 -923.00	03/28/2011
4,195.00		346. BRUKER CORP COM PROPERTY TYPE: SECURITIES 4,673.00					10/17/2011 -478.00	11/21/2011
801.00		50. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 736.00					08/16/2010 65.00	10/07/2011
4,805.00		300. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 4,949.00					11/04/2010 -144.00	10/07/2011
4,805.00		300. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 5,346.00					06/08/2011 -541.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,213.00		263. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 5,558.00					07/06/2011 -1,345.00	10/07/2011
3,796.00		237. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 5,009.00					07/06/2011 -1,213.00	10/07/2011
4,546.00		250. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 3,682.00					08/16/2010 864.00	10/25/2011
1,819.00		100. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 1,443.00					09/22/2010 376.00	10/25/2011
5,151.00		200. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,296.00					02/08/2011 -145.00	10/07/2011
5,151.00		200. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,226.00					03/28/2011 -75.00	10/07/2011
30,905.00		1200. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 30,635.00					03/02/2011 270.00	10/07/2011
10,302.00		400. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 10,034.00					04/19/2011 268.00	10/07/2011
3,554.00		138. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 681.00					10/23/2008 2,873.00	10/07/2011
464.00		18. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 89.00					10/23/2008 375.00	10/07/2011
1,133.00		44. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 217.00					10/23/2008 916.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
2,575.00		100. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 352.00					12/30/2008 2,223.00	10/07/2011
15,837.00		550. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,938.00					12/30/2008 13,899.00	10/25/2011
13,224.00		300. BUCKLE INC COM PROPERTY TYPE: SECURITIES 11,619.00					03/02/2011 1,605.00	04/19/2011
4,562.00		100. BUCKLE INC COM PROPERTY TYPE: SECURITIES 3,873.00					03/02/2011 689.00	05/12/2011
15,394.00		350. BUCKLE INC COM PROPERTY TYPE: SECURITIES 13,381.00					10/04/2011 2,013.00	10/07/2011
35,187.00		800. BUCKLE INC COM PROPERTY TYPE: SECURITIES 30,305.00					03/28/2011 4,882.00	10/07/2011
8,797.00		200. BUCKLE INC COM PROPERTY TYPE: SECURITIES 9,124.00					07/27/2011 -327.00	10/07/2011
4,226.00		100. BUCKLE INC COM PROPERTY TYPE: SECURITIES 3,583.00					03/17/2010 643.00	10/25/2011
85.00		2. BUCKLE INC COM PROPERTY TYPE: SECURITIES 63.00					08/21/2008 22.00	10/25/2011
10,481.00		248. BUCKLE INC COM PROPERTY TYPE: SECURITIES 7,736.00					08/21/2008 2,745.00	10/25/2011
5,768.00		100. BUFFALO WILD WINGS INC COM PROPERTY TYPE: SECURITIES 6,780.00					07/06/2011 -1,012.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,768.00		100. BUFFALO WILD WINGS INC COM PROPERTY TYPE: SECURITIES 2,192.00					11/13/2008 3,576.00	10/07/2011
3,290.00		50. BUFFALO WILD WINGS INC COM PROPERTY TYPE: SECURITIES 1,050.00					12/02/2008 2,240.00	10/25/2011
13,529.00		900. CB RICHARD ELLIS GROUP INC CL A COM PROPERTY TYPE: SECURITIES 17,877.00					08/04/2011 -4,348.00	08/24/2011
5,299.00		300. CBRE GROUP INC CL A COM PROPERTY TYPE: SECURITIES 5,959.00					08/04/2011 -660.00	11/02/2011
36,852.00		2203. CBRE GROUP INC CL A COM PROPERTY TYPE: SECURITIES 36,411.00					05/06/2010 441.00	11/04/2011
9,981.00		660. CBRE GROUP INC CL A COM PROPERTY TYPE: SECURITIES 13,109.00					08/04/2011 -3,128.00	11/18/2011
5,272.00		142. CEC ENTMT INC PROPERTY TYPE: SECURITIES 3,011.00					01/14/2008 2,261.00	03/28/2011
1,894.00		51. CEC ENTMT INC PROPERTY TYPE: SECURITIES 1,081.00					10/23/2008 813.00	03/28/2011
2,116.00		57. CEC ENTMT INC PROPERTY TYPE: SECURITIES 1,208.00					01/14/2008 908.00	03/28/2011
1,856.00		50. CEC ENTMT INC PROPERTY TYPE: SECURITIES 1,059.00					01/14/2008 797.00	03/28/2011
3,582.00		100. CEC ENTMT INC PROPERTY TYPE: SECURITIES 2,117.00					01/14/2008 1,465.00	04/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,648.00		46. CEC ENTMT INC PROPERTY TYPE: SECURITIES 918.00					06/11/2008 730.00	04/19/2011
358.00		10. CEC ENTMT INC PROPERTY TYPE: SECURITIES 198.00					06/11/2008 160.00	04/19/2011
2,113.00		59. CEC ENTMT INC PROPERTY TYPE: SECURITIES 1,153.00					06/11/2008 960.00	04/19/2011
3,045.00		85. CEC ENTMT INC PROPERTY TYPE: SECURITIES 1,650.00					06/11/2008 1,395.00	04/19/2011
2,907.00		100. CEC ENTMT INC PROPERTY TYPE: SECURITIES 4,187.00					07/06/2011 -1,280.00	10/07/2011
138,636.00		800. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES 111,954.00					04/01/2011 26,682.00	08/24/2011
120,730.00		780. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES 109,155.00					04/01/2011 11,575.00	11/18/2011
4,179.00		27. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES 4,531.00					11/02/2011 -352.00	11/18/2011
41,172.00		266. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES 44,637.00					11/02/2011 -3,465.00	11/18/2011
1,083.00		7. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES 1,175.00					11/02/2011 -92.00	11/18/2011
4,536.00		66. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES 4,812.00					10/14/2011 -276.00	11/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,672.00		274. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 11,226.00					09/30/2010 -1,554.00	11/04/2011
6,248.00		177. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 6,955.00					09/22/2010 -707.00	11/04/2011
4,059.00		115. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 4,514.00					09/22/2010 -455.00	11/04/2011
35.00		1. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 39.00					09/22/2010 -4.00	11/04/2011
2,118.00		60. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 2,294.00					07/27/2010 -176.00	11/04/2011
424.00		12. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 458.00					07/27/2010 -34.00	11/04/2011
71.00		2. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 76.00					07/27/2010 -5.00	11/04/2011
3,601.00		102. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 3,892.00					07/27/2010 -291.00	11/04/2011
177.00		5. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 191.00					07/27/2010 -14.00	11/04/2011
1,094.00		31. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 1,182.00					07/27/2010 -88.00	11/04/2011
35.00		1. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 38.00					07/27/2010 -3.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,565.00		101. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 3,798.00					07/28/2010 -233.00	11/04/2011
18,337.00		1000. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES 18,032.00					11/09/2010 305.00	12/02/2010
17,217.00		900. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES 16,229.00					11/09/2010 988.00	03/02/2011
6,228.00		300. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 6,570.00					03/17/2010 -342.00	02/08/2011
3,849.00		200. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 3,942.00					02/24/2010 -93.00	03/28/2011
1,924.00		100. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 1,970.00					06/04/2010 -46.00	03/28/2011
6,024.00		300. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 5,911.00					06/04/2010 113.00	04/19/2011
2,008.00		100. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 1,904.00					06/29/2010 104.00	04/19/2011
5,811.00		300. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 5,712.00					06/29/2010 99.00	05/12/2011
4,281.00		221. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 3,875.00					07/30/2008 406.00	05/12/2011
1,530.00		79. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 1,383.00					07/30/2008 147.00	05/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
755.00		39. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 682.00					09/18/2008 73.00	05/12/2011
1,007.00		52. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 909.00					09/18/2008 98.00	05/12/2011
5,908.00		305. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 5,288.00					09/18/2008 620.00	05/12/2011
77.00		4. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 69.00					08/26/2008 8.00	05/12/2011
1,321.00		96. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 1,657.00					08/26/2008 -336.00	08/11/2011
1,431.00		104. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 1,774.00					09/18/2008 -343.00	08/11/2011
4,952.00		360. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 6,019.00					10/01/2008 -1,067.00	08/11/2011
3,302.00		240. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 3,982.00					10/01/2008 -680.00	08/11/2011
2,751.00		200. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 2,892.00					10/08/2008 -141.00	08/11/2011
344.00		25. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 349.00					04/16/2009 -5.00	08/11/2011
1,032.00		75. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 1,043.00					04/16/2009 -11.00	08/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,127.00		300. CSG SYSTEMS INTL INC COM PROPERTY TYPE: SECURITIES 3,336.00					07/01/2008 791.00	08/11/2011
37,163.00		2432. CSL LTD ADR PROPERTY TYPE: SECURITIES 38,275.00					10/14/2011 -1,112.00	10/18/2011
4,492.00		400. CTS CORP PROPERTY TYPE: SECURITIES 4,268.00					05/11/2010 224.00	12/06/2010
1,123.00		100. CTS CORP PROPERTY TYPE: SECURITIES 1,012.00					10/12/2010 111.00	12/06/2010
4,662.00		400. CTS CORP PROPERTY TYPE: SECURITIES 4,046.00					10/12/2010 616.00	01/10/2011
4,662.00		400. CTS CORP PROPERTY TYPE: SECURITIES 3,821.00					07/29/2010 841.00	01/10/2011
1,049.00		100. CTS CORP PROPERTY TYPE: SECURITIES 955.00					07/29/2010 94.00	03/28/2011
808.00		77. CTS CORP PROPERTY TYPE: SECURITIES 342.00					03/27/2009 466.00	03/28/2011
241.00		23. CTS CORP PROPERTY TYPE: SECURITIES 102.00					03/27/2009 139.00	03/28/2011
283.00		27. CTS CORP PROPERTY TYPE: SECURITIES 85.00					03/17/2009 198.00	03/28/2011
231.00		22. CTS CORP PROPERTY TYPE: SECURITIES 69.00					03/17/2009 162.00	03/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,657.00		158. CTS CORP PROPERTY TYPE: SECURITIES 492.00					03/17/2009 1,165.00	03/28/2011
7,216.00		688. CTS CORP PROPERTY TYPE: SECURITIES 2,122.00					03/17/2009 5,094.00	03/28/2011
1,584.00		151. CTS CORP PROPERTY TYPE: SECURITIES 464.00					03/17/2009 1,120.00	03/28/2011
2,664.00		254. CTS CORP PROPERTY TYPE: SECURITIES 779.00					03/17/2009 1,885.00	03/28/2011
29,780.00		780. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES 26,852.00					10/10/2011 2,928.00	11/18/2011
4,515.00		200. CABELAS INC COM PROPERTY TYPE: SECURITIES 2,545.00					05/07/2009 1,970.00	08/11/2011
2,153.00		100. CABELAS INC COM PROPERTY TYPE: SECURITIES 1,123.00					04/16/2009 1,030.00	10/07/2011
4,677.00		100. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 4,064.00					04/19/2010 613.00	02/08/2011
4,677.00		100. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 3,959.00					10/22/2007 718.00	02/08/2011
5,019.00		100. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 3,814.00					04/07/2010 1,205.00	03/28/2011
5,019.00		100. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 3,681.00					02/24/2010 1,338.00	03/28/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,370.00		200. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 7,362.00				02/24/2010 8.00	10/07/2011
7,370.00		200. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 7,123.00				06/04/2010 247.00	10/07/2011
12,898.00		350. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 12,374.00				06/29/2010 524.00	10/07/2011
1,868.00		50. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 1,768.00				06/29/2010 100.00	10/25/2011
1,868.00		50. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 1,347.00				04/16/2009 521.00	10/25/2011
8,045.00		200. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 5,388.00				04/16/2009 2,657.00	11/21/2011
17,787.00		350. CACI INTL INC CL A PROPERTY TYPE: SECURITIES 21,130.00				06/08/2011 -3,343.00	10/07/2011
2,033.00		40. CACI INTL INC CL A PROPERTY TYPE: SECURITIES 1,921.00				10/04/2011 112.00	10/07/2011
7,623.00		150. CACI INTL INC CL A PROPERTY TYPE: SECURITIES 8,778.00				03/14/2011 -1,155.00	10/07/2011
15,754.00		310. CACI INTL INC CL A PROPERTY TYPE: SECURITIES 18,142.00				03/14/2011 -2,388.00	10/07/2011
16,808.00		310. CACI INTL INC CL A PROPERTY TYPE: SECURITIES 17,273.00				03/11/2011 -465.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,422.00		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES 4,724.00				12/15/2009 698.00	10/25/2011
4,880.00		90. CACI INTL INC CL A PROPERTY TYPE: SECURITIES 4,145.00				02/04/2009 735.00	10/25/2011
2,834.00		254. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES 2,548.00				10/17/2011 286.00	10/31/2011
9,521.00		300. CAL MAINE FOODS INC NEW COM PROPERTY TYPE: SECURITIES 10,794.00				04/19/2010 -1,273.00	10/07/2011
20,629.00		650. CAL MAINE FOODS INC NEW COM PROPERTY TYPE: SECURITIES 20,359.00				10/04/2011 270.00	10/07/2011
7,934.00		250. CAL MAINE FOODS INC NEW COM PROPERTY TYPE: SECURITIES 7,703.00				08/11/2011 231.00	10/07/2011
6,587.00		200. CAL MAINE FOODS INC NEW COM PROPERTY TYPE: SECURITIES 5,662.00				02/08/2011 925.00	10/25/2011
11,527.00		350. CAL MAINE FOODS INC NEW COM PROPERTY TYPE: SECURITIES 9,786.00				03/02/2011 1,741.00	10/25/2011
9,519.00		900. CALAMOS ASSET MGMT INC CL A PROPERTY TYPE: SECURITIES 13,698.00				05/12/2011 -4,179.00	10/07/2011
3,173.00		300. CALAMOS ASSET MGMT INC CL A PROPERTY TYPE: SECURITIES 4,008.00				06/08/2011 -835.00	10/07/2011
2,648.00		54. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 2,149.00				08/04/2010 499.00	01/05/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,903.00		161. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 6,408.00					08/04/2010 1,495.00	01/05/2011
7,510.00		153. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 6,060.00					08/04/2010 1,450.00	01/05/2011
1,885.00		37. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 1,465.00					08/04/2010 420.00	11/04/2011
7,794.00		153. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 5,684.00					06/15/2010 2,110.00	11/04/2011
14,670.00		288. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 10,691.00					06/15/2010 3,979.00	11/04/2011
458.00		9. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 311.00					07/08/2010 147.00	11/04/2011
14,620.00		287. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 9,914.00					07/08/2010 4,706.00	11/04/2011
3,005.00		59. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 2,038.00					07/08/2010 967.00	11/04/2011
120,741.00		3500. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES 126,636.00					07/20/2010 -5,895.00	01/06/2011
193,931.00		5810. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES 198,092.00					07/11/2011 -4,161.00	11/18/2011
8,249.00		300. CANTEL MED CORP COM PROPERTY TYPE: SECURITIES 6,860.00					12/16/2010 1,389.00	07/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,750.00		100. CANTEL MED CORP COM PROPERTY TYPE: SECURITIES 1,981.00					04/07/2010 769.00	07/06/2011
2,484.00		100. CANTEL MED CORP COM PROPERTY TYPE: SECURITIES 1,970.00					04/19/2010 514.00	07/27/2011
2,484.00		100. CANTEL MED CORP COM PROPERTY TYPE: SECURITIES 1,955.00					03/17/2010 529.00	07/27/2011
5,656.00		100. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 5,390.00					12/11/2008 266.00	03/02/2011
5,656.00		100. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 5,375.00					11/25/2008 281.00	03/02/2011
2,854.00		100. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 5,004.00					03/28/2011 -2,150.00	10/07/2011
1,427.00		50. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 2,446.00					04/19/2011 -1,019.00	10/07/2011
7,135.00		250. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 12,668.00					05/12/2011 -5,533.00	10/07/2011
8,829.00		250. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 12,660.00					05/09/2011 -3,831.00	10/25/2011
3,532.00		100. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 5,001.00					03/25/2011 -1,469.00	10/25/2011
8,829.00		250. CAPELLA ED CO COM PROPERTY TYPE: SECURITIES 12,230.00					04/19/2011 -3,401.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
26,046.00		600. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES 24,116.00					11/18/2009 1,930.00	08/24/2011
52,091.00		1200. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES 46,960.00					09/24/2010 5,131.00	08/24/2011
95,056.00		2300. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES 90,007.00					09/24/2010 5,049.00	11/18/2011
84,724.00		2050. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES 79,507.00					09/01/2010 5,217.00	11/18/2011
12,488.00		12487.62 CAPITAL ONE PRIME AUTO RECEIV- PROPERTY TYPE: SECURITIES 12,596.00					05/20/2008 -108.00	12/14/2010
12,001.00		12001.37 CAPITAL ONE PRIME AUTO RECEIV- PROPERTY TYPE: SECURITIES 12,106.00					05/20/2008 -105.00	01/14/2011
12,660.00		12659.85 CAPITAL ONE PRIME AUTO RECEIV- PROPERTY TYPE: SECURITIES 12,770.00					05/20/2008 -110.00	02/14/2011
11,657.00		11657.33 CAPITAL ONE PRIME AUTO RECEIV- PROPERTY TYPE: SECURITIES 11,759.00					05/20/2008 -102.00	03/15/2011
12,463.00		12463.31 CAPITAL ONE PRIME AUTO RECEIV- PROPERTY TYPE: SECURITIES 12,572.00					05/20/2008 -109.00	04/14/2011
11,547.00		11546.8 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES 11,647.00					05/20/2008 -100.00	05/14/2011
10,163.00		10162.58 CAPITAL ONE PRIME AUTO RECEIV- PROPERTY TYPE: SECURITIES 10,251.00					05/20/2008 -88.00	06/14/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,789.00		9788.71 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES 9,874.00					05/20/2008 -85.00	07/14/2011
55,931.00		55931.33 CAPITAL ONE PRIME AUTO RECEIV- PROPERTY TYPE: SECURITIES 56,419.00					05/20/2008 -488.00	08/15/2011
9,893.00		100. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES 6,556.00					12/15/2009 3,337.00	01/10/2011
15,266.00		100. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES 6,196.00					11/13/2009 9,070.00	05/12/2011
15,266.00		100. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES 4,354.00					08/28/2009 10,912.00	05/12/2011
15,266.00		100. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES 4,278.00					08/12/2009 10,988.00	05/12/2011
259,308.00		6000. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES 234,732.00					01/06/2011 24,576.00	04/26/2011
112,367.00		2600. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES 92,638.00					11/09/2010 19,729.00	04/26/2011
4,322.00		100. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES 3,036.00					11/10/2009 1,286.00	04/26/2011
5,652.00		250. CARDTRONICS INC COM PROPERTY TYPE: SECURITIES 5,954.00					07/06/2011 -302.00	10/07/2011
4,522.00		200. CARDTRONICS INC COM PROPERTY TYPE: SECURITIES 4,100.00					06/08/2011 422.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,178.00		50. CARDTRONICS INC COM PROPERTY TYPE: SECURITIES 1,025.00					06/08/2011 153.00	10/25/2011
3,535.00		150. CARDTRONICS INC COM PROPERTY TYPE: SECURITIES 2,853.00					04/19/2011 682.00	10/25/2011
634.00		18. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 701.00					05/04/2011 -67.00	06/17/2011
23,513.00		779. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 30,319.00					05/04/2011 -6,806.00	09/06/2011
11,860.00		392. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 15,257.00					05/04/2011 -3,397.00	09/06/2011
10,892.00		360. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 13,954.00					05/04/2011 -3,062.00	09/06/2011
11,076.00		400. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES 6,440.00					03/05/2009 4,636.00	03/28/2011
5,538.00		200. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES 3,063.00					11/21/2008 2,475.00	03/28/2011
5,538.00		200. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES 3,033.00					11/21/2008 2,505.00	03/28/2011
4,551.00		150. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES 4,717.00					07/06/2011 -166.00	08/11/2011
7,794.00		250. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES 7,861.00					07/06/2011 -67.00	10/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,116.00		100. CASCADE CORP COM PROPERTY TYPE: SECURITIES 4,486.00					04/19/2011 -370.00	10/25/2011
2,056.00		50. CASCADE CORP COM PROPERTY TYPE: SECURITIES 1,918.00					08/11/2011 138.00	11/21/2011
3,959.00		100. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 4,196.00					10/12/2010 -237.00	04/19/2011
5,859.00		148. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 3,169.00					05/29/2008 2,690.00	04/19/2011
2,059.00		52. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 1,104.00					05/29/2008 955.00	04/19/2011
3,642.00		92. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 1,947.00					04/22/2008 1,695.00	04/19/2011
4,276.00		108. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 2,284.00					04/22/2008 1,992.00	04/19/2011
15,715.00		350. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 15,405.00					07/06/2011 310.00	10/07/2011
404.00		9. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 190.00					04/22/2008 214.00	10/07/2011
8,576.00		191. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 4,026.00					04/22/2008 4,550.00	10/07/2011
8,980.00		200. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 3,076.00					10/31/2003 5,904.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,684.00		100. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES 1,538.00				10/31/2003 3,146.00	10/25/2011
3,757.00		100. CASH AMERICA INTL INC COM FORMERLY PROPERTY TYPE: SECURITIES 2,654.00				07/29/2009 1,103.00	01/10/2011
16,021.00		300. CASH AMERICA INTL INC COM FORMERLY PROPERTY TYPE: SECURITIES 16,781.00				07/27/2011 -760.00	10/07/2011
13,351.00		250. CASH AMERICA INTL INC COM FORMERLY PROPERTY TYPE: SECURITIES 12,831.00				06/08/2011 520.00	10/07/2011
18,691.00		350. CASH AMERICA INTL INC COM FORMERLY PROPERTY TYPE: SECURITIES 17,388.00				10/04/2011 1,303.00	10/07/2011
5,340.00		100. CASH AMERICA INTL INC COM FORMERLY PROPERTY TYPE: SECURITIES 4,763.00				05/12/2011 577.00	10/07/2011
10,400.00		200. CASH AMERICA INTL INC COM FORMERLY PROPERTY TYPE: SECURITIES 9,526.00				05/12/2011 874.00	10/25/2011
5,200.00		100. CASH AMERICA INTL INC COM FORMERLY PROPERTY TYPE: SECURITIES 4,033.00				02/08/2011 1,167.00	10/25/2011
2,600.00		50. CASH AMERICA INTL INC COM FORMERLY C PROPERTY TYPE: SECURITIES 1,327.00				07/29/2009 1,273.00	10/25/2011
4,570.00		100. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 4,188.00				03/17/2010 382.00	12/06/2010
13,711.00		300. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 8,382.00				08/12/2009 5,329.00	12/06/2010

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
12,840.00		200. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 5,588.00				08/12/2009 7,252.00	05/12/2011
6,283.00		100. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 2,360.00				11/06/2008 3,923.00	05/19/2011
6,283.00		100. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 2,113.00				05/07/2009 4,170.00	05/19/2011
6,283.00		100. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 2,059.00				10/16/2008 4,224.00	05/19/2011
7,602.00		121. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 2,412.00				10/17/2008 5,190.00	05/19/2011
5,968.00		95. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 1,889.00				10/17/2008 4,079.00	05/19/2011
2,325.00		37. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 730.00				10/17/2008 1,595.00	05/19/2011
2,953.00		47. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 923.00				10/17/2008 2,030.00	05/19/2011
5,189.00		200. CATO CORP NEW CL A PROPERTY TYPE: SECURITIES 4,830.00				04/19/2011 359.00	06/08/2011
7,584.00		250. CATO CORP NEW CL A PROPERTY TYPE: SECURITIES 6,037.00				04/19/2011 1,547.00	07/06/2011
8,451.00		350. CATO CORP NEW CL A PROPERTY TYPE: SECURITIES 8,452.00				04/19/2011 -1.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,415.00		100. CATO CORP NEW CL A PROPERTY TYPE: SECURITIES 1,834.00				04/16/2009 581.00	10/07/2011
20,983.00		800. CATO CORP NEW CL A PROPERTY TYPE: SECURITIES 14,675.00				04/16/2009 6,308.00	10/25/2011
3,934.00		150. CATO CORP NEW CL A PROPERTY TYPE: SECURITIES 2,555.00				08/28/2009 1,379.00	10/25/2011
4,813.00		200. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 5,064.00				04/19/2010 -251.00	12/06/2010
2,406.00		100. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 1,824.00				01/28/2009 582.00	12/06/2010
2,406.00		100. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 1,702.00				03/27/2009 704.00	12/06/2010
4,913.00		200. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 3,404.00				03/27/2009 1,509.00	12/16/2010
1,503.00		50. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 847.00				03/17/2009 656.00	03/02/2011
1,503.00		50. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 846.00				03/17/2009 657.00	03/02/2011
3,006.00		100. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 1,564.00				10/31/2003 1,442.00	03/02/2011
16,512.00		600. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 16,848.00				08/11/2011 -336.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,128.00		150. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 3,873.00				10/04/2011 255.00	10/07/2011
12,384.00		450. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 15,233.00				06/08/2011 -2,849.00	10/07/2011
5,504.00		200. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 7,205.00				07/27/2011 -1,701.00	10/07/2011
16,512.00		600. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 21,614.00				07/27/2011 -5,102.00	10/07/2011
17,609.00		550. CENTENE CORP DELAWARE COM PROPERTY TYPE: SECURITIES 18,878.00				07/24/2011 -1,269.00	10/25/2011
3,852.00		355. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 2,068.00				12/30/2008 1,784.00	05/12/2011
1,226.00		113. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 658.00				02/04/2009 568.00	05/12/2011
1,432.00		132. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 762.00				12/30/2008 670.00	05/12/2011
2,170.00		200. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 1,154.00				12/23/2008 1,016.00	05/12/2011
1,085.00		100. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 566.00				09/18/2008 519.00	05/12/2011
1,844.00		170. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 872.00				12/11/2008 972.00	05/12/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,410.00		130. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 662.00					12/11/2008 748.00	05/12/2011
827.00		86. CENTRAL GARDEN & PET CO CL A NON-VTG PROPERTY TYPE: SECURITIES 438.00					12/11/2008 389.00	06/08/2011
1,385.00		144. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 715.00					12/11/2008 670.00	06/08/2011
3,077.00		320. CENTRAL GARDEN & PET CO CL A NON-VT PROPERTY TYPE: SECURITIES 1,579.00					12/11/2008 1,498.00	06/08/2011
2,713.00		300. CENTURY ALUM CO COM PROPERTY TYPE: SECURITIES 5,497.00					03/28/2011 -2,784.00	10/07/2011
2,713.00		300. CENTURY ALUM CO COM PROPERTY TYPE: SECURITIES 5,332.00					04/19/2011 -2,619.00	10/07/2011
2,713.00		300. CENTURY ALUM CO COM PROPERTY TYPE: SECURITIES 4,583.00					12/06/2010 -1,870.00	10/07/2011
2,713.00		300. CENTURY ALUM CO COM PROPERTY TYPE: SECURITIES 4,433.00					11/04/2010 -1,720.00	10/07/2011
37,624.00		500. CEPHALON INC CON PROPERTY TYPE: SECURITIES 32,764.00					11/09/2010 4,860.00	03/30/2011
75,248.00		1000. CEPHALON INC CON PROPERTY TYPE: SECURITIES 65,113.00					12/02/2010 10,135.00	03/30/2011
112,871.00		1500. CEPHALON INC CON PROPERTY TYPE: SECURITIES 91,173.00					01/06/2011 21,698.00	03/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,600.00		100. CEPHALON INC CON PROPERTY TYPE: SECURITIES 6,078.00					01/06/2011 1,522.00	04/01/2011
189,999.00		2500. CEPHALON INC CON PROPERTY TYPE: SECURITIES 142,455.00					03/02/2011 47,544.00	04/01/2011
4,331.00		100. CERADYNE INC PROPERTY TYPE: SECURITIES 3,659.00					01/10/2011 672.00	04/19/2011
3,793.00		100. CERADYNE INC PROPERTY TYPE: SECURITIES 3,659.00					01/10/2011 134.00	07/06/2011
1,896.00		50. CERADYNE INC PROPERTY TYPE: SECURITIES 1,182.00					07/29/2010 714.00	07/06/2011
4,218.00		150. CERADYNE INC PROPERTY TYPE: SECURITIES 3,546.00					07/29/2010 672.00	10/07/2011
5,624.00		200. CERADYNE INC PROPERTY TYPE: SECURITIES 4,510.00					04/19/2010 1,114.00	10/07/2011
2,812.00		100. CERADYNE INC PROPERTY TYPE: SECURITIES 2,083.00					02/11/2009 729.00	10/07/2011
2,109.00		75. CERADYNE INC PROPERTY TYPE: SECURITIES 1,553.00					10/30/2008 556.00	10/07/2011
703.00		25. CERADYNE INC PROPERTY TYPE: SECURITIES 516.00					10/30/2008 187.00	10/07/2011
4,218.00		150. CERADYNE INC PROPERTY TYPE: SECURITIES 2,658.00					02/25/2009 1,560.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
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8,412.00		250. CERADYNE INC PROPERTY TYPE: SECURITIES 4,430.00					02/25/2009 3,982.00	10/25/2011
17,773.00		305. CERNER CORP PROPERTY TYPE: SECURITIES 21,078.00					10/14/2011 -3,305.00	11/28/2011
3,088.00		53. CERNER CORP PROPERTY TYPE: SECURITIES 3,663.00					10/14/2011 -575.00	11/28/2011
2,219.00		100. CHECKPOINT SYSTEMS INC COM PROPERTY TYPE: SECURITIES 2,110.00					02/24/2010 109.00	01/10/2011
19,975.00		900. CHECKPOINT SYSTEMS INC COM PROPERTY TYPE: SECURITIES 12,102.00					05/22/2009 7,873.00	01/10/2011
19,791.00		300. CHEMED CORP NEW PROPERTY TYPE: SECURITIES 19,840.00					04/19/2011 -49.00	06/08/2011
6,597.00		100. CHEMED CORP NEW PROPERTY TYPE: SECURITIES 6,260.00					12/06/2010 337.00	06/08/2011
6,597.00		100. CHEMED CORP NEW PROPERTY TYPE: SECURITIES 6,196.00					11/04/2010 401.00	06/08/2011
26,389.00		400. CHEMED CORP NEW PROPERTY TYPE: SECURITIES 21,776.00					02/24/2010 4,613.00	06/08/2011
6,465.00		98. CHEMED CORP NEW PROPERTY TYPE: SECURITIES 3,631.00					03/17/2009 2,834.00	06/08/2011
330.00		5. CHEMED CORP NEW PROPERTY TYPE: SECURITIES 185.00					03/17/2009 145.00	06/08/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
12,996.00		197. CHEMED CORP NEW PROPERTY TYPE: SECURITIES 7,294.00				03/17/2009 5,702.00	06/08/2011
5,536.00		52. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 5,195.00				10/17/2011 341.00	11/04/2011
83,675.00		786. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 78,493.00				06/05/2008 5,182.00	11/04/2011
5,642.00		53. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 5,287.00				10/17/2011 355.00	11/04/2011
21,398.00		201. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 19,650.00				10/11/2011 1,748.00	11/04/2011
15,543.00		146. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 12,206.00				06/07/2007 3,337.00	11/04/2011
14,478.00		136. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 11,049.00				07/11/2007 3,429.00	11/04/2011
160,112.00		1504. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 121,554.00				01/11/2010 38,558.00	11/04/2011
117,305.00		1161. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 112,846.00				05/12/2008 4,459.00	11/18/2011
44,356.00		439. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 42,576.00				05/11/2008 1,780.00	11/18/2011
10,104.00		100. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES 6,539.00				10/20/2006 3,565.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
121,246.00		1200. CHEVRONTExACO CORP COM PROPERTY TYPE: SECURITIES 70,993.00					06/26/2006 50,253.00	11/18/2011
131,349.00		1300. CHEVRONTExACO CORP COM PROPERTY TYPE: SECURITIES 46,456.00					07/01/2003 84,893.00	11/18/2011
208,138.00		2060. CHEVRONTExACO CORP COM PROPERTY TYPE: SECURITIES 65,691.00					04/15/2003 142,447.00	11/18/2011
5,243.00		100. THE CHILDREN'S PLACE RETAIL STORES, PROPERTY TYPE: SECURITIES 4,816.00					04/19/2010 427.00	12/06/2010
5,243.00		100. THE CHILDREN'S PLACE RETAIL STORES, PROPERTY TYPE: SECURITIES 3,575.00					02/24/2010 1,668.00	12/06/2010
4,854.00		100. THE CHILDREN'S PLACE RETAIL STORES, PROPERTY TYPE: SECURITIES 3,534.00					02/05/2010 1,320.00	10/07/2011
9,708.00		200. THE CHILDREN'S PLACE RETAIL STORES, PROPERTY TYPE: SECURITIES 5,936.00					12/15/2009 3,772.00	10/07/2011
12,135.00		250. THE CHILDREN'S PLACE RETAIL STORES, PROPERTY TYPE: SECURITIES 4,970.00					12/23/2008 7,165.00	10/07/2011
5,895.00		1000. CHRISTOPHER & BANKS CORP COM PROPERTY TYPE: SECURITIES 7,336.00					07/29/2010 -1,441.00	01/10/2011
1,179.00		200. CHRISTOPHER & BANKS CORP COM PROPERTY TYPE: SECURITIES 1,311.00					06/29/2010 -132.00	01/10/2011
8,441.00		125. CHUBB CORP COM PROPERTY TYPE: SECURITIES 8,553.00					10/21/2011 -112.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
103,044.00		1526. CHUBB CORP COM PROPERTY TYPE: SECURITIES 104,169.00					10/21/2011 -1,125.00	11/04/2011
12,460.00		750. CIRRUS LOGIC INC PROPERTY TYPE: SECURITIES 12,198.00					07/06/2011 262.00	10/07/2011
14,951.00		900. CIRRUS LOGIC INC PROPERTY TYPE: SECURITIES 14,508.00					05/12/2011 443.00	10/07/2011
5,814.00		350. CIRRUS LOGIC INC PROPERTY TYPE: SECURITIES 5,468.00					07/27/2011 346.00	10/07/2011
5,213.00		350. CIRRUS LOGIC INC PROPERTY TYPE: SECURITIES 5,468.00					07/27/2011 -255.00	10/25/2011
46,357.00		2400. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 20,167.00					07/10/1997 26,190.00	12/02/2010
46,267.00		2500. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 21,007.00					07/10/1997 25,260.00	03/02/2011
29,132.00		1700. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 14,285.00					07/10/1997 14,847.00	04/01/2011
21,525.00		1400. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 22,790.00					05/23/2011 -1,265.00	07/11/2011
41,878.00		2324. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 42,396.00					04/07/2011 -518.00	11/04/2011
34,808.00		1900. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 33,840.00					11/02/2011 968.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
42,576.00		2324. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 40,200.00					03/13/2011 2,376.00	11/18/2011
5,056.00		276. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 4,713.00					10/10/2011 343.00	11/18/2011
42,503.00		2320. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 37,767.00					05/23/2011 4,736.00	11/18/2011
32,019.00		6700. CITIGROUP INC PROPERTY TYPE: SECURITIES 31,905.00					10/06/2009 114.00	01/31/2011
31,063.00		6500. CITIGROUP INC PROPERTY TYPE: SECURITIES 30,830.00					08/25/2009 233.00	01/31/2011
478.00		100. CITIGROUP INC PROPERTY TYPE: SECURITIES 461.00					07/14/2009 17.00	01/31/2011
21,853.00		4900. CITIGROUP INC PROPERTY TYPE: SECURITIES 21,736.00					09/18/2009 117.00	04/01/2011
6,244.00		1400. CITIGROUP INC PROPERTY TYPE: SECURITIES 6,453.00					07/14/2009 -209.00	04/01/2011
50,396.00		11300. CITIGROUP INC PROPERTY TYPE: SECURITIES 52,037.00					03/02/2011 -1,641.00	04/01/2011
1,451.00		13. CITIGROUP INC CONV PFD COM STK EQUIV PROPERTY TYPE: SECURITIES 1,305.00					01/05/2010 146.00	06/17/2011
87,071.00		957. CITIGROUP INC CONV PFD COM STK EQUI PROPERTY TYPE: SECURITIES 94,669.00					01/05/2010 -7,598.00	11/04/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
19,190.00		475. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 21,660.00				04/20/2011 -2,470.00	05/25/2011
5,656.00		140. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 6,537.00				08/01/2009 -881.00	05/25/2011
35,148.00		870. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 40,585.00				03/20/2011 -5,437.00	05/25/2011
10,504.00		260. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 12,129.00				03/20/2011 -1,625.00	05/25/2011
46,189.00		1151. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 52,486.00				04/20/2011 -6,297.00	05/26/2011
4.00		.1 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 4.00				07/08/2010 05/31/2011	
28.00		.7 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 32.00				04/20/2011 -4.00	05/31/2011
61,798.00		1640.6 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 74,811.00				04/20/2011 -13,013.00	06/08/2011
4,799.00		127.4 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 5,758.00				04/19/2011 -959.00	06/08/2011
62,106.00		1675. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 75,705.00				04/19/2011 -13,599.00	06/08/2011
8,829.00		238. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 10,757.00				04/19/2011 -1,928.00	06/09/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,657.00		140. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 6,549.00					07/30/2009 -2,892.00	10/10/2011
16,718.00		640. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 28,390.00					09/18/2009 -11,672.00	10/10/2011
22,465.00		860. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 35,441.00					05/13/2010 -12,976.00	10/10/2011
6,792.00		260. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 12,151.00					03/18/2011 -5,359.00	10/10/2011
6,807.00		260. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 13,116.00					04/10/2011 -6,309.00	11/18/2011
262.00		10. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 383.00					09/01/2010 -121.00	11/18/2011
3,665.00		140. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 7,068.00					08/22/2009 -3,403.00	11/18/2011
16,755.00		640. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 30,765.00					10/11/2009 -14,010.00	11/18/2011
32,987.00		1260. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 44,163.00					01/05/2010 -11,176.00	11/18/2011
82,467.00		3150. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 129,812.00					05/13/2010 -47,345.00	11/18/2011
6,493.00		248. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 11,140.00					06/05/2010 -4,647.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
16,022.00		612. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 27,491.00				06/05/2010 -11,469.00	11/18/2011
4,922.00		188. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 7,354.00				08/11/2010 -2,432.00	11/18/2011
42,726.00		1632. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES 63,839.00				08/11/2010 -21,113.00	11/18/2011
3,626.00		100. CITY HLDG CO COM PROPERTY TYPE: SECURITIES 3,023.00				07/29/2010 603.00	12/16/2010
12,440.00		400. CITY HLDG CO COM PROPERTY TYPE: SECURITIES 14,176.00				02/08/2011 -1,736.00	06/08/2011
6,220.00		200. CITY HLDG CO COM PROPERTY TYPE: SECURITIES 6,046.00				07/29/2010 174.00	06/08/2011
10,313.00		250. CLARCOR INC PROPERTY TYPE: SECURITIES 10,694.00				04/19/2011 -381.00	08/11/2011
49,469.00		1200. CLARCOR INC PROPERTY TYPE: SECURITIES 43,324.00				06/29/2010 6,145.00	10/04/2011
24,487.00		594. CLARCOR INC PROPERTY TYPE: SECURITIES 20,409.00				09/24/2007 4,078.00	10/04/2011
247.00		6. CLARCOR INC PROPERTY TYPE: SECURITIES 206.00				09/24/2007 41.00	10/04/2011
12,367.00		300. CLARCOR INC PROPERTY TYPE: SECURITIES 9,777.00				12/15/2009 2,590.00	10/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,184.00		150. CLARCOR INC PROPERTY TYPE: SECURITIES 6,416.00					04/19/2011 -232.00	10/04/2011
4,313.00		100. CLARCOR INC PROPERTY TYPE: SECURITIES 3,259.00					12/15/2009 1,054.00	10/07/2011
8,626.00		200. CLARCOR INC PROPERTY TYPE: SECURITIES 6,176.00					02/05/2010 2,450.00	10/07/2011
8,626.00		200. CLARCOR INC PROPERTY TYPE: SECURITIES 4,044.00					10/31/2003 4,582.00	10/07/2011
4,089.00		84. CLARCOR INC PROPERTY TYPE: SECURITIES 3,899.00					05/02/2011 190.00	10/31/2011
6,752.00		100. CLEARWATER PAPER CORP COM PROPERTY TYPE: SECURITIES 4,763.00					08/12/2009 1,989.00	07/27/2011
3,422.00		50. CLEARWATER PAPER CORP COM PROPERTY TYPE: SECURITIES 1,226.00					06/08/2009 2,196.00	08/11/2011
4,857.00		150. CLEARWATER PAPER CORP COM PROPERTY TYPE: SECURITIES 1,839.00					06/08/2009 3,018.00	10/04/2011
10,341.00		300. CLEARWATER PAPER CORP COM PROPERTY TYPE: SECURITIES 3,678.00					06/08/2009 6,663.00	10/07/2011
1,543.00		47. CLEARWATER PAPER CORP COM PROPERTY TYPE: SECURITIES 576.00					06/08/2009 967.00	11/21/2011
98.00		3. CLEARWATER PAPER CORP COM PROPERTY TYPE: SECURITIES 37.00					06/08/2009 61.00	11/22/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
17,052.00		200. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 16,993.00				01/06/2011 59.00	01/31/2011
42,631.00		500. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 35,289.00				11/09/2010 7,342.00	01/31/2011
59,812.00		700. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 68,705.00				04/26/2011 -8,893.00	06/14/2011
46,568.00		545. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 52,615.00				03/02/2011 -6,047.00	06/14/2011
28,630.00		300. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 28,963.00				03/02/2011 -333.00	07/11/2011
85,890.00		900. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 86,888.00				03/02/2011 -998.00	07/11/2011
53,283.00		900. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 74,161.00				03/26/2011 -20,878.00	10/10/2011
35,522.00		600. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 46,865.00				09/16/2011 -11,343.00	10/10/2011
23,682.00		400. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 29,188.00				08/24/2011 -5,506.00	10/10/2011
14,505.00		245. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 15,230.00				09/24/2010 -725.00	10/10/2011
14,031.00		237. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 22,880.00				03/02/2011 -8,849.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,066.00		18. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 1,738.00					03/02/2011 -672.00	10/10/2011
26,723.00		390. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES 24,244.00					09/24/2010 2,479.00	11/18/2011
14,758.00		321. COACH INC COM PROPERTY TYPE: SECURITIES 20,516.00					06/30/2011 -5,758.00	08/19/2011
18,896.00		400. COACH INC COM PROPERTY TYPE: SECURITIES 25,565.00					06/30/2011 -6,669.00	08/22/2011
10,346.00		219. COACH INC COM PROPERTY TYPE: SECURITIES 13,621.00					06/29/2011 -3,275.00	08/22/2011
21,901.00		359. COACH INC COM PROPERTY TYPE: SECURITIES 22,205.00					10/14/2011 -304.00	10/18/2011
16,832.00		263. COACH INC COM PROPERTY TYPE: SECURITIES 16,358.00					06/29/2011 474.00	11/07/2011
25,280.00		395. COACH INC COM PROPERTY TYPE: SECURITIES 24,528.00					06/02/2011 752.00	11/07/2011
25,472.00		398. COACH INC COM PROPERTY TYPE: SECURITIES 24,676.00					06/02/2011 796.00	11/07/2011
22,080.00		345. COACH INC COM PROPERTY TYPE: SECURITIES 21,062.00					06/03/2011 1,018.00	11/07/2011
29,952.00		468. COACH INC COM PROPERTY TYPE: SECURITIES 28,172.00					06/09/2011 1,780.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
22,976.00		359. COACH INC COM PROPERTY TYPE: SECURITIES 21,346.00					06/10/2011 1,630.00	11/07/2011
24,584.00		400. COACH INC COM PROPERTY TYPE: SECURITIES 21,223.00					01/06/2011 3,361.00	11/18/2011
61,461.00		1000. COACH INC COM PROPERTY TYPE: SECURITIES 39,184.00					06/28/2010 22,277.00	11/18/2011
12,292.00		200. COACH INC COM PROPERTY TYPE: SECURITIES 7,539.00					08/11/2010 4,753.00	11/18/2011
45,481.00		740. COACH INC COM PROPERTY TYPE: SECURITIES 27,718.00					09/01/2010 17,763.00	11/18/2011
46,469.00		700. COCA COLA CO COM PROPERTY TYPE: SECURITIES 48,179.00					08/24/2011 -1,710.00	10/10/2011
19,915.00		300. COCA COLA CO COM PROPERTY TYPE: SECURITIES 20,387.00					08/04/2011 -472.00	10/10/2011
13,277.00		200. COCA COLA CO COM PROPERTY TYPE: SECURITIES 9,606.00					06/16/2009 3,671.00	10/10/2011
6,638.00		100. COCA COLA CO COM PROPERTY TYPE: SECURITIES 4,394.00					05/12/2009 2,244.00	10/10/2011
13,277.00		200. COCA COLA CO COM PROPERTY TYPE: SECURITIES 8,548.00					02/09/2009 4,729.00	10/10/2011
2,722.00		41. COCA COLA CO COM PROPERTY TYPE: SECURITIES 1,747.00					02/17/2009 975.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,722.00		41. COCA COLA CO COM PROPERTY TYPE: SECURITIES 1,746.00					02/17/2009 976.00	10/10/2011
1,527.00		23. COCA COLA CO COM PROPERTY TYPE: SECURITIES 979.00					02/17/2009 548.00	10/10/2011
6,306.00		95. COCA COLA CO COM PROPERTY TYPE: SECURITIES 4,043.00					02/17/2009 2,263.00	10/10/2011
13,277.00		200. COCA COLA CO COM PROPERTY TYPE: SECURITIES 5,042.00					10/12/1994 8,235.00	10/10/2011
26,941.00		400. COCA COLA CO COM PROPERTY TYPE: SECURITIES 10,084.00					10/12/1994 16,857.00	11/18/2011
70,046.00		1040. COCA COLA CO COM PROPERTY TYPE: SECURITIES 26,219.00					10/12/1994 43,827.00	11/18/2011
25,690.00		900. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES 26,319.00					05/23/2011 -629.00	07/11/2011
192,663.00		7470. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES 218,445.00					05/23/2011 -25,782.00	11/18/2011
6,877.00		200. COGNEX CORP COM PROPERTY TYPE: SECURITIES 5,753.00					12/06/2010 1,124.00	02/08/2011
2,837.00		100. COGNEX CORP COM PROPERTY TYPE: SECURITIES 2,877.00					12/06/2010 -40.00	04/19/2011
2,837.00		100. COGNEX CORP COM PROPERTY TYPE: SECURITIES 2,708.00					10/12/2010 129.00	04/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,224.00		250. COGNEX CORP COM PROPERTY TYPE: SECURITIES 6,770.00					10/12/2010 454.00	10/07/2011
4,900.00		150. COGNEX CORP COM PROPERTY TYPE: SECURITIES 4,062.00					10/12/2010 838.00	10/25/2011
8,166.00		250. COGNEX CORP COM PROPERTY TYPE: SECURITIES 3,416.00					03/27/2009 4,750.00	10/25/2011
9,245.00		200. COINSTAR INC 00 PROPERTY TYPE: SECURITIES 12,209.00					11/04/2010 -2,964.00	10/07/2011
4,623.00		100. COINSTAR INC 00 PROPERTY TYPE: SECURITIES 4,728.00					08/16/2010 -105.00	10/07/2011
9,245.00		200. COINSTAR INC 00 PROPERTY TYPE: SECURITIES 8,907.00					10/12/2010 338.00	10/07/2011
13,868.00		300. COINSTAR INC 00 PROPERTY TYPE: SECURITIES 12,548.00					08/11/2011 1,320.00	10/07/2011
7,933.00		150. COINSTAR INC 00 PROPERTY TYPE: SECURITIES 6,274.00					08/11/2011 1,659.00	10/25/2011
7,933.00		150. COINSTAR INC 00 PROPERTY TYPE: SECURITIES 5,944.00					09/22/2010 1,989.00	10/25/2011
78.00		1. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 61.00					09/07/2006 17.00	12/06/2010
36,808.00		473. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 28,798.00					09/08/2006 8,010.00	12/06/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
37,742.00		485. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 29,398.00					09/05/2006 8,344.00	12/06/2010
24,126.00		300. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 23,545.00					01/06/2011 581.00	04/01/2011
8,042.00		100. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 6,947.00					06/16/2009 1,095.00	04/01/2011
2,413.00		30. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 2,064.00					08/30/2008 349.00	04/01/2011
5,629.00		70. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 4,019.00					09/09/2008 1,610.00	04/01/2011
174.00		2. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 171.00					05/04/2011 3.00	06/17/2011
130,606.00		1485. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 127,180.00					05/04/2011 3,426.00	11/04/2011
53,386.00		607. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 51,936.00					05/04/2011 1,450.00	11/04/2011
9,176.00		450. COLONIAL PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 5,330.00					01/07/2010 3,846.00	06/08/2011
15,294.00		750. COLONIAL PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 8,463.00					02/24/2010 6,831.00	06/08/2011
4,384.00		250. COLONIAL PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 2,805.00					02/24/2010 1,579.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,261.00		300. COLONIAL PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 3,312.00				12/15/2009 1,949.00	10/07/2011
7,015.00		400. COLONIAL PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 4,401.00				10/21/2009 2,614.00	10/07/2011
3,948.00		200. COLONIAL PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 2,200.00				10/21/2009 1,748.00	10/25/2011
2,961.00		150. COLONIAL PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 1,546.00				02/05/2010 1,415.00	10/25/2011
1000000.00		84388.186 COLUMBIA MULTI-ADVISOR INT'L E PROPERTY TYPE: SECURITIES 887,764.00				10/24/2003 112,236.00	03/15/2011
2000000.00		164880.462 COLUMBIA MULTI-ADVISOR INT'L PROPERTY TYPE: SECURITIES 1734542.00				10/24/2003 265,458.00	06/10/2011
6548738.00		626074.387 COLUMBIA MULTI-ADVISOR INT'L PROPERTY TYPE: SECURITIES 6586303.00				10/24/2003 -37,565.00	10/10/2011
7000000.00		676982.592 COLUMBIA MID CAP INDEX FUND C PROPERTY TYPE: SECURITIES 6147002.00				10/24/2003 852,998.00	10/10/2011
2000000.00		182815.356 COLUMBIA MID CAP INDEX FUND C PROPERTY TYPE: SECURITIES 1659963.00				10/24/2003 340,037.00	10/26/2011
4,564.00		200. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 5,108.00				04/26/2011 -544.00	09/16/2011
9,127.00		400. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 10,078.00				03/02/2011 -951.00	09/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,138.00		100. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 2,517.00					04/01/2011 -379.00	11/18/2011
40,630.00		1900. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 29,190.00					08/25/2009 11,440.00	11/18/2011
85,751.00		4010. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 60,772.00					05/12/2009 24,979.00	11/18/2011
19,246.00		900. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 20,708.00					01/31/2011 -1,462.00	11/18/2011
60,924.00		2849. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 71,778.00					03/02/2011 -10,854.00	11/18/2011
32,932.00		1540. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 38,799.00					03/02/2011 -5,867.00	11/18/2011
30,173.00		1411. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES 35,549.00					03/02/2011 -5,376.00	11/18/2011
4,723.00		200. COMMUNITY BK SYS INC COM PROPERTY TYPE: SECURITIES 5,359.00					12/16/2010 -636.00	06/08/2011
1,181.00		50. COMMUNITY BK SYS INC COM PROPERTY TYPE: SECURITIES 1,266.00					12/06/2010 -85.00	06/08/2011
6,152.00		250. COMMUNITY BK SYS INC COM PROPERTY TYPE: SECURITIES 6,331.00					12/06/2010 -179.00	07/27/2011
9,843.00		400. COMMUNITY BK SYS INC COM PROPERTY TYPE: SECURITIES 9,886.00					11/04/2010 -43.00	07/27/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,074.00		450. COMMUNITY BK SYS INC COM PROPERTY TYPE: SECURITIES 8,568.00					12/15/2009 2,506.00	07/27/2011
5,573.00		250. COMMUNITY BK SYS INC COM PROPERTY TYPE: SECURITIES 4,760.00					12/15/2009 813.00	10/04/2011
6,776.00		200. COMMVAULT SYS INC COM PROPERTY TYPE: SECURITIES 5,499.00					09/22/2010 1,277.00	02/08/2011
6,992.00		200. COMMVAULT SYS INC COM PROPERTY TYPE: SECURITIES 5,499.00					09/22/2010 1,493.00	03/02/2011
5,539.00		200. COMPELLENT TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,855.00					11/04/2010 684.00	02/08/2011
2,775.00		100. COMPELLENT TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,428.00					11/04/2010 347.00	02/23/2011
9,811.00		281. COMPLETE PRODTN SVCS INC COM PROPERTY TYPE: SECURITIES 8,530.00					10/14/2011 1,281.00	11/11/2011
11,449.00		200. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 11,200.00					02/08/2011 249.00	06/08/2011
12,643.00		200. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 10,976.00					03/02/2011 1,667.00	10/04/2011
3,161.00		50. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 2,221.00					10/12/2010 940.00	10/04/2011
3,299.00		50. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 2,221.00					10/12/2010 1,078.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,598.00		100. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 4,428.00					01/10/2011 2,170.00	10/07/2011
13,195.00		200. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 8,484.00					09/22/2010 4,711.00	10/07/2011
9,896.00		150. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 6,300.00					07/29/2010 3,596.00	10/07/2011
3,586.00		50. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 2,100.00					07/29/2010 1,486.00	10/25/2011
7,171.00		100. COMPUTER PROGRAMS & SYS INC COM PROPERTY TYPE: SECURITIES 4,050.00					06/29/2010 3,121.00	10/25/2011
5,460.00		200. COMSCORE INC COM PROPERTY TYPE: SECURITIES 4,423.00					09/22/2010 1,037.00	03/02/2011
18,894.00		600. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 18,260.00					06/29/2010 634.00	10/07/2011
9,447.00		300. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 9,000.00					10/12/2010 447.00	10/07/2011
1,575.00		50. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 1,378.00					07/27/2011 197.00	10/07/2011
9,780.00		300. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 8,266.00					07/27/2011 1,514.00	10/25/2011
1,630.00		50. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 1,337.00					03/28/2011 293.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost, or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,212.00		300. CONMED CORP COM PROPERTY TYPE: SECURITIES 8,105.00				07/27/2011 -893.00	10/07/2011
36,061.00		1500. CONMED CORP COM PROPERTY TYPE: SECURITIES 40,190.00				06/08/2011 -4,129.00	10/07/2011
4,808.00		200. CONMED CORP COM PROPERTY TYPE: SECURITIES 5,274.00				02/08/2011 -466.00	10/07/2011
15,630.00		600. CONMED CORP COM PROPERTY TYPE: SECURITIES 15,821.00				02/08/2011 -191.00	10/25/2011
2,605.00		100. CONMED CORP COM PROPERTY TYPE: SECURITIES 2,637.00				02/08/2011 -32.00	10/25/2011
21,362.00		300. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 16,757.00				04/19/2010 4,605.00	05/23/2011
14,241.00		200. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 10,658.00				04/08/2010 3,583.00	05/23/2011
42,724.00		600. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 31,071.00				03/19/2010 11,653.00	05/23/2011
58,936.00		900. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 46,607.00				03/19/2010 12,329.00	08/24/2011
34,829.00		500. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 25,893.00				03/19/2010 8,936.00	11/18/2011
62,692.00		900. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 43,670.00				10/06/2009 19,022.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
34,829.00		500. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 24,040.00					06/02/2009 10,789.00	11/18/2011
104,487.00		1500. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 65,246.00					06/16/2009 39,241.00	11/18/2011
92,645.00		1330. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 45,707.00					03/11/2004 46,938.00	11/18/2011
4,957.00		100. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 2,627.00					11/13/2009 2,330.00	01/10/2011
3,944.00		100. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 5,251.00					07/27/2011 -1,307.00	10/07/2011
3,944.00		100. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 5,148.00					06/08/2011 -1,204.00	10/07/2011
3,944.00		100. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 5,702.00					07/06/2011 -1,758.00	10/07/2011
1,972.00		50. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 2,851.00					07/06/2011 -879.00	10/07/2011
2,205.00		50. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 2,794.00					07/03/2011 -589.00	10/25/2011
4,411.00		100. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 5,034.00					06/05/2011 -623.00	10/25/2011
2,205.00		50. CONSOLIDATED GRAPHICS INC PROPERTY TYPE: SECURITIES 1,314.00					11/13/2009 891.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,455.00		200. CONSTELLATION ENERGY GROUP INC PROPERTY TYPE: SECURITIES 6,532.00					04/26/2011 923.00	05/23/2011
41,005.00		1100. CONSTELLATION ENERGY GROUP INC PROPERTY TYPE: SECURITIES 34,467.00					04/01/2011 6,538.00	05/23/2011
2,802.00		50. CONTANGO OIL & GAS CO NEW COM PROPERTY TYPE: SECURITIES 2,929.00					12/06/2010 -127.00	10/07/2011
3,096.00		50. CONTANGO OIL & GAS CO NEW COM PROPERTY TYPE: SECURITIES 2,929.00					12/06/2010 167.00	10/25/2011
18,229.00		357. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 24,572.00					03/22/2011 -6,343.00	08/23/2011
16,084.00		315. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 21,369.00					03/21/2011 -5,285.00	08/23/2011
2,121.00		39. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 2,646.00					03/21/2011 -525.00	09/01/2011
9,409.00		173. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 11,679.00					05/31/2011 -2,270.00	09/01/2011
12,074.00		228. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 15,392.00					05/31/2011 -3,318.00	09/07/2011
635.00		12. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 796.00					05/27/2011 -161.00	09/07/2011
1,368.00		26. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 1,724.00					05/27/2011 -356.00	09/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,893.00		245. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 16,171.00					03/18/2011 -3,278.00	09/08/2011
4,127.00		70. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 3,910.00					10/14/2011 217.00	10/18/2011
7,430.00		114. CONTINENTAL RES INC OKLAHOMA COM PROPERTY TYPE: SECURITIES 7,524.00					03/18/2011 -94.00	11/07/2011
14,717.00		200. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 7,892.00					03/17/2010 6,825.00	04/19/2011
7,358.00		100. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 3,867.00					12/15/2009 3,491.00	04/19/2011
7,358.00		100. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 3,843.00					01/07/2010 3,515.00	04/19/2011
16,409.00		223. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 5,827.00					04/16/2009 10,582.00	04/19/2011
5,666.00		77. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 2,008.00					04/16/2009 3,658.00	04/19/2011
3,458.00		47. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 1,022.00					03/17/2009 2,436.00	04/19/2011
3,900.00		53. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 1,150.00					03/17/2009 2,750.00	04/19/2011
147.00		2. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 29.00					11/13/2008 118.00	04/19/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
21,928.00		298. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 4,347.00					11/13/2008 17,581.00	04/19/2011
7,538.00		100. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 1,076.00					11/21/2008 6,462.00	05/19/2011
7,538.00		100. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES 1,072.00					11/21/2008 6,466.00	05/19/2011
12,652.00		280. CORVEL CORP COM PROPERTY TYPE: SECURITIES 14,054.00					05/19/2011 -1,402.00	06/08/2011
5,422.00		120. CORVEL CORP COM PROPERTY TYPE: SECURITIES 5,785.00					05/12/2011 -363.00	06/08/2011
4,519.00		100. CORVEL CORP COM PROPERTY TYPE: SECURITIES 4,848.00					01/10/2011 -329.00	06/08/2011
4,519.00		100. CORVEL CORP COM PROPERTY TYPE: SECURITIES 5,112.00					03/28/2011 -593.00	06/08/2011
9,941.00		220. CORVEL CORP COM PROPERTY TYPE: SECURITIES 11,076.00					04/19/2011 -1,135.00	06/08/2011
3,615.00		80. CORVEL CORP COM PROPERTY TYPE: SECURITIES 4,028.00					04/19/2011 -413.00	06/08/2011
4,558.00		100. CORVEL CORP COM PROPERTY TYPE: SECURITIES 5,414.00					03/01/2011 -856.00	10/07/2011
3,647.00		80. CORVEL CORP COM PROPERTY TYPE: SECURITIES 4,269.00					03/23/2011 -622.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,558.00		100. CORVEL CORP COM PROPERTY TYPE: SECURITIES 5,150.00					12/14/2010 -592.00	10/07/2011
4,558.00		100. CORVEL CORP COM PROPERTY TYPE: SECURITIES 3,987.00					07/29/2010 571.00	10/07/2011
912.00		20. CORVEL CORP COM PROPERTY TYPE: SECURITIES 647.00					01/07/2010 265.00	10/07/2011
3,964.00		80. CORVEL CORP COM PROPERTY TYPE: SECURITIES 2,589.00					01/07/2010 1,375.00	10/25/2011
4,955.00		100. CORVEL CORP COM PROPERTY TYPE: SECURITIES 3,033.00					08/28/2009 1,922.00	10/25/2011
3,468.00		70. CORVEL CORP COM PROPERTY TYPE: SECURITIES 2,060.00					09/23/2009 1,408.00	10/25/2011
4,872.00		100. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES 3,551.00					10/21/2009 1,321.00	03/02/2011
4,872.00		100. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES 3,468.00					09/23/2009 1,404.00	03/02/2011
10,524.00		216. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES 5,358.00					07/30/2008 5,166.00	03/02/2011
3,167.00		65. CRACKER BARREL OLD CTRY STORE INC CO PROPERTY TYPE: SECURITIES 1,606.00					08/27/2008 1,561.00	03/02/2011
926.00		19. CRACKER BARREL OLD CTRY STORE INC CO PROPERTY TYPE: SECURITIES 469.00					08/27/2008 457.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,906.00		250. CROCS INC COM PROPERTY TYPE: SECURITIES 3,272.00					08/16/2010 3,634.00	07/06/2011
1,268.00		50. CROCS INC COM PROPERTY TYPE: SECURITIES 654.00					08/16/2010 614.00	10/07/2011
10,146.00		400. CROCS INC COM PROPERTY TYPE: SECURITIES 4,860.00					07/29/2010 5,286.00	10/07/2011
11,415.00		450. CROCS INC COM PROPERTY TYPE: SECURITIES 5,095.00					09/22/2010 6,320.00	10/07/2011
820.00		50. CROCS INC COM PROPERTY TYPE: SECURITIES 566.00					09/22/2010 254.00	10/25/2011
4,918.00		300. CROCS INC COM PROPERTY TYPE: SECURITIES 3,274.00					06/29/2010 1,644.00	10/25/2011
4,554.00		108. CROWN CASTLE INTL CORP PROPERTY TYPE: SECURITIES 4,007.00					02/01/2010 547.00	12/14/2010
40,772.00		967. CROWN CASTLE INTL CORP PROPERTY TYPE: SECURITIES 34,685.00					02/10/2010 6,087.00	12/14/2010
5,737.00		1200. CRYOLIFE INC COM PROPERTY TYPE: SECURITIES 6,585.00					06/08/2011 -848.00	10/25/2011
7,859.00		150. CUBIC CORP COM PROPERTY TYPE: SECURITIES 7,429.00					03/02/2011 430.00	07/06/2011
27,547.00		650. CUBIC CORP COM PROPERTY TYPE: SECURITIES 32,194.00					03/02/2011 -4,647.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,238.00		100. CUBIC CORP COM PROPERTY TYPE: SECURITIES 4,739.00					01/10/2011 -501.00	10/07/2011
4,238.00		100. CUBIC CORP COM PROPERTY TYPE: SECURITIES 4,501.00					11/04/2010 -263.00	10/07/2011
12,714.00		300. CUBIC CORP COM PROPERTY TYPE: SECURITIES 12,139.00					09/22/2010 575.00	10/07/2011
2,119.00		50. CUBIC CORP COM PROPERTY TYPE: SECURITIES 1,817.00					05/22/2009 302.00	10/07/2011
2,214.00		50. CUBIC CORP COM PROPERTY TYPE: SECURITIES 1,817.00					05/22/2009 397.00	10/25/2011
4,428.00		100. CUBIC CORP COM PROPERTY TYPE: SECURITIES 3,540.00					06/25/2009 888.00	10/25/2011
4,428.00		100. CUBIC CORP COM PROPERTY TYPE: SECURITIES 3,517.00					08/28/2009 911.00	10/25/2011
2,231.00		100. CUBIST PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 2,351.00					04/19/2010 -120.00	01/10/2011
4,463.00		200. CUBIST PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 4,621.00					04/07/2010 -158.00	01/10/2011
4,441.00		199. CUBIST PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 3,592.00					03/19/2008 849.00	01/10/2011
22.00		1. CUBIST PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 18.00					03/19/2008 4.00	01/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,533.00		700. CUBIST PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 12,582.00					03/19/2008 2,951.00	02/08/2011
41,728.00		1150. CUBIST PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 39,070.00					07/27/2011 2,658.00	10/07/2011
11,767.00		300. CUBIST PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 10,192.00					07/27/2011 1,575.00	10/25/2011
27,075.00		287. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 27,846.00					10/14/2011 -771.00	10/18/2011
28,953.00		287. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 27,585.00					09/23/2011 1,368.00	11/07/2011
17,251.00		171. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 15,976.00					09/27/2011 1,275.00	11/07/2011
25,422.00		252. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 19,660.00					08/12/2010 5,762.00	11/07/2011
23,909.00		237. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 18,417.00					08/13/2010 5,492.00	11/07/2011
53,568.00		531. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 39,431.00					07/14/2010 14,137.00	11/07/2011
7,263.00		72. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 7,289.00					03/23/2011 -26.00	11/07/2011
35,308.00		350. CUMMINS ENGINE CO INC COM PROPERTY TYPE: SECURITIES 35,434.00					03/23/2011 -126.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
758.00		23. CURTISS WRIGHT * COM PROPERTY TYPE: SECURITIES 695.00					12/02/2008 63.00	12/16/2010
1,747.00		53. CURTISS WRIGHT * COM PROPERTY TYPE: SECURITIES 1,599.00					12/30/2008 148.00	12/16/2010
791.00		24. CURTISS WRIGHT * COM PROPERTY TYPE: SECURITIES 722.00					12/02/2008 69.00	12/16/2010
3,296.00		100. CURTISS WRIGHT * COM PROPERTY TYPE: SECURITIES 2,935.00					11/25/2008 361.00	12/16/2010
3,574.00		100. CURTISS WRIGHT * COM PROPERTY TYPE: SECURITIES 2,927.00					02/18/2009 647.00	02/08/2011
3,325.00		100. CYBERONICS INC COM PROPERTY TYPE: SECURITIES 2,091.00					01/07/2010 1,234.00	05/12/2011
1,662.00		50. CYBERONICS INC COM PROPERTY TYPE: SECURITIES 1,008.00					12/15/2009 654.00	05/12/2011
4,122.00		150. CYBERONICS INC COM PROPERTY TYPE: SECURITIES 3,024.00					12/15/2009 1,098.00	06/08/2011
2,748.00		100. CYBERONICS INC COM PROPERTY TYPE: SECURITIES 1,782.00					11/30/2009 966.00	06/08/2011
15,114.00		550. CYBERONICS INC COM PROPERTY TYPE: SECURITIES 8,839.00					06/25/2009 6,275.00	06/08/2011
1,346.00		50. CYBERONICS INC COM PROPERTY TYPE: SECURITIES 804.00					06/25/2009 542.00	07/27/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,368.00		200. CYMER INC PROPERTY TYPE: SECURITIES 9,892.00					04/19/2011 -1,524.00	10/07/2011
4,184.00		100. CYMER INC PROPERTY TYPE: SECURITIES 4,866.00					05/12/2011 -682.00	10/07/2011
4,184.00		100. CYMER INC PROPERTY TYPE: SECURITIES 4,837.00					02/08/2011 -653.00	10/07/2011
12,409.00		300. CYMER INC PROPERTY TYPE: SECURITIES 6,173.00					02/18/2009 6,236.00	10/25/2011
6,309.00		300. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 6,834.00					02/08/2011 -525.00	03/02/2011
5,659.00		300. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 5,891.00					01/10/2011 -232.00	03/14/2011
30,184.00		1600. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 23,848.00					11/04/2010 6,336.00	03/14/2011
22,638.00		1200. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 14,316.00					05/11/2010 8,322.00	03/14/2011
5,596.00		284. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 6,046.00					01/14/2011 -450.00	11/04/2011
4,434.00		225. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 4,746.00					01/13/2011 -312.00	11/04/2011
15,351.00		779. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 16,411.00					01/13/2011 -1,060.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
552.00		28. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 568.00					01/13/2011 -16.00	11/04/2011
493.00		25. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES 505.00					01/13/2011 -12.00	11/04/2011
11,806.00		400. DG FASTCHANNEL INC COM PROPERTY TYPE: SECURITIES 7,315.00					09/22/2010 4,491.00	01/10/2011
13,244.00		400. DG FASTCHANNEL INC COM PROPERTY TYPE: SECURITIES 7,315.00					09/22/2010 5,929.00	03/02/2011
4,354.00		250. DG FASTCHANNEL INC COM PROPERTY TYPE: SECURITIES 8,900.00					05/12/2011 -4,546.00	10/07/2011
3,483.00		200. DG FASTCHANNEL INC COM PROPERTY TYPE: SECURITIES 6,409.00					07/06/2011 -2,926.00	10/07/2011
1,937.00		100. DG FASTCHANNEL INC COM PROPERTY TYPE: SECURITIES 3,204.00					07/06/2011 -1,267.00	10/25/2011
7,748.00		400. DG FASTCHANNEL INC COM PROPERTY TYPE: SECURITIES 12,642.00					04/19/2011 -4,894.00	10/25/2011
969.00		50. DG FASTCHANNEL INC COM PROPERTY TYPE: SECURITIES 900.00					08/11/2011 69.00	10/25/2011
4,463.00		100. DTS INC COM PROPERTY TYPE: SECURITIES 4,888.00					12/16/2010 -425.00	03/28/2011
2,665.00		100. DTS INC COM PROPERTY TYPE: SECURITIES 4,815.00					12/06/2010 -2,150.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,332.00		50. DTS INC COM PROPERTY TYPE: SECURITIES 1,729.00					08/16/2010 -397.00	10/07/2011
1,332.00		50. DTS INC COM PROPERTY TYPE: SECURITIES 1,729.00					08/16/2010 -397.00	10/25/2011
3,028.00		200. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 3,402.00					02/14/2008 -374.00	02/08/2011
1,514.00		100. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 1,477.00					02/21/2008 37.00	02/08/2011
1,514.00		100. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 921.00					01/07/2010 593.00	02/08/2011
7,507.00		900. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 9,072.00					05/12/2011 -1,565.00	10/04/2011
834.00		100. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 917.00					11/06/2008 -83.00	10/04/2011
5,005.00		600. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 5,465.00					12/15/2009 -460.00	10/04/2011
2,502.00		300. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 2,524.00					07/29/2009 -22.00	10/04/2011
4,170.00		500. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 4,128.00					11/30/2009 42.00	10/04/2011
897.00		100. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 825.00					08/28/2009 72.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,690.00		300. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 2,412.00					09/23/2009 278.00	10/07/2011
2,690.00		300. DAKTRONICS INC COM PROPERTY TYPE: SECURITIES 2,161.00					06/08/2009 529.00	10/07/2011
1,427.00		35. DANAHER CORP. PROPERTY TYPE: SECURITIES 1,473.00					05/11/2010 -46.00	08/19/2011
13,621.00		334. DANAHER CORP. PROPERTY TYPE: SECURITIES 17,385.00					06/28/2011 -3,764.00	08/19/2011
4,973.00		122. DANAHER CORP. PROPERTY TYPE: SECURITIES 5,111.00					04/22/2010 -138.00	08/23/2011
1,101.00		27. DANAHER CORP. PROPERTY TYPE: SECURITIES 1,131.00					04/22/2010 -30.00	08/23/2011
15,937.00		391. DANAHER CORP. PROPERTY TYPE: SECURITIES 16,451.00					05/11/2010 -514.00	08/23/2011
16,264.00		334. DANAHER CORP. PROPERTY TYPE: SECURITIES 18,869.00					07/09/2011 -2,605.00	11/07/2011
19,039.00		391. DANAHER CORP. PROPERTY TYPE: SECURITIES 18,331.00					05/19/2010 708.00	11/07/2011
1,315.00		27. DANAHER CORP. PROPERTY TYPE: SECURITIES 1,261.00					04/30/2010 54.00	11/07/2011
1,704.00		35. DANAHER CORP. PROPERTY TYPE: SECURITIES 1,628.00					05/22/2010 76.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
5,941.00		122. DANAHER CORP. PROPERTY TYPE: SECURITIES 5,656.00					04/29/2010 285.00	11/07/2011
828.00		17. DANAHER CORP. PROPERTY TYPE: SECURITIES 775.00					08/31/2011 53.00	11/07/2011
5,892.00		121. DANAHER CORP. PROPERTY TYPE: SECURITIES 5,150.00					10/07/2011 742.00	11/07/2011
72,603.00		1491. DANAHER CORP. PROPERTY TYPE: SECURITIES 62,464.00					04/22/2010 10,139.00	11/07/2011
9,739.00		200. DANAHER CORP. PROPERTY TYPE: SECURITIES 8,122.00					01/31/2010 1,617.00	11/07/2011
29,509.00		606. DANAHER CORP. PROPERTY TYPE: SECURITIES 23,618.00					03/10/2010 5,891.00	11/07/2011
39,345.00		808. DANAHER CORP. PROPERTY TYPE: SECURITIES 31,284.00					03/11/2010 8,061.00	11/07/2011
6,232.00		400. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 5,010.00					12/06/2010 1,222.00	05/12/2011
5,453.00		350. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 4,150.00					09/24/2008 1,303.00	05/12/2011
4,980.00		400. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 7,187.00					06/08/2011 -2,207.00	10/07/2011
125.00		10. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 119.00					09/24/2008 6.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,988.00		240. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 2,840.00					09/24/2008 148.00	10/07/2011
1,245.00		100. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 779.00					06/04/2010 466.00	10/07/2011
6,750.00		500. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 3,897.00					06/04/2010 2,853.00	10/25/2011
1,374.00		100. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 762.00					11/13/2009 612.00	11/21/2011
687.00		50. DARLING INTL INC COM PROPERTY TYPE: SECURITIES 379.00					06/29/2010 308.00	11/21/2011
24,823.00		300. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 13,491.00					03/17/2010 11,332.00	12/06/2010
24,823.00		300. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 9,220.00					11/30/2009 15,603.00	12/06/2010
24,823.00		300. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 9,091.00					10/21/2009 15,732.00	12/06/2010
36,250.00		400. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 7,871.00					05/07/2009 28,379.00	07/06/2011
4,631.00		50. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 984.00					05/07/2009 3,647.00	07/27/2011
4,285.00		50. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 984.00					05/07/2009 3,301.00	08/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,953.00		100. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 1,968.00					05/07/2009 7,985.00	10/07/2011
6,570.00		61. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 6,463.00					10/14/2011 107.00	11/11/2011
20,947.00		1600. DELL INC PROPERTY TYPE: SECURITIES 23,564.00					10/15/2009 -2,617.00	01/31/2011
10,474.00		800. DELL INC PROPERTY TYPE: SECURITIES 11,852.00					01/05/2010 -1,378.00	01/31/2011
6,546.00		500. DELL INC PROPERTY TYPE: SECURITIES 6,722.00					12/02/2010 -176.00	01/31/2011
4,664.00		300. DELL INC PROPERTY TYPE: SECURITIES 4,636.00					03/02/2011 28.00	08/04/2011
24,875.00		1600. DELL INC PROPERTY TYPE: SECURITIES 27,342.00					11/14/2009 -2,467.00	08/04/2011
12,437.00		800. DELL INC PROPERTY TYPE: SECURITIES 13,741.00					02/04/2010 -1,304.00	08/04/2011
3,109.00		200. DELL INC PROPERTY TYPE: SECURITIES 3,161.00					01/01/2011 -52.00	08/04/2011
4,664.00		300. DELL INC PROPERTY TYPE: SECURITIES 4,741.00					01/01/2011 -77.00	08/04/2011
12,011.00		800. DELL INC PROPERTY TYPE: SECURITIES 12,856.00					02/24/2010 -845.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
24,022.00		1600. DELL INC PROPERTY TYPE: SECURITIES 25,571.00					12/04/2009 -1,549.00	11/18/2011
63,058.00		4200. DELL INC PROPERTY TYPE: SECURITIES 64,906.00					03/02/2011 -1,848.00	11/18/2011
4,504.00		300. DELL INC PROPERTY TYPE: SECURITIES 4,409.00					01/21/2011 95.00	11/18/2011
120,562.00		8030. DELL INC PROPERTY TYPE: SECURITIES 107,949.00					12/02/2010 12,613.00	11/18/2011
13,353.00		600. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 17,819.00					03/02/2011 -4,466.00	10/07/2011
15,578.00		700. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 19,478.00					11/04/2010 -3,900.00	10/07/2011
6,676.00		300. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 8,086.00					06/08/2011 -1,410.00	10/07/2011
5,564.00		250. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 6,685.00					04/19/2010 -1,121.00	10/07/2011
5,088.00		200. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 5,017.00					06/29/2010 71.00	10/25/2011
6,360.00		250. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 6,255.00					04/16/2010 105.00	10/25/2011
8,370.00		329. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 6,096.00					07/13/2009 2,274.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
738.00		29. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 535.00					10/01/2003 203.00	10/25/2011
1,145.00		45. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 827.00					10/01/2003 318.00	10/25/2011
2,468.00		97. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 1,775.00					10/01/2003 693.00	10/25/2011
13,992.00		550. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 7,666.00					03/27/2009 6,326.00	10/25/2011
2,544.00		100. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 2,674.00					04/19/2010 -130.00	10/25/2011
1,272.00		50. DELPHI FINL GROUP INC CL A PROPERTY TYPE: SECURITIES 1,337.00					04/19/2010 -65.00	10/25/2011
6,413.00		100. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 7,653.00					01/05/2010 -1,240.00	08/24/2011
25,653.00		400. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 29,155.00					12/02/2010 -3,502.00	08/24/2011
57,719.00		900. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 64,457.00					11/09/2010 -6,738.00	08/24/2011
26,157.00		400. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 28,648.00					11/09/2010 -2,491.00	09/16/2011
12,812.00		200. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 14,324.00					11/09/2010 -1,512.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
89,685.00		1400. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 95,922.00					05/13/2010 -6,237.00	11/18/2011
31,390.00		490. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 30,890.00					06/28/2010 500.00	11/18/2011
18,467.00		503. DEVRY INC DEL PROPERTY TYPE: SECURITIES 20,988.00					10/10/2011 -2,521.00	11/02/2011
10,904.00		297. DEVRY INC DEL PROPERTY TYPE: SECURITIES 12,392.00					10/10/2011 -1,488.00	11/02/2011
10,797.00		133. DIAGEO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 9,483.00					07/09/2008 1,314.00	06/17/2011
33,430.00		397. DIAGEO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 28,306.00					07/09/2008 5,124.00	11/04/2011
1,937.00		23. DIAGEO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 1,421.00					08/27/2009 516.00	11/04/2011
64,587.00		767. DIAGEO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 45,877.00					04/19/2005 18,710.00	11/04/2011
256,411.00		3045. DIAGEO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 182,086.00					04/19/2005 74,325.00	11/04/2011
17,794.00		300. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES 23,354.00					04/26/2011 -5,560.00	08/24/2011
88,459.00		1400. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES 108,987.00					04/26/2011 -20,528.00	09/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,637.00		200. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES 14,088.00					05/23/2011 -1,451.00	09/16/2011
18,956.00		300. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES 20,242.00					01/06/2011 -1,286.00	09/16/2011
69,504.00		1100. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES 73,629.00					12/02/2010 -4,125.00	09/16/2011
29,157.00		500. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES 33,468.00					12/02/2010 -4,311.00	10/10/2011
7,566.00		120. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES 8,032.00					12/02/2010 -466.00	11/18/2011
5,417.00		500. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 4,325.00					11/13/2009 1,092.00	12/06/2010
1,181.00		100. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 865.00					11/13/2009 316.00	01/10/2011
3,544.00		300. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 2,360.00					11/30/2009 1,184.00	01/10/2011
3,686.00		300. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 2,360.00					11/30/2009 1,326.00	02/08/2011
3,686.00		300. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 1,748.00					04/16/2009 1,938.00	02/08/2011
21,551.00		2700. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 28,947.00					06/08/2011 -7,396.00	08/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,919.00		2400. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 25,672.00					06/08/2011 -8,753.00	10/07/2011
11,984.00		1700. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 9,781.00					04/16/2009 2,203.00	10/07/2011
1,635.00		200. DIAMONDROCK HOSPITALITY CO REIT PROPERTY TYPE: SECURITIES 1,151.00					04/16/2009 484.00	10/25/2011
4,181.00		400. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 4,446.00					04/07/2010 -265.00	12/16/2010
1,045.00		100. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 1,095.00					04/19/2010 -50.00	12/16/2010
3,550.00		300. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 3,285.00					04/19/2010 265.00	01/10/2011
2,367.00		200. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 1,804.00					10/21/2009 563.00	01/10/2011
95.00		8. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 64.00					12/11/2008 31.00	01/10/2011
959.00		81. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 643.00					12/11/2008 316.00	01/10/2011
615.00		52. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 410.00					12/11/2008 205.00	01/10/2011
698.00		59. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 462.00					12/11/2008 236.00	01/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,405.00		500. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 3,915.00					12/11/2008 1,490.00	02/08/2011
4,324.00		400. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 3,074.00					11/30/2009 1,250.00	02/08/2011
1,059.00		100. DIGI INTL INC COM PROPERTY TYPE: SECURITIES 756.00					11/13/2009 303.00	03/02/2011
5,911.00		400. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 5,287.00					07/29/2010 624.00	12/16/2010
1,478.00		100. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 1,320.00					04/19/2010 158.00	12/16/2010
1,478.00		100. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 1,247.00					08/17/2009 231.00	12/16/2010
1,346.00		100. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 1,224.00					02/24/2010 122.00	06/08/2011
4,038.00		300. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 3,646.00					06/29/2010 392.00	06/08/2011
7,404.00		550. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 6,467.00					07/29/2009 937.00	06/08/2011
4,268.00		400. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 4,703.00					07/29/2009 -435.00	10/07/2011
5,417.00		450. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 5,291.00					07/29/2009 126.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,407.00		200. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 2,262.00				12/15/2009 145.00	10/25/2011
1,204.00		100. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 1,130.00				09/23/2009 74.00	10/25/2011
9,028.00		750. DIME COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES 8,336.00				08/11/2011 692.00	10/25/2011
4,740.00		345. DIGITAL GENERATION INC COM PROPERTY TYPE: SECURITIES 6,209.00				08/11/2011 -1,469.00	11/21/2011
744.00		55. DIGITAL GENERATION INC COM PROPERTY TYPE: SECURITIES 990.00				08/11/2011 -246.00	11/22/2011
5,233.00		100. DINEEQUITY INC COM PROPERTY TYPE: SECURITIES 4,044.00				09/22/2010 1,189.00	12/16/2010
11,074.00		200. DINEEQUITY INC COM PROPERTY TYPE: SECURITIES 8,088.00				09/22/2010 2,986.00	03/02/2011
5,221.00		100. DINEEQUITY INC COM PROPERTY TYPE: SECURITIES 5,563.00				05/12/2011 -342.00	07/27/2011
1,814.00		50. DINEEQUITY INC COM PROPERTY TYPE: SECURITIES 2,782.00				05/12/2011 -968.00	10/04/2011
9,147.00		300. DIODES INC PROPERTY TYPE: SECURITIES 8,156.00				01/10/2011 991.00	05/12/2011
3,049.00		100. DIODES INC PROPERTY TYPE: SECURITIES 2,166.00				05/11/2010 883.00	05/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
9,147.00		300. DIODES INC PROPERTY TYPE: SECURITIES 5,538.00					10/12/2010 3,609.00	05/12/2011
4,573.00		150. DIODES INC PROPERTY TYPE: SECURITIES 2,404.00					06/08/2009 2,169.00	05/12/2011
3,903.00		200. DIODES INC PROPERTY TYPE: SECURITIES 5,562.00					06/08/2011 -1,659.00	08/11/2011
976.00		50. DIODES INC PROPERTY TYPE: SECURITIES 801.00					06/08/2009 175.00	08/11/2011
2,927.00		150. DIODES INC PROPERTY TYPE: SECURITIES 2,243.00					05/22/2009 684.00	08/11/2011
4,265.00		250. DIODES INC PROPERTY TYPE: SECURITIES 3,738.00					05/22/2009 527.00	10/04/2011
11,850.00		100. DIONEX CORP COM PROPERTY TYPE: SECURITIES 9,432.00					12/06/2010 2,418.00	06/07/2011
11,850.00		100. DIONEX CORP COM PROPERTY TYPE: SECURITIES 9,242.00					11/04/2010 2,608.00	06/07/2011
11,850.00		100. DIONEX CORP COM PROPERTY TYPE: SECURITIES 6,397.00					09/23/2009 5,453.00	06/07/2011
4,859.00		41. DIONEX CORP COM PROPERTY TYPE: SECURITIES 2,145.00					04/16/2009 2,714.00	06/07/2011
6,992.00		59. DIONEX CORP COM PROPERTY TYPE: SECURITIES 3,081.00					04/16/2009 3,911.00	06/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,850.00		100. DIONEX CORP COM PROPERTY TYPE: SECURITIES 4,238.00					10/31/2003 7,612.00	06/07/2011
7,346.00		300. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 4,446.00					06/28/2010 2,900.00	05/23/2011
32,225.00		1200. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 17,782.00					06/28/2010 14,443.00	07/11/2011
14,692.00		600. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 8,891.00					06/28/2010 5,801.00	08/24/2011
7,931.00		300. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 4,446.00					06/28/2010 3,485.00	09/16/2011
9,292.00		404. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 9,740.00					10/14/2011 -448.00	10/18/2011
40,967.00		1800. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 26,673.00					06/28/2010 14,294.00	11/18/2011
175,246.00		7700. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 87,337.00					07/20/2009 87,909.00	11/18/2011
6,828.00		300. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES 3,269.00					06/29/2009 3,559.00	11/18/2011
4,497.00		113. DIRECTV CL A COM PROPERTY TYPE: SECURITIES 3,885.00					06/30/2010 612.00	12/20/2010
31,561.00		793. DIRECTV CL A COM PROPERTY TYPE: SECURITIES 19,606.00					06/30/2009 11,955.00	12/20/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
50,625.00		1272. DIRECTV CL A COM PROPERTY TYPE: SECURITIES 31,284.00					07/01/2009 19,341.00	12/20/2010
4,648.00		100. DIRECTV CL A COM PROPERTY TYPE: SECURITIES 4,568.00					03/02/2011 80.00	11/18/2011
102,261.00		2200. DIRECTV CL A COM PROPERTY TYPE: SECURITIES 93,761.00					10/18/2010 8,500.00	11/18/2011
154,786.00		3330. DIRECTV CL A COM PROPERTY TYPE: SECURITIES 127,735.00					09/01/2010 27,051.00	11/18/2011
4,892.00		400. DOLAN CO COM PROPERTY TYPE: SECURITIES 4,727.00					07/29/2010 165.00	03/02/2011
56,907.00		3200. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 65,168.00					03/19/2010 -8,261.00	01/31/2011
14,411.00		800. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 16,292.00					03/19/2010 -1,881.00	03/02/2011
57,646.00		3200. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 64,848.00					03/03/2010 -7,202.00	03/02/2011
12,610.00		700. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 12,518.00					08/25/2009 92.00	03/02/2011
73,858.00		4100. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 70,878.00					06/08/2010 2,980.00	03/02/2011
43,234.00		2400. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 38,070.00					09/01/2010 5,164.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,603.00		200. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 2,768.00					08/05/2009 835.00	03/02/2011
11,401.00		600. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 8,305.00					08/05/2009 3,096.00	04/01/2011
24,703.00		1300. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 11,461.00					02/17/2009 13,242.00	04/01/2011
136,345.00		9100. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 180,044.00					07/11/2011 -43,699.00	11/18/2011
41,053.00		2740. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES 54,052.00					06/14/2011 -12,999.00	11/18/2011
1,752.00		28. DOVER CORP COM PROPERTY TYPE: SECURITIES 946.00					07/16/2009 806.00	06/17/2011
50,370.00		887. DOVER CORP COM PROPERTY TYPE: SECURITIES 29,977.00					07/16/2009 20,393.00	11/04/2011
38,445.00		677. DOVER CORP COM PROPERTY TYPE: SECURITIES 22,816.00					07/17/2009 15,629.00	11/04/2011
20,102.00		354. DOVER CORP COM PROPERTY TYPE: SECURITIES 11,834.00					07/16/2009 8,268.00	11/04/2011
20,666.00		555. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 16,550.00					10/13/2010 4,116.00	03/04/2011
16,489.00		443. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 13,210.00					10/13/2010 3,279.00	03/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
21,381.00		618. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 18,429.00					10/13/2010 2,952.00	06/17/2011
314.00		9. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 268.00					10/13/2010 46.00	06/20/2011
27,140.00		777. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 21,252.00					09/22/2010 5,888.00	06/20/2011
11,212.00		321. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 8,674.00					09/23/2010 2,538.00	06/20/2011
27,454.00		786. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 16,914.00					07/30/2009 10,540.00	06/20/2011
18,195.00		502. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 10,803.00					07/30/2009 7,392.00	07/01/2011
12,857.00		371. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 7,984.00					07/30/2009 4,873.00	07/19/2011
15,368.00		582. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 12,524.00					07/30/2009 2,844.00	08/19/2011
25,798.00		977. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 17,551.00					06/09/2009 8,247.00	08/19/2011
21,129.00		747. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 13,419.00					06/09/2009 7,710.00	08/31/2011
39,672.00		1468. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 26,371.00					06/09/2009 13,301.00	09/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,375.00		549. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 9,862.00					06/09/2009 5,513.00	11/07/2011
123,253.00		4401. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 64,810.00					07/08/2009 58,443.00	11/07/2011
4,705.00		128. DR PEPPER SNAPPLE INC COM PROPERTY TYPE: SECURITIES 5,120.00					10/14/2011 -415.00	10/27/2011
919.00		25. DR PEPPER SNAPPLE INC COM PROPERTY TYPE: SECURITIES 1,000.00					10/14/2011 -81.00	10/27/2011
84,856.00		1600. DU PONT E I DE NEMOURS & CO PROPERTY TYPE: SECURITIES 62,700.00					05/13/2010 22,156.00	03/02/2011
15,910.00		300. DU PONT E I DE NEMOURS & CO PROPERTY TYPE: SECURITIES 11,613.00					04/08/2010 4,297.00	03/02/2011
15,858.00		200. DUN & BRADSTREET CORP DEL NEW COM PROPERTY TYPE: SECURITIES 16,304.00					01/06/2011 -446.00	03/02/2011
103,074.00		1300. DUN & BRADSTREET CORP DEL NEW COM PROPERTY TYPE: SECURITIES 91,419.00					06/28/2010 11,655.00	03/02/2011
7,929.00		100. DUN & BRADSTREET CORP DEL NEW COM PROPERTY TYPE: SECURITIES 6,830.00					07/20/2010 1,099.00	03/02/2011
88,554.00		1320. DUN & BRADSTREET CORP DEL NEW COM PROPERTY TYPE: SECURITIES 90,162.00					07/20/2010 -1,608.00	11/18/2011
18,559.00		1150. DYCOM INDS INC PROPERTY TYPE: SECURITIES 17,055.00					06/08/2011 1,504.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,842.00		300. DYCOM INDS INC PROPERTY TYPE: SECURITIES 4,414.00					10/04/2011 428.00	10/07/2011
9,683.00		600. DYCOM INDS INC PROPERTY TYPE: SECURITIES 8,708.00					12/16/2010 975.00	10/07/2011
20,173.00		1250. DYCOM INDS INC PROPERTY TYPE: SECURITIES 16,381.00					08/11/2011 3,792.00	10/07/2011
13,669.00		750. DYCOM INDS INC PROPERTY TYPE: SECURITIES 9,829.00					08/11/2011 3,840.00	10/25/2011
42,849.00		1732. E M C CORP MASS COM PROPERTY TYPE: SECURITIES 23,787.00					07/23/2008 19,062.00	11/04/2011
142,932.00		102000. EMC CORP CONV SR NT PROPERTY TYPE: SECURITIES 127,186.00					03/26/2010 15,746.00	09/15/2011
57,316.00		35000. EMC CORP CONV SR NT PROPERTY TYPE: SECURITIES 45,417.00					08/20/2010 11,899.00	08/02/2011
1,845.00		100. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 1,732.00					06/10/2010 113.00	12/06/2010
3,691.00		200. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 3,305.00					07/29/2010 386.00	12/06/2010
3,691.00		200. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,704.00					11/13/2009 987.00	12/06/2010
5,536.00		300. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 3,764.00					11/30/2009 1,772.00	12/06/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,211.00		12. EOG RESOURCES INC PROPERTY TYPE: SECURITIES 1,169.00					01/08/2010 42.00	06/20/2011
35,735.00		354. EOG RESOURCES INC PROPERTY TYPE: SECURITIES 34,199.00					12/22/2009 1,536.00	06/20/2011
8,278.00		82. EOG RESOURCES INC PROPERTY TYPE: SECURITIES 7,779.00					12/21/2009 499.00	06/20/2011
23,075.00		226. EOG RESOURCES INC PROPERTY TYPE: SECURITIES 21,440.00					12/21/2009 1,635.00	06/22/2011
25,424.00		249. EOG RESOURCES INC PROPERTY TYPE: SECURITIES 22,482.00					11/16/2009 2,942.00	06/22/2011
22,395.00		217. EOG RESOURCES INC PROPERTY TYPE: SECURITIES 19,592.00					11/16/2009 2,803.00	07/01/2011
74,615.00		723. EOG RESOURCES INC PROPERTY TYPE: SECURITIES 52,900.00					05/07/2009 21,715.00	07/01/2011
10,237.00		500. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 9,253.00					11/04/2010 984.00	01/10/2011
14,332.00		700. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 12,775.00					05/11/2010 1,557.00	01/10/2011
2,047.00		100. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 1,526.00					02/05/2010 521.00	01/10/2011
2,047.00		100. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 867.00					10/21/2009 1,180.00	01/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,190.00		400. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 3,129.00					07/29/2009 5,061.00	01/10/2011
8,190.00		400. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 3,119.00					06/08/2009 5,071.00	01/10/2011
14,332.00		700. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 3,441.00					03/17/2009 10,891.00	01/10/2011
8,190.00		400. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 1,965.00					03/17/2009 6,225.00	01/10/2011
10,162.00		500. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES 2,439.00					03/27/2009 7,723.00	01/24/2011
25,482.00		700. EASTGROUP PPTYS INC PROPERTY TYPE: SECURITIES 26,199.00					08/11/2011 -717.00	10/07/2011
2,119.00		50. EASTGROUP PPTYS INC PROPERTY TYPE: SECURITIES 1,871.00					08/11/2011 248.00	10/25/2011
92,705.00		1000. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 40,002.00					05/12/2009 52,703.00	01/31/2011
7,581.00		200. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 10,078.00					04/01/2011 -2,497.00	11/18/2011
7,581.00		200. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 8,811.00					08/04/2011 -1,230.00	11/18/2011
30,324.00		800. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 30,758.00					08/24/2011 -434.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,162.00		400. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 15,124.00					09/16/2011 38.00	11/18/2011
7,581.00		200. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 7,287.00					10/10/2011 294.00	11/18/2011
98,553.00		2600. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 52,003.00					05/12/2009 46,550.00	11/18/2011
18,953.00		500. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES 9,681.00					06/29/2009 9,272.00	11/18/2011
48,724.00		900. EATON CORP COM PROPERTY TYPE: SECURITIES 33,216.00					09/01/2010 15,508.00	03/02/2011
50,353.00		900. EATON CORP COM PROPERTY TYPE: SECURITIES 33,216.00					09/01/2010 17,137.00	04/01/2011
19,073.00		503. EATON CORP COM PROPERTY TYPE: SECURITIES 27,054.00					04/21/2011 -7,981.00	08/22/2011
4,177.00		108. EATON CORP COM PROPERTY TYPE: SECURITIES 5,809.00					04/21/2011 -1,632.00	08/23/2011
16,129.00		417. EATON CORP COM PROPERTY TYPE: SECURITIES 22,310.00					04/20/2011 -6,181.00	08/23/2011
14,698.00		380. EATON CORP COM PROPERTY TYPE: SECURITIES 20,130.00					03/21/2011 -5,432.00	08/23/2011
2,269.00		54. EATON CORP COM PROPERTY TYPE: SECURITIES 2,861.00					03/21/2011 -592.00	09/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,969.00		261. EATON CORP COM PROPERTY TYPE: SECURITIES 13,701.00					01/27/2011 -2,732.00	09/01/2011
21,376.00		525. EATON CORP COM PROPERTY TYPE: SECURITIES 27,560.00					01/27/2011 -6,184.00	09/02/2011
9,568.00		235. EATON CORP COM PROPERTY TYPE: SECURITIES 12,160.00					03/18/2011 -2,592.00	09/02/2011
22,353.00		486. EATON CORP COM PROPERTY TYPE: SECURITIES 24,531.00					12/16/2010 -2,178.00	11/04/2011
25,849.00		562. EATON CORP COM PROPERTY TYPE: SECURITIES 28,219.00					12/16/2010 -2,370.00	11/04/2011
6,995.00		155. EATON CORP COM PROPERTY TYPE: SECURITIES 8,021.00					03/18/2011 -1,026.00	11/07/2011
2,437.00		54. EATON CORP COM PROPERTY TYPE: SECURITIES 2,773.00					03/14/2011 -336.00	11/07/2011
46,260.00		1025. EATON CORP COM PROPERTY TYPE: SECURITIES 43,522.00					10/14/2011 2,738.00	11/07/2011
50,999.00		1130. EATON CORP COM PROPERTY TYPE: SECURITIES 47,560.00					10/12/2011 3,439.00	11/07/2011
44,951.00		996. EATON CORP COM PROPERTY TYPE: SECURITIES 40,136.00					09/13/2010 4,815.00	11/07/2011
46,937.00		1040. EATON CORP COM PROPERTY TYPE: SECURITIES 40,266.00					09/09/2010 6,671.00	11/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
50,564.00		1600. EBAY INC PROPERTY TYPE: SECURITIES 48,690.00				01/31/2011 1,874.00	04/01/2011
9,896.00		400. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 9,198.00				10/12/2010 698.00	02/08/2011
3,211.00		200. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 4,599.00				10/12/2010 -1,388.00	08/11/2011
3,211.00		200. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 4,498.00				12/16/2010 -1,287.00	08/11/2011
2,814.00		200. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 4,498.00				12/16/2010 -1,684.00	10/04/2011
2,111.00		150. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 3,332.00				12/06/2010 -1,221.00	10/04/2011
4,986.00		350. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 7,774.00				12/06/2010 -2,788.00	10/07/2011
2,137.00		150. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 3,123.00				09/22/2010 -986.00	10/07/2011
2,454.00		150. EBIX INC NEW COM PROPERTY TYPE: SECURITIES 3,123.00				09/22/2010 -669.00	10/25/2011
3,701.00		100. EDISON INTL COM PROPERTY TYPE: SECURITIES 3,772.00				11/09/2010 -71.00	04/01/2011
15,901.00		400. EDISON INTL COM PROPERTY TYPE: SECURITIES 15,087.00				11/09/2010 814.00	05/23/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
23,851.00		600. EDISON INTL COM PROPERTY TYPE: SECURITIES 21,717.00					01/31/2011 2,134.00	05/23/2011
31,801.00		800. EDISON INTL COM PROPERTY TYPE: SECURITIES 27,404.00					03/19/2010 4,397.00	05/23/2011
11,925.00		300. EDISON INTL COM PROPERTY TYPE: SECURITIES 10,269.00					04/08/2010 1,656.00	05/23/2011
8,644.00		650. EHEALTH INC COM PROPERTY TYPE: SECURITIES 8,180.00					01/10/2011 464.00	10/04/2011
3,402.00		250. EHEALTH INC COM PROPERTY TYPE: SECURITIES 3,146.00					01/10/2011 256.00	10/07/2011
13.00		.787 EL PASO CORP COM PROPERTY TYPE: SECURITIES 13.00					01/27/2011	03/21/2011
14,390.00		798. EL PASO CORP COM PROPERTY TYPE: SECURITIES 12,825.00					01/27/2011 1,565.00	05/04/2011
27,423.00		1518.098 EL PASO CORP COM PROPERTY TYPE: SECURITIES 24,398.00					01/27/2011 3,025.00	05/04/2011
23,716.00		1312.902 EL PASO CORP COM PROPERTY TYPE: SECURITIES 20,478.00					01/26/2011 3,238.00	05/04/2011
11,726.00		560. EL PASO CORP COM PROPERTY TYPE: SECURITIES 10,308.00					02/25/2011 1,418.00	05/31/2011
2,890.00		138. EL PASO CORP COM PROPERTY TYPE: SECURITIES 2,537.00					02/25/2011 353.00	05/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,843.00		88. EL PASO CORP COM PROPERTY TYPE: SECURITIES 1,477.00					02/09/2011 366.00	05/31/2011
31,284.00		1274. EL PASO CORP COM PROPERTY TYPE: SECURITIES 21,376.00					02/09/2011 9,908.00	10/17/2011
5,746.00		234. EL PASO CORP COM PROPERTY TYPE: SECURITIES 3,632.00					01/28/2011 2,114.00	10/17/2011
1,774.00		71. EL PASO CORP COM PROPERTY TYPE: SECURITIES 1,102.00					01/28/2011 672.00	11/04/2011
20,388.00		816. EL PASO CORP COM PROPERTY TYPE: SECURITIES 12,508.00					01/27/2011 7,880.00	11/04/2011
11,993.00		480. EL PASO CORP COM PROPERTY TYPE: SECURITIES 7,333.00					01/27/2011 4,660.00	11/04/2011
3,548.00		142. EL PASO CORP COM PROPERTY TYPE: SECURITIES 2,158.00					01/27/2011 1,390.00	11/04/2011
2,074.00		83. EL PASO CORP COM PROPERTY TYPE: SECURITIES 1,260.00					01/27/2011 814.00	11/04/2011
13,242.00		530. EL PASO CORP COM PROPERTY TYPE: SECURITIES 7,875.00					01/24/2011 5,367.00	11/04/2011
8,895.00		356. EL PASO CORP COM PROPERTY TYPE: SECURITIES 5,279.00					01/24/2011 3,616.00	11/04/2011
23,611.00		945. EL PASO CORP COM PROPERTY TYPE: SECURITIES 13,667.00					01/21/2011 9,944.00	11/04/2011
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FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,529.00		500. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 12,179.00					10/12/2010 3,350.00	10/07/2011
6,211.00		200. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 4,661.00					09/22/2010 1,550.00	10/07/2011
3,106.00		100. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 2,056.00					01/07/2010 1,050.00	10/07/2011
5,466.00		176. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 3,529.00					03/19/2008 1,937.00	10/07/2011
8,230.00		265. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 5,298.00					03/19/2008 2,932.00	10/07/2011
4,379.00		141. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 2,805.00					03/19/2008 1,574.00	10/07/2011
901.00		29. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 576.00					09/18/2008 325.00	10/07/2011
5,093.00		164. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 3,245.00					09/18/2008 1,848.00	10/07/2011
559.00		18. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 356.00					03/19/2008 203.00	10/07/2011
9,535.00		307. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 6,061.00					06/29/2010 3,474.00	10/07/2011
6,141.00		193. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 3,810.00					06/29/2010 2,331.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,405.00		107. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 2,111.00				09/18/2008 1,294.00	10/25/2011
14,319.00		450. EL PASO ELECTRIC NEW W/I PROPERTY TYPE: SECURITIES 7,561.00				01/28/2009 6,758.00	10/25/2011
5,806.00		300. ELECTRO SCIENTIFIC INDS INC PROPERTY TYPE: SECURITIES 5,710.00				07/06/2011 96.00	07/27/2011
4,801.00		400. ELECTRO SCIENTIFIC INDS INC PROPERTY TYPE: SECURITIES 7,614.00				07/06/2011 -2,813.00	10/04/2011
4,201.00		350. ELECTRO SCIENTIFIC INDS INC PROPERTY TYPE: SECURITIES 6,566.00				05/12/2011 -2,365.00	10/04/2011
7,081.00		292. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 7,075.00				10/14/2011 6.00	10/26/2011
922.00		38. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 932.00				10/19/2011 -10.00	10/26/2011
5,435.00		200. ELLIS PERRY INTL INC COM PROPERTY TYPE: SECURITIES 2,556.00				08/28/2009 2,879.00	12/06/2010
7,798.00		300. ELLIS PERRY INTL INC COM PROPERTY TYPE: SECURITIES 3,834.00				08/28/2009 3,964.00	03/28/2011
1,826.00		100. EMERGENT BIOSOLUTIONS INC COM PROPERTY TYPE: SECURITIES 2,398.00				06/08/2011 -572.00	10/07/2011
1,865.00		100. EMERGENT BIOSOLUTIONS INC COM PROPERTY TYPE: SECURITIES 2,398.00				06/08/2011 -533.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,662.00		250. EMERGENT BIOSOLUTIONS INC COM PROPERTY TYPE: SECURITIES 4,690.00					07/29/2010 -28.00	10/25/2011
2,197.00		139. EMERGENT BIOSOLUTIONS INC COM PROPERTY TYPE: SECURITIES 2,608.00					07/29/2010 -411.00	11/21/2011
174.00		11. EMERGENT BIOSOLUTIONS INC COM PROPERTY TYPE: SECURITIES 206.00					07/29/2010 -32.00	11/22/2011
21,485.00		400. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 17,608.00					06/08/2010 3,877.00	05/23/2011
26,856.00		500. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 17,632.00					05/12/2009 9,224.00	05/23/2011
36,638.00		800. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 28,211.00					05/12/2009 8,427.00	09/16/2011
82,436.00		1800. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 62,164.00					06/02/2009 20,272.00	09/16/2011
36,638.00		800. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 25,453.00					04/20/2009 11,185.00	09/16/2011
50,377.00		1100. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 30,996.00					03/31/2009 19,381.00	09/16/2011
28,669.00		626. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 16,647.00					03/10/2009 12,022.00	09/16/2011
21,708.00		474. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 12,527.00					03/10/2009 9,181.00	09/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
58,349.00		1300. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 34,357.00					03/10/2009 23,992.00	10/10/2011
7,270.00		200. ENPRO INDS INC COM PROPERTY TYPE: SECURITIES 7,895.00					12/06/2010 -625.00	03/28/2011
20,453.00		700. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 19,278.00					05/12/2011 1,175.00	06/08/2011
18,992.00		650. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 19,033.00					05/19/2011 -41.00	06/08/2011
1,461.00		50. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 1,464.00					05/19/2011 -3.00	06/08/2011
1,080.00		50. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 1,380.00					04/22/2011 -300.00	10/07/2011
4,320.00		200. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 5,077.00					01/10/2011 -757.00	10/07/2011
6,480.00		300. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 6,500.00					12/06/2010 -20.00	10/07/2011
7,560.00		350. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 6,252.00					07/29/2010 1,308.00	10/07/2011
1,134.00		50. ENSIGN GROUP INC COM PROPERTY TYPE: SECURITIES 893.00					07/29/2010 241.00	10/25/2011
6,852.00		144. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 7,715.00					02/16/2011 -863.00	09/13/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,037.00		337. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 18,034.00					02/16/2011 -1,997.00	09/13/2011
9,803.00		206. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 10,875.00					01/14/2011 -1,072.00	09/13/2011
4,806.00		101. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 5,322.00					01/13/2011 -516.00	09/13/2011
30,408.00		639. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 33,562.00					01/13/2011 -3,154.00	09/13/2011
2,950.00		62. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 2,814.00					08/09/2010 136.00	09/13/2011
33,505.00		703. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 31,912.00					08/09/2010 1,593.00	09/13/2011
70,109.00		1471. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 66,107.00					08/06/2010 4,002.00	09/13/2011
1,196.00		25. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 1,124.00					08/06/2010 72.00	09/13/2011
5,189.00		99. ENSCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 4,460.00					10/14/2011 729.00	11/11/2011
116,634.00		1700. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 136,448.00					09/01/2010 -19,814.00	11/18/2011
85,074.00		1240. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 97,149.00					05/13/2010 -12,075.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,642.00		100. ENTERTAINMENT PPTYS TR COM SH BEN PROPERTY TYPE: SECURITIES 4,747.00					12/06/2010 -105.00	03/28/2011
4,642.00		100. ENTERTAINMENT PPTYS TR COM SH BEN PROPERTY TYPE: SECURITIES 4,535.00					12/16/2010 107.00	03/28/2011
4,642.00		100. ENTERTAINMENT PPTYS TR COM SH BEN PROPERTY TYPE: SECURITIES 4,524.00					10/12/2010 118.00	03/28/2011
4,642.00		100. ENTERTAINMENT PPTYS TR COM SH BEN PROPERTY TYPE: SECURITIES 4,117.00					08/16/2010 525.00	03/28/2011
1,946.00		350. ENTROPIC COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES 3,214.00					07/06/2011 -1,268.00	10/25/2011
2,382.00		400. ERESEARCHTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 2,417.00					07/29/2009 -35.00	12/06/2010
595.00		100. ERESEARCHTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 602.00					01/07/2010 -7.00	12/06/2010
2,382.00		400. ERESEARCHTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 2,410.00					06/08/2009 -28.00	12/06/2010
5,484.00		800. ERESEARCHTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 4,644.00					11/30/2009 840.00	12/16/2010
628.00		100. ERESEARCHTECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 558.00					02/05/2010 70.00	02/08/2011
8,253.00		300. ESCO TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 12,069.00					02/08/2011 -3,816.00	08/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,502.00		200. ESCO TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 7,567.00					01/10/2011 -2,065.00	08/11/2011
6,801.00		100. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 4,965.00					04/07/2010 1,836.00	01/10/2011
6,801.00		100. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 4,284.00					10/21/2009 2,517.00	01/10/2011
13,603.00		200. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 7,806.00					09/23/2009 5,797.00	01/10/2011
7,399.00		100. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,903.00					09/23/2009 3,496.00	05/12/2011
6,436.00		100. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,903.00					09/23/2009 2,533.00	08/11/2011
6,436.00		100. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,139.00					08/28/2009 3,297.00	08/11/2011
58,236.00		1331. EXELON CORP COM PROPERTY TYPE: SECURITIES 60,985.00					03/31/2009 -2,749.00	11/18/2011
16,145.00		369. EXELON CORP COM PROPERTY TYPE: SECURITIES 16,740.00					03/31/2009 -595.00	11/18/2011
8,751.00		200. EXELON CORP COM PROPERTY TYPE: SECURITIES 8,273.00					04/26/2011 478.00	11/18/2011
4,375.00		100. EXELON CORP COM PROPERTY TYPE: SECURITIES 4,122.00					04/01/2011 253.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,126.00		300. EXELON CORP COM PROPERTY TYPE: SECURITIES 12,328.00					03/02/2011 798.00	11/18/2011
21,877.00		500. EXELON CORP COM PROPERTY TYPE: SECURITIES 20,325.00					03/11/2009 1,552.00	11/18/2011
26,252.00		600. EXELON CORP COM PROPERTY TYPE: SECURITIES 23,641.00					12/02/2010 2,611.00	11/18/2011
112,008.00		2560. EXELON CORP COM PROPERTY TYPE: SECURITIES 99,580.00					06/28/2010 12,428.00	11/18/2011
4,253.00		421. EXELIS INC COM PROPERTY TYPE: SECURITIES 4,380.00					10/14/2011 -127.00	11/16/2011
343.00		34. EXELIS INC COM PROPERTY TYPE: SECURITIES 349.00					10/04/2011 -6.00	11/16/2011
26,432.00		932. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES 25,878.00					05/20/2011 554.00	11/04/2011
2,893.00		102. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES 2,800.00					05/20/2011 93.00	11/04/2011
74,993.00		2738. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES 76,101.00					11/02/2011 -1,108.00	11/18/2011
8,819.00		322. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES 8,950.00					11/02/2011 -131.00	11/18/2011
21,902.00		500. EXPONENT INC COM PROPERTY TYPE: SECURITIES 17,073.00					11/04/2010 4,829.00	03/28/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,380.00		100. EXPONENT INC COM PROPERTY TYPE: SECURITIES 3,311.00				07/29/2010 1,069.00	03/28/2011
8,359.00		200. EXPONENT INC COM PROPERTY TYPE: SECURITIES 6,622.00				07/29/2010 1,737.00	04/19/2011
8,359.00		200. EXPONENT INC COM PROPERTY TYPE: SECURITIES 6,463.00				09/22/2010 1,896.00	04/19/2011
6,660.00		139. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES 5,659.00				10/18/2011 1,001.00	11/11/2011
11,212.00		234. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES 9,397.00				10/14/2011 1,815.00	11/11/2011
15,056.00		800. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 16,299.00				04/19/2011 -1,243.00	10/07/2011
282.00		15. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 272.00				10/04/2011 10.00	10/07/2011
14,115.00		750. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 13,486.00				10/04/2011 629.00	10/07/2011
1,882.00		100. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 1,606.00				05/11/2010 276.00	10/07/2011
23,525.00		1250. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 18,740.00				08/20/2010 4,785.00	10/07/2011
2,541.00		135. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 1,907.00				06/29/2010 634.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,627.00		265. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 3,743.00				06/29/2010 1,884.00	10/25/2011
15,606.00		735. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 10,273.00				06/04/2010 5,333.00	10/25/2011
1,141.00		50. EXTRA SPACE STORAGE INC REITS PROPERTY TYPE: SECURITIES 699.00				06/04/2010 442.00	11/21/2011
2,661.00		100. EZCORP INC CL A NON VTG PROPERTY TYPE: SECURITIES 2,080.00				03/17/2010 581.00	12/06/2010
2,661.00		100. EZCORP INC CL A NON VTG PROPERTY TYPE: SECURITIES 1,716.00				02/05/2010 945.00	12/06/2010
14,806.00		500. EZCORP INC CL A NON VTG PROPERTY TYPE: SECURITIES 8,578.00				02/05/2010 6,228.00	10/07/2011
11,845.00		400. EZCORP INC CL A NON VTG PROPERTY TYPE: SECURITIES 6,528.00				12/15/2009 5,317.00	10/07/2011
2,961.00		100. EZCORP INC CL A NON VTG PROPERTY TYPE: SECURITIES 1,446.00				11/30/2009 1,515.00	10/07/2011
5,185.00		200. EZCORP INC CL A NON VTG PROPERTY TYPE: SECURITIES 2,891.00				11/30/2009 2,294.00	10/25/2011
1,296.00		50. EZCORP INC CL A NON VTG PROPERTY TYPE: SECURITIES 721.00				11/13/2009 575.00	10/25/2011
22,445.00		300. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 3,656.00				10/29/1992 18,789.00	01/06/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,031.00		13. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 850.00				02/23/2010 181.00	06/17/2011
98,416.00		1200. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 14,622.00				10/29/1992 83,794.00	07/11/2011
7,551.00		100. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 7,295.00				08/24/2011 256.00	10/10/2011
7,839.00		100. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 7,295.00				08/24/2011 544.00	11/18/2011
387,729.00		4946. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 60,268.00				10/29/1992 327,461.00	11/18/2011
139,068.00		1774. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 19,970.00				12/03/1992 119,098.00	11/18/2011
24,302.00		310. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 3,490.00				12/03/1992 20,812.00	11/18/2011
2,703.00		100. FEI COMPANY PROPERTY TYPE: SECURITIES 2,342.00				05/15/2009 361.00	01/10/2011
2,703.00		100. FEI COMPANY PROPERTY TYPE: SECURITIES 1,965.00				07/29/2010 738.00	01/10/2011
3,193.00		100. FEI COMPANY PROPERTY TYPE: SECURITIES 1,965.00				07/29/2010 1,228.00	02/08/2011
3,193.00		100. FEI COMPANY PROPERTY TYPE: SECURITIES 1,696.00				02/11/2009 1,497.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,001.00		94. FEI COMPANY PROPERTY TYPE: SECURITIES 1,536.00					11/21/2008 1,465.00	02/08/2011
3,385.00		106. FEI COMPANY PROPERTY TYPE: SECURITIES 1,718.00					11/21/2008 1,667.00	02/08/2011
72,140.00		1700. FAMILY DLR STORES INC COM PROPERTY TYPE: SECURITIES 77,655.00					10/18/2010 -5,515.00	01/31/2011
10,385.00		200. FAMILY DLR STORES INC COM PROPERTY TYPE: SECURITIES 9,136.00					10/18/2010 1,249.00	06/14/2011
30.00		29.53 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 31.00					09/24/2002 -1.00	12/31/2010
30.00		29.7 FEDERAL HOME LN MTG CORP POOL #E818 PROPERTY TYPE: SECURITIES 31.00					09/24/2002 -1.00	01/31/2011
30.00		29.88 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 31.00					09/24/2002 -1.00	02/28/2011
30.00		30.05 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 32.00					09/24/2002 -2.00	03/31/2011
30.00		30.24 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 32.00					09/24/2002 -2.00	04/30/2011
30.00		30.41 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 32.00					09/24/2002 -2.00	05/31/2011
31.00		30.59 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 32.00					09/24/2002 -1.00	06/30/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
31.00		30.78 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 32.00				09/24/2002 -1.00	07/31/2011
31.00		30.96 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 33.00				09/24/2002 -2.00	08/31/2011
31.00		31.14 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 33.00				09/24/2002 -2.00	09/30/2011
31.00		31.32 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 33.00				09/24/2002 -2.00	10/31/2011
32.00		31.51 FEDERAL HOME LN MTG CORP POOL #E81 PROPERTY TYPE: SECURITIES 33.00				09/24/2002 -1.00	11/30/2011
5,772.00		5771.71 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 5,642.00				10/11/2006 130.00	12/31/2010
5,100.00		5100.36 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 4,986.00				10/11/2006 114.00	01/31/2011
4,126.00		4126.38 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 4,034.00				10/11/2006 92.00	02/28/2011
3,192.00		3192.09 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 3,120.00				10/11/2006 72.00	03/31/2011
3,047.00		3046.89 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,978.00				10/11/2006 69.00	04/30/2011
2,898.00		2898.04 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,833.00				10/11/2006 65.00	05/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,766.00		2766.48 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,704.00					10/11/2006 62.00	06/30/2011
2,807.00		2807.45 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,744.00					10/11/2006 63.00	07/31/2011
2,948.00		2948.3 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 2,882.00					10/11/2006 66.00	08/31/2011
2,707.00		2707.38 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,646.00					10/11/2006 61.00	09/30/2011
2,922.00		2921.63 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,856.00					10/11/2006 66.00	10/31/2011
3,423.00		3422.7 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 3,346.00					10/11/2006 77.00	11/30/2011
5,315.00		5315.42 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 5,201.00					10/19/2006 114.00	12/31/2010
4,788.00		4787.55 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 4,685.00					10/19/2006 103.00	01/31/2011
3,461.00		3461.35 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 3,387.00					10/19/2006 74.00	02/28/2011
3,582.00		3582.44 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 3,505.00					10/19/2006 77.00	03/31/2011
2,715.00		2715.23 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,657.00					10/19/2006 58.00	04/30/2011

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

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3,046.00		3045.66 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,980.00					10/19/2006 66.00	05/31/2011
2,878.00		2877.6 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 2,816.00					10/19/2006 62.00	06/30/2011
2,636.00		2635.93 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,579.00					10/19/2006 57.00	07/31/2011
3,157.00		3156.82 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 3,089.00					10/19/2006 68.00	08/31/2011
2,992.00		2992.37 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,928.00					10/19/2006 64.00	09/30/2011
3,251.00		3250.55 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 3,181.00					10/19/2006 70.00	10/31/2011
2,994.00		2993.51 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,929.00					10/19/2006 65.00	11/30/2011
6,726.00		6725.56 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 6,986.00					04/17/2009 -260.00	12/31/2010
4,433.00		4432.56 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 4,604.00					04/17/2009 -171.00	01/31/2011
5,858.00		5858.3 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 6,085.00					04/17/2009 -227.00	02/28/2011
2,698.00		2697.76 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,802.00					04/17/2009 -104.00	03/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
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3,416.00		3416.33 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 3,549.00					04/17/2009 -133.00	04/30/2011
2,084.00		2083.54 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,164.00					04/17/2009 -80.00	05/31/2011
2,140.00		2139.77 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,223.00					04/17/2009 -83.00	06/30/2011
5,259.00		5258.74 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 5,463.00					04/17/2009 -204.00	07/31/2011
4,242.00		4241.6 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 4,406.00					04/17/2009 -164.00	08/31/2011
4,039.00		4039.15 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 4,196.00					04/17/2009 -157.00	09/30/2011
4,395.00		4395.17 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 4,565.00					04/17/2009 -170.00	10/31/2011
5,972.00		5971.52 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 6,203.00					04/17/2009 -231.00	11/30/2011
6,288.00		6288.1 FEDERAL HOME LN MTG CORP POOL #C0 PROPERTY TYPE: SECURITIES 6,424.00					06/20/2003 -136.00	12/31/2010
4,152.00		4152.48 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 4,242.00					06/20/2003 -90.00	01/31/2011
3,079.00		3078.84 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 3,145.00					06/20/2003 -66.00	02/28/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,094.00		3094.27 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 3,161.00					06/20/2003 -67.00	03/31/2011
2,303.00		2303.32 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 2,353.00					06/20/2003 -50.00	04/30/2011
1,908.00		1908.23 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 1,949.00					06/20/2003 -41.00	05/31/2011
2,661.00		2660.89 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 2,718.00					06/20/2003 -57.00	06/30/2011
2,307.00		2307.45 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 2,357.00					06/20/2003 -50.00	07/31/2011
2,565.00		2565.15 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 2,620.00					06/20/2003 -55.00	08/31/2011
3,435.00		3434.72 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 3,509.00					06/20/2003 -74.00	09/30/2011
3,543.00		3542.93 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 3,619.00					06/20/2003 -76.00	10/31/2011
3,742.00		3742.29 FEDERAL HOME LN MTG CORP POOL #C PROPERTY TYPE: SECURITIES 3,823.00					06/20/2003 -81.00	11/30/2011
6,350.00		6350.17 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 5,991.00					05/10/1999 359.00	12/31/2010
3,016.00		3016.25 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 2,846.00					05/10/1999 170.00	01/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,247.00		3247.04 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 3,063.00					05/10/1999 184.00	02/28/2011
3,003.00		3002.65 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 2,833.00					05/10/1999 170.00	03/31/2011
6,343.00		6343.44 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 5,985.00					05/10/1999 358.00	04/30/2011
4,417.00		4417.12 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 4,167.00					05/10/1999 250.00	05/31/2011
2,936.00		2936.15 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 2,770.00					05/10/1999 166.00	06/30/2011
4,554.00		4554.06 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 4,296.00					05/10/1999 258.00	07/31/2011
4,546.00		4546.48 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 4,289.00					05/10/1999 257.00	08/31/2011
3,902.00		3902.2 FEDERAL HOME LN MTG CORP PARTN GR PROPERTY TYPE: SECURITIES 3,681.00					05/10/1999 221.00	09/30/2011
2,772.00		2772.28 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 2,615.00					05/10/1999 157.00	10/31/2011
2,669.00		2669.26 FEDERAL HOME LN MTG CORP PARTN G PROPERTY TYPE: SECURITIES 2,518.00					05/10/1999 151.00	11/30/2011
6,518.00		6517.71 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 6,481.00					08/21/2003 37.00	12/31/2010

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,104.00		5104.07 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 5,075.00				08/21/2003 29.00	01/31/2011
5,791.00		5791.31 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 5,759.00				08/21/2003 32.00	02/28/2011
3,470.00		3469.83 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,450.00				08/21/2003 20.00	03/31/2011
281.00		280.74 FEDERAL HOME LN MTG CORP POOL #A1 PROPERTY TYPE: SECURITIES 279.00				08/21/2003 2.00	04/30/2011
980.00		980.08 FEDERAL HOME LN MTG CORP POOL #A1 PROPERTY TYPE: SECURITIES 975.00				08/21/2003 5.00	05/31/2011
970.00		969.68 FEDERAL HOME LN MTG CORP POOL #A1 PROPERTY TYPE: SECURITIES 964.00				08/21/2003 6.00	06/30/2011
4,905.00		4904.56 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 4,877.00				08/21/2003 28.00	07/31/2011
3,123.00		3122.89 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,105.00				08/21/2003 18.00	08/31/2011
260.00		259.71 FEDERAL HOME LN MTG CORP POOL #A1 PROPERTY TYPE: SECURITIES 258.00				08/21/2003 2.00	09/30/2011
1,535.00		1534.68 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 1,526.00				08/21/2003 9.00	10/31/2011
2,868.00		2868.36 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 2,852.00				08/21/2003 16.00	11/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,636.00		2635.87 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 2,632.00					02/03/2005 4.00	12/31/2010
3,985.00		3985.39 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,980.00					02/03/2005 5.00	01/31/2011
6,900.00		6899.66 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 6,890.00					02/03/2005 10.00	02/28/2011
4,230.00		4229.86 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 4,224.00					02/03/2005 6.00	03/31/2011
2,038.00		2038.37 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 2,036.00					02/03/2005 2.00	04/30/2011
4,000.00		4000.27 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,995.00					02/03/2005 5.00	05/31/2011
5,898.00		5898.3 FEDERAL HOME LN MTG CORP POOL #A2 PROPERTY TYPE: SECURITIES 5,890.00					02/03/2005 8.00	06/30/2011
3,094.00		3093.87 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,090.00					02/03/2005 4.00	07/31/2011
4,675.00		4675.28 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 4,669.00					02/03/2005 6.00	08/31/2011
3,286.00		3286.01 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,281.00					02/03/2005 5.00	09/30/2011
4,203.00		4202.51 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 4,197.00					02/03/2005 6.00	10/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,214.00		4214.26 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 4,208.00					02/03/2005 6.00	11/30/2011
8,506.00		8505.88 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 8,193.00					02/08/2006 313.00	12/31/2010
16,560.00		16560. FEDERAL HOME LN MTG CORP POOL #A3 PROPERTY TYPE: SECURITIES 15,951.00					02/08/2006 609.00	01/31/2011
8,607.00		8607.45 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 8,291.00					02/08/2006 316.00	02/28/2011
3,819.00		3818.63 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,678.00					02/08/2006 141.00	03/31/2011
367.00		366.64 FEDERAL HOME LN MTG CORP POOL #A3 PROPERTY TYPE: SECURITIES 353.00					02/08/2006 14.00	04/30/2011
418.00		418.43 FEDERAL HOME LN MTG CORP POOL #A3 PROPERTY TYPE: SECURITIES 403.00					02/08/2006 15.00	05/31/2011
3,695.00		3695.06 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,559.00					02/08/2006 136.00	06/30/2011
382.00		382.13 FEDERAL HOME LN MTG CORP POOL #A3 PROPERTY TYPE: SECURITIES 368.00					02/08/2006 14.00	07/31/2011
4,771.00		4770.56 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 4,595.00					02/08/2006 176.00	08/31/2011
4,017.00		4016.68 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES 3,869.00					02/08/2006 148.00	09/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,890.00		3889.5 FEDERAL HOME LN MTG CORP POOL #A3 PROPERTY TYPE: SECURITIES 3,747.00					02/08/2006 143.00	10/31/2011
15,213.00		15213.06 FEDERAL HOME LN MTG CORP POOL # PROPERTY TYPE: SECURITIES 14,654.00					02/08/2006 559.00	11/30/2011
500,000.00		500000. FEDERAL FARM CR BKS CONS BD PROPERTY TYPE: SECURITIES 514,768.00					12/07/2007 -14,768.00	02/18/2011
39.00		39.06 FEDERAL HOME LN MTG CORP POOL #E20 PROPERTY TYPE: SECURITIES 41.00					09/24/2002 -2.00	01/18/2011
77,657.00		75000. FEDERAL NATL MTG ASSN NT PROPERTY TYPE: SECURITIES 75,200.00					06/07/2006 2,457.00	03/03/2011
134.00		133.98 FNMA #303700 RATE: 6.50% DUE PROPERTY TYPE: SECURITIES 132.00					12/07/1995 2.00	12/31/2010
2,006.00		2006.08 FNMA #303700 RATE: 6.50% DU PROPERTY TYPE: SECURITIES 1,969.00					12/07/1995 37.00	01/31/2011
133.00		132.75 FNMA #303700 RATE: 6.50% DUE PROPERTY TYPE: SECURITIES 130.00					12/07/1995 3.00	02/28/2011
215.00		214.7 FNMA #303700 RATE: 6.50% DUE: PROPERTY TYPE: SECURITIES 211.00					12/07/1995 4.00	03/31/2011
635.00		635.3 FNMA #303700 RATE: 6.50% DUE: PROPERTY TYPE: SECURITIES 624.00					12/07/1995 11.00	04/30/2011
4,203.00		4203.33 FNMA #303700 RATE: 6.50% DU PROPERTY TYPE: SECURITIES 4,126.00					12/07/1995 77.00	05/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
127.00		126.68 FNMA #303700 RATE: 6.50% DUE PROPERTY TYPE: SECURITIES 124.00					12/07/1995 3.00	06/30/2011
117.00		116.98 FNMA #303700 RATE: 6.50% DUE PROPERTY TYPE: SECURITIES 115.00					12/07/1995 2.00	07/31/2011
117.00		117.15 FNMA #303700 RATE: 6.50% DUE PROPERTY TYPE: SECURITIES 115.00					12/07/1995 2.00	08/31/2011
2,280.00		2280.35 FNMA #303700 RATE: 6.50% DU PROPERTY TYPE: SECURITIES 2,238.00					12/07/1995 42.00	09/30/2011
173.00		173. FNMA #303700 RATE: 6.50% DUE: PROPERTY TYPE: SECURITIES 170.00					12/07/1995 3.00	10/31/2011
111.00		111.03 FNMA #303700 RATE: 6.50% DUE PROPERTY TYPE: SECURITIES 109.00					12/07/1995 2.00	11/30/2011
2,382.00		2382.35 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 2,421.00					08/21/2003 -39.00	12/31/2010
2,201.00		2200.58 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 2,237.00					08/21/2003 -36.00	01/31/2011
1,971.00		1971.2 FEDERAL NATL MTG ASSN POOL #55541 PROPERTY TYPE: SECURITIES 2,004.00					08/21/2003 -33.00	02/28/2011
2,584.00		2584.04 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 2,626.00					08/21/2003 -42.00	03/31/2011
1,859.00		1858.77 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 1,889.00					08/21/2003 -30.00	04/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,018.00		2018.25 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 2,051.00					08/21/2003 -33.00	05/31/2011
1,712.00		1712.37 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 1,740.00					08/21/2003 -28.00	06/30/2011
1,685.00		1685.3 FEDERAL NATL MTG ASSN POOL #55541 PROPERTY TYPE: SECURITIES 1,713.00					08/21/2003 -28.00	07/31/2011
1,813.00		1812.53 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 1,842.00					08/21/2003 -29.00	08/31/2011
1,368.00		1367.52 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 1,390.00					08/21/2003 -22.00	09/30/2011
1,637.00		1637.21 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 1,664.00					08/21/2003 -27.00	10/31/2011
1,642.00		1642.09 FEDERAL NATL MTG ASSN POOL #5554 PROPERTY TYPE: SECURITIES 1,669.00					08/21/2003 -27.00	11/30/2011
791.00		791.16 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 791.00					06/28/2002	12/31/2010
228.00		227.81 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 228.00					06/28/2002	01/31/2011
237.00		236.64 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 236.00					06/28/2002 1.00	02/28/2011
20.00		20.46 FEDERAL NATL MTG ASSN POOL #580248 PROPERTY TYPE: SECURITIES 20.00					06/28/2002	03/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
899.00		898.95 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 898.00					06/28/2002 1.00	04/30/2011
25.00		24.58 FEDERAL NATL MTG ASSN POOL #580248 PROPERTY TYPE: SECURITIES 25.00					06/28/2002	05/31/2011
17.00		16.5 FEDERAL NATL MTG ASSN POOL #580248 PROPERTY TYPE: SECURITIES 16.00					06/28/2002 1.00	06/30/2011
289.00		288.75 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 289.00					06/28/2002	07/31/2011
453.00		452.68 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 452.00					06/28/2002 1.00	08/31/2011
18.00		18.26 FEDERAL NATL MTG ASSN POOL #580248 PROPERTY TYPE: SECURITIES 18.00					06/28/2002	09/30/2011
224.00		223.85 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 224.00					06/28/2002	10/31/2011
559.00		559.21 FEDERAL NATL MTG ASSN POOL #58024 PROPERTY TYPE: SECURITIES 559.00					06/28/2002	11/30/2011
701.00		700.66 FEDERAL NATL MTG ASSN POOL #AH557 PROPERTY TYPE: SECURITIES 692.00					03/24/2011 9.00	03/31/2011
770.00		769.63 FEDERAL NATL MTG ASSN POOL #AH557 PROPERTY TYPE: SECURITIES 760.00					03/24/2011 10.00	04/30/2011
712.00		712.19 FEDERAL NATL MTG ASSN POOL #AH557 PROPERTY TYPE: SECURITIES 704.00					03/24/2011 8.00	05/31/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
846.00		845.57 FEDERAL NATL MTG ASSN POOL #AH557 PROPERTY TYPE: SECURITIES 836.00				03/24/2011 10.00	06/30/2011
974.00		973.65 FEDERAL NATL MTG ASSN POOL #AH557 PROPERTY TYPE: SECURITIES 962.00				03/24/2011 12.00	07/31/2011
1,309.00		1308.74 FEDERAL NATL MTG ASSN POOL #AH55 PROPERTY TYPE: SECURITIES 1,293.00				03/24/2011 16.00	08/31/2011
1,666.00		1666.24 FEDERAL NATL MTG ASSN POOL #AH55 PROPERTY TYPE: SECURITIES 1,646.00				03/24/2011 20.00	09/30/2011
2,988.00		2988.3 FEDERAL NATL MTG ASSN POOL #AH557 PROPERTY TYPE: SECURITIES 2,953.00				03/24/2011 35.00	10/31/2011
3,317.00		3316.7 FEDERAL NATL MTG ASSN POOL #AH557 PROPERTY TYPE: SECURITIES 3,277.00				03/24/2011 40.00	11/30/2011
661.00		661.44 FEDERAL NATL MTG ASSN POOL #AH940 PROPERTY TYPE: SECURITIES 691.00				06/07/2011 -30.00	06/30/2011
3,342.00		3341.9 FEDERAL NATL MTG ASSN POOL #AH940 PROPERTY TYPE: SECURITIES 3,490.00				06/07/2011 -148.00	07/31/2011
6,824.00		6824.1 FEDERAL NATL MTG ASSN POOL #AH940 PROPERTY TYPE: SECURITIES 7,126.00				06/07/2011 -302.00	08/31/2011
20,141.00		20141.11 FEDERAL NATL MTG ASSN POOL #AH9 PROPERTY TYPE: SECURITIES 21,033.00				06/07/2011 -892.00	09/30/2011
18,566.00		18565.65 FEDERAL NATL MTG ASSN POOL #AH9 PROPERTY TYPE: SECURITIES 19,388.00				06/07/2011 -822.00	10/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,465.00		12465.21 FEDERAL NATL MTG ASSN POOL #AH9 PROPERTY TYPE: SECURITIES 13,017.00					06/07/2011 -552.00	11/30/2011
2,284.00		2284.14 FEDERAL NATL MTG ASSN POOL #AI77 PROPERTY TYPE: SECURITIES 2,358.00					08/23/2011 -74.00	08/31/2011
3,027.00		3026.89 FEDERAL NATL MTG ASSN POOL #AI77 PROPERTY TYPE: SECURITIES 3,125.00					08/23/2011 -98.00	09/30/2011
14,222.00		14221.97 FEDERAL NATL MTG ASSN POOL #AI7 PROPERTY TYPE: SECURITIES 14,681.00					08/23/2011 -459.00	10/31/2011
13,766.00		13765.8 FEDERAL NATL MTG ASSN POOL #AI77 PROPERTY TYPE: SECURITIES 14,210.00					08/23/2011 -444.00	11/30/2011
5,511.00		5511.35 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 5,672.00					06/20/2003 -161.00	01/25/2011
4,216.00		4216.4 FEDERAL NATL MTG ASSN SER 2003-48 PROPERTY TYPE: SECURITIES 4,339.00					06/20/2003 -123.00	01/31/2011
3,209.00		3208.78 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 3,302.00					06/20/2003 -93.00	02/28/2011
3,260.00		3259.76 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 3,355.00					06/20/2003 -95.00	03/31/2011
2,620.00		2620.43 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 2,697.00					06/20/2003 -77.00	04/30/2011
2,285.00		2284.58 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 2,351.00					06/20/2003 -66.00	05/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,435.00		2435.21 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 2,506.00					06/20/2003 -71.00	06/30/2011
2,423.00		2423.15 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 2,494.00					06/20/2003 -71.00	07/31/2011
2,505.00		2505.05 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 2,578.00					06/20/2003 -73.00	08/31/2011
2,771.00		2771.23 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 2,852.00					06/20/2003 -81.00	09/30/2011
3,372.00		3371.96 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 3,470.00					06/20/2003 -98.00	10/31/2011
2,824.00		2824.36 FEDERAL NATL MTG ASSN SER 2003-4 PROPERTY TYPE: SECURITIES 2,906.00					06/20/2003 -82.00	11/30/2011
5,338.00		5337.77 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 5,465.00					08/21/2003 -127.00	12/31/2010
1,221.00		1220.97 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,250.00					08/21/2003 -29.00	01/31/2011
1,203.00		1202.59 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,231.00					08/21/2003 -28.00	02/28/2011
1,328.00		1327.53 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,359.00					08/21/2003 -31.00	03/31/2011
1,256.00		1255.51 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,285.00					08/21/2003 -29.00	04/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,239.00		1238.88 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,268.00					08/21/2003 -29.00	05/31/2011
4,655.00		4654.52 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 4,765.00					08/21/2003 -110.00	06/30/2011
1,177.00		1176.82 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,205.00					08/21/2003 -28.00	07/31/2011
1,266.00		1266.34 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,296.00					08/21/2003 -30.00	08/31/2011
1,177.00		1177.28 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,205.00					08/21/2003 -28.00	09/30/2011
1,223.00		1222.78 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 1,252.00					08/21/2003 -29.00	10/31/2011
3,793.00		3792.53 FEDERAL NATL MTG ASSN POOL #6968 PROPERTY TYPE: SECURITIES 3,883.00					08/21/2003 -90.00	11/30/2011
5,230.00		5229.76 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 5,242.00					10/11/2006 -12.00	12/31/2010
5,184.00		5184.39 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 5,196.00					10/11/2006 -12.00	01/31/2011
3,702.00		3702.41 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 3,711.00					10/11/2006 -9.00	02/28/2011
2,342.00		2342.05 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 2,347.00					10/11/2006 -5.00	03/31/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,930.00		2929.71 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 2,936.00				10/11/2006 -6.00	04/30/2011
3,441.00		3440.65 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 3,448.00				10/11/2006 -7.00	05/31/2011
2,378.00		2378.05 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 2,383.00				10/11/2006 -5.00	06/30/2011
2,456.00		2456.17 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 2,462.00				10/11/2006 -6.00	07/31/2011
3,952.00		3952.02 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 3,961.00				10/11/2006 -9.00	08/31/2011
3,920.00		3919.86 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 3,929.00				10/11/2006 -9.00	09/30/2011
3,569.00		3568.69 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 3,577.00				10/11/2006 -8.00	10/31/2011
3,019.00		3018.54 FEDERAL NATL MTG ASSN POOL #7452 PROPERTY TYPE: SECURITIES 3,025.00				10/11/2006 -6.00	11/30/2011
6,175.00		6175.25 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 6,057.00				10/16/2006 118.00	12/31/2010
5,645.00		5644.56 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 5,536.00				10/16/2006 109.00	01/31/2011
3,985.00		3984.8 FEDERAL NATL MTG ASSN POOL #74508 PROPERTY TYPE: SECURITIES 3,908.00				10/16/2006 77.00	02/28/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,749.00		4748.64 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 4,657.00				10/16/2006 92.00	03/31/2011
4,138.00		4137.87 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 4,058.00				10/16/2006 80.00	04/30/2011
3,026.00		3025.92 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 2,968.00				10/16/2006 58.00	05/31/2011
4,124.00		4124.43 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 4,045.00				10/16/2006 79.00	06/30/2011
3,762.00		3762.41 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 3,690.00				10/16/2006 72.00	07/31/2011
3,974.00		3974.09 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 3,898.00				10/16/2006 76.00	08/31/2011
4,362.00		4361.79 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 4,278.00				10/16/2006 84.00	09/30/2011
4,361.00		4360.53 FEDERAL NATL MTG ASSN POOL #7450 PROPERTY TYPE: SECURITIES 4,277.00				10/16/2006 84.00	10/31/2011
5,215.00		5215.3 FEDERAL NATL MTG ASSN POOL #74508 PROPERTY TYPE: SECURITIES 5,115.00				10/16/2006 100.00	11/30/2011
634.00		633.57 FEDERAL NATL MTG ASSN POOL #83287 PROPERTY TYPE: SECURITIES 638.00				08/29/2005 -4.00	12/31/2010
7,575.00		7574.5 FEDERAL NATL MTG ASSN POOL #83287 PROPERTY TYPE: SECURITIES 7,630.00				08/29/2005 -55.00	01/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,092.00		3092.4 FEDERAL NATL MTG ASSN POOL #83287 PROPERTY TYPE: SECURITIES 3,115.00					08/29/2005 -23.00	02/28/2011
12,466.00		12466.42 FEDERAL NATL MTG ASSN POOL #832 PROPERTY TYPE: SECURITIES 12,558.00					08/29/2005 -92.00	03/31/2011
4,664.00		4663.97 FEDERAL NATL MTG ASSN POOL #8328 PROPERTY TYPE: SECURITIES 4,698.00					08/29/2005 -34.00	04/30/2011
3,733.00		3732.88 FEDERAL NATL MTG ASSN POOL #8328 PROPERTY TYPE: SECURITIES 3,760.00					08/29/2005 -27.00	05/31/2011
5,308.00		5307.53 FEDERAL NATL MTG ASSN POOL #8328 PROPERTY TYPE: SECURITIES 5,347.00					08/29/2005 -39.00	06/30/2011
601.00		600.98 FEDERAL NATL MTG ASSN POOL #83287 PROPERTY TYPE: SECURITIES 605.00					08/29/2005 -4.00	07/31/2011
5,814.00		5814.3 FEDERAL NATL MTG ASSN POOL #83287 PROPERTY TYPE: SECURITIES 5,857.00					08/29/2005 -43.00	08/31/2011
2,796.00		2796.14 FEDERAL NATL MTG ASSN POOL #8328 PROPERTY TYPE: SECURITIES 2,817.00					08/29/2005 -21.00	09/30/2011
7,990.00		7989.91 FEDERAL NATL MTG ASSN POOL #8328 PROPERTY TYPE: SECURITIES 8,049.00					08/29/2005 -59.00	10/31/2011
13,788.00		13787.76 FEDERAL NATL MTG ASSN POOL #832 PROPERTY TYPE: SECURITIES 13,889.00					08/29/2005 -101.00	11/30/2011
1,970.00		1969.82 FEDERAL NATL MTG ASSN POOL #8524 PROPERTY TYPE: SECURITIES 1,944.00					02/08/2006 26.00	12/31/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,662.00		3662.4 FEDERAL NATL MTG ASSN POOL #85245 PROPERTY TYPE: SECURITIES 3,614.00					02/08/2006 48.00	01/31/2011
133.00		132.78 FEDERAL NATL MTG ASSN POOL #85245 PROPERTY TYPE: SECURITIES 131.00					02/08/2006 2.00	02/28/2011
143.00		142.58 FEDERAL NATL MTG ASSN POOL #85245 PROPERTY TYPE: SECURITIES 141.00					02/08/2006 2.00	03/31/2011
2,413.00		2413.35 FEDERAL NATL MTG ASSN POOL #8524 PROPERTY TYPE: SECURITIES 2,382.00					02/08/2006 31.00	04/30/2011
142.00		141.79 FEDERAL NATL MTG ASSN POOL #85245 PROPERTY TYPE: SECURITIES 140.00					02/08/2006 2.00	05/31/2011
128.00		127.51 FEDERAL NATL MTG ASSN POOL #85245 PROPERTY TYPE: SECURITIES 126.00					02/08/2006 2.00	06/30/2011
132.00		132.07 FEDERAL NATL MTG ASSN POOL #85245 PROPERTY TYPE: SECURITIES 130.00					02/08/2006 2.00	07/31/2011
1,117.00		1117.39 FEDERAL NATL MTG ASSN POOL #8524 PROPERTY TYPE: SECURITIES 1,103.00					02/08/2006 14.00	08/31/2011
1,557.00		1556.78 FEDERAL NATL MTG ASSN POOL #8524 PROPERTY TYPE: SECURITIES 1,536.00					02/08/2006 21.00	09/30/2011
4,525.00		4524.77 FEDERAL NATL MTG ASSN POOL #8524 PROPERTY TYPE: SECURITIES 4,465.00					02/08/2006 60.00	10/31/2011
110.00		110.39 FEDERAL NATL MTG ASSN POOL #85245 PROPERTY TYPE: SECURITIES 109.00					02/08/2006 1.00	11/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,355.00		10355.29 FEDERAL NATL MTG ASSN POOL #889 PROPERTY TYPE: SECURITIES 10,079.00					07/29/2008 276.00	12/31/2010
8,662.00		8661.88 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 8,430.00					07/29/2008 232.00	01/31/2011
6,909.00		6909.18 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 6,725.00					07/29/2008 184.00	02/28/2011
7,094.00		7093.53 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 6,904.00					07/29/2008 190.00	03/31/2011
6,646.00		6645.72 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 6,468.00					07/29/2008 178.00	04/30/2011
6,132.00		6132.48 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 5,969.00					07/29/2008 163.00	05/31/2011
5,858.00		5857.9 FEDERAL NATL MTG ASSN POOL #88969 PROPERTY TYPE: SECURITIES 5,701.00					07/29/2008 157.00	06/30/2011
5,224.00		5223.8 FEDERAL NATL MTG ASSN POOL #88969 PROPERTY TYPE: SECURITIES 5,084.00					07/29/2008 140.00	07/31/2011
5,955.00		5955.33 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 5,796.00					07/29/2008 159.00	08/31/2011
6,019.00		6018.75 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 5,858.00					07/29/2008 161.00	09/30/2011
5,759.00		5758.79 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 5,605.00					07/29/2008 154.00	10/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,459.00		5459.44 FEDERAL NATL MTG ASSN POOL #8896 PROPERTY TYPE: SECURITIES 5,314.00					07/29/2008 145.00	11/30/2011
10,495.00		10495.23 FEDERAL NATL MTG ASSN POOL #906 PROPERTY TYPE: SECURITIES 10,141.00					05/04/2007 354.00	12/31/2010
5,955.00		5954.54 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 5,754.00					05/04/2007 201.00	01/31/2011
5,926.00		5926.29 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 5,726.00					05/04/2007 200.00	02/28/2011
5,684.00		5683.94 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 5,492.00					05/04/2007 192.00	03/31/2011
4,552.00		4551.83 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 4,398.00					05/04/2007 154.00	04/30/2011
3,855.00		3854.54 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 3,724.00					05/04/2007 131.00	05/31/2011
4,018.00		4017.51 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 3,882.00					05/04/2007 136.00	06/30/2011
4,074.00		4074.34 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 3,937.00					05/04/2007 137.00	07/31/2011
7,550.00		7549.5 FEDERAL NATL MTG ASSN POOL #90623 PROPERTY TYPE: SECURITIES 7,295.00					05/04/2007 255.00	08/31/2011
5,889.00		5888.77 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 5,690.00					05/04/2007 199.00	09/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,401.00		4401.38 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 4,253.00					05/04/2007 148.00	10/31/2011
5,467.00		5467.06 FEDERAL NATL MTG ASSN POOL #9062 PROPERTY TYPE: SECURITIES 5,283.00					05/04/2007 184.00	11/30/2011
13,231.00		13231.14 FEDERAL NATL MTG ASSN POOL #908 PROPERTY TYPE: SECURITIES 13,330.00					05/04/2007 -99.00	12/31/2010
6,246.00		6246. FEDERAL NATL MTG ASSN POOL #908925 PROPERTY TYPE: SECURITIES 6,293.00					05/04/2007 -47.00	01/31/2011
4,168.00		4167.63 FEDERAL NATL MTG ASSN POOL #9089 PROPERTY TYPE: SECURITIES 4,199.00					05/04/2007 -31.00	02/28/2011
194.00		194.09 FEDERAL NATL MTG ASSN POOL #90892 PROPERTY TYPE: SECURITIES 196.00					05/04/2007 -2.00	03/31/2011
11,814.00		11814.23 FEDERAL NATL MTG ASSN POOL #908 PROPERTY TYPE: SECURITIES 11,903.00					05/04/2007 -89.00	04/30/2011
182.00		182.31 FEDERAL NATL MTG ASSN POOL #90892 PROPERTY TYPE: SECURITIES 184.00					05/04/2007 -2.00	05/31/2011
180.00		179.61 FEDERAL NATL MTG ASSN POOL #90892 PROPERTY TYPE: SECURITIES 181.00					05/04/2007 -1.00	06/30/2011
187.00		187.21 FEDERAL NATL MTG ASSN POOL #90892 PROPERTY TYPE: SECURITIES 189.00					05/04/2007 -2.00	07/31/2011
9,808.00		9808.3 FEDERAL NATL MTG ASSN POOL #90892 PROPERTY TYPE: SECURITIES 9,882.00					05/04/2007 -74.00	08/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
175.00		174.76 FEDERAL NATL MTG ASSN POOL #90892 PROPERTY TYPE: SECURITIES 176.00					05/04/2007 -1.00	09/30/2011
184.00		184.38 FEDERAL NATL MTG ASSN POOL #90892 PROPERTY TYPE: SECURITIES 186.00					05/04/2007 -2.00	10/31/2011
178.00		178. FEDERAL NATL MTG ASSN POOL #908925 PROPERTY TYPE: SECURITIES 179.00					05/04/2007 -1.00	11/30/2011
55.00		54.58 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 56.00					05/10/2007 -1.00	12/31/2010
2,524.00		2523.88 FEDERAL NATL MTG ASSN POOL #9180 PROPERTY TYPE: SECURITIES 2,578.00					05/10/2007 -54.00	01/31/2011
56.00		55.6 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 57.00					05/10/2007 -1.00	02/28/2011
57.00		57.36 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 59.00					05/10/2007 -2.00	03/31/2011
2,317.00		2316.59 FEDERAL NATL MTG ASSN POOL #9180 PROPERTY TYPE: SECURITIES 2,366.00					05/10/2007 -49.00	04/30/2011
59.00		58.5 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 60.00					05/10/2007 -1.00	05/31/2011
57.00		56.82 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 58.00					05/10/2007 -1.00	06/30/2011
55.00		54.54 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 56.00					05/10/2007 -1.00	07/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,452.00		2452.04 FEDERAL NATL MTG ASSN POOL #9180 PROPERTY TYPE: SECURITIES 2,505.00					05/10/2007 -53.00	08/31/2011
63.00		62.59 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 64.00					05/10/2007 -1.00	09/30/2011
2,176.00		2176.13 FEDERAL NATL MTG ASSN POOL #9180 PROPERTY TYPE: SECURITIES 2,223.00					05/10/2007 -47.00	10/31/2011
53.00		52.78 FEDERAL NATL MTG ASSN POOL #918088 PROPERTY TYPE: SECURITIES 54.00					05/10/2007 -1.00	11/30/2011
14,230.00		14230.24 FEDERAL NATL MTG ASSN POOL #932 PROPERTY TYPE: SECURITIES 14,259.00					03/25/2010 -29.00	12/31/2010
5,348.00		5347.65 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 5,359.00					03/25/2010 -11.00	01/31/2011
4,144.00		4143.83 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 4,152.00					03/25/2010 -8.00	02/28/2011
2,653.00		2653.15 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 2,659.00					03/25/2010 -6.00	03/31/2011
4,560.00		4560.38 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 4,570.00					03/25/2010 -10.00	04/30/2011
3,233.00		3233.48 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 3,240.00					03/25/2010 -7.00	05/31/2011
3,335.00		3334.83 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 3,342.00					03/25/2010 -7.00	06/30/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,889.00		5888.82 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 5,901.00				03/25/2010 -12.00	07/31/2011
9,344.00		9344.03 FEDERAL NATL MTG ASSN POOL #9326 PROPERTY TYPE: SECURITIES 9,363.00				03/25/2010 -19.00	08/31/2011
14,290.00		14290.41 FEDERAL NATL MTG ASSN POOL #932 PROPERTY TYPE: SECURITIES 14,319.00				03/25/2010 -29.00	09/30/2011
19,944.00		19943.71 FEDERAL NATL MTG ASSN POOL #932 PROPERTY TYPE: SECURITIES 19,984.00				03/25/2010 -40.00	10/31/2011
15,795.00		15795.05 FEDERAL NATL MTG ASSN POOL #932 PROPERTY TYPE: SECURITIES 15,827.00				03/25/2010 -32.00	11/30/2011
1,537.00		1536.62 FEDERAL NATL MTG ASSN POOL #9342 PROPERTY TYPE: SECURITIES 1,458.00				06/23/2008 79.00	12/31/2010
14,243.00		14242.79 FEDERAL NATL MTG ASSN POOL #934 PROPERTY TYPE: SECURITIES 13,515.00				06/23/2008 728.00	01/31/2011
18,846.00		18845.69 FEDERAL NATL MTG ASSN POOL #934 PROPERTY TYPE: SECURITIES 17,883.00				06/23/2008 963.00	02/28/2011
14,121.00		14120.79 FEDERAL NATL MTG ASSN POOL #934 PROPERTY TYPE: SECURITIES 13,399.00				06/23/2008 722.00	03/31/2011
1,433.00		1433.14 FEDERAL NATL MTG ASSN POOL #9342 PROPERTY TYPE: SECURITIES 1,360.00				06/23/2008 73.00	04/30/2011
12,998.00		12998.35 FEDERAL NATL MTG ASSN POOL #934 PROPERTY TYPE: SECURITIES 12,334.00				06/23/2008 664.00	05/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,481.00		1480.86 FEDERAL NATL MTG ASSN POOL #9342 PROPERTY TYPE: SECURITIES 1,405.00					06/23/2008 76.00	06/30/2011
1,474.00		1473.99 FEDERAL NATL MTG ASSN POOL #9342 PROPERTY TYPE: SECURITIES 1,399.00					06/23/2008 75.00	07/31/2011
1,509.00		1509.14 FEDERAL NATL MTG ASSN POOL #9342 PROPERTY TYPE: SECURITIES 1,432.00					06/23/2008 77.00	08/31/2011
25,677.00		25677.43 FEDERAL NATL MTG ASSN POOL #934 PROPERTY TYPE: SECURITIES 24,365.00					06/23/2008 1,312.00	09/30/2011
17,680.00		17679.59 FEDERAL NATL MTG ASSN POOL #934 PROPERTY TYPE: SECURITIES 16,776.00					06/23/2008 904.00	10/31/2011
1,371.00		1371.35 FEDERAL NATL MTG ASSN POOL #9342 PROPERTY TYPE: SECURITIES 1,301.00					06/23/2008 70.00	11/30/2011
12,451.00		12450.87 FEDERAL NATL MTG ASSN POOL #938 PROPERTY TYPE: SECURITIES 11,932.00					07/09/2007 519.00	12/31/2010
4,246.00		4246.01 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 4,069.00					07/09/2007 177.00	01/31/2011
5,723.00		5722.79 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 5,484.00					07/09/2007 239.00	02/28/2011
4,903.00		4902.66 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 4,699.00					07/09/2007 204.00	03/31/2011
8,894.00		8893.54 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 8,523.00					07/09/2007 371.00	04/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,513.00		2513.37 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 2,409.00					07/09/2007 104.00	05/31/2011
2,894.00		2893.67 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 2,773.00					07/09/2007 121.00	06/30/2011
2,051.00		2050.9 FEDERAL NATL MTG ASSN POOL #93811 PROPERTY TYPE: SECURITIES 1,966.00					07/09/2007 85.00	07/31/2011
3,219.00		3218.57 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 3,085.00					07/09/2007 134.00	08/31/2011
1,552.00		1552.34 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 1,488.00					07/09/2007 64.00	09/30/2011
2,311.00		2311.16 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 2,215.00					07/09/2007 96.00	10/31/2011
2,919.00		2918.62 FEDERAL NATL MTG ASSN POOL #9381 PROPERTY TYPE: SECURITIES 2,797.00					07/09/2007 122.00	11/30/2011
14,657.00		14656.96 FEDERAL NATL MTG ASSN POOL #AB1 PROPERTY TYPE: SECURITIES 15,312.00					09/16/2010 -655.00	12/31/2010
5,256.00		5256.04 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 5,491.00					09/16/2010 -235.00	01/31/2011
5,379.00		5378.96 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 5,619.00					09/16/2010 -240.00	02/28/2011
2,119.00		2118.91 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 2,214.00					09/16/2010 -95.00	03/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,598.00		1597.89 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 1,669.00					09/16/2010 -71.00	04/30/2011
2,860.00		2860.08 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 2,988.00					09/16/2010 -128.00	05/31/2011
3,435.00		3435.38 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 3,589.00					09/16/2010 -154.00	06/30/2011
5,599.00		5598.52 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 5,849.00					09/16/2010 -250.00	07/31/2011
4,862.00		4861.63 FEDERAL NATL MTG ASSN POOL #AB13 PROPERTY TYPE: SECURITIES 5,079.00					09/16/2010 -217.00	08/31/2011
19,108.00		19108.12 FEDERAL NATL MTG ASSN POOL #AB1 PROPERTY TYPE: SECURITIES 19,962.00					09/16/2010 -854.00	09/30/2011
20,199.00		20198.98 FEDERAL NATL MTG ASSN POOL #AB1 PROPERTY TYPE: SECURITIES 21,102.00					09/16/2010 -903.00	10/31/2011
16,597.00		16597.41 FEDERAL NATL MTG ASSN POOL #AB1 PROPERTY TYPE: SECURITIES 17,339.00					09/16/2010 -742.00	11/30/2011
1,654.00		1654.24 FEDERAL NATL MTG ASSN POOL #MA09 PROPERTY TYPE: SECURITIES 1,724.00					11/10/2011 -70.00	11/30/2011
3,881.00		3880.99 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 4,010.00					03/25/2010 -129.00	12/31/2010
6,345.00		6345.1 FEDERAL NATL MTG ASSN POOL #AD200 PROPERTY TYPE: SECURITIES 6,556.00					03/25/2010 -211.00	01/31/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,155.00		3154.72 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 3,260.00				03/25/2010 -105.00	02/28/2011
4,032.00		4032.21 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 4,166.00				03/25/2010 -134.00	03/31/2011
3,233.00		3233.08 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 3,341.00				03/25/2010 -108.00	04/30/2011
3,794.00		3794.22 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 3,921.00				03/25/2010 -127.00	05/31/2011
5,726.00		5725.54 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 5,916.00				03/25/2010 -190.00	06/30/2011
6,084.00		6083.6 FEDERAL NATL MTG ASSN POOL #AD200 PROPERTY TYPE: SECURITIES 6,286.00				03/25/2010 -202.00	07/31/2011
7,324.00		7323.94 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 7,568.00				03/25/2010 -244.00	08/31/2011
6,846.00		6845.5 FEDERAL NATL MTG ASSN POOL #AD200 PROPERTY TYPE: SECURITIES 7,073.00				03/25/2010 -227.00	09/30/2011
10,728.00		10727.75 FEDERAL NATL MTG ASSN POOL #AD2 PROPERTY TYPE: SECURITIES 11,085.00				03/25/2010 -357.00	10/31/2011
4,906.00		4905.66 FEDERAL NATL MTG ASSN POOL #AD20 PROPERTY TYPE: SECURITIES 5,069.00				03/25/2010 -163.00	11/30/2011
40,957.00		441. FEDEX CORP PROPERTY TYPE: SECURITIES 39,903.00				03/22/2010 1,054.00	02/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,415.00		16. FEDEX CORP PROPERTY TYPE: SECURITIES 1,448.00					03/22/2010 -33.00	03/14/2011
14,238.00		161. FEDEX CORP PROPERTY TYPE: SECURITIES 14,386.00					03/18/2010 -148.00	03/14/2011
48,771.00		550. FEDEX CORP PROPERTY TYPE: SECURITIES 49,146.00					03/18/2010 -375.00	03/14/2011
17,238.00		159. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 22,094.00					12/01/2010 -4,856.00	03/14/2011
730.00		7. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 973.00					12/01/2010 -243.00	04/28/2011
19,280.00		185. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 25,125.00					12/22/2010 -5,845.00	04/28/2011
26,680.00		256. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 32,368.00					02/07/2011 -5,688.00	04/28/2011
5,940.00		57. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 7,207.00					02/07/2011 -1,267.00	04/28/2011
710.00		7. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 900.00					11/09/2010 -190.00	07/22/2011
6,285.00		62. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 7,839.00					02/07/2011 -1,554.00	07/22/2011
18,754.00		185. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 23,207.00					11/30/2010 -4,453.00	07/22/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,118.00		159. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 19,778.00					12/24/2010 -3,660.00	07/22/2011
5,778.00		57. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 6,616.00					01/16/2011 -838.00	07/22/2011
32,033.00		316. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 35,080.00					01/20/2011 -3,047.00	07/22/2011
16,877.00		1300. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 19,581.00					01/06/2011 -2,704.00	04/26/2011
22,071.00		1700. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 22,089.00					12/02/2010 -18.00	04/26/2011
12,983.00		1000. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 12,342.00					01/25/2010 641.00	04/26/2011
47,644.00		3800. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 46,900.00					01/25/2010 744.00	05/23/2011
17,553.00		1400. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 16,129.00					02/12/2010 1,424.00	05/23/2011
15,045.00		1200. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 8,064.00					06/02/2009 6,981.00	05/23/2011
5,337.00		250. FINISH LINE INC CL A PROPERTY TYPE: SECURITIES 3,040.00					01/07/2010 2,297.00	06/08/2011
20,413.00		1000. FINISH LINE INC CL A PROPERTY TYPE: SECURITIES 18,675.00					10/04/2011 1,738.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,168.00		250. FINISH LINE INC CL A PROPERTY TYPE: SECURITIES 3,040.00					01/07/2010 2,128.00	10/25/2011
8,269.00		400. FINISH LINE INC CL A PROPERTY TYPE: SECURITIES 3,533.00					07/29/2009 4,736.00	10/25/2011
11,571.00		300. FIRST CASH INC PROPERTY TYPE: SECURITIES 9,194.00					12/06/2010 2,377.00	05/12/2011
1,928.00		50. FIRST CASH INC PROPERTY TYPE: SECURITIES 1,278.00					09/22/2010 650.00	05/12/2011
5,894.00		150. FIRST CASH INC PROPERTY TYPE: SECURITIES 3,833.00					09/22/2010 2,061.00	06/08/2011
8,743.00		200. FIRST CASH INC PROPERTY TYPE: SECURITIES 5,111.00					09/22/2010 3,632.00	08/11/2011
8,402.00		200. FIRST CASH INC PROPERTY TYPE: SECURITIES 5,111.00					09/22/2010 3,291.00	10/07/2011
6,941.00		1300. FIRST COMWLTH FINL CORP PA COM PROPERTY TYPE: SECURITIES 8,769.00					01/10/2011 -1,828.00	06/08/2011
2,306.00		400. FIRST COMWLTH FINL CORP PA COM PROPERTY TYPE: SECURITIES 2,698.00					01/10/2011 -392.00	07/06/2011
9,225.00		1600. FIRST COMWLTH FINL CORP PA COM PROPERTY TYPE: SECURITIES 10,072.00					11/04/2010 -847.00	07/06/2011
443.00		100. FIRST COMWLTH FINL CORP PA COM PROPERTY TYPE: SECURITIES 630.00					11/04/2010 -187.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
9,667.00		650. FIRST FINL BANCORP PROPERTY TYPE: SECURITIES 10,118.00				06/08/2011 -451.00	10/07/2011
5,205.00		350. FIRST FINL BANCORP PROPERTY TYPE: SECURITIES 4,447.00				11/30/2009 758.00	10/07/2011
7,307.00		450. FIRST FINL BANCORP PROPERTY TYPE: SECURITIES 5,717.00				11/30/2009 1,590.00	10/25/2011
3,111.00		255. FIRST MIDWEST BANCORP INC DEL PROPERTY TYPE: SECURITIES 4,928.00				05/11/2008 -1,817.00	02/08/2011
1,769.00		145. FIRST MIDWEST BANCORP INC DEL PROPERTY TYPE: SECURITIES 2,783.00				05/11/2008 -1,014.00	02/08/2011
2,440.00		200. FIRST MIDWEST BANCORP INC DEL PROPERTY TYPE: SECURITIES 3,208.00				05/11/2010 -768.00	02/08/2011
4,880.00		400. FIRST MIDWEST BANCORP INC DEL PROPERTY TYPE: SECURITIES 4,084.00				09/23/2009 796.00	02/08/2011
2,373.00		300. FIRST MIDWEST BANCORP INC DEL PROPERTY TYPE: SECURITIES 3,691.00				07/06/2011 -1,318.00	10/07/2011
3,260.00		350. FIRST MIDWEST BANCORP INC DEL PROPERTY TYPE: SECURITIES 4,306.00				07/06/2011 -1,046.00	10/25/2011
14,558.00		100. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES 15,239.00				01/31/2011 -681.00	03/02/2011
14,558.00		100. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES 13,480.00				01/06/2011 1,078.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,810.00		100. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES 13,480.00					01/06/2011 2,330.00	04/01/2011
3,785.00		100. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 6,584.00					09/12/2008 -2,799.00	01/06/2011
11,354.00		300. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 19,597.00					09/12/2008 -8,243.00	01/06/2011
3,785.00		100. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 4,702.00					09/18/2009 -917.00	01/06/2011
18,924.00		500. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 23,073.00					01/05/2010 -4,149.00	01/06/2011
3,785.00		100. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 4,574.00					10/06/2009 -789.00	01/06/2011
13,305.00		300. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 13,723.00					10/06/2009 -418.00	05/23/2011
8,870.00		200. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 7,945.00					03/19/2010 925.00	05/23/2011
44,351.00		1000. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 39,598.00					08/23/2004 4,753.00	05/23/2011
8,870.00		200. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 7,817.00					03/03/2010 1,053.00	05/23/2011
27,583.00		623. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 27,635.00					10/14/2011 -52.00	10/14/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,491.00		130. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 8,323.00					12/17/2010	01/05/2011 168.00
1,308.00		20. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 1,281.00					12/17/2010	01/05/2011 27.00
3,792.00		58. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 3,040.00					04/22/2010	01/05/2011 752.00
10,291.00		189. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 9,905.00					04/22/2010	11/04/2011 386.00
29,404.00		540. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 24,528.00					11/10/2009	11/04/2011 4,876.00
27,825.00		511. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 22,955.00					11/03/2009	11/04/2011 4,870.00
4,400.00		229. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 2,770.00					10/08/2009	12/06/2010 1,630.00
34,044.00		1766. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 21,362.00					10/08/2009	12/06/2010 12,682.00
2,185.00		113. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 1,367.00					10/08/2009	12/06/2010 818.00
1,761.00		91. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 1,101.00					10/08/2009	12/06/2010 660.00
13,725.00		716. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 8,661.00					10/08/2009	12/07/2010 5,064.00

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,592.00		289. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 3,496.00					10/08/2009 2,096.00	12/07/2010
14,346.00		678. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 8,201.00					10/08/2009 6,145.00	05/04/2011
16,525.00		781. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 8,987.00					08/12/2009 7,538.00	05/04/2011
10,304.00		487. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 5,585.00					08/12/2009 4,719.00	05/04/2011
24,206.00		1144. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 13,087.00					08/13/2009 11,119.00	05/04/2011
2,856.00		135. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 1,542.00					08/12/2009 1,314.00	05/04/2011
12,843.00		607. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 6,868.00					08/14/2009 5,975.00	05/04/2011
16,020.00		757. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 8,565.00					08/14/2009 7,455.00	05/04/2011
2,413.00		114. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES 1,267.00					08/13/2009 1,146.00	05/04/2011
18,442.00		1100. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 12,782.00					07/20/2010 5,660.00	12/02/2010
9,517.00		600. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 9,671.00					11/05/2010 -154.00	01/31/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
19,033.00		1200. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 19,341.00				11/05/2010 -308.00	01/31/2011
15,116.00		953. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 15,671.00				11/18/2010 -555.00	01/31/2011
46,425.00		2927. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 47,301.00				11/09/2010 -876.00	01/31/2011
17,447.00		1100. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 17,729.00				11/05/2010 -282.00	01/31/2011
16,833.00		1100. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 20,234.00				10/11/2010 -3,401.00	04/01/2011
18,363.00		1200. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 19,368.00				11/05/2010 -1,005.00	04/01/2011
74,983.00		4900. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 56,937.00				07/20/2010 18,046.00	04/01/2011
7,381.00		500. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 5,810.00				07/20/2010 1,571.00	05/23/2011
103,336.00		7000. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 62,888.00				11/18/2009 40,448.00	05/23/2011
1,476.00		100. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 720.00				10/06/2009 756.00	05/23/2011
23,620.00		1600. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 11,179.00				09/18/2009 12,441.00	05/23/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,270.00		1000. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 14,834.00					03/12/2010 -3,564.00	11/04/2011
11,270.00		1000. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 14,344.00					02/24/2010 -3,074.00	11/04/2011
7,990.00		709. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 10,055.00					10/27/2010 -2,065.00	11/04/2011
6,762.00		600. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 8,103.00					03/17/2010 -1,341.00	11/04/2011
11,800.00		1047. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES 14,093.00					08/25/2010 -2,293.00	11/04/2011
43,111.00		781. FORD MTR CO CAP TR II TR ORIGINATED PROPERTY TYPE: SECURITIES 36,335.00					07/26/2010 6,776.00	01/14/2011
108,674.00		2133. FORD MTR CO CAP TR II TR ORIGINATE PROPERTY TYPE: SECURITIES 100,276.00					07/29/2010 8,398.00	02/16/2011
177,221.00		5100. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 164,148.00					01/31/2011 13,073.00	05/23/2011
31,274.00		900. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 26,966.00					01/25/2010 4,308.00	05/23/2011
20,850.00		600. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 13,524.00					10/13/2008 7,326.00	05/23/2011
3,722.00		200. FORESTAR GROUP INC COM PROPERTY TYPE: SECURITIES 2,094.00					04/16/2009 1,628.00	03/02/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,599.00		100. FORRESTER RESH INC COM PROPERTY TYPE: SECURITIES 3,070.00				06/29/2010 529.00	02/08/2011
18,438.00		883. FORTINET INC COM PROPERTY TYPE: SECURITIES 17,099.00				10/14/2011 1,339.00	10/26/2011
3,323.00		134. FORTINET INC COM PROPERTY TYPE: SECURITIES 2,604.00				10/17/2011 719.00	11/04/2011
6,778.00		250. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 8,065.00				07/27/2011 -1,287.00	10/07/2011
2,711.00		100. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 3,001.00				01/10/2007 -290.00	10/07/2011
2,711.00		100. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 2,952.00				10/10/2007 -241.00	10/07/2011
2,711.00		100. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 2,894.00				07/29/2010 -183.00	10/07/2011
5,422.00		200. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 5,504.00				06/29/2010 -82.00	10/07/2011
2,548.00		94. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 2,575.00				10/01/2008 -27.00	10/07/2011
542.00		20. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 546.00				10/01/2008 -4.00	10/07/2011
976.00		36. FORWARD AIR CORPORATION PROPERTY TYPE: SECURITIES 977.00				10/01/2008 -1.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,878.00		45. FOSSIL INC COM PROPERTY TYPE: SECURITIES 4,238.00				10/14/2011 -360.00	11/28/2011
689.00		8. FOSSIL INC COM PROPERTY TYPE: SECURITIES 753.00				10/14/2011 -64.00	11/28/2011
11,922.00		120. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 11,843.00				10/10/2011 79.00	11/18/2011
99,352.00		1000. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 102,832.00				01/25/2010 -3,480.00	11/18/2011
9,935.00		100. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 11,102.00				03/19/2010 -1,167.00	11/18/2011
69,547.00		700. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 86,546.00				03/02/2011 -16,999.00	11/18/2011
9,935.00		100. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 12,612.00				04/26/2011 -2,677.00	11/18/2011
17,253.00		316. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 4,565.00				12/08/2008 12,688.00	02/09/2011
3,029.00		63. FREEPORT-MCMORAN COPPER & GOLD INC C PROPERTY TYPE: SECURITIES 2,955.00				08/22/2007 74.00	06/17/2011
7,976.00		167. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 8,750.00				12/01/2010 -774.00	06/17/2011
12,991.00		272. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 14,609.00				11/09/2010 -1,618.00	06/17/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
28,657.00		600. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 32,226.00					11/09/2010 -3,569.00	06/17/2011
31,319.00		657. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 34,425.00					12/01/2010 -3,106.00	06/20/2011
22,977.00		482. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 24,888.00					11/10/2010 -1,911.00	06/20/2011
39,899.00		837. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 40,531.00					03/14/2011 -632.00	06/20/2011
3,688.00		100. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 4,247.00					08/24/2011 -559.00	11/18/2011
14,753.00		400. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 16,749.00					09/16/2011 -1,996.00	11/18/2011
111,013.00		3010. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 112,336.00					01/25/2010 -1,323.00	11/18/2011
21,871.00		593. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 31,481.00					10/15/2010 -9,610.00	11/18/2011
258.00		7. FREEPORT-MCMORAN COPPER & GOLD INC CO PROPERTY TYPE: SECURITIES 372.00					10/15/2010 -114.00	11/18/2011
59,010.00		1600. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 86,517.00					01/31/2011 -27,507.00	11/18/2011
25,817.00		700. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 36,512.00					03/02/2011 -10,695.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,064.00		300. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 15,648.00					03/02/2011 -4,584.00	11/18/2011
4,252.00		200. FULLER H B CO COM PROPERTY TYPE: SECURITIES 3,393.00					06/22/2005 859.00	12/16/2010
2,126.00		100. FULLER H B CO COM PROPERTY TYPE: SECURITIES 1,595.00					01/07/2009 531.00	12/16/2010
2,096.00		100. FULLER H B CO COM PROPERTY TYPE: SECURITIES 1,595.00					01/07/2009 501.00	06/08/2011
2,096.00		100. FULLER H B CO COM PROPERTY TYPE: SECURITIES 1,528.00					10/17/2008 568.00	06/08/2011
6,288.00		300. FULLER H B CO COM PROPERTY TYPE: SECURITIES 4,101.00					01/22/2009 2,187.00	06/08/2011
3,646.00		200. FULLER H B CO COM PROPERTY TYPE: SECURITIES 2,734.00					01/22/2009 912.00	10/07/2011
2,070.00		100. FULLER H B CO COM PROPERTY TYPE: SECURITIES 1,367.00					01/22/2009 703.00	10/25/2011
3,104.00		150. FULLER H B CO COM PROPERTY TYPE: SECURITIES 1,881.00					10/31/2003 1,223.00	10/25/2011
18,987.00		700. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES 19,877.00					12/06/2010 -890.00	10/07/2011
1,356.00		50. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES 1,414.00					11/04/2010 -58.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,322.00		150. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES 4,241.00					11/04/2010 81.00	10/25/2011
5,762.00		200. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES 5,240.00					05/11/2010 522.00	10/25/2011
17,867.00		700. GEO GROUP INC COM PROPERTY TYPE: SECURITIES 15,141.00					05/11/2010 2,726.00	12/06/2010
36,599.00		4650. GT ADVANCED TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 34,465.00					10/04/2011 2,134.00	10/07/2011
5,130.00		709. GT ADVANCED TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 5,255.00					10/04/2011 -125.00	10/25/2011
4,341.00		600. GT ADVANCED TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,447.00					10/04/2011 -106.00	10/25/2011
658.00		91. GT ADVANCED TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 674.00					10/04/2011 -16.00	10/25/2011
2,501.00		2500.86 GOVERNMENT NATL MTG ASSN POOL #7 PROPERTY TYPE: SECURITIES 2,600.00					03/15/2011 -99.00	03/31/2011
7,913.00		7913.25 GOVERNMENT NATL MTG ASSN POOL #7 PROPERTY TYPE: SECURITIES 8,227.00					03/15/2011 -314.00	04/30/2011
7,743.00		7743.49 GOVERNMENT NATL MTG ASSN POOL #7 PROPERTY TYPE: SECURITIES 8,051.00					03/15/2011 -308.00	05/31/2011
1,082.00		1082.1 GOVERNMENT NATL MTG ASSN POOL #73 PROPERTY TYPE: SECURITIES 1,125.00					03/15/2011 -43.00	06/30/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,949.00		4949.43 GOVERNMENT NATL MTG ASSN POOL #7 PROPERTY TYPE: SECURITIES 5,146.00				03/15/2011 -197.00	07/31/2011
8,366.00		8365.87 GOVERNMENT NATL MTG ASSN POOL #7 PROPERTY TYPE: SECURITIES 8,698.00				03/15/2011 -332.00	08/31/2011
3,315.00		3314.63 GOVERNMENT NATL MTG ASSN POOL #7 PROPERTY TYPE: SECURITIES 3,446.00				03/15/2011 -131.00	09/30/2011
29,413.00		29412.81 GOVERNMENT NATL MTG ASSN POOL # PROPERTY TYPE: SECURITIES 30,580.00				03/15/2011 -1,167.00	10/31/2011
11,080.00		11080.41 GOVERNMENT NATL MTG ASSN POOL # PROPERTY TYPE: SECURITIES 11,520.00				03/15/2011 -440.00	11/30/2011
246.00		245.99 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 239.00				05/18/2001 7.00	12/31/2010
247.00		247.31 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 240.00				05/18/2001 7.00	01/31/2011
249.00		248.66 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 242.00				05/18/2001 7.00	02/28/2011
250.00		250.01 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 243.00				05/18/2001 7.00	03/31/2011
251.00		251.36 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 244.00				05/18/2001 7.00	04/30/2011
253.00		252.71 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 246.00				05/18/2001 7.00	05/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
254.00		254.09 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 247.00					05/18/2001 7.00	06/30/2011
255.00		255.47 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 248.00					05/18/2001 7.00	07/31/2011
284.00		284.12 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 276.00					05/18/2001 8.00	08/31/2011
259.00		258.53 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 251.00					05/18/2001 8.00	09/30/2011
260.00		259.79 GOVERNMENT NATL MTG ASSN POOL #50 PROPERTY TYPE: SECURITIES 252.00					05/18/2001 8.00	10/31/2011
261.00		261.2 GOVERNMENT NATL MTG ASSN POOL #508 PROPERTY TYPE: SECURITIES 254.00					05/18/2001 7.00	11/30/2011
35.00		35.34 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 36.00					08/25/1999 -1.00	12/31/2010
39.00		39.21 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 39.00					08/25/1999	01/31/2011
64.00		63.69 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 64.00					08/25/1999	02/28/2011
36.00		36.24 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 36.00					08/25/1999	03/31/2011
36.00		35.68 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 36.00					08/25/1999	04/30/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
38.00		37.9 GNMA POOL #513358 DTD 08/01/99 7.50 PROPERTY TYPE: SECURITIES 38.00					08/25/1999	05/31/2011
38.00		38.15 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 38.00					08/25/1999	06/30/2011
38.00		38.41 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 39.00					08/25/1999	07/31/2011 -1.00
39.00		38.67 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 39.00					08/25/1999	08/31/2011
39.00		38.92 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 39.00					08/25/1999	09/30/2011
39.00		39.19 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 39.00					08/25/1999	10/31/2011
39.00		39.44 GNMA POOL #513358 DTD 08/01/99 7.5 PROPERTY TYPE: SECURITIES 40.00					08/25/1999	11/30/2011 -1.00
20.00		20.16 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 19.00					08/25/1999	12/31/2010 1.00
20.00		20.28 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 19.00					08/25/1999	01/31/2011 1.00
20.00		20.39 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 20.00					08/25/1999	02/28/2011
21.00		20.52 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 20.00					08/25/1999	03/31/2011 1.00

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
21.00		20.64 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 20.00				08/25/1999 1.00	04/30/2011
21.00		20.75 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 20.00				08/25/1999 1.00	05/31/2011
21.00		20.88 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 20.00				08/25/1999 1.00	06/30/2011
21.00		21. GNMA POOL #516070 DTD 09/01/99 6.500 PROPERTY TYPE: SECURITIES 20.00				08/25/1999 1.00	07/31/2011
21.00		21.12 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 20.00				08/25/1999 1.00	08/31/2011
21.00		21.24 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 20.00				08/25/1999 1.00	09/30/2011
21.00		21.38 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 21.00				08/25/1999	10/31/2011
21.00		21.49 GNMA POOL #516070 DTD 09/01/99 6.5 PROPERTY TYPE: SECURITIES 21.00				08/25/1999	11/30/2011
2,014.00		2014.46 GOVERNMENT NATL MTG ASSN POOL #6 PROPERTY TYPE: SECURITIES 2,025.00				09/26/2007 -11.00	12/31/2010
74.00		74.38 GOVERNMENT NATL MTG ASSN POOL #672 PROPERTY TYPE: SECURITIES 75.00				09/26/2007 -1.00	01/31/2011
2,309.00		2308.9 GOVERNMENT NATL MTG ASSN POOL #67 PROPERTY TYPE: SECURITIES 2,321.00				09/26/2007 -12.00	02/28/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,636.00		1636.41 GOVERNMENT NATL MTG ASSN POOL #6 PROPERTY TYPE: SECURITIES 1,645.00					09/26/2007 -9.00	03/31/2011
1,477.00		1477.26 GOVERNMENT NATL MTG ASSN POOL #6 PROPERTY TYPE: SECURITIES 1,485.00					09/26/2007 -8.00	04/30/2011
344.00		344.06 GOVERNMENT NATL MTG ASSN POOL #67 PROPERTY TYPE: SECURITIES 346.00					09/26/2007 -2.00	05/31/2011
2,184.00		2184.31 GOVERNMENT NATL MTG ASSN POOL #6 PROPERTY TYPE: SECURITIES 2,196.00					09/26/2007 -12.00	06/30/2011
2,670.00		2670.36 GOVERNMENT NATL MTG ASSN POOL #6 PROPERTY TYPE: SECURITIES 2,685.00					09/26/2007 -15.00	07/31/2011
830.00		829.88 GOVERNMENT NATL MTG ASSN POOL #67 PROPERTY TYPE: SECURITIES 834.00					09/26/2007 -4.00	08/31/2011
1,624.00		1624.44 GOVERNMENT NATL MTG ASSN POOL #6 PROPERTY TYPE: SECURITIES 1,633.00					09/26/2007 -9.00	09/30/2011
659.00		659.22 GOVERNMENT NATL MTG ASSN POOL #67 PROPERTY TYPE: SECURITIES 663.00					09/26/2007 -4.00	10/31/2011
606.00		605.53 GOVERNMENT NATL MTG ASSN POOL #67 PROPERTY TYPE: SECURITIES 609.00					09/26/2007 -3.00	11/30/2011
100,060.00		4400. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES 91,316.00					06/08/2010 8,744.00	04/01/2011
27,289.00		1200. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES 24,775.00					12/02/2010 2,514.00	04/01/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
57,742.00		2600. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES 65,745.00					11/02/2011 -8,003.00	11/18/2011
29,981.00		1350. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES 33,746.00					09/16/2011 -3,765.00	11/18/2011
16,213.00		1000. GAP INC COM PROPERTY TYPE: SECURITIES 19,397.00					01/31/2011 -3,184.00	08/24/2011
5,058.00		312. GAP INC COM PROPERTY TYPE: SECURITIES 4,596.00					04/20/2009 462.00	08/24/2011
6,291.00		388. GAP INC COM PROPERTY TYPE: SECURITIES 5,446.00					11/10/2008 845.00	08/24/2011
10,659.00		600. GAP INC COM PROPERTY TYPE: SECURITIES 8,421.00					11/10/2008 2,238.00	10/10/2011
27,549.00		1470. GAP INC COM PROPERTY TYPE: SECURITIES 20,633.00					11/10/2008 6,916.00	11/18/2011
18,722.00		999. GAP INC COM PROPERTY TYPE: SECURITIES 12,874.00					12/29/2008 5,848.00	11/18/2011
4,310.00		230. GAP INC COM PROPERTY TYPE: SECURITIES 2,958.00					12/29/2008 1,352.00	11/18/2011
21,196.00		1131. GAP INC COM PROPERTY TYPE: SECURITIES 14,534.00					12/29/2008 6,662.00	11/18/2011
700.00		700.33 GE COML MTG CORP 2003-C1 COML MTG PROPERTY TYPE: SECURITIES 679.00					07/01/2008 21.00	08/11/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
978.00		977.58 GE COML MTG CORP 2003-C1 COML MTG PROPERTY TYPE: SECURITIES 948.00				07/01/2008 30.00	09/12/2011
14,418.00		14417.96 GE COML MTG CORP 2003-C1 COML M PROPERTY TYPE: SECURITIES 13,978.00				07/01/2008 440.00	10/11/2011
967.00		967.1 GE COML MTG CORP 2003-C1 COML MTG PROPERTY TYPE: SECURITIES 938.00				07/01/2008 29.00	11/10/2011
6,456.00		1000. GENCORP INC PROPERTY TYPE: SECURITIES 5,205.00				12/06/2010 1,251.00	04/19/2011
3,223.00		400. GENERAL COMMUNICATION INC CL A PROPERTY TYPE: SECURITIES 4,626.00				12/06/2010 -1,403.00	10/07/2011
5,640.00		700. GENERAL COMMUNICATION INC CL A PROPERTY TYPE: SECURITIES 8,071.00				05/12/2011 -2,431.00	10/07/2011
6,446.00		800. GENERAL COMMUNICATION INC CL A PROPERTY TYPE: SECURITIES 8,812.00				11/04/2010 -2,366.00	10/07/2011
7,251.00		900. GENERAL COMMUNICATION INC CL A PROPERTY TYPE: SECURITIES 9,805.00				04/19/2011 -2,554.00	10/07/2011
2,622.00		300. GENERAL COMMUNICATION INC CL A PROPERTY TYPE: SECURITIES 3,268.00				04/19/2011 -646.00	10/25/2011
14,480.00		216. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 16,582.00				04/28/2010 -2,102.00	12/06/2010
78,218.00		1161. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 89,126.00				04/28/2010 -10,908.00	12/06/2010

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
27,824.00		413. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 29,370.00				05/17/2010 -1,546.00	12/06/2010
18,190.00		270. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 18,362.00				05/27/2010 -172.00	12/06/2010
3,773.00		56. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 3,800.00				05/27/2010 -27.00	12/06/2010
31,289.00		411. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 21,053.00				04/20/2005 10,236.00	03/07/2011
31,711.00		443. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 22,692.00				04/20/2005 9,019.00	05/23/2011
3,732.00		53. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 2,715.00				04/20/2005 1,017.00	05/25/2011
21,716.00		309. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 15,828.00				04/20/2005 5,888.00	05/26/2011
30,508.00		410. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 21,002.00				04/20/2005 9,506.00	05/31/2011
23,765.00		330. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 16,904.00				04/20/2005 6,861.00	06/02/2011
24,724.00		345. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 17,672.00				04/20/2005 7,052.00	06/02/2011
24,324.00		344. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 17,621.00				04/20/2005 6,703.00	06/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
24,560.00		330. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 16,904.00					04/20/2005 7,656.00	07/08/2011
48,846.00		697. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 35,703.00					04/20/2005 13,143.00	07/20/2011
143,954.00		2269. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 170,084.00					03/02/2011 -26,130.00	11/18/2011
27,915.00		440. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 32,982.00					03/02/2011 -5,067.00	11/18/2011
56,528.00		891. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 66,789.00					03/02/2011 -10,261.00	11/18/2011
9,166.00		456. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 4,762.00					03/19/2009 4,404.00	03/10/2011
21,286.00		1059. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 11,058.00					03/19/2009 10,228.00	03/10/2011
20,281.00		1009. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 10,424.00					03/16/2009 9,857.00	03/10/2011
11,196.00		557. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 5,509.00					03/17/2009 5,687.00	03/10/2011
15,437.00		768. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 7,587.00					03/16/2009 7,850.00	03/10/2011
965.00		48. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 454.00					03/20/2009 511.00	03/10/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
523.00		26. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 246.00				03/20/2009 277.00	03/10/2011
322.00		16. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 150.00				03/20/2009 172.00	03/10/2011
181.00		9. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 84.00				03/20/2009 97.00	03/10/2011
10,136.00		600. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 18,424.00				06/02/2005 -8,288.00	08/04/2011
38,853.00		2300. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 65,732.00				04/26/2005 -26,879.00	08/04/2011
8,446.00		500. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 10,102.00				01/31/2011 -1,656.00	08/04/2011
17,256.00		1100. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 17,089.00				01/05/2010 167.00	11/18/2011
48,631.00		3100. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 46,970.00				06/28/2010 1,661.00	11/18/2011
144,325.00		9200. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 131,956.00				08/25/2009 12,369.00	11/18/2011
76,869.00		4900. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 55,902.00				04/20/2009 20,967.00	11/18/2011
80,006.00		5100. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 84,946.00				09/18/2009 -4,940.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
40,788.00		2600. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 41,937.00					12/07/2009 -1,149.00	11/18/2011
17,256.00		1100. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 20,374.00					01/06/2011 -3,118.00	11/18/2011
18,825.00		1200. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 24,245.00					01/31/2011 -5,420.00	11/18/2011
1,531.00		40. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 1,139.00					10/16/2007 392.00	06/17/2011
5,686.00		153. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 5,640.00					05/17/2010 46.00	09/19/2011
446.00		12. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 442.00					05/19/2010 4.00	09/19/2011
6,690.00		180. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 6,622.00					05/19/2010 68.00	09/19/2011
4,088.00		110. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 4,043.00					05/19/2010 45.00	09/19/2011
818.00		22. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 808.00					05/19/2010 10.00	09/19/2011
3,791.00		102. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 3,748.00					05/19/2010 43.00	09/19/2011
19,177.00		516. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 18,953.00					05/19/2010 224.00	09/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
66,020.00		1705.352 GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 48,543.00					10/16/2007 17,477.00	11/04/2011
64,878.00		1675.832 GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 46,803.00					10/16/2007 18,075.00	11/04/2011
35,222.00		909.816 GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 25,321.00					10/16/2007 9,901.00	11/04/2011
51,583.00		2183. GENERAL MTRS CO COM PROPERTY TYPE: SECURITIES 81,979.00					01/03/2011 -30,396.00	11/04/2011
1,398.00		30. GENERAL MTRS CO CONV PFD JR SER B PROPERTY TYPE: SECURITIES 1,689.00					01/13/2011 -291.00	06/17/2011
15,251.00		392. GENERAL MTRS CO CONV PFD JR SER B PROPERTY TYPE: SECURITIES 22,073.00					01/13/2011 -6,822.00	11/04/2011
1,595.00		41. GENERAL MTRS CO CONV PFD JR SER B PROPERTY TYPE: SECURITIES 2,297.00					01/13/2011 -702.00	11/04/2011
14,590.00		375. GENERAL MTRS CO CONV PFD JR SER B PROPERTY TYPE: SECURITIES 20,990.00					01/14/2011 -6,400.00	11/04/2011
42,953.00		1104. GENERAL MTRS CO CONV PFD JR SER B PROPERTY TYPE: SECURITIES 56,878.00					12/06/2010 -13,925.00	11/04/2011
39,646.00		1019. GENERAL MTRS CO CONV PFD JR SER B PROPERTY TYPE: SECURITIES 52,498.00					12/01/2010 -12,852.00	11/04/2011
41,008.00		1054. GENERAL MTRS CO CONV PFD JR SER B PROPERTY TYPE: SECURITIES 52,732.00					11/23/2010 -11,724.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,977.00		100. GENESCO INC COM PROPERTY TYPE: SECURITIES 3,334.00					04/19/2010 643.00	12/06/2010
7,949.00		200. GENESCO INC COM PROPERTY TYPE: SECURITIES 7,531.00					01/10/2011 418.00	04/19/2011
5,316.00		100. GENESCO INC COM PROPERTY TYPE: SECURITIES 3,334.00					04/19/2010 1,982.00	07/06/2011
11,061.00		200. GENESCO INC COM PROPERTY TYPE: SECURITIES 6,668.00					04/19/2010 4,393.00	10/07/2011
5,531.00		100. GENESCO INC COM PROPERTY TYPE: SECURITIES 2,781.00					06/29/2010 2,750.00	10/07/2011
4,791.00		93. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 3,298.00					07/29/2009 1,493.00	06/17/2011
2,096.00		36. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 1,542.00					08/23/2010 554.00	11/04/2011
9,375.00		161. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 6,898.00					08/23/2010 2,477.00	11/04/2011
5,532.00		95. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 4,065.00					08/20/2010 1,467.00	11/04/2011
1,980.00		34. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 1,455.00					08/25/2010 525.00	11/04/2011
7,977.00		137. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 5,860.00					08/23/2010 2,117.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
20,672.00		355. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 15,170.00					08/20/2010 5,502.00	11/04/2011
10,016.00		172. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 7,306.00					08/24/2010 2,710.00	11/04/2011
15,664.00		269. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 11,396.00					08/25/2010 4,268.00	11/04/2011
3,144.00		54. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 2,281.00					08/24/2010 863.00	11/04/2011
1,048.00		18. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 758.00					08/24/2010 290.00	11/04/2011
18,459.00		317. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 11,240.00					07/29/2009 7,219.00	11/04/2011
19,740.00		339. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 11,946.00					07/28/2009 7,794.00	11/04/2011
43,789.00		752. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 25,882.00					05/07/2009 17,907.00	11/04/2011
10,132.00		174. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 5,984.00					05/07/2009 4,148.00	11/04/2011
4,309.00		74. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 2,535.00					05/07/2009 1,774.00	11/04/2011
15,547.00		267. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 9,076.00					07/16/2009 6,471.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
17,877.00		307. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 10,235.00					02/05/2009 7,642.00	11/04/2011
17,818.00		306. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 10,085.00					02/04/2009 7,733.00	11/04/2011
13,684.00		235. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 7,564.00					02/03/2009 6,120.00	11/04/2011
15,082.00		259. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 8,227.00					02/02/2009 6,855.00	11/04/2011
7,337.00		126. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 4,002.00					02/02/2009 3,335.00	11/04/2011
1,572.00		27. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 857.00					02/03/2009 715.00	11/04/2011
35,404.00		608. GENUINE PARTS CO COM PROPERTY TYPE: SECURITIES 16,344.00					03/04/2009 19,060.00	11/04/2011
5,311.00		200. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES 4,857.00					09/22/2010 454.00	01/10/2011
4,190.00		200. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES 4,565.00					10/12/2010 -375.00	06/08/2011
96,299.00		15800. GENWORTH FINANCIAL INC CL A COM PROPERTY TYPE: SECURITIES 85,399.00					10/10/2011 10,900.00	11/02/2011
1,829.00		300. GENWORTH FINANCIAL INC CL A COM PROPERTY TYPE: SECURITIES 1,622.00					10/10/2011 207.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
15,772.00		850. GEOEYE INC COM PROPERTY TYPE: SECURITIES 28,846.00				10/17/2011 -13,074.00	11/29/2011
4,252.00		500. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 3,208.00				04/07/2010 1,044.00	12/06/2010
3,402.00		400. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 2,456.00				02/24/2010 946.00	12/06/2010
5,103.00		600. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 3,630.00				09/22/2010 1,473.00	12/06/2010
6,549.00		600. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 5,657.00				04/19/2011 892.00	08/11/2011
3,820.00		350. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 2,118.00				09/22/2010 1,702.00	08/11/2011
3,850.00		350. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 2,118.00				09/22/2010 1,732.00	08/22/2011
5,500.00		500. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 2,850.00				10/21/2009 2,650.00	08/22/2011
7,700.00		700. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 3,535.00				11/13/2009 4,165.00	08/22/2011
1,100.00		100. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 502.00				01/07/2010 598.00	08/22/2011
1,100.00		100. GERBER SCIENTIFIC INC PROPERTY TYPE: SECURITIES 501.00				02/05/2010 599.00	08/22/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,059.00		800. GETTY RLTY CORP NEW COM PROPERTY TYPE: SECURITIES 22,879.00					02/08/2011 -10,820.00	10/07/2011
18,088.00		1200. GETTY RLTY CORP NEW COM PROPERTY TYPE: SECURITIES 29,967.00					06/08/2011 -11,879.00	10/07/2011
7,916.00		200. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 7,815.00					03/02/2011 101.00	04/26/2011
106,862.00		2700. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 101,128.00					12/02/2010 5,734.00	04/26/2011
30,595.00		800. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 29,964.00					12/02/2010 631.00	08/04/2011
15,321.00		400. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 14,982.00					12/02/2010 339.00	08/24/2011
28,335.00		700. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 26,218.00					12/02/2010 2,117.00	09/16/2011
228,423.00		5700. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 213,492.00					12/02/2010 14,931.00	10/10/2011
2,295.00		200. GLACIER BANCORP INC MONTANA NEW COM PROPERTY TYPE: SECURITIES 1,847.00					10/04/2011 448.00	10/25/2011
2,826.00		250. GLACIER BANCORP INC MONTANA NEW COM PROPERTY TYPE: SECURITIES 2,309.00					10/04/2011 517.00	11/21/2011
28,935.00		744. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 30,096.00					09/24/2010 -1,161.00	01/13/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
61,371.00		1578. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 63,761.00					09/27/2010 -2,390.00	01/13/2011
1,361.00		35. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 1,411.00					09/24/2010 -50.00	01/13/2011
5,445.00		140. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 5,637.00					09/27/2010 -192.00	01/13/2011
8,616.00		227. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 9,182.00					09/24/2010 -566.00	01/19/2011
2,201.00		58. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 2,344.00					09/27/2010 -143.00	01/19/2011
11,045.00		290. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 11,718.00					09/27/2010 -673.00	01/19/2011
4,934.00		134. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 5,414.00					09/27/2010 -480.00	01/20/2011
405.00		11. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 444.00					09/24/2010 -39.00	01/20/2011
1,583.00		43. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 1,731.00					09/27/2010 -148.00	01/20/2011
37.00		1. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 40.00					09/24/2010 -3.00	01/20/2011
4,235.00		115. GLAXO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 4,623.00					09/24/2010 -388.00	01/20/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,799.00		116. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 20,597.00					07/04/2007 -4,798.00	05/25/2011
17,161.00		126. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 20,479.00					10/28/2010 -3,318.00	05/25/2011
18,630.00		137. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 22,267.00					10/28/2010 -3,637.00	05/26/2011
20,262.00		149. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 23,673.00					10/27/2010 -3,411.00	05/26/2011
680.00		5. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 807.00					07/18/2007 -127.00	05/26/2011
7,887.00		58. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 9,360.00					07/18/2007 -1,473.00	05/26/2011
26,225.00		196. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 31,140.00					10/27/2010 -4,915.00	06/07/2011
13,048.00		98. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 15,570.00					10/27/2010 -2,522.00	06/08/2011
2,796.00		21. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 3,108.00					10/13/2007 -312.00	06/08/2011
7,190.00		54. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 7,475.00					07/14/2010 -285.00	06/08/2011
23,965.00		180. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 18,846.00					04/20/2005 5,119.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
71,244.00		541. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 56,643.00					04/20/2005 14,601.00	06/08/2011
15,308.00		116. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 22,588.00					06/05/2007 -7,280.00	07/11/2011
16,627.00		126. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 22,641.00					09/29/2010 -6,014.00	07/11/2011
7,654.00		58. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 10,367.00					06/18/2007 -2,713.00	07/11/2011
13,196.00		100. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 17,247.00					01/06/2011 -4,051.00	07/11/2011
64,662.00		490. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 57,770.00					04/20/2009 6,892.00	07/11/2011
28,900.00		219. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 21,852.00					05/20/2005 7,048.00	07/11/2011
12,009.00		91. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 8,707.00					01/05/2005 3,302.00	07/11/2011
430.00		5. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 188.00					04/19/2005 242.00	12/06/2010
20,241.00		236. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 8,891.00					04/19/2005 11,350.00	12/06/2010
14,779.00		172. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 6,480.00					04/19/2005 8,299.00	12/06/2010

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
23,602.00		274. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 10,322.00				04/19/2005 13,280.00	12/07/2010
2,018.00		22. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 829.00				04/19/2005 1,189.00	06/17/2011
129,074.00		1238. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 46,638.00				04/19/2005 82,436.00	09/19/2011
189,736.00		1568. GOODRICH B F CO COM PROPERTY TYPE: SECURITIES 59,069.00				04/19/2005 130,667.00	09/23/2011
38,099.00		63. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 27,955.00				03/04/2008 10,144.00	03/02/2011
22,375.00		37. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 16,413.00				03/04/2008 5,962.00	03/02/2011
29,948.00		56. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 24,841.00				03/04/2008 5,107.00	04/26/2011
53,478.00		100. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 43,027.00				07/20/2009 10,451.00	04/26/2011
65,778.00		123. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 52,863.00				02/12/2008 12,915.00	04/26/2011
11,230.00		21. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 8,930.00				06/29/2009 2,300.00	04/26/2011
38,082.00		77. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 45,679.00				07/15/2011 -7,597.00	08/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
41,289.00		79. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 33,592.00					06/29/2009 7,697.00	08/24/2011
2,091.00		4. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 1,564.00					02/12/2008 527.00	08/24/2011
8,885.00		17. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 6,620.00					02/12/2008 2,265.00	08/24/2011
52,264.00		100. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 38,355.00					04/20/2009 13,909.00	08/24/2011
54,479.00		100. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 32,084.00					11/10/2008 22,395.00	09/16/2011
72,340.00		120. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 30,941.00					11/24/2008 41,399.00	11/18/2011
111,252.00		700. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 85,158.00					10/18/2010 26,094.00	07/11/2011
110,878.00		800. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 97,324.00					10/18/2010 13,554.00	08/04/2011
416.00		3. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 216.00					01/26/2009 200.00	08/04/2011
18,849.00		136. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 9,799.00					01/26/2009 9,050.00	08/04/2011
77,753.00		561. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 40,395.00					01/26/2009 37,358.00	08/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,109.00		8. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 543.00					12/01/2008 566.00	08/04/2011
4,712.00		34. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 2,305.00					12/01/2008 2,407.00	08/04/2011
9,147.00		66. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 4,471.00					12/01/2008 4,676.00	08/04/2011
1,386.00		10. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 675.00					12/01/2008 711.00	08/04/2011
4,435.00		32. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 2,158.00					12/01/2008 2,277.00	08/04/2011
1,386.00		10. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 674.00					12/01/2008 712.00	08/04/2011
5,544.00		40. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES 2,686.00					12/01/2008 2,858.00	08/04/2011
10,923.00		550. GREATBATCH INC PROPERTY TYPE: SECURITIES 15,041.00					06/08/2011 -4,118.00	10/07/2011
4,212.00		200. GREATBATCH INC PROPERTY TYPE: SECURITIES 5,126.00					07/27/2011 -914.00	10/25/2011
14,744.00		700. GREATBATCH INC PROPERTY TYPE: SECURITIES 14,840.00					08/11/2011 -96.00	10/25/2011
5,720.00		70. GREEN MOUNTAIN COFFEE ROASTERS INC C PROPERTY TYPE: SECURITIES 6,415.00					10/14/2011 -695.00	10/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
5,931.00		200. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 4,186.00					11/13/2009 1,745.00	12/06/2010
5,931.00		200. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 4,051.00					11/30/2009 1,880.00	12/06/2010
2,965.00		100. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 1,985.00					04/19/2010 980.00	12/06/2010
2,905.00		100. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 1,985.00					04/19/2010 920.00	05/12/2011
8,715.00		300. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 5,327.00					07/29/2010 3,388.00	05/12/2011
1,452.00		50. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 851.00					02/05/2010 601.00	05/12/2011
1,510.00		50. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 851.00					02/05/2010 659.00	06/08/2011
15,099.00		500. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 8,286.00					08/16/2010 6,813.00	06/08/2011
6,410.00		250. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 8,274.00					07/06/2011 -1,864.00	08/11/2011
2,564.00		100. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 1,635.00					06/04/2010 929.00	08/11/2011
3,846.00		150. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 2,419.00					06/29/2010 1,427.00	08/11/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,000.00		50. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 806.00				06/29/2010 194.00	10/04/2011
3,161.00		158. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 2,143.00				11/13/2008 1,018.00	10/04/2011
840.00		42. GULF ISLAND FABRICATION INC COM PROPERTY TYPE: SECURITIES 561.00				11/13/2008 279.00	10/04/2011
1,005.00		50. GULFPORT ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 884.00				11/04/2010 121.00	10/04/2011
4,021.00		200. GULFPORT ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 6,247.00				07/06/2011 -2,226.00	10/04/2011
4,730.00		200. GULFPORT ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 3,537.00				11/04/2010 1,193.00	10/07/2011
6,540.00		100. GYMBOREE CORP COM PROPERTY TYPE: SECURITIES 5,247.00				04/19/2010 1,293.00	12/09/2010
2,420.00		37. GYMBOREE CORP COM PROPERTY TYPE: SECURITIES 1,400.00				07/30/2008 1,020.00	12/09/2010
4,120.00		63. GYMBOREE CORP COM PROPERTY TYPE: SECURITIES 2,377.00				07/30/2008 1,743.00	12/09/2010
26,160.00		400. GYMBOREE CORP COM PROPERTY TYPE: SECURITIES 12,686.00				08/09/2006 13,474.00	12/09/2010
13,080.00		200. GYMBOREE CORP COM PROPERTY TYPE: SECURITIES 5,122.00				04/04/2006 7,958.00	12/09/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,673.00		100. HMS HOLDINGS CORP COM PROPERTY TYPE: SECURITIES 3,465.00					03/17/2009 4,208.00	05/12/2011
7,457.00		100. HMS HOLDINGS CORP COM PROPERTY TYPE: SECURITIES 3,101.00					03/27/2009 4,356.00	06/08/2011
3,071.00		108. HMS HOLDINGS CORP COM PROPERTY TYPE: SECURITIES 2,742.00					10/17/2011 329.00	11/23/2011
2,858.00		100. HSN INC DEL COM PROPERTY TYPE: SECURITIES 3,139.00					04/07/2010 -281.00	02/08/2011
2,858.00		100. HSN INC DEL COM PROPERTY TYPE: SECURITIES 3,123.00					04/19/2010 -265.00	02/08/2011
11,384.00		350. HSN INC DEL COM PROPERTY TYPE: SECURITIES 10,503.00					03/17/2010 881.00	10/07/2011
3,598.00		100. HSN INC DEL COM PROPERTY TYPE: SECURITIES 3,001.00					03/17/2010 597.00	10/25/2011
13,546.00		200. HAEMONETICS CORP MASS COM PROPERTY TYPE: SECURITIES 11,986.00					04/19/2010 1,560.00	05/12/2011
6,643.00		100. HAEMONETICS CORP MASS COM PROPERTY TYPE: SECURITIES 5,639.00					09/23/2009 1,004.00	07/27/2011
19,928.00		300. HAEMONETICS CORP MASS COM PROPERTY TYPE: SECURITIES 6,980.00					10/31/2003 12,948.00	07/27/2011
8,195.00		212. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 5,823.00					06/21/2010 2,372.00	01/05/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,587.00		248. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 6,320.00					06/15/2010 3,267.00	01/05/2011
14,060.00		357. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 9,098.00					06/15/2010 4,962.00	01/24/2011
30,624.00		685. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 17,457.00					06/15/2010 13,167.00	02/09/2011
20,851.00		455. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 21,237.00					02/02/2011 -386.00	06/17/2011
6,599.00		144. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 6,746.00					05/05/2011 -147.00	06/17/2011
11,228.00		245. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 11,478.00					05/05/2011 -250.00	06/17/2011
41,573.00		912. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 42,568.00					02/02/2011 -995.00	06/20/2011
2,781.00		61. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 2,822.00					02/03/2011 -41.00	06/20/2011
3,607.00		100. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 5,344.00					05/29/2011 -1,737.00	11/02/2011
13,082.00		348. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 15,166.00					08/30/2011 -2,084.00	11/07/2011
20,525.00		546. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 21,934.00					08/24/2011 -1,409.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
21,916.00		583. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 21,747.00					11/22/2010 169.00	11/07/2011
1,579.00		42. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 1,531.00					11/23/2010 48.00	11/07/2011
18,646.00		496. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 17,696.00					09/27/2011 950.00	11/07/2011
45,900.00		1221. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 46,125.00					11/19/2010 -225.00	11/07/2011
15,525.00		413. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 19,107.00					02/03/2011 -3,582.00	11/07/2011
21,803.00		580. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 26,743.00					02/03/2011 -4,940.00	11/07/2011
41,840.00		1113. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 48,940.00					03/14/2011 -7,100.00	11/07/2011
6,391.00		170. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 7,475.00					03/14/2011 -1,084.00	11/07/2011
10,375.00		276. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 15,595.00					07/21/2011 -5,220.00	11/07/2011
43,268.00		1151. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 65,037.00					07/21/2011 -21,769.00	11/07/2011
5,332.00		145. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 7,748.00					05/29/2011 -2,416.00	11/18/2011

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

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9,746.00		265. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 14,115.00					02/26/2011 -4,369.00	11/18/2011
7,167.00		300. HANGER ORTHOPEDIC GROUP INC COM NEW PROPERTY TYPE: SECURITIES 4,863.00					02/05/2010 2,304.00	06/08/2011
8,513.00		300. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 8,490.00					04/08/2010 23.00	01/06/2011
25,540.00		900. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 24,467.00					05/13/2010 1,073.00	01/06/2011
2,141.00		100. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 2,701.00					04/19/2010 -560.00	08/04/2011
6,422.00		300. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 8,156.00					05/13/2010 -1,734.00	08/04/2011
17,126.00		800. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 21,749.00					05/13/2010 -4,623.00	08/04/2011
13,456.00		800. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 24,883.00					04/19/2010 -11,427.00	08/24/2011
1,682.00		100. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 3,092.00					03/26/2010 -1,410.00	08/24/2011
13,456.00		800. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 21,604.00					04/19/2010 -8,148.00	08/24/2011
46,933.00		2500. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 67,513.00					04/19/2010 -20,580.00	09/16/2011

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

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13,141.00		700. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 18,443.00					03/17/2010 -5,302.00	09/16/2011
24,405.00		1300. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 31,873.00					10/27/2009 -7,468.00	09/16/2011
43,178.00		2300. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 55,701.00					10/18/2010 -12,523.00	09/16/2011
46,029.00		2690. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 50,872.00					11/02/2011 -4,843.00	11/18/2011
8,079.00		250. HAWKINS INC COM PROPERTY TYPE: SECURITIES 8,865.00					06/08/2011 -786.00	08/11/2011
5,117.00		300. HEALTHCARE SVCS GROUP INC COM PROPERTY TYPE: SECURITIES 4,601.00					09/22/2010 516.00	04/19/2011
2,989.00		1000. HEADWATERS INC COM PROPERTY TYPE: SECURITIES 5,319.00					02/08/2011 -2,330.00	06/08/2011
1,229.00		100. HEALTHWAYS INC COM PROPERTY TYPE: SECURITIES 1,255.00					07/13/2009 -26.00	02/08/2011
6,143.00		500. HEALTHWAYS INC COM PROPERTY TYPE: SECURITIES 5,891.00					05/22/2009 252.00	02/08/2011
1,229.00		100. HEALTHWAYS INC COM PROPERTY TYPE: SECURITIES 1,062.00					02/25/2009 167.00	02/08/2011
7,285.00		500. HEALTHWAYS INC COM PROPERTY TYPE: SECURITIES 4,867.00					04/16/2009 2,418.00	03/02/2011

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

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1,531.00		100. HEALTHWAYS INC COM PROPERTY TYPE: SECURITIES 973.00					04/16/2009 558.00	03/28/2011
6,269.00		150. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 5,537.00					03/28/2011 732.00	05/12/2011
10,511.00		250. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 9,228.00					03/28/2011 1,283.00	06/08/2011
12,613.00		300. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 8,177.00					12/16/2010 4,436.00	06/08/2011
4,833.00		100. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 2,726.00					12/16/2010 2,107.00	07/06/2011
9,665.00		200. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 3,602.00					12/15/2009 6,063.00	07/06/2011
4,255.00		100. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 1,801.00					12/15/2009 2,454.00	07/27/2011
12,764.00		300. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 5,390.00					01/07/2010 7,374.00	07/27/2011
4,255.00		100. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 1,757.00					04/07/2010 2,498.00	07/27/2011
6,595.00		155. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 2,423.00					12/21/2008 4,172.00	07/27/2011
1,915.00		45. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 691.00					12/09/2008 1,224.00	07/27/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
17,018.00		400. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 5,512.00					08/12/2009 11,506.00	07/27/2011
6,382.00		150. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 2,058.00					08/28/2009 4,324.00	07/27/2011
1,857.00		50. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 686.00					08/28/2009 1,171.00	10/07/2011
1,857.00		50. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 629.00					11/09/2008 1,228.00	10/07/2011
5,570.00		150. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 1,762.00					10/03/2008 3,808.00	10/07/2011
5,374.00		100. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 1,174.00					10/03/2008 4,200.00	10/25/2011
8,062.00		150. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 903.00					03/05/2009 7,159.00	10/25/2011
4,431.00		82. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 3,312.00					10/17/2011 1,119.00	11/04/2011
3,056.00		56. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 2,262.00					10/17/2011 794.00	11/23/2011
4,142.00		76. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 3,069.00					10/17/2011 1,073.00	11/29/2011
7,009.00		500. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 8,845.00					04/19/2011 -1,836.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,205.00		300. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 5,059.00					03/28/2011 -854.00	10/07/2011
16,120.00		1150. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 19,159.00					05/12/2011 -3,039.00	10/07/2011
1,402.00		100. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 1,653.00					04/19/2010 -251.00	10/07/2011
14,018.00		1000. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 15,991.00					07/29/2010 -1,973.00	10/07/2011
1,402.00		100. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 1,548.00					06/08/2011 -146.00	10/07/2011
16,210.00		1150. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 17,800.00					06/08/2011 -1,590.00	10/25/2011
2,002.00		150. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 2,322.00					06/08/2011 -320.00	11/21/2011
6,672.00		500. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 7,296.00					09/22/2010 -624.00	11/21/2011
1,268.00		95. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 1,370.00					03/27/2009 -102.00	11/21/2011
1,387.00		105. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 1,515.00					03/27/2009 -128.00	11/22/2011
1,321.00		100. HEARTLAND EXPRESS INC COM PROPERTY TYPE: SECURITIES 1,438.00					05/22/2009 -117.00	11/22/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,335.00		62. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 3,189.00					08/15/2008 146.00	06/17/2011
5,164.00		98. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 5,040.00					08/15/2008 124.00	11/04/2011
158.00		3. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 153.00					08/15/2008 5.00	11/04/2011
6,429.00		122. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 5,725.00					08/20/2010 704.00	11/04/2011
25,398.00		482. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 22,541.00					08/20/2010 2,857.00	11/04/2011
7,114.00		135. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 6,243.00					10/02/2008 871.00	11/04/2011
1,633.00		31. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 1,433.00					10/02/2008 200.00	11/04/2011
2,213.00		42. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 1,939.00					10/02/2008 274.00	11/04/2011
37,464.00		711. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 32,773.00					08/25/2010 4,691.00	11/04/2011
3,214.00		61. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 2,810.00					10/02/2008 404.00	11/04/2011
1,159.00		22. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 1,012.00					10/02/2008 147.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,370.00		26. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 1,196.00					10/02/2008 174.00	11/04/2011
8,800.00		167. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 7,351.00					10/21/2008 1,449.00	11/04/2011
20,655.00		392. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 17,190.00					10/21/2008 3,465.00	11/04/2011
6,745.00		128. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 5,579.00					10/20/2008 1,166.00	11/04/2011
70,503.00		1338. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 57,711.00					10/20/2008 12,792.00	11/04/2011
19,085.00		300. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES 17,576.00					01/31/2011 1,509.00	03/02/2011
27,637.00		400. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES 19,185.00					01/06/2011 8,452.00	04/01/2011
4,463.00		143. HENRY JACK & ASSOC INC COM PROPERTY TYPE: SECURITIES 4,478.00					10/17/2011 -15.00	11/02/2011
23,814.00		400. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 19,002.00					12/02/2010 4,812.00	10/10/2011
23,814.00		400. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 18,717.00					01/31/2011 5,097.00	10/10/2011
23,814.00		400. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 15,291.00					10/27/2009 8,523.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
5,953.00		100. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 3,816.00					07/20/2009 2,137.00	10/10/2011
89,301.00		1500. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 56,522.00					02/12/2010 32,779.00	10/10/2011
17,261.00		300. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 11,304.00					02/12/2010 5,957.00	11/02/2011
5,754.00		100. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 3,725.00					01/05/2010 2,029.00	11/02/2011
40,276.00		700. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES 25,195.00					04/20/2009 15,081.00	11/02/2011
1,589.00		107. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 1,526.00					12/15/2010 63.00	02/23/2011
1,265.00		84. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 1,198.00					12/15/2010 67.00	02/23/2011
2,087.00		138. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 1,969.00					12/15/2010 118.00	02/23/2011
2,047.00		140. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 1,997.00					12/15/2010 50.00	02/24/2011
5,516.00		372. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 5,307.00					12/15/2010 209.00	02/24/2011
326.00		22. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 314.00					12/15/2010 12.00	03/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,319.00		89. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 1,252.00					12/15/2010 67.00	03/10/2011
2,815.00		190. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 2,590.00					01/12/2011 225.00	03/10/2011
3,534.00		236. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 3,217.00					01/12/2011 317.00	03/11/2011
5,565.00		368. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 5,016.00					01/12/2011 549.00	03/11/2011
4,756.00		317. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 4,321.00					01/12/2011 435.00	03/14/2011
7,831.00		522. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 6,854.00					12/02/2010 977.00	03/14/2011
2,863.00		243. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 3,191.00					12/02/2010 -328.00	11/04/2011
8,141.00		691. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 8,664.00					11/11/2010 -523.00	11/04/2011
82.00		7. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 87.00					11/09/2010 -5.00	11/04/2011
200.00		17. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 210.00					11/09/2010 -10.00	11/04/2011
2,062.00		175. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 2,166.00					11/09/2010 -104.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
1,025.00		87. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 1,077.00					11/09/2010 -52.00	11/04/2011
8,212.00		697. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 8,511.00					11/10/2010 -299.00	11/04/2011
5,467.00		464. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 5,659.00					11/09/2010 -192.00	11/04/2011
2,710.00		230. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 2,805.00					11/09/2010 -95.00	11/04/2011
8,836.00		750. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES 9,081.00					11/12/2010 -245.00	11/04/2011
47,308.00		600. HESS CORP COM PROPERTY TYPE: SECURITIES 37,695.00					04/19/2010 9,613.00	01/06/2011
8,386.00		100. HESS CORP COM PROPERTY TYPE: SECURITIES 6,062.00					03/19/2010 2,324.00	01/31/2011
2,762.00		61. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 3,039.00					02/05/2010 -277.00	01/31/2011
6,293.00		139. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 6,441.00					06/28/2010 -148.00	01/31/2011
13,583.00		300. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 13,609.00					06/08/2010 -26.00	01/31/2011
12,722.00		281. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 10,278.00					01/05/2009 2,444.00	01/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
18,970.00		419. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 15,305.00					01/05/2009 3,665.00	01/31/2011
9,055.00		200. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 7,167.00					06/02/2009 1,888.00	01/31/2011
3,155.00		74. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 3,583.00					02/10/2010 -428.00	02/23/2011
426.00		10. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 473.00					05/19/2010 -47.00	02/23/2011
3,497.00		82. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 3,874.00					05/19/2010 -377.00	02/23/2011
35,049.00		966. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 45,642.00					05/19/2010 -10,593.00	05/18/2011
145.00		4. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 189.00					05/19/2010 -44.00	05/18/2011
17,066.00		700. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 25,084.00					06/02/2009 -8,018.00	08/24/2011
28,169.00		1000. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 35,834.00					06/02/2009 -7,665.00	11/18/2011
6,704.00		238. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 8,472.00					01/24/2008 -1,768.00	11/18/2011
1,746.00		62. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 2,194.00					01/31/2008 -448.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,634.00		342. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 11,685.00					01/20/2009 -2,051.00	11/18/2011
1,972.00		70. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 2,391.00					01/20/2009 -419.00	11/18/2011
1,127.00		40. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 1,361.00					01/20/2009 -234.00	11/18/2011
6,986.00		248. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 8,431.00					01/20/2009 -1,445.00	11/18/2011
33,802.00		1200. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 31,547.00					11/02/2011 2,255.00	11/18/2011
42,253.00		1500. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 36,378.00					07/11/2005 5,875.00	11/18/2011
39,436.00		1400. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 21,442.00					04/10/2002 17,994.00	11/18/2011
30,140.00		1070. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 14,896.00					09/12/2002 15,244.00	11/18/2011
5,424.00		200. HI-TECH PHARMACAL INC COM PROPERTY TYPE: SECURITIES 4,870.00					12/16/2010 554.00	06/08/2011
14,498.00		450. HI-TECH PHARMACAL INC COM PROPERTY TYPE: SECURITIES 10,611.00					06/04/2010 3,887.00	10/07/2011
5,046.00		150. HI-TECH PHARMACAL INC COM PROPERTY TYPE: SECURITIES 3,537.00					06/04/2010 1,509.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
1,812.00		50. HIBBETT SPORTS INC COM PROPERTY TYPE: SECURITIES 1,860.00					12/16/2010 -48.00	10/07/2011
1,933.00		50. HIBBETT SPORTS INC COM PROPERTY TYPE: SECURITIES 1,860.00					12/16/2010 73.00	10/25/2011
7,730.00		200. HIBBETT SPORTS INC COM PROPERTY TYPE: SECURITIES 7,009.00					01/10/2011 721.00	10/25/2011
7,730.00		200. HIBBETT SPORTS INC COM PROPERTY TYPE: SECURITIES 6,484.00					02/08/2011 1,246.00	10/25/2011
3,865.00		100. HIBBETT SPORTS INC COM PROPERTY TYPE: SECURITIES 1,791.00					03/17/2009 2,074.00	10/25/2011
870.00		45. HILLENBRAND INC COM PROPERTY TYPE: SECURITIES 682.00					12/02/2008 188.00	12/06/2010
696.00		36. HILLENBRAND INC COM PROPERTY TYPE: SECURITIES 541.00					12/02/2008 155.00	12/06/2010
7,734.00		400. HILLENBRAND INC COM PROPERTY TYPE: SECURITIES 5,988.00					12/18/2008 1,746.00	12/06/2010
367.00		19. HILLENBRAND INC COM PROPERTY TYPE: SECURITIES 284.00					12/02/2008 83.00	12/06/2010
6,126.00		100. HITTITE MICROWAVE CORP COM PROPERTY TYPE: SECURITIES 3,588.00					06/08/2009 2,538.00	12/16/2010
6,141.00		100. HITTITE MICROWAVE CORP COM PROPERTY TYPE: SECURITIES 3,588.00					06/08/2009 2,553.00	01/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,435.00		55. HITTITE MICROWAVE CORP COM PROPERTY TYPE: SECURITIES 1,576.00					12/30/2008 1,859.00	02/08/2011
2,810.00		45. HITTITE MICROWAVE CORP COM PROPERTY TYPE: SECURITIES 1,289.00					12/30/2008 1,521.00	02/08/2011
6,245.00		100. HITTITE MICROWAVE CORP COM PROPERTY TYPE: SECURITIES 2,772.00					12/02/2008 3,473.00	02/08/2011
6,245.00		100. HITTITE MICROWAVE CORP COM PROPERTY TYPE: SECURITIES 2,703.00					11/25/2008 3,542.00	02/08/2011
6,207.00		100. HITTITE MICROWAVE CORP COM PROPERTY TYPE: SECURITIES 2,703.00					11/25/2008 3,504.00	03/28/2011
7,112.00		100. HOLLYFRONTIER CORP COM PROPERTY TYPE: SECURITIES 5,950.00					03/28/2011 1,162.00	07/06/2011
7,112.00		100. HOLLYFRONTIER CORP COM PROPERTY TYPE: SECURITIES 5,794.00					06/08/2011 1,318.00	07/06/2011
7,112.00		100. HOLLYFRONTIER CORP COM PROPERTY TYPE: SECURITIES 3,739.00					12/06/2010 3,373.00	07/06/2011
7,112.00		100. HOLLYFRONTIER CORP COM PROPERTY TYPE: SECURITIES 2,598.00					02/05/2010 4,514.00	07/06/2011
2,063.00		29. HOLLYFRONTIER CORP COM PROPERTY TYPE: SECURITIES 511.00					11/26/2008 1,552.00	07/06/2011
5,050.00		71. HOLLYFRONTIER CORP COM PROPERTY TYPE: SECURITIES 1,244.00					12/30/2008 3,806.00	07/06/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
28,450.00		400. HOLLYFRONTIER CORP COM PROPERTY TYPE: SECURITIES 6,464.00				12/02/2008 21,986.00	07/06/2011
5,447.00		250. HOME BANCSHARES INC COM PROPERTY TYPE: SECURITIES 6,119.00				07/06/2011 -672.00	10/07/2011
19,609.00		900. HOME BANCSHARES INC COM PROPERTY TYPE: SECURITIES 21,134.00				06/08/2011 -1,525.00	10/07/2011
12,885.00		550. HOME BANCSHARES INC COM PROPERTY TYPE: SECURITIES 12,915.00				06/08/2011 -30.00	10/25/2011
3,303.00		96. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 2,787.00				10/07/2008 516.00	06/17/2011
24,518.00		676. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 19,622.00				10/07/2008 4,896.00	11/04/2011
83,999.00		2316. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 55,343.00				05/20/2009 28,656.00	11/04/2011
22,668.00		625. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 14,180.00				01/15/2009 8,488.00	11/04/2011
120,594.00		3325. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 64,262.00				10/10/2008 56,332.00	11/04/2011
35,394.00		650. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 41,043.00				07/06/2011 -5,649.00	10/04/2011
5,445.00		100. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 6,096.00				06/08/2011 -651.00	10/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,336.00		300. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 16,083.00					10/12/2010 253.00	10/04/2011
16,336.00		300. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 15,903.00					12/16/2010 433.00	10/04/2011
10,891.00		200. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 9,639.00					05/11/2010 1,252.00	10/04/2011
5,445.00		100. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 4,391.00					06/04/2010 1,054.00	10/04/2011
10,891.00		200. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 6,398.00					10/30/2008 4,493.00	10/04/2011
5,445.00		100. HOME PPTYS N Y INC PROPERTY TYPE: SECURITIES 3,040.00					10/20/2008 2,405.00	10/04/2011
126,636.00		2348. HONEYWELL INTERNATIONAL INC PROPERTY TYPE: SECURITIES 105,106.00					09/06/2011 21,530.00	11/04/2011
14,135.00		900. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 15,821.00					02/08/2011 -1,686.00	07/06/2011
5,497.00		350. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 6,062.00					05/12/2011 -565.00	07/06/2011
1,571.00		100. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 1,537.00					06/29/2010 34.00	07/06/2011
6,282.00		400. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 5,903.00					06/04/2010 379.00	07/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,945.00		550. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 8,116.00					06/04/2010 -1,171.00	10/25/2011
149,249.00		5100. HORMEL GEO A & CO PROPERTY TYPE: SECURITIES 138,609.00					03/02/2011 10,640.00	07/11/2011
25,185.00		900. HORMEL GEO A & CO PROPERTY TYPE: SECURITIES 24,460.00					03/02/2011 725.00	09/16/2011
1,098.00		37. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,035.00					03/10/2011 -937.00	10/19/2011
2,493.00		84. HOSPIRA INC PROPERTY TYPE: SECURITIES 4,621.00					03/10/2011 -2,128.00	10/19/2011
875.00		30. HOSPIRA INC PROPERTY TYPE: SECURITIES 904.00					10/18/2011 -29.00	10/20/2011
1,080.00		37. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,349.00					03/05/2011 -1,269.00	10/20/2011
2,451.00		84. HOSPIRA INC PROPERTY TYPE: SECURITIES 5,333.00					03/05/2011 -2,882.00	10/20/2011
934.00		32. HOSPIRA INC PROPERTY TYPE: SECURITIES 1,221.00					10/14/2011 -287.00	10/20/2011
11,702.00		401. HOSPIRA INC PROPERTY TYPE: SECURITIES 15,301.00					10/14/2011 -3,599.00	10/20/2011
313.00		11. HOSPIRA INC PROPERTY TYPE: SECURITIES 603.00					03/09/2011 -290.00	10/20/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
427.00		15. HOSPIRA INC PROPERTY TYPE: SECURITIES 825.00					03/10/2011 -398.00	10/20/2011
2,590.00		91. HOSPIRA INC PROPERTY TYPE: SECURITIES 5,003.00					03/11/2011 -2,413.00	10/20/2011
1,281.00		45. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,475.00					03/11/2011 -1,194.00	10/20/2011
1,138.00		39. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,139.00					03/09/2011 -1,001.00	10/21/2011
2,364.00		81. HOSPIRA INC PROPERTY TYPE: SECURITIES 4,439.00					03/09/2011 -2,075.00	10/21/2011
146.00		5. HOSPIRA INC PROPERTY TYPE: SECURITIES 274.00					03/09/2011 -128.00	10/21/2011
2,486.00		84. HOSPIRA INC PROPERTY TYPE: SECURITIES 6,096.00					02/27/2011 -3,610.00	10/26/2011
1,095.00		37. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,685.00					02/27/2011 -1,590.00	10/26/2011
444.00		15. HOSPIRA INC PROPERTY TYPE: SECURITIES 972.00					03/04/2011 -528.00	10/26/2011
1,332.00		45. HOSPIRA INC PROPERTY TYPE: SECURITIES 2,917.00					03/05/2011 -1,585.00	10/26/2011
2,693.00		91. HOSPIRA INC PROPERTY TYPE: SECURITIES 5,895.00					03/05/2011 -3,202.00	10/26/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
326.00		11. HOSPIRA INC PROPERTY TYPE: SECURITIES 711.00					03/03/2011 -385.00	10/26/2011
11,869.00		401. HOSPIRA INC PROPERTY TYPE: SECURITIES 18,944.00					10/08/2011 -7,075.00	10/26/2011
6,436.00		1000. HOT TOPIC INC COM PROPERTY TYPE: SECURITIES 5,935.00					11/04/2010 501.00	04/19/2011
5,139.00		150. HUB GROUP INC CL A PROPERTY TYPE: SECURITIES 5,586.00					04/19/2011 -447.00	06/08/2011
5,517.00		150. HUB GROUP INC CL A PROPERTY TYPE: SECURITIES 5,586.00					04/19/2011 -69.00	07/27/2011
3,109.00		100. HUB GROUP INC CL A PROPERTY TYPE: SECURITIES 3,724.00					04/19/2011 -615.00	08/11/2011
6,218.00		200. HUB GROUP INC CL A PROPERTY TYPE: SECURITIES 3,471.00					10/25/2005 2,747.00	08/11/2011
45,746.00		800. HUMANA INC COM PROPERTY TYPE: SECURITIES 39,634.00					01/25/2010 6,112.00	12/02/2010
17,155.00		300. HUMANA INC COM PROPERTY TYPE: SECURITIES 13,751.00					01/05/2010 3,404.00	12/02/2010
34,310.00		600. HUMANA INC COM PROPERTY TYPE: SECURITIES 24,422.00					11/18/2009 9,888.00	12/02/2010
62,015.00		1100. HUMANA INC COM PROPERTY TYPE: SECURITIES 44,774.00					11/18/2009 17,241.00	01/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
102,093.00		1300. HUMANA INC COM PROPERTY TYPE: SECURITIES 99,282.00					04/26/2011 2,811.00	09/16/2011
14,337.00		200. HUMANA INC COM PROPERTY TYPE: SECURITIES 15,274.00					04/26/2011 -937.00	10/10/2011
154,598.00		1807. HUMANA INC COM PROPERTY TYPE: SECURITIES 155,191.00					11/02/2011 -593.00	11/18/2011
50,734.00		593. HUMANA INC COM PROPERTY TYPE: SECURITIES 50,929.00					11/02/2011 -195.00	11/18/2011
		.001 HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES					11/09/2010	04/13/2011
27,536.00		700. HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES 26,499.00					11/09/2010 1,037.00	04/26/2011
7,867.00		200. HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES 7,398.00					12/02/2010 469.00	04/26/2011
4,511.00		100. ICU MED INC PROPERTY TYPE: SECURITIES 3,701.00					10/12/2010 810.00	04/19/2011
9,021.00		200. ICU MED INC PROPERTY TYPE: SECURITIES 7,347.00					11/04/2010 1,674.00	04/19/2011
4,680.00		100. IPC THE HOSPITALIST CO COM PROPERTY TYPE: SECURITIES 3,608.00					12/16/2010 1,072.00	06/08/2011
4,680.00		100. IPC THE HOSPITALIST CO COM PROPERTY TYPE: SECURITIES 3,300.00					09/23/2009 1,380.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,995.00		200. IPC THE HOSPITALIST CO COM PROPERTY TYPE: SECURITIES 6,596.00					02/24/2010 3,399.00	07/27/2011
4,997.00		100. IPC THE HOSPITALIST CO COM PROPERTY TYPE: SECURITIES 3,252.00					10/21/2009 1,745.00	07/27/2011
2,499.00		50. IPC THE HOSPITALIST CO COM PROPERTY TYPE: SECURITIES 1,409.00					07/13/2009 1,090.00	07/27/2011
1,914.00		50. IPC THE HOSPITALIST CO COM PROPERTY TYPE: SECURITIES 1,409.00					07/13/2009 505.00	08/11/2011
7,187.00		161. ITT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES 7,208.00					10/14/2011 -21.00	10/28/2011
1,518.00		34. ITT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES 1,522.00					10/14/2011 -4.00	10/28/2011
4,155.00		210.5 ITT CORP NEW COM PROPERTY TYPE: SECURITIES 3,609.00					10/14/2011 546.00	11/16/2011
326.00		16.5 ITT CORP NEW COM PROPERTY TYPE: SECURITIES 279.00					10/04/2011 47.00	11/16/2011
4,806.00		307. ICON PUB LTD CO SPONSORED ADR PROPERTY TYPE: SECURITIES 4,935.00					10/14/2011 -129.00	10/18/2011
6,441.00		300. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES 5,314.00					10/12/2010 1,127.00	03/02/2011
4,294.00		200. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES 3,387.00					09/22/2010 907.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
10,054.00		550. ICONIX BRAND GROUP INC COM PROPERTY TYPE: SECURITIES 13,609.00					07/06/2011 -3,555.00	10/25/2011
13,888.00		900. IGATE CAPITAL CORP COM PROPERTY TYPE: SECURITIES 18,689.00					11/04/2010 -4,801.00	07/27/2011
4,615.00		400. IGATE CAPITAL CORP COM PROPERTY TYPE: SECURITIES 8,306.00					11/04/2010 -3,691.00	08/11/2011
6,923.00		600. IGATE CAPITAL CORP COM PROPERTY TYPE: SECURITIES 12,081.00					12/06/2010 -5,158.00	08/11/2011
3,868.00		71. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 3,547.00					05/06/2010 321.00	03/10/2011
9,100.00		167. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 8,344.00					05/06/2010 756.00	03/10/2011
599.00		11. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 538.00					01/08/2010 61.00	03/10/2011
17,033.00		311. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 15,218.00					01/08/2010 1,815.00	03/11/2011
7,818.00		144. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 7,046.00					01/08/2010 772.00	03/14/2011
4,018.00		74. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 3,588.00					01/07/2010 430.00	03/14/2011
12,161.00		224. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 10,860.00					01/07/2010 1,301.00	03/14/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
597.00		11. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 521.00					10/15/2009 76.00	03/14/2011
5,119.00		96. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 4,549.00					10/15/2009 570.00	03/16/2011
864.00		16. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 758.00					10/15/2009 106.00	03/17/2011
9,043.00		167. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 7,913.00					10/15/2009 1,130.00	03/18/2011
3,366.00		61. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 3,127.00					04/27/2010 239.00	06/17/2011
52,843.00		1169. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 59,929.00					04/27/2010 -7,086.00	08/15/2011
13,814.00		297. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 15,226.00					04/27/2010 -1,412.00	08/30/2011
17,907.00		385. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 19,672.00					04/28/2010 -1,765.00	08/30/2011
16,930.00		364. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 17,713.00					01/12/2010 -783.00	08/30/2011
29,488.00		634. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 30,819.00					01/12/2010 -1,331.00	08/30/2011
25,762.00		598. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 29,069.00					01/12/2010 -3,307.00	09/06/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
73,841.00		1714. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 81,054.00				03/26/2010 -7,213.00	09/06/2011
8,615.00		323. ILLUMINA INC PROPERTY TYPE: SECURITIES 8,643.00				10/14/2011 -28.00	10/18/2011
28,835.00		1100. INDEPENDENT BANK CORP MASS COM PROPERTY TYPE: SECURITIES 28,755.00				03/28/2011 80.00	07/27/2011
2,283.00		100. INDEPENDENT BANK CORP MASS COM PROPERTY TYPE: SECURITIES 2,614.00				03/28/2011 -331.00	10/07/2011
13,699.00		600. INDEPENDENT BANK CORP MASS COM PROPERTY TYPE: SECURITIES 15,492.00				04/19/2010 -1,793.00	10/07/2011
4,566.00		200. INDEPENDENT BANK CORP MASS COM PROPERTY TYPE: SECURITIES 4,848.00				07/29/2010 -282.00	10/07/2011
11,416.00		500. INDEPENDENT BANK CORP MASS COM PROPERTY TYPE: SECURITIES 11,558.00				10/12/2010 -142.00	10/07/2011
5,952.00		100. INFINITY PPTY & CAS CORP COM PROPERTY TYPE: SECURITIES 5,060.00				10/12/2010 892.00	03/02/2011
5,810.00		100. INFINITY PPTY & CAS CORP COM PROPERTY TYPE: SECURITIES 5,060.00				10/12/2010 750.00	03/28/2011
6,972.00		500. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 4,615.00				09/11/2003 2,357.00	01/10/2011
5,896.00		400. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 3,692.00				09/11/2003 2,204.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,498.00		350. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 6,097.00					05/12/2011 -599.00	08/11/2011
6,284.00		400. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 6,890.00					04/19/2011 -606.00	08/11/2011
471.00		30. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 277.00					09/11/2003 194.00	08/11/2011
314.00		20. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 165.00					06/08/2009 149.00	08/11/2011
11,894.00		780. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 6,435.00					06/08/2009 5,459.00	10/07/2011
2,592.00		170. INSIGHT ENTERPRISES INC PROPERTY TYPE: SECURITIES 439.00					11/10/2008 2,153.00	10/07/2011
31,586.00		1400. INSPERITY INC COM PROPERTY TYPE: SECURITIES 43,526.00					05/12/2011 -11,940.00	10/07/2011
14,972.00		600. INSPERITY INC COM PROPERTY TYPE: SECURITIES 18,654.00					05/12/2011 -3,682.00	10/25/2011
2,495.00		100. INSPERITY INC COM PROPERTY TYPE: SECURITIES 2,997.00					01/10/2011 -502.00	10/25/2011
2,328.00		100. INSPERITY INC COM PROPERTY TYPE: SECURITIES 2,997.00					01/10/2011 -669.00	11/21/2011
1,164.00		50. INSPERITY INC COM PROPERTY TYPE: SECURITIES 1,486.00					06/08/2011 -322.00	11/21/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,377.00		190. INSULET CORP COM PROPERTY TYPE: SECURITIES 2,880.00					10/17/2011 497.00	11/29/2011
888.00		42. INTEL CORP COM PROPERTY TYPE: SECURITIES 620.00					02/06/2009 268.00	06/17/2011
47,895.00		2012. INTEL CORP COM PROPERTY TYPE: SECURITIES 29,679.00					02/06/2009 18,216.00	11/04/2011
12,712.00		534. INTEL CORP COM PROPERTY TYPE: SECURITIES 7,847.00					02/06/2009 4,865.00	11/04/2011
60,535.00		2543. INTEL CORP COM PROPERTY TYPE: SECURITIES 35,775.00					01/28/2009 24,760.00	11/04/2011
8,141.00		342. INTEL CORP COM PROPERTY TYPE: SECURITIES 4,801.00					01/28/2009 3,340.00	11/04/2011
283,260.00		11700. INTEL CORP COM PROPERTY TYPE: SECURITIES 250,919.00					07/20/2010 32,341.00	11/18/2011
24,210.00		1000. INTEL CORP COM PROPERTY TYPE: SECURITIES 19,903.00					04/01/2011 4,307.00	11/18/2011
33,894.00		1400. INTEL CORP COM PROPERTY TYPE: SECURITIES 27,234.00					08/11/2010 6,660.00	11/18/2011
16,947.00		700. INTEL CORP COM PROPERTY TYPE: SECURITIES 13,383.00					10/18/2010 3,564.00	11/18/2011
12,105.00		500. INTEL CORP COM PROPERTY TYPE: SECURITIES 9,086.00					09/01/2010 3,019.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
1,453.00		60. INTEL CORP COM PROPERTY TYPE: SECURITIES 913.00					01/05/2009 540.00	11/18/2011
13,074.00		540. INTEL CORP COM PROPERTY TYPE: SECURITIES 8,205.00					01/05/2009 4,869.00	11/18/2011
2,203.00		91. INTEL CORP COM PROPERTY TYPE: SECURITIES 1,229.00					02/17/2009 974.00	11/18/2011
5,568.00		230. INTEL CORP COM PROPERTY TYPE: SECURITIES 3,106.00					02/17/2009 2,462.00	11/18/2011
11,597.00		479. INTEL CORP COM PROPERTY TYPE: SECURITIES 6,437.00					02/17/2009 5,160.00	11/18/2011
25,203.00		1041. INTEL CORP COM PROPERTY TYPE: SECURITIES 13,914.00					02/02/2009 11,289.00	11/18/2011
38,034.00		1571. INTEL CORP COM PROPERTY TYPE: SECURITIES 20,854.00					02/02/2009 17,180.00	11/18/2011
3,341.00		138. INTEL CORP COM PROPERTY TYPE: SECURITIES 1,832.00					02/02/2009 1,509.00	11/18/2011
19,635.00		811. INTEL CORP COM PROPERTY TYPE: SECURITIES 10,743.00					02/02/2009 8,892.00	11/18/2011
3,123.00		129. INTEL CORP COM PROPERTY TYPE: SECURITIES 1,708.00					02/02/2009 1,415.00	11/18/2011
7,694.00		200. INTERACTIVE INTELLIGENCE INC PROPERTY TYPE: SECURITIES 7,211.00					02/08/2011 483.00	04/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,142.00		300. INTERACTIVE BROKERS GROUP INC COM PROPERTY TYPE: SECURITIES 5,729.00					12/06/2010 -587.00	05/12/2011
21,262.00		180. INTERCONTINENTALEXCHANGE PROPERTY TYPE: SECURITIES 22,539.00					10/10/2011 -1,277.00	11/18/2011
1,637.00		100. INTERFACE INC CL A PROPERTY TYPE: SECURITIES 1,186.00					04/19/2010 451.00	03/02/2011
4,911.00		300. INTERFACE INC CL A PROPERTY TYPE: SECURITIES 3,518.00					04/07/2010 1,393.00	03/02/2011
15,806.00		900. INTERFACE INC CL A PROPERTY TYPE: SECURITIES 10,553.00					04/07/2010 5,253.00	06/08/2011
4,609.00		28. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 3,531.00					06/10/2008 1,078.00	06/17/2011
4,609.00		28. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 3,481.00					07/07/2008 1,128.00	06/17/2011
658.00		4. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 497.00					07/07/2008 161.00	06/17/2011
55,596.00		300. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 38,095.00					03/19/2010 17,501.00	10/10/2011
7,824.00		42. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 5,213.00					07/07/2008 2,611.00	11/04/2011
14,530.00		78. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 9,520.00					08/04/2008 5,010.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
22,354.00		120. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 14,621.00					08/04/2008 7,733.00	11/04/2011
37,256.00		200. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 24,140.00					09/04/2008 13,116.00	11/04/2011
17,697.00		95. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 9,752.00					03/02/2008 7,945.00	11/04/2011
10,245.00		55. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 5,307.00					02/06/2009 4,938.00	11/04/2011
11,177.00		60. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 5,787.00					02/06/2009 5,390.00	11/04/2011
42,472.00		228. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 20,806.00					10/13/2008 21,666.00	11/04/2011
268,415.00		1446. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 123,255.00					03/10/2009 145,160.00	11/18/2011
102,837.00		554. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 47,084.00					03/10/2009 55,753.00	11/18/2011
37,125.00		200. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 15,874.00					06/02/2006 21,251.00	11/18/2011
269,157.00		1450. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 82,450.00					10/10/2002 186,707.00	11/18/2011
4,262.00		168. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 4,399.00					03/24/2010 -137.00	12/16/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
20,297.00		800. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 20,297.00					03/24/2010	12/16/2010
42,257.00		1400. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 40,454.00					01/31/2011	04/26/2011
9,060.00		300. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 8,669.00					01/31/2011	05/23/2011
47,879.00		1600. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 46,233.00					01/31/2011	07/11/2011
23,940.00		800. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 22,949.00					04/14/2010	07/11/2011
1,690.00		60. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 1,645.00					11/02/2011	11/18/2011
10,379.00		1100. INTEVAC INC COM PROPERTY TYPE: SECURITIES 15,780.00					12/06/2010	06/08/2011
3,774.00		400. INTEVAC INC COM PROPERTY TYPE: SECURITIES 5,730.00					12/16/2010	06/08/2011
3,774.00		400. INTEVAC INC COM PROPERTY TYPE: SECURITIES 5,088.00					02/08/2011	06/08/2011
167,433.00		3600. INTUIT COM PROPERTY TYPE: SECURITIES 164,245.00					09/24/2010	12/02/2010
97,669.00		2100. INTUIT COM PROPERTY TYPE: SECURITIES 77,909.00					07/20/2010	12/02/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
51,160.00		1100. INTUIT COM PROPERTY TYPE: SECURITIES 39,739.00					06/28/2010 11,421.00	12/02/2010
27,094.00		1150. INVACARE CORP PROPERTY TYPE: SECURITIES 37,784.00					06/08/2011 -10,690.00	10/07/2011
2,356.00		100. INVACARE CORP PROPERTY TYPE: SECURITIES 2,121.00					06/14/2008 235.00	10/07/2011
11,780.00		500. INVACARE CORP PROPERTY TYPE: SECURITIES 9,929.00					07/29/2009 1,851.00	10/07/2011
5,890.00		250. INVACARE CORP PROPERTY TYPE: SECURITIES 4,625.00					05/29/2008 1,265.00	10/07/2011
2,591.00		110. INVACARE CORP PROPERTY TYPE: SECURITIES 2,035.00					05/29/2008 556.00	10/25/2011
2,120.00		90. INVACARE CORP PROPERTY TYPE: SECURITIES 1,664.00					05/29/2008 456.00	10/25/2011
12,256.00		29. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 11,427.00					10/14/2011 829.00	10/26/2011
6,838.00		400. INVESTMENT TECHNOLOGY GROUP PROPERTY TYPE: SECURITIES 6,446.00					12/16/2010 392.00	01/10/2011
11,897.00		1050. INVESTMENT TECHNOLOGY GROUP PROPERTY TYPE: SECURITIES 16,191.00					05/12/2011 -4,294.00	08/11/2011
6,819.00		700. INVESTMENT TECHNOLOGY GROUP PROPERTY TYPE: SECURITIES 10,794.00					05/12/2011 -3,975.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,029.00		100. INVESTMENT TECHNOLOGY GROUP PROPERTY TYPE: SECURITIES 1,542.00					05/12/2011 -513.00	11/21/2011
2,571.00		250. INVESTMENT TECHNOLOGY GROUP PROPERTY TYPE: SECURITIES 3,478.00					06/08/2011 -907.00	11/21/2011
288,256.00		7500. ISHARES MSCI EMERGING MKTS INDEX F PROPERTY TYPE: SECURITIES 354,888.00					06/19/2008 -66,632.00	11/17/2011
835.00		17. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 574.00					03/17/2009 261.00	12/06/2010
4,422.00		90. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 3,036.00					03/17/2009 1,386.00	12/06/2010
393.00		8. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 270.00					03/17/2009 123.00	12/06/2010
4,176.00		85. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 2,851.00					03/17/2009 1,325.00	12/06/2010
1,386.00		32. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 1,073.00					03/17/2009 313.00	03/02/2011
736.00		17. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 569.00					03/17/2009 167.00	03/02/2011
1,473.00		34. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 1,131.00					03/17/2009 342.00	03/02/2011
736.00		17. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 561.00					03/17/2009 175.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,332.00		100. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 2,622.00					03/19/2008 1,710.00	03/02/2011
4,332.00		100. J & J SNACK FOODS CORP COM PROPERTY TYPE: SECURITIES 1,812.00					10/31/2003 2,520.00	03/02/2011
3,809.00		150. JDA SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 5,147.00					05/12/2011 -1,338.00	10/07/2011
3,809.00		150. JDA SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 4,287.00					07/27/2011 -478.00	10/07/2011
4,097.00		150. JDA SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 4,287.00					07/27/2011 -190.00	10/25/2011
17,403.00		426. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 19,299.00					11/14/2007 -1,896.00	06/17/2011
126,648.00		4146. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 186,439.00					04/19/2010 -59,791.00	11/18/2011
8,370.00		274. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 10,855.00					07/11/2011 -2,485.00	11/18/2011
85,532.00		2800. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 109,350.00					07/20/2010 -23,818.00	11/18/2011
9,164.00		300. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 11,445.00					08/11/2010 -2,281.00	11/18/2011
18,328.00		600. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 22,775.00					10/18/2010 -4,447.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
56,115.00		1837. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 66,967.00				03/15/2005 -10,852.00	11/18/2011
33,602.00		1100. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 39,646.00				05/20/2005 -6,044.00	11/18/2011
17,748.00		581. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 20,651.00				06/14/2005 -2,903.00	11/18/2011
13,868.00		454. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 20,864.00				10/16/2007 -6,996.00	11/18/2011
13,013.00		426. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 18,772.00				12/08/2007 -5,759.00	11/18/2011
10,294.00		337. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 12,208.00				09/03/2008 -1,914.00	11/18/2011
16,037.00		525. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 19,019.00				09/03/2008 -2,982.00	11/18/2011
5,599.00		200. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 5,917.00				12/06/2010 -318.00	10/07/2011
8,398.00		300. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 8,585.00				01/10/2011 -187.00	10/07/2011
15,397.00		550. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 15,603.00				08/11/2011 -206.00	10/07/2011
6,999.00		250. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 7,063.00				06/08/2011 -64.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,199.00		150. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 4,128.00					07/27/2011 71.00	10/07/2011
8,856.00		300. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 8,257.00					07/27/2011 599.00	10/25/2011
5,904.00		200. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 4,557.00					08/16/2010 1,347.00	10/25/2011
10,331.00		350. J2 GLOBAL COMMUNICATONS INC COM NEW PROPERTY TYPE: SECURITIES 6,446.00					10/08/2008 3,885.00	10/25/2011
15,954.00		780. JABIL CIRCUIT INC PROPERTY TYPE: SECURITIES 15,394.00					11/02/2011 560.00	11/18/2011
2,095.00		100. JACK IN THE BOX INC PROPERTY TYPE: SECURITIES 2,634.00					05/09/2010 -539.00	12/06/2010
2,095.00		100. JACK IN THE BOX INC PROPERTY TYPE: SECURITIES 2,543.00					04/16/2009 -448.00	12/06/2010
6,286.00		300. JACK IN THE BOX INC PROPERTY TYPE: SECURITIES 6,708.00					10/12/2010 -422.00	12/06/2010
4,191.00		200. JACK IN THE BOX INC PROPERTY TYPE: SECURITIES 1,836.00					10/31/2003 2,355.00	12/06/2010
10,108.00		258. JACOBS ENGR GROUP INC PROPERTY TYPE: SECURITIES 12,533.00					01/12/2011 -2,425.00	11/04/2011
7,326.00		187. JACOBS ENGR GROUP INC PROPERTY TYPE: SECURITIES 8,763.00					12/22/2010 -1,437.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,337.00		417. JACOBS ENGR GROUP INC PROPERTY TYPE: SECURITIES 19,451.00					12/22/2010 -3,114.00	11/04/2011
8,292.00		450. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 8,531.00					10/12/2010 -239.00	06/08/2011
7,655.00		450. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 8,737.00					11/09/2010 -1,082.00	10/04/2011
9,356.00		550. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 10,427.00					10/12/2010 -1,071.00	10/04/2011
4,253.00		250. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 4,721.00					07/06/2011 -468.00	10/04/2011
10,730.00		600. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 11,330.00					07/06/2011 -600.00	10/07/2011
5,365.00		300. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 5,650.00					04/19/2011 -285.00	10/07/2011
7,153.00		400. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 6,894.00					01/10/2011 259.00	10/07/2011
27,719.00		1550. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 24,898.00					09/22/2010 2,821.00	10/07/2011
3,699.00		200. JAKKS PAC INC COM PROPERTY TYPE: SECURITIES 3,213.00					09/22/2010 486.00	10/25/2011
12,200.00		200. JO-ANN STORES INC COM PROPERTY TYPE: SECURITIES 4,888.00					08/12/2009 7,312.00	03/29/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,100.00		100. JO-ANN STORES INC COM PROPERTY TYPE: SECURITIES 2,227.00					06/08/2009 3,873.00	03/29/2011
6,100.00		100. JO-ANN STORES INC COM PROPERTY TYPE: SECURITIES 2,101.00					07/13/2009 3,999.00	03/29/2011
12,200.00		200. JO-ANN STORES INC COM PROPERTY TYPE: SECURITIES 4,134.00					05/22/2009 8,066.00	03/29/2011
6,100.00		100. JO-ANN STORES INC COM PROPERTY TYPE: SECURITIES 1,971.00					06/25/2009 4,129.00	03/29/2011
6,100.00		100. JO-ANN STORES INC COM PROPERTY TYPE: SECURITIES 1,242.00					12/18/2008 4,858.00	03/29/2011
41,259.00		680. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 46,056.00					12/14/2007 -4,797.00	01/26/2011
32,218.00		531. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 35,516.00					01/03/2007 -3,298.00	01/26/2011
21,201.00		349. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 23,343.00					01/03/2007 -2,142.00	01/27/2011
56,800.00		935. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 62,441.00					01/04/2007 -5,641.00	01/27/2011
1,519.00		25. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 1,669.00					01/03/2007 -150.00	01/27/2011
6,275.00		100. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 6,496.00					04/08/2010 -221.00	08/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
19,541.00		300. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 19,287.00					11/09/2010 254.00	08/24/2011
19,541.00		300. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 18,877.00					11/30/2009 664.00	08/24/2011
39,082.00		600. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 37,262.00					09/24/2010 1,820.00	08/24/2011
65,137.00		1000. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 59,359.00					04/01/2011 5,778.00	08/24/2011
306,145.00		4700. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 44,427.00					07/22/1993 261,718.00	08/24/2011
12,917.00		200. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 1,891.00					07/22/1993 11,026.00	09/16/2011
134,339.00		2110. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 19,945.00					07/22/1993 114,394.00	11/18/2011
6,367.00		100. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 6,400.00					10/10/2011 -33.00	11/18/2011
6,644.00		150. JOS A BANK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES 2,328.00					07/30/2008 4,316.00	02/08/2011
2,215.00		50. JOS A BANK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES 672.00					11/13/2008 1,543.00	02/08/2011
4,590.00		100. JOS A BANK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES 1,344.00					11/13/2008 3,246.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,876.00		36. JOS A BANK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES 484.00					11/13/2008 1,392.00	10/25/2011
5,939.00		114. JOS A BANK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES 1,519.00					11/13/2008 4,420.00	10/25/2011
58,780.00		700. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES 60,995.00					06/14/2011 -2,215.00	08/04/2011
6,617.00		78. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES 6,820.00					10/26/2011 -203.00	11/11/2011
6,776.00		111. KANSAS CITY SOUTHN INDS INC PROPERTY TYPE: SECURITIES 6,439.00					10/14/2011 337.00	10/26/2011
5,107.00		350. KAPSTONE PAPER & PACKAGING CORP COM PROPERTY TYPE: SECURITIES 5,824.00					05/12/2011 -717.00	10/07/2011
4,377.00		300. KAPSTONE PAPER & PACKAGING CORP COM PROPERTY TYPE: SECURITIES 4,481.00					12/16/2010 -104.00	10/07/2011
730.00		50. KAPSTONE PAPER & PACKAGING CORP COM PROPERTY TYPE: SECURITIES 746.00					06/08/2011 -16.00	10/07/2011
4,821.00		300. KAPSTONE PAPER & PACKAGING CORP COM PROPERTY TYPE: SECURITIES 4,477.00					06/08/2011 344.00	10/25/2011
6,293.00		200. KAYDON CORP COM PROPERTY TYPE: SECURITIES 8,344.00					05/11/2010 -2,051.00	08/11/2011
12,586.00		400. KAYDON CORP COM PROPERTY TYPE: SECURITIES 14,844.00					11/13/2009 -2,258.00	08/11/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,146.00		100. KAYDON CORP COM PROPERTY TYPE: SECURITIES 3,664.00					12/15/2009 -518.00	08/11/2011
3,146.00		100. KAYDON CORP COM PROPERTY TYPE: SECURITIES 3,575.00					10/12/2010 -429.00	08/11/2011
3,146.00		100. KAYDON CORP COM PROPERTY TYPE: SECURITIES 3,473.00					11/30/2009 -327.00	08/11/2011
4,307.00		200. KEITHLEY INSTRS INC COM PROPERTY TYPE: SECURITIES 2,375.00					09/22/2010 1,932.00	12/06/2010
10,800.00		500. KEITHLEY INSTRS INC COM PROPERTY TYPE: SECURITIES 5,938.00					09/22/2010 4,862.00	12/13/2010
12,960.00		600. KEITHLEY INSTRS INC COM PROPERTY TYPE: SECURITIES 5,848.00					08/16/2010 7,112.00	12/13/2010
717.00		13. KELLOGG CO COM PROPERTY TYPE: SECURITIES 706.00					03/04/2011 11.00	06/17/2011
13,323.00		267. KELLOGG CO COM PROPERTY TYPE: SECURITIES 14,728.00					03/11/2011 -1,405.00	11/04/2011
9,281.00		186. KELLOGG CO COM PROPERTY TYPE: SECURITIES 10,260.00					03/11/2011 -979.00	11/04/2011
9,082.00		182. KELLOGG CO COM PROPERTY TYPE: SECURITIES 9,896.00					03/04/2011 -814.00	11/04/2011
12,475.00		250. KELLOGG CO COM PROPERTY TYPE: SECURITIES 13,572.00					03/04/2011 -1,097.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
59,680.00		1196. KELLOGG CO COM PROPERTY TYPE: SECURITIES 64,928.00					03/04/2011 -5,248.00	11/04/2011
1,996.00		40. KELLOGG CO COM PROPERTY TYPE: SECURITIES 2,171.00					03/04/2011 -175.00	11/04/2011
9,631.00		193. KELLOGG CO COM PROPERTY TYPE: SECURITIES 10,440.00					03/07/2011 -809.00	11/04/2011
46,656.00		935. KELLOGG CO COM PROPERTY TYPE: SECURITIES 50,576.00					03/07/2011 -3,920.00	11/04/2011
18,363.00		368. KELLOGG CO COM PROPERTY TYPE: SECURITIES 19,809.00					03/03/2011 -1,446.00	11/04/2011
4,716.00		200. KEANE NASH CORP PROPERTY TYPE: SECURITIES 5,933.00					10/12/2010 -1,217.00	05/12/2011
4,716.00		200. KEANE NASH CORP PROPERTY TYPE: SECURITIES 4,712.00					05/11/2010 4.00	05/12/2011
10,074.00		400. KEANE NASH CORP PROPERTY TYPE: SECURITIES 9,424.00					05/11/2010 650.00	07/06/2011
20,396.00		2300. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 19,237.00					11/09/2010 1,159.00	01/06/2011
8,065.00		1000. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 8,994.00					04/01/2011 -929.00	07/11/2011
20,162.00		2500. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 21,349.00					04/26/2011 -1,187.00	07/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
116,940.00		14500. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 121,277.00					11/09/2010 -4,337.00	07/11/2011
5,701.00		900. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 7,528.00					11/09/2010 -1,827.00	08/24/2011
44,972.00		7100. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 59,108.00					10/18/2010 -14,136.00	08/24/2011
21,536.00		3400. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 27,627.00					12/02/2010 -6,091.00	08/24/2011
1,915.00		300. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 2,317.00					09/01/2010 -402.00	10/10/2011
12,770.00		2000. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 15,927.00					09/24/2010 -3,157.00	10/10/2011
1,915.00		300. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 2,389.00					09/24/2010 -474.00	10/10/2011
50,441.00		7900. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 64,192.00					12/02/2010 -13,751.00	10/10/2011
9,901.00		1380. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 11,977.00					10/17/2010 -2,076.00	11/18/2011
3,608.00		400. KID BRANDS INC COM PROPERTY TYPE: SECURITIES 3,392.00					06/04/2010 216.00	02/08/2011
1,804.00		200. KID BRANDS INC COM PROPERTY TYPE: SECURITIES 1,587.00					07/29/2010 217.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,940.00		400. KID BRANDS INC COM PROPERTY TYPE: SECURITIES 3,174.00					07/29/2010 -1,234.00	07/27/2011
1,940.00		400. KID BRANDS INC COM PROPERTY TYPE: SECURITIES 2,873.00					06/29/2010 -933.00	07/27/2011
7,929.00		200. KILROY RLTY CORP COM PROPERTY TYPE: SECURITIES 6,617.00					04/19/2010 1,312.00	04/19/2011
19,823.00		500. KILROY RLTY CORP COM PROPERTY TYPE: SECURITIES 12,774.00					08/12/2009 7,049.00	04/19/2011
11,967.00		300. KILROY RLTY CORP COM PROPERTY TYPE: SECURITIES 7,664.00					08/12/2009 4,303.00	05/12/2011
3,989.00		100. KILROY RLTY CORP COM PROPERTY TYPE: SECURITIES 2,045.00					07/29/2009 1,944.00	05/12/2011
129,159.00		1900. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 126,591.00					10/18/2010 2,568.00	05/23/2011
101,967.00		1500. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 98,138.00					09/01/2010 3,829.00	05/23/2011
27,817.00		400. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 26,586.00					07/11/2011 1,231.00	09/16/2011
49,962.00		700. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 46,526.00					07/11/2011 3,436.00	10/10/2011
14,275.00		200. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 13,085.00					09/01/2010 1,190.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
34,494.00		500. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 32,713.00					09/01/2010 1,781.00	11/02/2011
13,798.00		200. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 12,964.00					01/31/2011 834.00	11/02/2011
14,028.00		200. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 12,964.00					01/31/2011 1,064.00	11/18/2011
26,864.00		383. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 20,445.00					01/05/2009 6,419.00	11/18/2011
14,940.00		213. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 11,355.00					01/05/2009 3,585.00	11/18/2011
11,503.00		164. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 8,727.00					01/05/2009 2,776.00	11/18/2011
589.00		20. KINDER MORGAN INC DEL COM PROPERTY TYPE: SECURITIES 562.00					05/05/2011 27.00	06/17/2011
19,698.00		698. KINDER MORGAN INC DEL COM PROPERTY TYPE: SECURITIES 19,621.00					05/05/2011 77.00	11/04/2011
9,821.00		348. KINDER MORGAN INC DEL COM PROPERTY TYPE: SECURITIES 9,727.00					05/04/2011 94.00	11/04/2011
6,096.00		216. KINDER MORGAN INC DEL COM PROPERTY TYPE: SECURITIES 6,020.00					05/05/2011 76.00	11/04/2011
85,168.00		3018. KINDER MORGAN INC DEL COM PROPERTY TYPE: SECURITIES 83,844.00					05/04/2011 1,324.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,770.00		400. KIRKLANDS INC COM PROPERTY TYPE: SECURITIES 5,353.00					09/22/2010 417.00	04/19/2011
1,939.00		100. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 2,122.00					04/19/2010 -183.00	01/10/2011
3,879.00		200. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 3,401.00					10/01/2008 478.00	01/10/2011
1,844.00		100. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 1,700.00					10/01/2008 144.00	02/08/2011
1,844.00		100. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 1,682.00					06/25/2009 162.00	02/08/2011
1,844.00		100. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 1,671.00					05/22/2009 173.00	02/08/2011
11,147.00		700. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 11,051.00					03/27/2009 96.00	06/08/2011
3,185.00		200. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 2,800.00					03/17/2009 385.00	06/08/2011
3,185.00		200. KNIGHT TRANSN INC COM PROPERTY TYPE: SECURITIES 2,798.00					03/17/2009 387.00	06/08/2011
7,462.00		1194. KODIAK OIL & GAS CORP COM PROPERTY TYPE: SECURITIES 6,615.00					10/17/2011 847.00	10/21/2011
2,784.00		100. KOPPERS HLDGS INC COM PROPERTY TYPE: SECURITIES 3,873.00					07/06/2011 -1,089.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,001.00		300. KOPPERS HLDGS INC COM PROPERTY TYPE: SECURITIES 11,620.00					07/06/2011 -2,619.00	10/25/2011
4,501.00		150. KOPPERS HLDGS INC COM PROPERTY TYPE: SECURITIES 5,557.00					06/08/2011 -1,056.00	10/25/2011
2,282.00		66. KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES 2,097.00					11/19/2008 185.00	06/17/2011
6,222.00		250. KRATON PERFORMANCE POLYMERS INC COM PROPERTY TYPE: SECURITIES 9,700.00					06/08/2011 -3,478.00	08/11/2011
11,101.00		628. KRATON PERFORMANCE POLYMERS INC COM PROPERTY TYPE: SECURITIES 11,922.00					10/17/2011 -821.00	10/25/2011
70,910.00		3200. KROGER CO COM PROPERTY TYPE: SECURITIES 80,336.00					07/11/2011 -9,426.00	11/18/2011
68,694.00		3100. KROGER CO COM PROPERTY TYPE: SECURITIES 75,212.00					04/26/2011 -6,518.00	11/18/2011
56,063.00		2530. KROGER CO COM PROPERTY TYPE: SECURITIES 60,369.00					04/01/2011 -4,306.00	11/18/2011
2,216.00		100. KROGER CO COM PROPERTY TYPE: SECURITIES 2,386.00					04/01/2011 -170.00	11/18/2011
5,723.00		700. KULICKE & SOFFA INDUSTRIES INC PROPERTY TYPE: SECURITIES 8,729.00					05/12/2011 -3,006.00	10/07/2011
5,315.00		650. KULICKE & SOFFA INDUSTRIES INC PROPERTY TYPE: SECURITIES 7,387.00					07/06/2011 -2,072.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,359.00		900. KULICKE & SOFFA INDUSTRIES INC PROPERTY TYPE: SECURITIES 7,742.00					08/11/2011 -383.00	10/07/2011
5,723.00		700. KULICKE & SOFFA INDUSTRIES INC PROPERTY TYPE: SECURITIES 5,603.00					04/19/2011 120.00	10/07/2011
3,271.00		400. KULICKE & SOFFA INDUSTRIES INC PROPERTY TYPE: SECURITIES 2,307.00					09/22/2010 964.00	10/07/2011
10,568.00		1050. KULICKE & SOFFA INDUSTRIES INC PROPERTY TYPE: SECURITIES 6,056.00					09/22/2010 4,512.00	10/25/2011
3,011.00		100. LHC GROUP INC COM PROPERTY TYPE: SECURITIES 3,289.00					03/17/2010 -278.00	01/10/2011
3,011.00		100. LHC GROUP INC COM PROPERTY TYPE: SECURITIES 2,685.00					11/04/2010 326.00	01/10/2011
2,810.00		100. LHC GROUP INC COM PROPERTY TYPE: SECURITIES 2,685.00					11/04/2010 125.00	03/28/2011
8,429.00		300. LHC GROUP INC COM PROPERTY TYPE: SECURITIES 6,500.00					03/27/2009 1,929.00	03/28/2011
2,810.00		100. LHC GROUP INC COM PROPERTY TYPE: SECURITIES 2,146.00					04/16/2009 664.00	03/28/2011
5,619.00		200. LHC GROUP INC COM PROPERTY TYPE: SECURITIES 3,536.00					03/05/2009 2,083.00	03/28/2011
6,522.00		218. LKQ CORP PROPERTY TYPE: SECURITIES 6,122.00					10/17/2011 400.00	11/15/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,488.00		50. LSB INDS INC COM PROPERTY TYPE: SECURITIES 1,747.00					08/11/2011 -259.00	10/07/2011
3,414.00		100. LSB INDS INC COM PROPERTY TYPE: SECURITIES 3,494.00					08/11/2011 -80.00	10/25/2011
5,121.00		150. LSB INDS INC COM PROPERTY TYPE: SECURITIES 4,231.00					01/10/2011 890.00	10/25/2011
1,554.00		50. LSB INDS INC COM PROPERTY TYPE: SECURITIES 1,410.00					01/10/2011 144.00	11/21/2011
88,363.00		15360. LSI LOGIC CORP COM PROPERTY TYPE: SECURITIES 86,246.00					10/10/2011 2,117.00	11/18/2011
93,174.00		1400. L-3 COMMUNICATIONS HLDGS INC PROPERTY TYPE: SECURITIES 111,969.00					04/26/2011 -18,795.00	11/18/2011
19,966.00		300. L-3 COMMUNICATIONS HLDGS INC PROPERTY TYPE: SECURITIES 23,516.00					01/31/2011 -3,550.00	11/18/2011
18,635.00		280. L-3 COMMUNICATIONS HLDGS INC PROPERTY TYPE: SECURITIES 18,817.00					10/10/2011 -182.00	11/18/2011
7,366.00		900. LA Z BOY CHAIR CO COM PROPERTY TYPE: SECURITIES 9,782.00					12/15/2009 -2,416.00	10/07/2011
818.00		100. LA Z BOY CHAIR CO COM PROPERTY TYPE: SECURITIES 991.00					01/07/2010 -173.00	10/07/2011
409.00		50. LA Z BOY CHAIR CO COM PROPERTY TYPE: SECURITIES 407.00					02/08/2011 2.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,433.00		250. LA Z BOY CHAIR CO COM PROPERTY TYPE: SECURITIES 2,037.00					02/08/2011 396.00	10/25/2011
491.00		50. LA Z BOY CHAIR CO COM PROPERTY TYPE: SECURITIES 407.00					02/08/2011 84.00	11/21/2011
27,086.00		300. LABORATORY CORP AMER HLDGS NEW PROPERTY TYPE: SECURITIES 22,960.00					09/24/2010 4,126.00	01/06/2011
90,286.00		1000. LABORATORY CORP AMER HLDGS NEW PROPERTY TYPE: SECURITIES 75,184.00					08/11/2010 15,102.00	01/06/2011
135,430.00		1500. LABORATORY CORP AMER HLDGS NEW PROPERTY TYPE: SECURITIES 110,977.00					09/01/2010 24,453.00	01/06/2011
4,899.00		200. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 4,841.00					04/07/2010 58.00	12/06/2010
8,518.00		300. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 7,262.00					04/07/2010 1,256.00	01/10/2011
2,725.00		100. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 2,132.00					03/17/2010 593.00	03/02/2011
2,725.00		100. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 2,106.00					06/04/2010 619.00	03/02/2011
4,767.00		250. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 6,614.00					07/06/2011 -1,847.00	10/07/2011
1,869.00		98. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 1,007.00					12/23/2008 862.00	10/07/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,945.00		102. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 1,028.00					12/23/2008 917.00	10/07/2011
953.00		50. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 450.00					04/16/2009 503.00	10/07/2011
1,102.00		50. LASALLE HOTEL PPTYS SH BEN INT PROPERTY TYPE: SECURITIES 450.00					04/16/2009 652.00	11/21/2011
6,634.00		300. LEUCADIA NATIONAL CORP PROPERTY TYPE: SECURITIES 11,410.00					04/01/2011 -4,776.00	11/18/2011
7,960.00		360. LEUCADIA NATIONAL CORP PROPERTY TYPE: SECURITIES 13,597.00					04/26/2011 -5,637.00	11/18/2011
3,631.00		600. LEXINGTON REALTY TR COM PROPERTY TYPE: SECURITIES 5,541.00					04/19/2011 -1,910.00	10/07/2011
3,631.00		600. LEXINGTON REALTY TR COM PROPERTY TYPE: SECURITIES 5,383.00					03/28/2011 -1,752.00	10/07/2011
10,287.00		1700. LEXINGTON REALTY TR COM PROPERTY TYPE: SECURITIES 15,149.00					03/02/2011 -4,862.00	10/07/2011
9,077.00		1500. LEXINGTON REALTY TR COM PROPERTY TYPE: SECURITIES 12,897.00					07/27/2011 -3,820.00	10/07/2011
7,261.00		1200. LEXINGTON REALTY TR COM PROPERTY TYPE: SECURITIES 6,457.00					06/04/2010 804.00	10/07/2011
5,247.00		700. LEXINGTON REALTY TR COM PROPERTY TYPE: SECURITIES 3,767.00					06/04/2010 1,480.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,496.00		1000. LEXINGTON REALTY TR COM PROPERTY TYPE: SECURITIES 5,182.00					12/15/2009 2,314.00	10/25/2011
31,282.00		900. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 35,714.00					11/09/2010 -4,432.00	01/06/2011
13,903.00		400. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 14,792.00					08/11/2010 -889.00	01/06/2011
66,923.00		2300. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 85,054.00					08/11/2010 -18,131.00	05/23/2011
87,291.00		3000. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 109,985.00					09/01/2010 -22,694.00	05/23/2011
20,023.00		700. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES 25,663.00					09/01/2010 -5,640.00	07/11/2011
11,202.00		277. LIFE TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 14,248.00					01/05/2010 -3,046.00	11/04/2011
19,897.00		492. LIFE TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 19,728.00					07/15/2009 169.00	11/04/2011
10,676.00		264. LIFE TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 8,838.00					04/16/2009 1,838.00	11/04/2011
4,408.00		109. LIFE TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 3,200.00					02/26/2009 1,208.00	11/04/2011
22,080.00		546. LIFE TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 16,022.00					02/26/2009 6,058.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,695.00		215. LIFE TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 6,199.00					02/26/2009 2,496.00	11/04/2011
7,335.00		200. LILLY ELI & CO COM PROPERTY TYPE: SECURITIES 9,046.00					04/29/2008 -1,711.00	11/18/2011
256,728.00		7000. LILLY ELI & CO COM PROPERTY TYPE: SECURITIES 258,504.00					08/11/2010 -1,776.00	11/18/2011
6,235.00		170. LILLY ELI & CO COM PROPERTY TYPE: SECURITIES 6,145.00					03/19/2010 90.00	11/18/2011
17,328.00		500. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 13,488.00					05/13/2010 3,840.00	12/02/2010
37,723.00		1300. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 35,069.00					05/13/2010 2,654.00	01/31/2011
16,743.00		523. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 12,528.00					07/08/2010 4,215.00	02/08/2011
5,858.00		183. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 4,380.00					07/08/2010 1,478.00	02/08/2011
2,913.00		91. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 2,152.00					07/08/2010 761.00	02/08/2011
11,994.00		300. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 8,093.00					05/13/2010 3,901.00	05/23/2011
342.00		8. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 341.00					10/12/2011 1.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
82,131.00		1922. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 81,492.00					10/12/2011 639.00	11/04/2011
139,848.00		3400. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 91,718.00					05/13/2010 48,130.00	11/18/2011
60,464.00		1470. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES 34,730.00					06/08/2010 25,734.00	11/18/2011
6,702.00		800. LINCOLN EDL SVCS CORP COM PROPERTY TYPE: SECURITIES 14,763.00					07/06/2011 -8,061.00	10/07/2011
20,525.00		2450. LINCOLN EDL SVCS CORP COM PROPERTY TYPE: SECURITIES 45,212.00					07/06/2011 -24,687.00	10/07/2011
895.00		100. LINCOLN EDL SVCS CORP COM PROPERTY TYPE: SECURITIES 1,845.00					07/06/2011 -950.00	10/25/2011
13,877.00		1550. LINCOLN EDL SVCS CORP COM PROPERTY TYPE: SECURITIES 27,400.00					07/03/2011 -13,523.00	10/25/2011
17,247.00		600. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 18,066.00					04/26/2011 -819.00	05/23/2011
8,624.00		300. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 9,002.00					03/02/2011 -378.00	05/23/2011
26,157.00		1400. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 42,008.00					03/02/2011 -15,851.00	11/02/2011
89,681.00		4800. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 144,026.00					03/02/2011 -54,345.00	11/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,601.00		600. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 18,003.00					03/02/2011 -6,402.00	11/18/2011
75,405.00		3900. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 112,776.00					01/31/2011 -37,371.00	11/18/2011
62,644.00		3240. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 87,988.00					02/07/2011 -25,344.00	11/18/2011
6,382.00		100. LINDSAY MANUFACTURING COMPANY COM PROPERTY TYPE: SECURITIES 3,601.00					02/05/2010 2,781.00	12/06/2010
6,687.00		100. LINDSAY MANUFACTURING COMPANY COM PROPERTY TYPE: SECURITIES 3,239.00					10/21/2009 3,448.00	01/10/2011
6,687.00		100. LINDSAY MANUFACTURING COMPANY COM PROPERTY TYPE: SECURITIES 3,229.00					07/13/2009 3,458.00	01/10/2011
13,570.00		250. LINDSAY MANUFACTURING COMPANY COM PROPERTY TYPE: SECURITIES 17,744.00					07/06/2011 -4,174.00	10/07/2011
5,716.00		100. LINDSAY MANUFACTURING COMPANY COM PROPERTY TYPE: SECURITIES 5,556.00					08/11/2011 160.00	10/25/2011
11,433.00		200. LINDSAY MANUFACTURING COMPANY COM PROPERTY TYPE: SECURITIES 6,458.00					07/13/2009 4,975.00	10/25/2011
5,252.00		250. LIQUIDITY SVCS INC COM PROPERTY TYPE: SECURITIES 4,076.00					10/12/2010 1,176.00	06/08/2011
19,314.00		850. LIQUIDITY SVCS INC COM PROPERTY TYPE: SECURITIES 13,858.00					10/12/2010 5,456.00	08/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
6,396.00		200. LIQUIDITY SVCS INC COM PROPERTY TYPE: SECURITIES 3,261.00					10/12/2010 3,135.00	10/07/2011
2,456.00		150. LITHIA MTRS INC CL A PROPERTY TYPE: SECURITIES 2,616.00					05/12/2011 -160.00	10/07/2011
5,125.00		250. LITHIA MTRS INC CL A PROPERTY TYPE: SECURITIES 4,360.00					05/12/2011 765.00	10/25/2011
15,281.00		350. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES 21,515.00					05/12/2011 -6,234.00	10/07/2011
17,464.00		400. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES 18,698.00					12/06/2010 -1,234.00	10/07/2011
4,366.00		100. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES 3,781.00					08/16/2010 585.00	10/07/2011
4,366.00		100. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES 3,235.00					01/07/2010 1,131.00	10/07/2011
4,675.00		100. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES 2,451.00					07/29/2009 2,224.00	10/25/2011
4,675.00		100. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES 2,334.00					06/29/2009 2,341.00	10/25/2011
4,675.00		100. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES 2,278.00					07/13/2009 2,397.00	10/25/2011
9,694.00		900. LIVE NATION ENTERTAINMENT INC COM PROPERTY TYPE: SECURITIES 13,797.00					04/19/2010 -4,103.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,077.00		100. LIVE NATION ENTERTAINMENT INC COM PROPERTY TYPE: SECURITIES 1,440.00					05/11/2010 -363.00	03/02/2011
5,385.00		500. LIVE NATION ENTERTAINMENT INC COM PROPERTY TYPE: SECURITIES 4,979.00					09/22/2010 406.00	03/02/2011
29,591.00		394. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 34,379.00					09/13/2006 -4,788.00	11/18/2011
7,511.00		100. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 8,408.00					08/02/2006 -897.00	11/18/2011
8,562.00		114. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 9,579.00					08/15/2006 -1,017.00	11/18/2011
16,223.00		216. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 18,011.00					08/21/2006 -1,788.00	11/18/2011
15,021.00		200. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 16,025.00					07/11/2011 -1,004.00	11/18/2011
5,708.00		76. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 6,007.00					08/24/2006 -299.00	11/18/2011
45,063.00		600. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 44,122.00					08/11/2010 941.00	11/18/2011
22,532.00		300. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 21,699.00					08/24/2011 833.00	11/18/2011
66,092.00		880. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES 63,398.00					08/04/2011 2,694.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
46,355.00		400. LORILLARD INC COM PROPERTY TYPE: SECURITIES 32,636.00					12/02/2010 13,719.00	05/23/2011
10,991.00		100. LORILLARD INC COM PROPERTY TYPE: SECURITIES 8,159.00					12/02/2010 2,832.00	07/11/2011
11,047.00		100. LORILLARD INC COM PROPERTY TYPE: SECURITIES 8,116.00					01/06/2011 2,931.00	08/24/2011
23,737.00		200. LORILLARD INC COM PROPERTY TYPE: SECURITIES 16,232.00					01/06/2011 7,505.00	10/10/2011
42,150.00		358. LORILLARD INC COM PROPERTY TYPE: SECURITIES 40,800.00					10/03/2011 1,350.00	10/11/2011
20,015.00		170. LORILLARD INC COM PROPERTY TYPE: SECURITIES 18,916.00					09/19/2011 1,099.00	10/11/2011
17,794.00		163. LORILLARD INC COM PROPERTY TYPE: SECURITIES 17,718.00					09/28/2011 76.00	11/04/2011
24,781.00		227. LORILLARD INC COM PROPERTY TYPE: SECURITIES 24,633.00					08/17/2011 148.00	11/04/2011
18,231.00		167. LORILLARD INC COM PROPERTY TYPE: SECURITIES 18,110.00					08/17/2011 121.00	11/04/2011
18,340.00		168. LORILLARD INC COM PROPERTY TYPE: SECURITIES 18,210.00					08/17/2011 130.00	11/04/2011
21,615.00		198. LORILLARD INC COM PROPERTY TYPE: SECURITIES 22,031.00					09/19/2011 -416.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
97,637.00		900. LORILLARD INC COM PROPERTY TYPE: SECURITIES 73,046.00					01/06/2011 24,591.00	11/18/2011
86,789.00		800. LORILLARD INC COM PROPERTY TYPE: SECURITIES 62,291.00					09/01/2010 24,498.00	11/18/2011
32,546.00		300. LORILLARD INC COM PROPERTY TYPE: SECURITIES 22,735.00					01/31/2011 9,811.00	11/18/2011
17,358.00		160. LORILLARD INC COM PROPERTY TYPE: SECURITIES 11,444.00					08/05/2009 5,914.00	11/18/2011
26,808.00		553. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES 29,642.00					10/14/2011 -2,834.00	11/28/2011
9,654.00		1100. LYDALL INC PROPERTY TYPE: SECURITIES 10,923.00					08/11/2011 -1,269.00	10/07/2011
527.00		50. LYDALL INC PROPERTY TYPE: SECURITIES 497.00					08/11/2011 30.00	10/25/2011
25,559.00		1100. MKS INSTRUMENT INC COM PROPERTY TYPE: SECURITIES 33,219.00					02/08/2011 -7,660.00	10/07/2011
7,695.00		300. MKS INSTRUMENT INC COM PROPERTY TYPE: SECURITIES 9,060.00					02/08/2011 -1,365.00	10/25/2011
2,565.00		100. MKS INSTRUMENT INC COM PROPERTY TYPE: SECURITIES 2,860.00					04/19/2011 -295.00	10/25/2011
18,166.00		550. MTS SYSTEMS CORP COM PROPERTY TYPE: SECURITIES 21,718.00					06/08/2011 -3,552.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
16,515.00		500. MTS SYSTEMS CORP COM PROPERTY TYPE: SECURITIES 14,814.00					06/29/2010 1,701.00	10/07/2011
6,606.00		200. MTS SYSTEMS CORP COM PROPERTY TYPE: SECURITIES 5,083.00					11/30/2009 1,523.00	10/07/2011
4,954.00		150. MTS SYSTEMS CORP COM PROPERTY TYPE: SECURITIES 3,440.00					03/27/2009 1,514.00	10/07/2011
1,804.00		50. MTS SYSTEMS CORP COM PROPERTY TYPE: SECURITIES 1,147.00					03/27/2009 657.00	10/25/2011
2,598.00		72. MTS SYSTEMS CORP COM PROPERTY TYPE: SECURITIES 1,579.00					04/16/2009 1,019.00	10/25/2011
1,010.00		28. MTS SYSTEMS CORP COM PROPERTY TYPE: SECURITIES 612.00					04/16/2009 398.00	10/25/2011
7,998.00		100. MWI VETERIN PROPERTY TYPE: SECURITIES 3,052.00					/27/2009 4,946.00	06/08/2011
7,998.00		100. MWI VETERINARY SUPPLY INC COM PROPERTY TYPE: SECURITIES 2,903.00					04/16/2009 5,095.00	06/08/2011
3,501.00		50. MWI VETERINARY SUPPLY INC COM PROPERTY TYPE: SECURITIES 1,451.00					04/16/2009 2,050.00	10/25/2011
3,339.00		50. MWI VETERINARY SUPPLY INC COM PROPERTY TYPE: SECURITIES 1,451.00					04/16/2009 1,888.00	11/21/2011
1,936.00		29. MWI VETERINARY SUPPLY INC COM PROPERTY TYPE: SECURITIES 766.00					03/17/2009 1,170.00	11/21/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,393.00		21. MWI VETERINARY SUPPLY INC COM PROPERTY TYPE: SECURITIES 555.00					03/17/2009 838.00	11/22/2011
46,501.00		1486. MACYS INC COM PROPERTY TYPE: SECURITIES 38,064.00					04/07/2011 8,437.00	11/04/2011
27,224.00		870. MACYS INC COM PROPERTY TYPE: SECURITIES 21,001.00					05/02/2011 6,223.00	11/04/2011
61,239.00		1957. MACYS INC COM PROPERTY TYPE: SECURITIES 46,435.00					03/03/2011 14,804.00	11/04/2011
11,641.00		372. MACYS INC COM PROPERTY TYPE: SECURITIES 8,802.00					03/03/2011 2,839.00	11/04/2011
5,287.00		150. STEVEN MADDEN LTD PROPERTY TYPE: SECURITIES 4,538.00					12/06/2010 749.00	10/25/2011
4,713.00		100. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 4,978.00					12/06/2010 -265.00	04/19/2011
5,057.00		100. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 4,978.00					12/06/2010 79.00	05/12/2011
5,315.00		100. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 4,780.00					10/12/2010 535.00	07/27/2011
9,819.00		200. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 9,560.00					10/12/2010 259.00	10/07/2011
9,819.00		200. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 8,822.00					08/16/2010 997.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,910.00		100. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 4,370.00				09/11/2008 540.00	10/07/2011
4,910.00		100. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 4,319.00				09/05/2008 591.00	10/07/2011
9,819.00		200. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 7,555.00				06/29/2010 2,264.00	10/07/2011
4,910.00		100. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 3,717.00				07/23/2008 1,193.00	10/07/2011
4,124.00		84. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 3,112.00				07/01/2008 1,012.00	10/07/2011
786.00		16. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 593.00				07/01/2008 193.00	10/07/2011
7,365.00		150. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 5,458.00				03/27/2009 1,907.00	10/07/2011
2,686.00		50. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 1,819.00				03/27/2009 867.00	10/25/2011
5,426.00		101. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 3,518.00				03/17/2009 1,908.00	10/25/2011
2,632.00		49. MAGELLAN HEALTH SVCS INC NEW COM PROPERTY TYPE: SECURITIES 1,680.00				03/17/2009 952.00	10/25/2011
15,150.00		500. MAIDENFORM BRANDS INC PROPERTY TYPE: SECURITIES 14,398.00				09/22/2010 752.00	05/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,060.00		200. MAIDENFORM BRANDS INC PROPERTY TYPE: SECURITIES 5,338.00					10/12/2010 722.00	05/12/2011
6,514.00		300. MAIDENFORM BRANDS INC PROPERTY TYPE: SECURITIES 8,006.00					10/12/2010 -1,492.00	10/04/2011
2,171.00		100. MAIDENFORM BRANDS INC PROPERTY TYPE: SECURITIES 2,473.00					08/16/2010 -302.00	10/04/2011
2,428.00		100. MAIDENFORM BRANDS INC PROPERTY TYPE: SECURITIES 2,473.00					08/16/2010 -45.00	10/07/2011
6,349.00		200. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 5,755.00					06/04/2010 594.00	03/28/2011
12,314.00		350. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 12,933.00					07/27/2011 -619.00	10/07/2011
3,518.00		100. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 2,877.00					06/04/2010 641.00	10/07/2011
7,037.00		200. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 5,499.00					07/29/2010 1,538.00	10/07/2011
3,518.00		100. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 2,688.00					10/12/2007 830.00	10/07/2011
3,518.00		100. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 2,371.00					01/07/2010 1,147.00	10/07/2011
3,518.00		100. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 2,136.00					04/22/2008 1,382.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
14,073.00		400. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 8,393.00					02/28/2006 5,680.00	10/07/2011
10,215.00		251. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 5,267.00					02/28/2006 4,948.00	10/25/2011
1,994.00		49. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 994.00					04/04/2006 1,000.00	10/25/2011
4,070.00		100. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 1,829.00					07/29/2009 2,241.00	10/25/2011
4,070.00		100. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 1,674.00					03/27/2009 2,396.00	10/25/2011
2,035.00		50. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 835.00					05/07/2009 1,200.00	10/25/2011
1,429.00		33. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 551.00					05/07/2009 878.00	11/21/2011
732.00		17. MANHATTAN ASSOCS INC PROPERTY TYPE: SECURITIES 284.00					05/07/2009 448.00	11/22/2011
21,449.00		400. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 18,262.00					01/31/2011 3,187.00	04/01/2011
26,811.00		500. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 17,942.00					10/18/2010 8,869.00	04/01/2011
32,173.00		600. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 19,979.00					08/11/2010 12,194.00	04/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
21,252.00		800. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 25,052.00					04/26/2011 -3,800.00	11/18/2011
90,321.00		3400. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 88,096.00					08/04/2011 2,225.00	11/18/2011
15,939.00		600. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 15,219.00					09/16/2011 720.00	11/18/2011
104,400.00		3930. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 99,522.00					08/24/2011 4,878.00	11/18/2011
15,862.00		400. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 16,946.00					04/26/2011 -1,084.00	07/11/2011
19,827.00		500. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 13,436.00					08/11/2010 6,391.00	07/11/2011
11,321.00		285.5 MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 5,833.00					12/29/2008 5,488.00	07/11/2011
5,472.00		138. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 2,819.00					12/29/2008 2,653.00	07/11/2011
1,309.00		33. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 673.00					12/29/2008 636.00	07/11/2011
5,690.00		143.5 MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 2,927.00					12/29/2008 2,763.00	07/11/2011
17,805.00		449. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 9,065.00					12/22/2008 8,740.00	07/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
40.00		1. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 20.00					12/22/2008 20.00	07/11/2011
2,716.00		68.5 MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 1,328.00					11/24/2008 1,388.00	07/11/2011
1,447.00		36.5 MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 698.00					11/24/2008 749.00	07/11/2011
1,784.00		45. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES 860.00					11/24/2008 924.00	07/11/2011
1,050.00		100. MARCUS CORP COM PROPERTY TYPE: SECURITIES 1,312.00					04/19/2010 -262.00	03/28/2011
2,099.00		200. MARCUS CORP COM PROPERTY TYPE: SECURITIES 2,421.00					11/30/2009 -322.00	03/28/2011
1,050.00		100. MARCUS CORP COM PROPERTY TYPE: SECURITIES 1,207.00					05/11/2010 -157.00	03/28/2011
3,149.00		300. MARCUS CORP COM PROPERTY TYPE: SECURITIES 3,612.00					11/13/2009 -463.00	03/28/2011
2,099.00		200. MARCUS CORP COM PROPERTY TYPE: SECURITIES 2,400.00					01/28/2009 -301.00	03/28/2011
5,249.00		500. MARCUS CORP COM PROPERTY TYPE: SECURITIES 5,950.00					02/08/2011 -701.00	03/28/2011
1,050.00		100. MARCUS CORP COM PROPERTY TYPE: SECURITIES 1,163.00					11/26/2009 -113.00	03/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,050.00		100. MARCUS CORP COM PROPERTY TYPE: SECURITIES 1,118.00					07/13/2009 -68.00	03/28/2011
1,050.00		100. MARCUS CORP COM PROPERTY TYPE: SECURITIES 1,033.00					02/05/2010 17.00	03/28/2011
12,600.00		400. MARTEK BIOSCIENCES CORP COM PROPERTY TYPE: SECURITIES 9,603.00					06/29/2010 2,997.00	03/24/2011
6,300.00		200. MARTEK BIOSCIENCES CORP COM PROPERTY TYPE: SECURITIES 4,574.00					09/22/2010 1,726.00	03/24/2011
6,300.00		200. MARTEK BIOSCIENCES CORP COM PROPERTY TYPE: SECURITIES 4,211.00					07/29/2010 2,089.00	03/24/2011
150,579.00		420. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES 135,962.00					08/24/2011 14,617.00	11/18/2011
4,262.00		200. MATERION CORP COM PROPERTY TYPE: SECURITIES 7,787.00					12/06/2010 -3,525.00	10/04/2011
4,947.00		200. MATERION CORP COM PROPERTY TYPE: SECURITIES 7,251.00					01/10/2011 -2,304.00	10/07/2011
11,131.00		450. MATERION CORP COM PROPERTY TYPE: SECURITIES 5,686.00					03/17/2009 5,445.00	10/07/2011
317.00		12. MATERION CORP COM PROPERTY TYPE: SECURITIES 152.00					03/17/2009 165.00	10/25/2011
1,005.00		38. MATERION CORP COM PROPERTY TYPE: SECURITIES 475.00					03/17/2009 530.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,704.00		100. MAXIMUS INC PROPERTY TYPE: SECURITIES 6,104.00				03/17/2010 1,600.00	04/19/2011
8,365.00		200. MAXIMUS INC PROPERTY TYPE: SECURITIES 6,104.00				03/17/2010 2,261.00	07/06/2011
10,456.00		250. MAXIMUS INC PROPERTY TYPE: SECURITIES 7,449.00				06/04/2010 3,007.00	07/06/2011
26,850.00		750. MAXIMUS INC PROPERTY TYPE: SECURITIES 22,347.00				06/04/2010 4,503.00	10/07/2011
10,740.00		300. MAXIMUS INC PROPERTY TYPE: SECURITIES 11,231.00				08/11/2011 -491.00	10/07/2011
15,516.00		400. MAXIMUS INC PROPERTY TYPE: SECURITIES 11,626.00				02/24/2010 3,890.00	10/25/2011
9,697.00		250. MAXIMUS INC PROPERTY TYPE: SECURITIES 6,654.00				02/05/2010 3,043.00	10/25/2011
22,030.00		283. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 8,525.00				04/19/2005 13,505.00	12/09/2010
25,579.00		330. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 9,941.00				04/19/2005 15,638.00	12/13/2010
20,883.00		278. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 19,208.00				07/09/2010 1,675.00	01/04/2011
48,001.00		639. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 32,934.00				05/15/2007 15,067.00	01/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
53,484.00		712. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 36,441.00					07/02/2007 17,043.00	01/04/2011
29,113.00		390. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 19,961.00					07/02/2007 9,152.00	02/28/2011
7,017.00		94. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 4,754.00					05/11/2007 2,263.00	02/28/2011
52,517.00		696. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 35,199.00					05/11/2007 17,318.00	03/01/2011
59,143.00		800. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 41,958.00					03/10/2009 17,185.00	03/02/2011
53,911.00		700. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 36,713.00					03/10/2009 17,198.00	04/26/2011
115,523.00		1500. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 72,708.00					08/29/2007 42,815.00	04/26/2011
906.00		11. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 627.00					10/21/2008 279.00	06/17/2011
59,915.00		700. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 33,930.00					08/29/2007 25,985.00	07/11/2011
8,852.00		100. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 8,960.00					08/24/2011 -108.00	09/16/2011
9,405.00		100. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 9,202.00					09/04/2011 203.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
49,093.00		522. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 47,470.00					09/27/2011 1,623.00	11/07/2011
34,986.00		372. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 31,395.00					06/29/2011 3,591.00	11/07/2011
3,668.00		39. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 1,972.00					05/11/2007 1,696.00	11/07/2011
181,890.00		1934. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 94,587.00					04/17/2007 87,303.00	11/07/2011
11,089.00		120. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 10,752.00					08/24/2011 337.00	11/18/2011
59,050.00		1500. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES 58,225.00					01/31/2011 825.00	04/01/2011
61,026.00		1500. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES 58,225.00					01/31/2011 2,801.00	08/24/2011
28,479.00		700. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES 26,614.00					03/02/2011 1,865.00	08/24/2011
85,436.00		2100. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES 79,111.00					01/06/2011 6,325.00	08/24/2011
36,616.00		900. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES 32,058.00					12/02/2010 4,558.00	08/24/2011
99,538.00		2200. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES 78,363.00					12/02/2010 21,175.00	09/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
23,279.00		326. MEAD JOHNSON NUTRITION CO COM PROPERTY TYPE: SECURITIES 23,153.00					08/31/2011 126.00	11/07/2011
12,068.00		169. MEAD JOHNSON NUTRITION CO COM PROPERTY TYPE: SECURITIES 11,999.00					08/17/2011 69.00	11/07/2011
23,851.00		334. MEAD JOHNSON NUTRITION CO COM PROPERTY TYPE: SECURITIES 22,375.00					06/29/2011 1,476.00	11/07/2011
23,779.00		333. MEAD JOHNSON NUTRITION CO COM PROPERTY TYPE: SECURITIES 18,896.00					09/30/2010 4,883.00	11/07/2011
55,913.00		783. MEAD JOHNSON NUTRITION CO COM PROPERTY TYPE: SECURITIES 41,268.00					07/29/2010 14,645.00	11/07/2011
18,051.00		2100. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 21,203.00					03/28/2011 -3,152.00	08/11/2011
11,604.00		1350. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 13,600.00					07/06/2011 -1,996.00	08/11/2011
17,621.00		2050. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 20,570.00					04/19/2011 -2,949.00	08/11/2011
7,564.00		850. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 8,529.00					04/19/2011 -965.00	10/07/2011
165,278.00		2600. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 147,483.00					04/01/2011 17,795.00	05/23/2011
179.00		3. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 149.00					04/30/2008 30.00	05/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
13,495.00		228. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 11,328.00					04/30/2008 2,167.00	05/31/2011
2,320.00		39. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 1,938.00					04/30/2008 382.00	05/31/2011
1,194.00		20. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 994.00					04/30/2008 200.00	05/31/2011
230,849.00		4200. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 238,242.00					04/01/2011 -7,393.00	07/11/2011
10,989.00		173. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 8,595.00					04/30/2008 2,394.00	07/21/2011
8,393.00		128. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 6,359.00					04/30/2008 2,034.00	07/21/2011
22,033.00		402. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES 19,973.00					04/30/2008 2,060.00	11/04/2011
3,121.00		300. MEDICAL PPTYS TR INC REITS COM PROPERTY TYPE: SECURITIES 1,843.00					12/18/2008 1,278.00	12/06/2010
1,040.00		100. MEDICAL PPTYS TR INC REITS COM PROPERTY TYPE: SECURITIES 613.00					12/11/2008 427.00	12/06/2010
7,419.00		713. MEDICAL PPTYS TR INC REITS COM PROPERTY TYPE: SECURITIES 4,104.00					12/23/2008 3,315.00	12/06/2010
905.00		87. MEDICAL PPTYS TR INC REITS COM PROPERTY TYPE: SECURITIES 497.00					12/23/2008 408.00	12/06/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,345.00		700. MEDICAL PPTYS TR INC REITS COM PROPERTY TYPE: SECURITIES 7,911.00					03/02/2011 434.00	06/08/2011
26,908.00		1550. MEDICINES CO COM PROPERTY TYPE: SECURITIES 26,939.00					06/08/2011 -31.00	10/07/2011
4,447.00		250. MEDICINES CO COM PROPERTY TYPE: SECURITIES 4,345.00					06/08/2011 102.00	10/25/2011
2,400.00		150. MEDIFAST INC COM PROPERTY TYPE: SECURITIES 4,676.00					07/29/2010 -2,276.00	10/07/2011
2,486.00		150. MEDIFAST INC COM PROPERTY TYPE: SECURITIES 4,676.00					07/29/2010 -2,190.00	10/25/2011
18,898.00		700. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 18,523.00					03/28/2011 375.00	10/07/2011
8,099.00		300. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 7,791.00					08/11/2011 308.00	10/07/2011
1,459.00		50. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 1,298.00					08/11/2011 161.00	10/25/2011
11,674.00		400. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 10,022.00					10/12/2010 1,652.00	10/25/2011
1,459.00		50. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 704.00					03/17/2009 755.00	10/25/2011
5,013.00		154.429 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 3,422.00					03/10/2009 1,591.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
50,351.00		1551. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 34,118.00					03/10/2009 16,233.00	03/02/2011
9,586.00		295.27 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 5,461.00					01/20/2009 4,125.00	03/02/2011
8,930.00		275.086 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 5,082.00					01/26/2009 3,848.00	03/02/2011
2,078.00		64.014 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 1,179.00					01/20/2009 899.00	03/02/2011
9,754.00		300.461 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 5,313.00					02/02/2009 4,441.00	03/02/2011
5,186.00		159.74 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 2,818.00					02/02/2009 2,368.00	03/02/2011
3,709.00		111.886 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 1,974.00					02/02/2009 1,735.00	04/01/2011
11,394.00		343.713 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 6,055.00					02/02/2009 5,339.00	04/01/2011
11,738.00		354.094 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 6,228.00					02/02/2009 5,510.00	04/01/2011
6,175.00		186.274 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 3,276.00					02/02/2009 2,899.00	04/01/2011
1,434.00		43.253 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 759.00					02/02/2009 675.00	04/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
3,804.00		114.763 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 1,890.00					12/29/2008 1,914.00	04/01/2011
4,129.00		124.567 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 2,039.00					12/29/2008 2,090.00	04/01/2011
726.00		21.915 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 359.00					12/29/2008 367.00	04/01/2011
1,109.00		33.449 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 547.00					12/29/2008 562.00	04/01/2011
11,260.00		339.676 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 5,552.00					12/29/2008 5,708.00	04/01/2011
7,505.00		226.41 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 3,645.00					12/08/2008 3,860.00	04/01/2011
565.00		16. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 606.00					08/22/2007 -41.00	06/17/2011
39,187.00		1100. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 17,709.00					12/08/2008 21,478.00	07/11/2011
40,473.00		1189.786 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 45,034.00					08/22/2007 -4,561.00	11/04/2011
7,151.00		210.214 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 7,913.00					11/09/2007 -762.00	11/04/2011
15,376.00		452.014 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 17,015.00					11/09/2007 -1,639.00	11/04/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
40,888.00		1201.986 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 44,117.00					05/04/2011 -3,229.00	11/04/2011
7,369.00		210.214 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 7,562.00					10/15/2007 -193.00	11/18/2011
195,598.00		5580. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 177,424.00					08/04/2011 18,174.00	11/18/2011
4,199.00		119.786 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 4,334.00					07/28/2007 -135.00	11/18/2011
37,507.00		1070. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES 38,711.00					07/28/2007 -1,204.00	11/18/2011
6,061.00		300. MERCURY COMPUTER SYS INC PROPERTY TYPE: SECURITIES 4,784.00					11/04/2010 1,277.00	03/28/2011
4,040.00		200. MERCURY COMPUTER SYS INC PROPERTY TYPE: SECURITIES 2,368.00					09/22/2010 1,672.00	03/28/2011
9,515.00		500. MERCURY COMPUTER SYS INC PROPERTY TYPE: SECURITIES 5,919.00					09/22/2010 3,596.00	05/12/2011
1,812.00		100. MERCURY COMPUTER SYS INC PROPERTY TYPE: SECURITIES 1,184.00					09/22/2010 628.00	06/08/2011
11,312.00		500. MERIDIAN BIOSCIENCE INC COM PROPERTY TYPE: SECURITIES 10,521.00					09/22/2010 791.00	12/06/2010
14,827.00		700. MERIDIAN BIOSCIENCE INC COM PROPERTY TYPE: SECURITIES 16,978.00					06/08/2011 -2,151.00	07/27/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
4,479.00		500. METHODE ELECTRS INC CL A PROPERTY TYPE: SECURITIES 6,025.00					05/12/2011 -1,546.00	10/25/2011
2,687.00		300. METHODE ELECTRS INC CL A PROPERTY TYPE: SECURITIES 3,249.00					07/29/2010 -562.00	10/25/2011
56,555.00		1401. METLIFE INC PROPERTY TYPE: SECURITIES 59,423.00					08/03/2010 -2,868.00	12/02/2010
9,244.00		229. METLIFE INC PROPERTY TYPE: SECURITIES 9,089.00					08/19/2010 155.00	12/02/2010
3,108.00		77. METLIFE INC PROPERTY TYPE: SECURITIES 3,014.00					08/19/2010 94.00	12/02/2010
40,378.00		900. METLIFE INC PROPERTY TYPE: SECURITIES 39,500.00					03/02/2011 878.00	04/26/2011
34,779.00		800. METLIFE INC PROPERTY TYPE: SECURITIES 35,112.00					03/02/2011 -333.00	05/23/2011
9,317.00		231. METLIFE INC PROPERTY TYPE: SECURITIES 14,224.00					08/16/2008 -4,907.00	06/17/2011
14,532.00		1100. MICREL INC PROPERTY TYPE: SECURITIES 11,629.00					06/04/2010 2,903.00	02/08/2011
8,164.00		850. MICREL INC PROPERTY TYPE: SECURITIES 9,413.00					06/08/2011 -1,249.00	10/07/2011
12,487.00		1300. MICREL INC PROPERTY TYPE: SECURITIES 13,811.00					07/06/2011 -1,324.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
23,053.00		2400. MICREL INC PROPERTY TYPE: SECURITIES 25,373.00				06/04/2010 -2,320.00	10/07/2011
4,803.00		500. MICREL INC PROPERTY TYPE: SECURITIES 4,760.00				08/11/2011 43.00	10/07/2011
1,537.00		160. MICREL INC PROPERTY TYPE: SECURITIES 1,256.00				11/05/2008 281.00	10/07/2011
2,882.00		300. MICREL INC PROPERTY TYPE: SECURITIES 2,349.00				08/28/2009 533.00	10/07/2011
5,936.00		618. MICREL INC PROPERTY TYPE: SECURITIES 4,604.00				03/27/2009 1,332.00	10/07/2011
1,172.00		122. MICREL INC PROPERTY TYPE: SECURITIES 907.00				03/27/2009 265.00	10/07/2011
2,600.00		250. MICREL INC PROPERTY TYPE: SECURITIES 1,858.00				03/27/2009 742.00	10/25/2011
1,624.00		167. MICREL INC PROPERTY TYPE: SECURITIES 1,241.00				03/27/2009 383.00	11/21/2011
319.00		33. MICREL INC PROPERTY TYPE: SECURITIES 245.00				03/27/2009 74.00	11/22/2011
650.00		27. MICROSOFT CORP PROPERTY TYPE: SECURITIES 846.00				12/11/2009 -196.00	06/17/2011
37,730.00		1500. MICROSOFT CORP PROPERTY TYPE: SECURITIES 37,629.00				06/08/2010 101.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
15,092.00		600. MICROSOFT CORP PROPERTY TYPE: SECURITIES 14,847.00				08/11/2010 245.00	11/18/2011
16,928.00		673. MICROSOFT CORP PROPERTY TYPE: SECURITIES 16,266.00				05/23/2011 662.00	11/18/2011
334,540.00		13300. MICROSOFT CORP PROPERTY TYPE: SECURITIES 80,066.00				10/26/1995 254,474.00	11/18/2011
135,225.00		5376. MICROSOFT CORP PROPERTY TYPE: SECURITIES 32,360.00				10/26/1995 102,865.00	11/18/2011
6,389.00		254. MICROSOFT CORP PROPERTY TYPE: SECURITIES 1,529.00				10/26/1995 4,860.00	11/18/2011
679.00		27. MICROSOFT CORP PROPERTY TYPE: SECURITIES 849.00				11/16/2009 -170.00	11/18/2011
17,607.00		700. MICROSOFT CORP PROPERTY TYPE: SECURITIES 18,367.00				03/02/2011 -760.00	11/18/2011
5,031.00		200. MICROSOFT CORP PROPERTY TYPE: SECURITIES 5,088.00				04/01/2011 -57.00	11/18/2011
20,009.00		150. MICROSTRATEGY INC CLA A NEW COM PROPERTY TYPE: SECURITIES 10,793.00				05/11/2010 9,216.00	10/25/2011
747.00		100. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 972.00				05/23/2011 -225.00	07/11/2011
35,983.00		6900. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 67,056.00				05/23/2011 -31,073.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,516.00		2400. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 16,904.00					09/16/2011 -4,388.00	10/10/2011
13,559.00		2600. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 18,312.00					09/16/2011 -4,753.00	10/10/2011
36,133.00		5690. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 56,234.00					06/15/2011 -20,101.00	11/18/2011
2,295.00		100. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 2,179.00					02/14/2008 116.00	02/08/2011
2,295.00		100. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 1,765.00					01/07/2010 530.00	02/08/2011
6,558.00		300. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 4,749.00					09/23/2009 1,809.00	03/02/2011
6,558.00		300. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 4,557.00					10/21/2009 2,001.00	03/02/2011
2,186.00		100. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 1,495.00					11/30/2009 691.00	03/02/2011
15,302.00		700. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES 9,559.00					12/18/2008 5,743.00	03/02/2011
7,117.00		100. MID-AMER APT CMNTYS INC PROPERTY TYPE: SECURITIES 6,227.00					02/08/2011 890.00	07/27/2011
7,117.00		100. MID-AMER APT CMNTYS INC PROPERTY TYPE: SECURITIES 6,174.00					01/10/2011 943.00	07/27/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,479.00		100. MID-AMER APT CMNTYS INC PROPERTY TYPE: SECURITIES 6,174.00					01/10/2011 305.00	08/11/2011
31,954.00		550. MID-AMER APT CMNTYS INC PROPERTY TYPE: SECURITIES 33,959.00					01/10/2011 -2,005.00	10/07/2011
14,916.00		250. MID-AMER APT CMNTYS INC PROPERTY TYPE: SECURITIES 8,149.00					04/16/2009 6,767.00	10/25/2011
2,983.00		50. MID-AMER APT CMNTYS INC PROPERTY TYPE: SECURITIES 2,969.00					01/10/2011 14.00	10/25/2011
5,049.00		200. MOLINA HEALTHCARE INC COM PROPERTY TYPE: SECURITIES 5,680.00					07/29/2010 -631.00	12/06/2010
2,524.00		100. MOLINA HEALTHCARE INC COM PROPERTY TYPE: SECURITIES 2,334.00					05/22/2009 190.00	12/06/2010
5,382.00		200. MOLINA HEALTHCARE INC COM PROPERTY TYPE: SECURITIES 4,153.00					11/30/2009 1,229.00	12/16/2010
8,072.00		300. MOLINA HEALTHCARE INC COM PROPERTY TYPE: SECURITIES 5,260.00					01/14/2009 2,812.00	12/16/2010
22,860.00		1250. MOLINA HEALTHCARE INC COM PROPERTY TYPE: SECURITIES 29,386.00					07/27/2011 -6,526.00	10/25/2011
579.00		13. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 633.00					12/02/2010 -54.00	03/03/2011
4,584.00		103. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 5,008.00					12/02/2010 -424.00	03/03/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
9,353.00		210. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 10,211.00				12/02/2010 -858.00	03/03/2011
33,850.00		760. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 33,954.00				08/25/2010 -104.00	03/03/2011
10,168.00		230. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 11,378.00				12/08/2010 -1,210.00	03/04/2011
12,768.00		288. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 14,247.00				12/08/2010 -1,479.00	03/04/2011
26,023.00		587. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 29,013.00				12/07/2010 -2,990.00	03/04/2011
11,305.00		255. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 12,522.00				12/06/2010 -1,217.00	03/04/2011
4,038.00		91. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 4,469.00				12/06/2010 -431.00	03/04/2011
1,597.00		36. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 1,768.00				12/06/2010 -171.00	03/04/2011
48,941.00		1103. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 54,148.00				12/09/2010 -5,207.00	03/04/2011
7,188.00		162. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 7,944.00				12/06/2010 -756.00	03/04/2011
1,194.00		27. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 1,206.00				08/25/2010 -12.00	03/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,256.00		96. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 4,289.00					08/25/2010 -33.00	03/04/2011
133.00		3. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 134.00					08/25/2010 -1.00	03/04/2011
310.00		7. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 312.00					08/25/2010 -2.00	03/04/2011
1,197.00		27. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 1,205.00					08/25/2010 -8.00	03/04/2011
3,816.00		86. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 3,837.00					08/25/2010 -21.00	03/04/2011
3,461.00		78. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 3,480.00					08/25/2010 -19.00	03/04/2011
2,447.00		55. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 2,454.00					08/25/2010 -7.00	03/04/2011
4,947.00		111. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 4,953.00					08/25/2010 -6.00	03/04/2011
5,005.00		500. MONARCH CASINO & RESORT INC COM PROPERTY TYPE: SECURITIES 5,327.00					09/22/2010 -322.00	03/02/2011
469.00		50. MONARCH CASINO & RESORT INC COM PROPERTY TYPE: SECURITIES 533.00					09/22/2010 -64.00	10/25/2011
1,774.00		150. MONOLITHIC POWER SYSTEMS INC PROPERTY TYPE: SECURITIES 2,472.00					05/12/2011 -698.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,486.00		35. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 2,942.00					11/15/2009 -456.00	01/06/2011
9,161.00		129. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 10,777.00					11/16/2009 -1,616.00	01/06/2011
11,860.00		167. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 13,940.00					11/16/2009 -2,080.00	01/06/2011
7,173.00		101. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 8,213.00					09/23/2008 -1,040.00	01/06/2011
19,814.00		279. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 22,534.00					09/23/2008 -2,720.00	01/06/2011
3,613.00		51. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 4,119.00					09/23/2008 -506.00	01/06/2011
5,242.00		74. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 5,936.00					10/10/2008 -694.00	01/06/2011
8,997.00		127. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 6,881.00					09/22/2010 2,116.00	01/06/2011
18,743.00		282. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 15,279.00					09/22/2010 3,464.00	05/23/2011
2,733.00		37. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 2,005.00					09/22/2010 728.00	07/27/2011
24,047.00		327. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 17,717.00					09/22/2010 6,330.00	10/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
17,082.00		237. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 12,841.00					09/22/2010 4,241.00	11/07/2011
82,312.00		1142. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 58,081.00					06/11/2010 24,231.00	11/07/2011
5,334.00		74. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 3,735.00					05/28/2010 1,599.00	11/07/2011
39,714.00		551. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 26,935.00					10/05/2010 12,779.00	11/07/2011
32,507.00		451. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 21,738.00					09/28/2010 10,769.00	11/07/2011
36,183.00		502. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 24,085.00					10/01/2010 12,098.00	11/07/2011
29,407.00		408. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 19,133.00					07/01/2010 10,274.00	11/07/2011
30,128.00		418. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 19,441.00					07/02/2010 10,687.00	11/07/2011
47,350.00		1515. MOODYS CORP COM PROPERTY TYPE: SECURITIES 57,645.00					05/23/2011 -10,295.00	10/10/2011
15,158.00		485. MOODYS CORP COM PROPERTY TYPE: SECURITIES 18,454.00					05/23/2011 -3,296.00	10/10/2011
8,657.00		277. MOODYS CORP COM PROPERTY TYPE: SECURITIES 10,644.00					07/11/2011 -1,987.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,594.00		83. MOODYS CORP COM PROPERTY TYPE: SECURITIES 3,189.00					07/11/2011 -595.00	10/10/2011
25,066.00		802. MOODYS CORP COM PROPERTY TYPE: SECURITIES 30,817.00					07/11/2011 -5,751.00	10/10/2011
1,188.00		38. MOODYS CORP COM PROPERTY TYPE: SECURITIES 1,460.00					07/11/2011 -272.00	10/10/2011
16,340.00		500. MOODYS CORP COM PROPERTY TYPE: SECURITIES 19,025.00					05/23/2011 -2,685.00	11/18/2011
83,662.00		2560. MOODYS CORP COM PROPERTY TYPE: SECURITIES 87,605.00					08/04/2011 -3,943.00	11/18/2011
3,379.00		100. MOOG INC CL-A PROPERTY TYPE: SECURITIES 4,459.00					02/08/2011 -1,080.00	10/07/2011
3,726.00		100. MOOG INC CL-A PROPERTY TYPE: SECURITIES 4,459.00					02/08/2011 -733.00	10/25/2011
632.00		25. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 620.00					04/09/2009 12.00	05/04/2011
38,976.00		1542. MORGAN ST DEAN WITTER DISCOVER & C PROPERTY TYPE: SECURITIES 38,217.00					04/09/2009 759.00	05/04/2011
13,750.00		544. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 13,407.00					03/13/2009 343.00	05/04/2011
4,615.00		182. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 4,485.00					03/13/2009 130.00	05/04/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
14,709.00		580. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 13,444.00					03/23/2009 1,265.00	05/04/2011
12,147.00		479. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 10,970.00					03/23/2009 1,177.00	05/04/2011
6,010.00		237. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 5,278.00					03/23/2009 732.00	05/04/2011
4,438.00		175. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 3,695.00					03/20/2009 743.00	05/04/2011
5,706.00		225. MORGAN ST DEAN WITTER DISCOVER & CO PROPERTY TYPE: SECURITIES 4,651.00					03/20/2009 1,055.00	05/04/2011
3,721.00		900. MULTIMEDIA GAMES HLDG CO INC COM PROPERTY TYPE: SECURITIES 5,225.00					01/10/2011 -1,504.00	10/07/2011
4,135.00		1000. MULTIMEDIA GAMES HLDG CO INC COM PROPERTY TYPE: SECURITIES 5,629.00					02/08/2011 -1,494.00	10/07/2011
3,101.00		750. MULTIMEDIA GAMES HLDG CO INC COM PROPERTY TYPE: SECURITIES 3,922.00					03/02/2011 -821.00	10/07/2011
10,004.00		1650. MULTIMEDIA GAMES HLDG CO INC COM PROPERTY TYPE: SECURITIES 8,628.00					03/02/2011 1,376.00	10/25/2011
16,673.00		2750. MULTIMEDIA GAMES HLDG CO INC COM PROPERTY TYPE: SECURITIES 14,258.00					12/16/2010 2,415.00	10/25/2011
1,529.00		21. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 1,258.00					09/17/2009 271.00	04/12/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,702.00		37. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 2,216.00					09/17/2009 486.00	04/12/2011
3,067.00		42. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 2,512.00					09/17/2009 555.00	04/12/2011
2,483.00		34. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 1,935.00					08/04/2010 548.00	04/12/2011
12,778.00		175. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 9,955.00					08/04/2010 2,823.00	04/12/2011
4,235.00		58. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 3,233.00					07/27/2010 1,002.00	04/12/2011
370.00		5. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 276.00					07/26/2010 94.00	04/12/2011
3,925.00		53. MURPHY OIL CORP PROPERTY TYPE: SECURITIES 2,899.00					07/23/2010 1,026.00	04/12/2011
5,920.00		550. MYERS INDS INC PROPERTY TYPE: SECURITIES 5,814.00					05/12/2011 106.00	10/07/2011
6,459.00		600. MYERS INDS INC PROPERTY TYPE: SECURITIES 6,021.00					06/08/2011 438.00	10/07/2011
5,870.00		500. MYERS INDS INC PROPERTY TYPE: SECURITIES 5,018.00					06/08/2011 852.00	10/25/2011
2,194.00		100. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 2,454.00					04/19/2010 -260.00	04/19/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,194.00		100. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 2,360.00					04/07/2010 -166.00	04/19/2011
2,184.00		100. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 2,360.00					04/07/2010 -176.00	05/12/2011
6,552.00		300. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 6,730.00					07/29/2010 -178.00	05/12/2011
4,210.00		200. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 4,487.00					07/29/2010 -277.00	06/08/2011
4,210.00		200. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 4,382.00					06/08/2009 -172.00	06/08/2011
4,210.00		200. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 4,184.00					11/13/2009 26.00	06/08/2011
4,210.00		200. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 4,017.00					11/30/2009 193.00	06/08/2011
2,105.00		100. NBT BANCORP INC COM PROPERTY TYPE: SECURITIES 1,964.00					01/07/2010 141.00	06/08/2011
2,249.00		100. NCI INC CL A COM PROPERTY TYPE: SECURITIES 2,589.00					02/05/2010 -340.00	12/16/2010
2,249.00		100. NCI INC CL A COM PROPERTY TYPE: SECURITIES 2,211.00					05/11/2010 38.00	12/16/2010
135,453.00		4700. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES 140,052.00					08/11/2010 -4,599.00	12/02/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
115,279.00		4000. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES 115,387.00					09/01/2010 -108.00	12/02/2010
25,938.00		900. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES 24,602.00					07/20/2010 1,336.00	12/02/2010
4,207.00		300. NANOMETRICS INC COM PROPERTY TYPE: SECURITIES 5,971.00					07/06/2011 -1,764.00	10/04/2011
7,628.00		1200. NARA BANCORP INC COM PROPERTY TYPE: SECURITIES 11,775.00					02/08/2011 -4,147.00	10/07/2011
16,527.00		2600. NARA BANCORP INC COM PROPERTY TYPE: SECURITIES 24,528.00					03/28/2011 -8,001.00	10/07/2011
318.00		50. NARA BANCORP INC COM PROPERTY TYPE: SECURITIES 471.00					12/16/2010 -153.00	10/07/2011
4,237.00		550. NARA BANCORP INC COM PROPERTY TYPE: SECURITIES 5,179.00					12/16/2010 -942.00	10/25/2011
4,622.00		600. NARA BANCORP INC COM PROPERTY TYPE: SECURITIES 5,472.00					05/12/2011 -850.00	10/25/2011
1,541.00		200. NARA BANCORP INC COM PROPERTY TYPE: SECURITIES 1,505.00					06/08/2011 36.00	10/25/2011
21,942.00		900. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 21,215.00					01/06/2011 727.00	01/31/2011
8,369.00		300. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 7,072.00					01/06/2011 1,297.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
117,171.00		4200. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 96,556.00					12/02/2010 20,615.00	03/02/2011
19,458.00		700. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 16,093.00					12/02/2010 3,365.00	04/01/2011
21,863.00		800. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 18,392.00					12/02/2010 3,471.00	04/26/2011
48,749.00		2000. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 45,979.00					12/02/2010 2,770.00	07/11/2011
45,183.00		2000. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 45,979.00					12/02/2010 -796.00	08/24/2011
27,110.00		1200. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES 26,377.00					11/09/2010 733.00	08/24/2011
26,679.00		1000. NASH FINCH CO COM PROPERTY TYPE: SECURITIES 37,980.00					03/28/2011 -11,301.00	10/07/2011
9,338.00		350. NASH FINCH CO COM PROPERTY TYPE: SECURITIES 12,888.00					04/19/2011 -3,550.00	10/07/2011
6,479.00		250. NASH FINCH CO COM PROPERTY TYPE: SECURITIES 9,206.00					04/19/2011 -2,727.00	10/25/2011
5,184.00		200. NASH FINCH CO COM PROPERTY TYPE: SECURITIES 7,126.00					05/12/2011 -1,942.00	10/25/2011
5,464.00		400. NATIONAL FIN ITIES 5,738.00					-274.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,732.00		200. NATIONAL FIN PROPERTY TYPE: SECURITIES 2,593.00					/2010 139.00	05/12/2011
1,366.00		100. NATIONAL FIN IAL PARTNERS CORP PROPERTY TYPE: SECURITIES 1,026.00					06/29/2010 340.00	05/12/2011
1,132.00		100. NATIONAL FINANCIAL PARTNERS CORP PROPERTY TYPE: SECURITIES 1,026.00					06/29/2010 106.00	10/07/2011
1,132.00		100. NATIONAL FINANCIAL PARTNERS CORP PROPERTY TYPE: SECURITIES 860.00					11/30/2009 272.00	10/07/2011
1,132.00		100. NATIONAL FINANCIAL PARTNERS CORP PROPERTY TYPE: SECURITIES 824.00					12/15/2009 308.00	10/07/2011
2,831.00		250. NATIONAL FINANCIAL PARTNERS CORP PROPERTY TYPE: SECURITIES 2,025.00					09/23/2009 806.00	10/07/2011
625.00		50. NATIONAL FINANCIAL PARTNERS CORP PROPERTY TYPE: SECURITIES 405.00					09/23/2009 220.00	10/25/2011
4,998.00		400. NATIONAL FIN IAL PARTNERS CORP PROPERTY TYPE: SECURITIES 2,975.00					07/29/2009 2,023.00	10/25/2011
24,907.00		400. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 15,749.00					08/25/2009 9,158.00	12/02/2010
25,947.00		400. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 15,749.00					08/25/2009 10,198.00	01/06/2011
44,334.00		600. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 23,624.00					08/25/2009 20,710.00	01/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
29,556.00		400. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 14,823.00					07/20/2010 14,733.00	01/31/2011
44,568.00		631. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 51,754.00					07/22/2011 -7,186.00	11/07/2011
20,977.00		297. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 24,218.00					07/28/2011 -3,241.00	11/07/2011
24,226.00		343. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 21,825.00					08/25/2011 2,401.00	11/07/2011
7,346.00		104. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 6,608.00					08/24/2011 738.00	11/07/2011
47,040.00		666. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 39,098.00					10/06/2011 7,942.00	11/07/2011
12,078.00		171. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 9,942.00					09/27/2011 2,136.00	11/07/2011
246,271.00		3580. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 132,665.00					07/20/2010 113,606.00	11/18/2011
8,733.00		1200. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES 9,971.00					02/08/2011 -1,238.00	10/07/2011
8,005.00		1100. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES 8,347.00					03/28/2011 -342.00	10/07/2011
8,733.00		1200. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES 9,197.00					04/19/2011 -464.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,491.00		450. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES 3,415.00					03/28/2011 76.00	10/25/2011
9,118.00		100. NATIONAL PRESTO INDS INC COM PROPERTY TYPE: SECURITIES 13,237.00					01/10/2011 -4,119.00	10/07/2011
18,236.00		200. NATIONAL PRESTO INDS INC COM PROPERTY TYPE: SECURITIES 25,779.00					12/16/2010 -7,543.00	10/07/2011
13,677.00		150. NATIONAL PRESTO INDS INC COM PROPERTY TYPE: SECURITIES 17,307.00					03/02/2011 -3,630.00	10/07/2011
14,317.00		150. NATIONAL PRESTO INDS INC COM PROPERTY TYPE: SECURITIES 17,307.00					03/02/2011 -2,990.00	10/25/2011
9,545.00		100. NATIONAL PRESTO INDS INC COM PROPERTY TYPE: SECURITIES 10,996.00					04/19/2011 -1,451.00	10/25/2011
3,338.00		57. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 2,612.00					08/13/2010 726.00	12/17/2010
59.00		1. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 46.00					08/13/2010 13.00	12/20/2010
587.00		10. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 458.00					08/13/2010 129.00	12/20/2010
6,163.00		104. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 4,766.00					08/13/2010 1,397.00	12/21/2010
1,482.00		25. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 1,090.00					09/24/2010 392.00	12/21/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,470.00		22. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 959.00					09/24/2010 511.00	04/07/2011
1,279.00		19. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 829.00					09/24/2010 450.00	04/07/2011
677.00		10. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 436.00					09/24/2010 241.00	04/07/2011
9,412.00		141. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 6,148.00					09/24/2010 3,264.00	04/08/2011
13,337.00		198. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 8,634.00					09/24/2010 4,703.00	04/08/2011
5,409.00		80. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 3,488.00					09/24/2010 1,921.00	04/11/2011
29,008.00		429. NAVISTAR INTL CORP NEW COM PROPERTY TYPE: SECURITIES 14,945.00					04/20/2009 14,063.00	04/11/2011
65,559.00		45000. NAVISTAR INTL CORP NEW CONV SR SU PROPERTY TYPE: SECURITIES 50,915.00					09/24/2010 14,644.00	04/15/2011
7,912.00		400. NEENAH PAPER INC PROPERTY TYPE: SECURITIES 7,105.00					06/04/2010 807.00	02/08/2011
9,600.00		500. NEENAH PAPER INC PROPERTY TYPE: SECURITIES 8,418.00					04/07/2010 1,182.00	03/02/2011
6,654.00		300. NEENAH PAPER INC PROPERTY TYPE: SECURITIES 5,051.00					04/07/2010 1,603.00	04/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,288.00		100. NEENAH PAPER INC PROPERTY TYPE: SECURITIES 1,634.00					05/11/2010 654.00	05/12/2011
7,995.00		200. NEOGEN CORP COM PROPERTY TYPE: SECURITIES 7,833.00					01/10/2011 162.00	07/27/2011
3,997.00		100. NEOGEN CORP COM PROPERTY TYPE: SECURITIES. 3,608.00					11/04/2010 389.00	07/27/2011
18,622.00		240. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES 29,680.00					10/10/2011 -11,058.00	11/18/2011
3,235.00		100. NETGEAR INC COM PROPERTY TYPE: SECURITIES 1,095.00					01/22/2009 2,140.00	03/02/2011
5,335.00		350. NETSCOUT SYS INC COM PROPERTY TYPE: SECURITIES 5,134.00					01/07/2010 201.00	07/27/2011
538.00		50. NETSCOUT SYS INC COM PROPERTY TYPE: SECURITIES 733.00					01/07/2010 -195.00	10/04/2011
1,076.00		100. NETSCOUT SYS INC COM PROPERTY TYPE: SECURITIES 1,389.00					05/11/2010 -313.00	10/04/2011
4,272.00		87. NETLOGIC MICROSYSTEMS INC PROPERTY TYPE: SECURITIES 4,229.00					10/17/2011 43.00	10/25/2011
8,228.00		500. NEUTRAL TANDEM INC D/B/A INTELIGUEN PROPERTY TYPE: SECURITIES 7,703.00					01/10/2011 525.00	06/08/2011
1,646.00		100. NEUTRAL TANDEM INC D/B/A INTELIGUEN PROPERTY TYPE: SECURITIES 1,533.00					12/06/2010 113.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,091.00		600. NEUTRAL TANDEM INC D/B/A INTELIGEN PROPERTY TYPE: SECURITIES 9,195.00					12/06/2010 -3,104.00	10/25/2011
2,030.00		200. NEUTRAL TANDEM INC D/B/A INTELIGEN PROPERTY TYPE: SECURITIES 2,152.00					08/11/2011 -122.00	10/25/2011
13,280.00		509. NEW ORIENTAL ED & TECHNOLOGY GROUP PROPERTY TYPE: SECURITIES 15,376.00					10/14/2011 -2,096.00	10/18/2011
24,210.00		400. NEWMONT MNG CORP COM PROPERTY TYPE: SECURITIES 23,438.00					05/13/2010 772.00	12/02/2010
49,172.00		900. NEWMONT MNG CORP COM PROPERTY TYPE: SECURITIES 52,736.00					05/13/2010 -3,564.00	03/02/2011
81,953.00		1500. NEWMONT MNG CORP COM PROPERTY TYPE: SECURITIES 85,156.00					08/11/2010 -3,203.00	03/02/2011
5,464.00		100. NEWMONT MNG CORP COM PROPERTY TYPE: SECURITIES 5,066.00					03/19/2010 398.00	03/02/2011
38,050.00		700. NEWMONT MNG CORP COM PROPERTY TYPE: SECURITIES 35,459.00					03/19/2010 2,591.00	04/01/2011
10,923.00		200. NEWMONT MNG CORP COM PROPERTY TYPE: SECURITIES 10,131.00					03/19/2010 792.00	05/23/2011
9,899.00		900. NEWPORT CORP COM PROPERTY TYPE: SECURITIES 13,244.00					11/04/2010 -3,345.00	10/07/2011
6,599.00		600. NEWPORT CORP COM PROPERTY TYPE: SECURITIES 6,474.00					09/22/2010 125.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
12,497.00		1050. NEWPORT CORP COM PROPERTY TYPE: SECURITIES 11,329.00				09/22/2010 1,168.00	10/25/2011
3,832.00		76. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 4,101.00				08/02/2010 -269.00	12/08/2010
1,109.00		22. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 1,187.00				08/23/2010 -78.00	12/08/2010
7,462.00		148. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 7,971.00				08/23/2010 -509.00	12/08/2010
6,302.00		125. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 6,727.00				08/02/2010 -425.00	12/08/2010
4,134.00		82. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 4,409.00				08/03/2010 -275.00	12/08/2010
151.00		3. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 160.00				08/20/2010 -9.00	12/08/2010
12,000.00		238. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 12,621.00				08/20/2010 -621.00	12/08/2010
252.00		5. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 263.00				07/29/2010 -11.00	12/08/2010
1,059.00		21. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 1,105.00				07/29/2010 -46.00	12/08/2010
17,647.00		350. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 18,390.00				07/29/2010 -743.00	12/08/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,000.00		238. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 12,431.00					07/30/2010 -431.00	12/08/2010
7,815.00		155. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 8,073.00					08/19/2010 -258.00	12/08/2010
13,815.00		274. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 14,236.00					08/19/2010 -421.00	12/08/2010
1,363.00		24. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 1,295.00					08/02/2010 68.00	06/17/2011
7,932.00		141. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 7,609.00					08/02/2010 323.00	11/04/2011
15,302.00		272. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 14,637.00					08/02/2010 665.00	11/04/2011
9,957.00		177. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 9,517.00					08/03/2010 440.00	11/04/2011
42,755.00		760. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 39,932.00					07/29/2010 2,823.00	11/04/2011
29,085.00		517. NEXTERA ENERGY INC COM PROPERTY TYPE: SECURITIES 27,005.00					07/30/2010 2,080.00	11/04/2011
3,415.00		95. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 3,301.00					10/21/2011 114.00	10/31/2011
575.00		16. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 545.00					10/17/2011 30.00	10/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,131.00		88. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 2,999.00					10/17/2011 132.00	11/03/2011
52,574.00		600. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 44,190.00					04/08/2010 8,384.00	12/02/2010
21,538.00		279. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 19,508.00					07/21/2010 2,030.00	03/25/2011
16,289.00		211. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 11,994.00					09/24/2008 4,295.00	03/25/2011
16,211.00		210. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 11,844.00					07/11/2008 4,367.00	03/25/2011
3,088.00		40. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 2,247.00					07/14/2008 841.00	03/25/2011
15,341.00		200. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 14,730.00					04/08/2010 611.00	04/01/2011
30,681.00		400. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 29,270.00					03/19/2010 1,411.00	04/01/2011
46,022.00		600. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 38,365.00					10/06/2009 7,657.00	04/01/2011
47,750.00		510. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 28,645.00					07/14/2008 19,105.00	11/07/2011
61,701.00		659. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 36,947.00					12/08/2008 24,754.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
43,256.00		462. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 25,779.00					07/10/2008 17,477.00	11/07/2011
39,698.00		424. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 23,524.00					09/23/2008 16,174.00	11/07/2011
106,642.00		1139. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 57,545.00					12/10/2008 49,097.00	11/07/2011
27,314.00		661. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 25,250.00					05/11/2010 2,064.00	01/31/2011
2,645.00		64. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 2,273.00					06/25/2010 372.00	01/31/2011
3,223.00		78. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 2,698.00					11/17/2009 525.00	01/31/2011
14,029.00		303. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 13,556.00					02/08/2011 473.00	02/17/2011
4,074.00		88. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 3,348.00					09/29/2010 726.00	02/17/2011
6,065.00		131. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 4,970.00					09/29/2010 1,095.00	02/17/2011
2,778.00		60. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 2,272.00					09/29/2010 506.00	02/17/2011
46.00		1. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 37.00					09/27/2010 9.00	02/17/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
468.00		10. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 369.00					09/27/2010 99.00	02/17/2011
13,622.00		316. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 10,929.00					11/17/2009 2,693.00	03/14/2011
15,622.00		376. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 13,004.00					11/17/2009 2,618.00	03/16/2011
7,405.00		173. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 5,983.00					11/17/2009 1,422.00	03/17/2011
47,149.00		1117. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 38,632.00					11/17/2009 8,517.00	03/21/2011
1,143.00		26. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 959.00					09/27/2010 184.00	06/17/2011
2,676.00		53. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 1,956.00					09/27/2010 720.00	11/04/2011
2,827.00		56. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 2,067.00					09/27/2010 760.00	11/04/2011
9,238.00		183. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 6,741.00					09/27/2010 2,497.00	11/04/2011
7,269.00		144. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 5,304.00					09/27/2010 1,965.00	11/04/2011
8,229.00		163. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 5,961.00					09/24/2010 2,268.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,462.00		128. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 4,681.00					09/24/2010 1,781.00	11/04/2011
12,822.00		254. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 9,274.00					09/24/2010 3,548.00	11/04/2011
16,306.00		323. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 11,793.00					09/24/2010 4,513.00	11/04/2011
8,229.00		163. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 5,947.00					09/24/2010 2,282.00	11/04/2011
11,308.00		224. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 8,127.00					09/24/2010 3,181.00	11/04/2011
16,659.00		330. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 7,255.00					04/29/2009 9,404.00	11/04/2011
1,413.00		28. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 613.00					04/13/2009 800.00	11/04/2011
1,010.00		20. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 430.00					04/09/2009 580.00	11/04/2011
2,322.00		46. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 979.00					04/14/2009 1,343.00	11/04/2011
5,149.00		102. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 2,155.00					04/14/2009 2,994.00	11/04/2011
10,248.00		203. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 4,253.00					04/09/2009 5,995.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
606.00		12. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 246.00					04/09/2009 360.00	11/04/2011
2,676.00		53. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 1,088.00					04/09/2009 1,588.00	11/04/2011
26,099.00		517. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 9,533.00					04/08/2009 16,566.00	11/04/2011
2,848.00		131. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES 2,784.00					10/17/2011 64.00	10/21/2011
51,396.00		800. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES 47,257.00					11/09/2010 4,139.00	05/23/2011
167,302.00		2600. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES 153,584.00					11/09/2010 13,718.00	06/14/2011
45,449.00		800. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES 47,257.00					11/09/2010 -1,808.00	11/18/2011
22,724.00		400. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES 23,090.00					12/02/2010 -366.00	11/18/2011
5,769.00		200. NORTHWESTERN CORP NEW COM PROPERTY TYPE: SECURITIES 5,591.00					04/19/2010 178.00	12/06/2010
5,722.00		200. NORTHWESTERN CORP NEW COM PROPERTY TYPE: SECURITIES 5,591.00					04/19/2010 131.00	12/16/2010
36,283.00		1200. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 41,913.00					04/26/2011 -5,630.00	09/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
3,044.00		100. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 2,708.00					08/24/2011 336.00	10/10/2011
16,592.00		545. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 17,318.00					04/03/2011 -726.00	10/10/2011
19,941.00		655. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 20,813.00					04/03/2011 -872.00	10/10/2011
883.00		29. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 1,013.00					04/26/2011 -130.00	10/10/2011
17,384.00		571. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 19,944.00					04/26/2011 -2,560.00	10/10/2011
54,619.00		1589. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 54,034.00					11/02/2011 585.00	11/18/2011
19,627.00		571. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES 21,977.00					05/19/2011 -2,350.00	11/18/2011
5,714.00		300. NTELOS HLDGS CORP COM PROPERTY TYPE: SECURITIES 5,414.00					04/07/2010 300.00	12/16/2010
9,795.00		500. NTELOS HLDGS CORP COM PROPERTY TYPE: SECURITIES 9,023.00					04/07/2010 772.00	05/12/2011
10,417.00		267. NUCOR CORP COM PROPERTY TYPE: SECURITIES 12,761.00					03/04/2011 -2,344.00	11/04/2011
975.00		25. NUCOR CORP COM PROPERTY TYPE: SECURITIES 1,191.00					03/04/2011 -216.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,509.00		295. NUCOR CORP COM PROPERTY TYPE: SECURITIES 13,784.00					03/15/2011 -2,275.00	11/04/2011
28,012.00		718. NUCOR CORP COM PROPERTY TYPE: SECURITIES 32,489.00					05/04/2011 -4,477.00	11/04/2011
23,135.00		593. NUCOR CORP COM PROPERTY TYPE: SECURITIES 26,818.00					05/04/2011 -3,683.00	11/04/2011
10,430.00		700. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 9,663.00					03/28/2011 767.00	05/12/2011
954.00		64. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 875.00					07/01/2008 79.00	05/12/2011
1,490.00		100. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 1,353.00					02/04/2009 137.00	05/12/2011
536.00		36. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 485.00					12/11/2008 51.00	05/12/2011
1,338.00		100. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 1,347.00					12/11/2008 -9.00	06/08/2011
161.00		12. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 139.00					10/17/2008 22.00	06/08/2011
388.00		29. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 337.00					10/17/2008 51.00	06/08/2011
321.00		24. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 278.00					10/17/2008 43.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
468.00		35. NUTRI/SYSTEM INC COM PROPERTY TYPE: SECURITIES 405.00					10/17/2008 63.00	06/08/2011
7,312.00		250. NUVASIVE INC PROPERTY TYPE: SECURITIES 8,404.00					07/06/2011 -1,092.00	07/27/2011
5,320.00		200. OM GROUP INC PROPERTY TYPE: SECURITIES 7,905.00					07/06/2011 -2,585.00	10/07/2011
5,320.00		200. OM GROUP INC PROPERTY TYPE: SECURITIES 7,540.00					06/08/2011 -2,220.00	10/07/2011
13,300.00		500. OM GROUP INC PROPERTY TYPE: SECURITIES 18,205.00					05/12/2011 -4,905.00	10/07/2011
5,320.00		200. OM GROUP INC PROPERTY TYPE: SECURITIES 6,436.00					10/12/2010 -1,116.00	10/07/2011
2,660.00		100. OM GROUP INC PROPERTY TYPE: SECURITIES 3,672.00					11/04/2010 -1,012.00	10/07/2011
6,650.00		250. OM GROUP INC PROPERTY TYPE: SECURITIES 8,034.00					04/19/2011 -1,384.00	10/07/2011
3,990.00		150. OM GROUP INC PROPERTY TYPE: SECURITIES 4,820.00					04/19/2011 -830.00	10/07/2011
2,663.00		100. OM GROUP INC PROPERTY TYPE: SECURITIES 3,432.00					11/01/2010 -769.00	10/25/2011
2,663.00		100. OM GROUP INC PROPERTY TYPE: SECURITIES 3,213.00					04/19/2011 -550.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
11,984.00		450. OM GROUP INC PROPERTY TYPE: SECURITIES 13,464.00					08/11/2011 -1,480.00	10/25/2011
5,326.00		200. OM GROUP INC PROPERTY TYPE: SECURITIES 5,957.00					10/09/2010 -631.00	10/25/2011
1,837.00		24. O REILLY AUTOMOTIVE INC NEW COM PROPERTY TYPE: SECURITIES 1,633.00					10/07/2011 204.00	11/07/2011
28,630.00		374. O REILLY AUTOMOTIVE INC NEW COM PROPERTY TYPE: SECURITIES 23,797.00					06/21/2011 4,833.00	11/07/2011
29,243.00		382. O REILLY AUTOMOTIVE INC NEW COM PROPERTY TYPE: SECURITIES 24,051.00					06/20/2011 5,192.00	11/07/2011
32,458.00		424. O REILLY AUTOMOTIVE INC NEW COM PROPERTY TYPE: SECURITIES 25,759.00					07/28/2011 6,699.00	11/07/2011
28,247.00		369. O REILLY AUTOMOTIVE INC NEW COM PROPERTY TYPE: SECURITIES 21,446.00					08/09/2011 6,801.00	11/07/2011
723.00		7. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 244.00					04/19/2005 479.00	06/17/2011
3,213.00		33. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 2,644.00					05/17/2010 569.00	11/04/2011
30,670.00		315. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 24,918.00					09/17/2009 5,752.00	11/04/2011
7,010.00		72. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 5,670.00					12/17/2009 1,340.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,860.00		91. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 7,136.00					12/17/2009 1,724.00	11/04/2011
19,765.00		203. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 15,911.00					12/17/2009 3,854.00	11/04/2011
15,578.00		160. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 9,861.00					01/06/2009 5,717.00	11/04/2011
1,850.00		19. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 672.00					04/20/2005 1,178.00	11/04/2011
26,483.00		272. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 9,569.00					04/21/2005 16,914.00	11/04/2011
40,698.00		418. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 14,686.00					04/21/2005 26,012.00	11/04/2011
9,250.00		95. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 3,310.00					04/19/2005 5,940.00	11/04/2011
23,062.00		236. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 25,537.00					05/31/2011 -2,475.00	11/07/2011
55,406.00		567. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 58,312.00					06/29/2011 -2,906.00	11/07/2011
34,006.00		348. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 28,086.00					09/27/2011 5,920.00	11/07/2011
49,152.00		503. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 49,318.00					03/14/2011 -166.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
20,912.00		214. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 21,505.00					03/21/2011 -593.00	11/07/2011
19,153.00		196. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 20,542.00					04/28/2011 -1,389.00	11/07/2011
3,322.00		34. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 3,749.00					04/29/2011 -427.00	11/07/2011
37,719.00		386. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 44,762.00					05/02/2011 -7,043.00	11/07/2011
16,612.00		170. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 18,242.00					05/05/2011 -1,630.00	11/07/2011
586.00		6. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 630.00					05/26/2011 -44.00	11/07/2011
13,485.00		138. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 14,480.00					05/26/2011 -995.00	11/07/2011
1,888.00		300. OFFICEMAX INC COM PROPERTY TYPE: SECURITIES 5,615.00					12/06/2010 -3,727.00	06/08/2011
5,036.00		800. OFFICEMAX INC COM PROPERTY TYPE: SECURITIES 12,575.00					02/24/2010 -7,539.00	06/08/2011
6,286.00		100. OIL STS INTL INC COM PROPERTY TYPE: SECURITIES 4,295.00					08/16/2010 1,991.00	12/06/2010
6,837.00		100. OIL STS INTL INC COM PROPERTY TYPE: SECURITIES 4,295.00					08/16/2010 2,542.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
50,638.00		700. OIL STS INTL INC COM PROPERTY TYPE: SECURITIES 13,245.00					11/25/2008 37,393.00	03/02/2011
22,998.00		300. OIL STS INTL INC COM PROPERTY TYPE: SECURITIES 5,677.00					11/25/2008 17,321.00	04/19/2011
4,600.00		60. OIL STS INTL INC COM PROPERTY TYPE: SECURITIES 1,027.00					11/10/2008 3,573.00	04/19/2011
21,771.00		284. OIL STS INTL INC COM PROPERTY TYPE: SECURITIES 4,841.00					11/10/2008 16,930.00	04/19/2011
11,959.00		156. OIL STS INTL INC COM PROPERTY TYPE: SECURITIES 2,655.00					12/23/2008 9,304.00	04/19/2011
9,200.00		300. OLD DOMINION FREIGHT LINE INC COM PROPERTY TYPE: SECURITIES 8,615.00					11/04/2010 585.00	10/07/2011
6,133.00		200. OLD DOMINION FREIGHT LINE INC COM PROPERTY TYPE: SECURITIES 4,847.00					08/16/2010 1,286.00	10/07/2011
9,200.00		300. OLD DOMINION FREIGHT LINE INC COM PROPERTY TYPE: SECURITIES 10,218.00					04/19/2011 -1,018.00	10/07/2011
3,513.00		100. OLD DOMINION FREIGHT LINE INC COM PROPERTY TYPE: SECURITIES 2,423.00					08/16/2010 1,090.00	10/25/2011
14,053.00		400. OLD DOMINION FREIGHT LINE INC COM PROPERTY TYPE: SECURITIES 4,948.00					06/22/2005 9,105.00	10/25/2011
5,655.00		500. OLD NATL BANCORP IN PROPERTY TYPE: SECURITIES 5,710.00					12/16/2010 -55.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,011.00		100. OLD NATL BANCORP IN PROPERTY TYPE: SECURITIES 1,142.00					12/16/2010 -131.00	10/07/2011
4,046.00		400. OLD NATL BANCORP IN PROPERTY TYPE: SECURITIES 4,406.00					12/06/2010 -360.00	10/07/2011
2,217.00		200. OLD NATL BANCORP IN PROPERTY TYPE: SECURITIES 2,203.00					12/06/2010 14.00	10/25/2011
4,769.00		200. OLYMPIC STL INC COM PROPERTY TYPE: SECURITIES 4,809.00					06/29/2010 -40.00	12/06/2010
135.00		3. OMNICOM GROUP COM PROPERTY TYPE: SECURITIES 134.00					11/02/2010 1.00	01/14/2011
3,591.00		80. OMNICOM GROUP COM PROPERTY TYPE: SECURITIES 3,571.00					11/02/2010 20.00	01/14/2011
3,099.00		69. OMNICOM GROUP COM PROPERTY TYPE: SECURITIES 3,080.00					11/02/2010 19.00	01/14/2011
12,818.00		282. OMNICOM GROUP COM PROPERTY TYPE: SECURITIES 12,588.00					11/02/2010 230.00	01/18/2011
45.00		1. OMNICOM GROUP COM PROPERTY TYPE: SECURITIES 45.00					11/02/2010	01/18/2011
1,727.00		38. OMNICOM GROUP COM PROPERTY TYPE: SECURITIES 1,692.00					11/02/2010 35.00	01/18/2011
3,545.00		78. OMNICOM GROUP COM PROPERTY TYPE: SECURITIES 3,473.00					11/02/2010 72.00	01/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
17,546.00		386. OMNICO GROUP COM PROPERTY TYPE: SECURITIES 16,829.00					10/25/2010 717.00	01/18/2011
8,237.00		181. OMNICO GROUP COM PROPERTY TYPE: SECURITIES 7,891.00					10/25/2010 346.00	01/18/2011
5,320.00		200. OPLINK COMMUNICATIONS INC NEW COM PROPERTY TYPE: SECURITIES 5,196.00					02/08/2011 124.00	03/02/2011
5,438.00		300. OPLINK COMMUNICATIONS INC NEW COM PROPERTY TYPE: SECURITIES 5,424.00					05/12/2011 14.00	07/27/2011
5,389.00		350. OPLINK COMMUNICATIONS INC NEW COM PROPERTY TYPE: SECURITIES 6,328.00					05/12/2011 -939.00	08/11/2011
2,848.00		200. OPLINK COMMUNICATIONS INC NEW COM PROPERTY TYPE: SECURITIES 3,616.00					05/12/2011 -768.00	10/04/2011
25,099.00		900. ORACLE CORP COM PROPERTY TYPE: SECURITIES 24,339.00					09/24/2010 760.00	12/02/2010
44,620.00		1600. ORACLE CORP COM PROPERTY TYPE: SECURITIES 39,208.00					01/05/2010 5,412.00	12/02/2010
55,775.00		2000. ORACLE CORP COM PROPERTY TYPE: SECURITIES 17,621.00					05/09/2002 38,154.00	12/02/2010
15,112.00		474. ORACLE CORP COM PROPERTY TYPE: SECURITIES 15,181.00					12/17/2010 -69.00	06/07/2011
5,260.00		165. ORACLE CORP COM PROPERTY TYPE: SECURITIES 5,288.00					01/31/2011 -28.00	06/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
23,082.00		724. ORACLE CORP COM PROPERTY TYPE: SECURITIES 23,203.00					01/31/2011 -121.00	06/07/2011
15,164.00		480. ORACLE CORP COM PROPERTY TYPE: SECURITIES 13,944.00					10/19/2010 1,220.00	06/17/2011
3,380.00		107. ORACLE CORP COM PROPERTY TYPE: SECURITIES 3,427.00					12/17/2010 -47.00	06/17/2011
2,930.00		107. ORACLE CORP COM PROPERTY TYPE: SECURITIES 3,521.00					12/29/2010 -591.00	08/12/2011
4,983.00		182. ORACLE CORP COM PROPERTY TYPE: SECURITIES 5,941.00					02/22/2011 -958.00	08/12/2011
8,516.00		308. ORACLE CORP COM PROPERTY TYPE: SECURITIES 10,053.00					02/22/2011 -1,537.00	08/15/2011
6,381.00		234. ORACLE CORP COM PROPERTY TYPE: SECURITIES 7,638.00					02/22/2011 -1,257.00	08/15/2011
16,498.00		605. ORACLE CORP COM PROPERTY TYPE: SECURITIES 19,646.00					06/29/2011 -3,148.00	08/15/2011
4,609.00		184. ORACLE CORP COM PROPERTY TYPE: SECURITIES 5,975.00					06/29/2011 -1,366.00	08/22/2011
4,133.00		165. ORACLE CORP COM PROPERTY TYPE: SECURITIES 5,353.00					02/21/2011 -1,220.00	08/22/2011
11,874.00		474. ORACLE CORP COM PROPERTY TYPE: SECURITIES 15,368.00					01/07/2011 -3,494.00	08/22/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
23,071.00		921. ORACLE CORP COM PROPERTY TYPE: SECURITIES 26,755.00					10/19/2010 -3,684.00	08/22/2011
49,198.00		1964. ORACLE CORP COM PROPERTY TYPE: SECURITIES 56,158.00					10/15/2010 -6,960.00	08/22/2011
7,615.00		304. ORACLE CORP COM PROPERTY TYPE: SECURITIES 8,626.00					11/18/2010 -1,011.00	08/22/2011
3,581.00		110. ORACLE CORP COM PROPERTY TYPE: SECURITIES 3,121.00					11/18/2010 460.00	11/07/2011
32,064.00		985. ORACLE CORP COM PROPERTY TYPE: SECURITIES 27,765.00					11/19/2010 4,299.00	11/07/2011
77,605.00		2384. ORACLE CORP COM PROPERTY TYPE: SECURITIES 57,825.00					08/06/2010 19,780.00	11/07/2011
53,711.00		1650. ORACLE CORP COM PROPERTY TYPE: SECURITIES 39,454.00					07/20/2010 14,257.00	11/07/2011
53,972.00		1658. ORACLE CORP COM PROPERTY TYPE: SECURITIES 39,042.00					07/21/2010 14,930.00	11/07/2011
22,752.00		750. ORACLE CORP COM PROPERTY TYPE: SECURITIES 6,608.00					05/09/2002 16,144.00	11/18/2011
254,827.00		8400. ORACLE CORP COM PROPERTY TYPE: SECURITIES 294,086.00					04/26/2011 -39,259.00	11/18/2011
57,397.00		1892. ORACLE CORP COM PROPERTY TYPE: SECURITIES 58,510.00					10/10/2011 -1,113.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
76,084.00		2508. ORACLE CORP COM PROPERTY TYPE: SECURITIES 77,560.00					10/10/2011 -1,476.00	11/18/2011
5,521.00		300. OPTIONSXPRESS HLDGS INC COM PROPERTY TYPE: SECURITIES 4,664.00					08/16/2010 857.00	03/28/2011
6,666.00		300. OXFORD INDS INC COM PROPERTY TYPE: SECURITIES 6,971.00					11/04/2010 -305.00	12/16/2010
13,332.00		600. OXFORD INDS INC COM PROPERTY TYPE: SECURITIES 13,131.00					04/07/2010 201.00	12/16/2010
2,222.00		100. OXFORD INDS INC COM PROPERTY TYPE: SECURITIES 2,146.00					05/11/2010 76.00	12/16/2010
4,444.00		200. OXFORD INDS INC COM PROPERTY TYPE: SECURITIES 4,444.00					10/12/2010	12/16/2010
4,758.00		200. OXFORD INDS INC COM PROPERTY TYPE: SECURITIES 5,737.00					11/06/2010 -979.00	03/02/2011
1,439.00		34. PG&E CORP PROPERTY TYPE: SECURITIES 1,289.00					07/14/2009 150.00	06/17/2011
1,061.00		26. PG&E CORP PROPERTY TYPE: SECURITIES 986.00					07/14/2009 75.00	11/04/2011
22,476.00		551. PG&E CORP PROPERTY TYPE: SECURITIES 25,898.00					12/08/2010 -3,422.00	11/04/2011
4,120.00		101. PG&E CORP PROPERTY TYPE: SECURITIES 4,747.00					12/08/2010 -627.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,184.00		23. P F CHANGS CHINA BISTRO INC COM PROPERTY TYPE: SECURITIES 618.00					05/29/2008 566.00	12/06/2010
3,964.00		77. P F CHANGS CHINA BISTRO INC COM PROPERTY TYPE: SECURITIES 2,066.00					05/29/2008 1,898.00	12/06/2010
4,759.00		100. P F CHANGS CHINA BISTRO INC COM PROPERTY TYPE: SECURITIES 2,682.00					05/29/2008 2,077.00	02/08/2011
8,726.00		325. P F CHANGS CHINA BISTRO INC COM PROPERTY TYPE: SECURITIES 8,718.00					05/29/2008 8.00	10/07/2011
2,014.00		75. P F CHANGS CHINA BISTRO INC COM PROPERTY TYPE: SECURITIES 2,005.00					05/29/2008 9.00	10/07/2011
84,565.00		1500. PNC BK CORP COM PROPERTY TYPE: SECURITIES 75,942.00					10/27/2009 8,623.00	12/02/2010
50,070.00		800. PNC BK CORP COM PROPERTY TYPE: SECURITIES 40,502.00					10/27/2009 9,568.00	01/06/2011
3,415.00		59. PNC BK CORP COM PROPERTY TYPE: SECURITIES 4,192.00					05/10/2006 -777.00	06/17/2011
19,389.00		348. PNC BK CORP COM PROPERTY TYPE: SECURITIES 21,276.00					12/29/2010 -1,887.00	07/19/2011
48,863.00		877. PNC BK CORP COM PROPERTY TYPE: SECURITIES 53,278.00					03/25/2010 -4,415.00	07/19/2011
22,414.00		515. PNC BK CORP COM PROPERTY TYPE: SECURITIES 31,286.00					03/25/2010 -8,872.00	08/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,535.00		288. PNC BK CORP COM PROPERTY TYPE: SECURITIES 15,645.00					02/03/2010 -3,110.00	08/19/2011
82,800.00		1903. PNC BK CORP COM PROPERTY TYPE: SECURITIES 103,376.00					02/03/2010 -20,576.00	08/22/2011
33,403.00		400. PPG INDS INC COM PROPERTY TYPE: SECURITIES 27,265.00					09/01/2010 6,138.00	01/06/2011
25,052.00		300. PPG INDS INC COM PROPERTY TYPE: SECURITIES 17,687.00					10/27/2009 7,365.00	01/06/2011
19,024.00		200. PPG INDS INC COM PROPERTY TYPE: SECURITIES 11,792.00					10/27/2009 7,232.00	04/01/2011
38,049.00		400. PPG INDS INC COM PROPERTY TYPE: SECURITIES 23,341.00					10/06/2009 14,708.00	04/01/2011
47,561.00		500. PPG INDS INC COM PROPERTY TYPE: SECURITIES 27,532.00					08/25/2009 20,029.00	04/01/2011
9,417.00		99. PPG INDS INC COM PROPERTY TYPE: SECURITIES 3,721.00					02/02/2009 5,696.00	04/01/2011
19,500.00		205. PPG INDS INC COM PROPERTY TYPE: SECURITIES 7,696.00					02/02/2009 11,804.00	04/01/2011
15,410.00		162. PPG INDS INC COM PROPERTY TYPE: SECURITIES 6,070.00					02/02/2009 9,340.00	04/01/2011
3,234.00		34. PPG INDS INC COM PROPERTY TYPE: SECURITIES 1,271.00					02/02/2009 1,963.00	04/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
70,010.00		736. PPG INDS INC COM PROPERTY TYPE: SECURITIES 27,407.00					03/31/2009 42,603.00	04/01/2011
14,649.00		154. PPG INDS INC COM PROPERTY TYPE: SECURITIES 5,686.00					03/31/2009 8,963.00	04/01/2011
29,488.00		310. PPG INDS INC COM PROPERTY TYPE: SECURITIES 11,359.00					03/31/2009 18,129.00	04/01/2011
10,178.00		107. PPG INDS INC COM PROPERTY TYPE: SECURITIES 3,743.00					02/17/2009 6,435.00	04/01/2011
9,322.00		98. PPG INDS INC COM PROPERTY TYPE: SECURITIES 3,424.00					02/17/2009 5,898.00	04/01/2011
37,383.00		393. PPG INDS INC COM PROPERTY TYPE: SECURITIES 13,715.00					02/17/2009 23,668.00	04/01/2011
9,702.00		102. PPG INDS INC COM PROPERTY TYPE: SECURITIES 3,545.00					02/17/2009 6,157.00	04/01/2011
1,866.00		22. PPG INDS INC COM PROPERTY TYPE: SECURITIES 1,303.00					10/08/2009 563.00	06/17/2011
1,934.00		28. PPG INDS INC COM PROPERTY TYPE: SECURITIES 2,496.00					06/29/2011 -562.00	08/22/2011
24,672.00		350. PPG INDS INC COM PROPERTY TYPE: SECURITIES 31,198.00					06/29/2011 -6,526.00	08/23/2011
8,741.00		124. PPG INDS INC COM PROPERTY TYPE: SECURITIES 8,256.00					04/20/2010 485.00	08/23/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,595.00		51. PPG INDS INC COM PROPERTY TYPE: SECURITIES 3,295.00					07/21/2010 300.00	08/23/2011
8,814.00		115. PPG INDS INC COM PROPERTY TYPE: SECURITIES 7,431.00					07/21/2010 1,383.00	08/31/2011
6,706.00		88. PPG INDS INC COM PROPERTY TYPE: SECURITIES 5,686.00					07/21/2010 1,020.00	09/01/2011
1,448.00		19. PPG INDS INC COM PROPERTY TYPE: SECURITIES 1,063.00					08/28/2009 385.00	09/01/2011
7,454.00		101. PPG INDS INC COM PROPERTY TYPE: SECURITIES 5,649.00					08/28/2009 1,805.00	09/02/2011
34,504.00		400. PPG INDS INC COM PROPERTY TYPE: SECURITIES 36,186.00					07/11/2011 -1,682.00	11/02/2011
13,040.00		147. PPG INDS INC COM PROPERTY TYPE: SECURITIES 8,709.00					10/08/2009 4,331.00	11/04/2011
26,784.00		303. PPG INDS INC COM PROPERTY TYPE: SECURITIES 16,947.00					08/28/2009 9,837.00	11/07/2011
54,187.00		613. PPG INDS INC COM PROPERTY TYPE: SECURITIES 33,918.00					08/31/2009 20,269.00	11/07/2011
56,308.00		637. PPG INDS INC COM PROPERTY TYPE: SECURITIES 35,239.00					08/27/2009 21,069.00	11/07/2011
54,894.00		621. PPG INDS INC COM PROPERTY TYPE: SECURITIES 33,683.00					09/01/2009 21,211.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,294.00		100. PPG INDS INC COM PROPERTY TYPE: SECURITIES 9,047.00					07/11/2011 -753.00	11/18/2011
17,003.00		205. PPG INDS INC COM PROPERTY TYPE: SECURITIES 16,398.00					06/18/2011 605.00	11/18/2011
63,036.00		760. PPG INDS INC COM PROPERTY TYPE: SECURITIES 64,896.00					06/14/2011 -1,860.00	11/18/2011
35,250.00		425. PPG INDS INC COM PROPERTY TYPE: SECURITIES 36,290.00					06/14/2011 -1,040.00	11/18/2011
5,353.00		100. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 5,909.00					10/12/2010 -556.00	12/06/2010
5,353.00		100. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 5,822.00					09/22/2010 -469.00	12/06/2010
16,213.00		300. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 17,465.00					09/22/2010 -1,252.00	12/16/2010
22,886.00		400. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 22,810.00					11/04/2010 76.00	01/10/2011
5,721.00		100. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 5,599.00					04/07/2010 122.00	01/10/2011
11,443.00		200. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 10,822.00					03/17/2010 621.00	01/10/2011
5,721.00		100. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 4,795.00					08/12/2009 926.00	01/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,997.00		250. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 14,481.00					04/19/2011 -484.00	06/08/2011
2,347.00		50. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 2,896.00					04/19/2011 -549.00	10/07/2011
16,430.00		350. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 20,075.00					03/28/2011 -3,645.00	10/07/2011
30,002.00		600. PS BUSINESS PKS INC CA PROPERTY TYPE: SECURITIES 34,414.00					03/28/2011 -4,412.00	10/25/2011
5,506.00		200. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 5,379.00					03/28/2011 127.00	06/08/2011
24,776.00		900. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 22,949.00					03/02/2011 1,827.00	06/08/2011
5,506.00		200. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 4,826.00					02/08/2011 680.00	06/08/2011
22,023.00		800. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 17,244.00					12/06/2010 4,779.00	06/08/2011
18,007.00		900. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 19,400.00					12/06/2010 -1,393.00	10/07/2011
7,003.00		350. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 5,254.00					03/27/2009 1,749.00	10/07/2011
3,250.00		150. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 2,252.00					03/27/2009 998.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,513.00		116. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 1,653.00					04/16/2009 860.00	10/25/2011
3,791.00		175. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 2,486.00					04/16/2009 1,305.00	10/25/2011
2,361.00		109. PSS WORLD MED INC PROPERTY TYPE: SECURITIES 1,546.00					04/16/2009 815.00	10/25/2011
1,906.00		40. PACCAR INC COM PROPERTY TYPE: SECURITIES 2,043.00					04/15/2011 -137.00	06/17/2011
17,484.00		469. PACCAR INC COM PROPERTY TYPE: SECURITIES 23,950.00					04/15/2011 -6,466.00	08/31/2011
23,970.00		643. PACCAR INC COM PROPERTY TYPE: SECURITIES 32,500.00					04/15/2011 -8,530.00	08/31/2011
11,243.00		258. PACCAR INC COM PROPERTY TYPE: SECURITIES 13,726.00					05/02/2011 -2,483.00	11/04/2011
5,665.00		130. PACCAR INC COM PROPERTY TYPE: SECURITIES 6,882.00					04/07/2011 -1,217.00	11/04/2011
87.00		2. PACCAR INC COM PROPERTY TYPE: SECURITIES 105.00					04/07/2011 -18.00	11/04/2011
12,028.00		276. PACCAR INC COM PROPERTY TYPE: SECURITIES 14,506.00					04/19/2011 -2,478.00	11/04/2011
3,181.00		73. PACCAR INC COM PROPERTY TYPE: SECURITIES 3,829.00					04/08/2011 -648.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,615.00		60. PACCAR INC COM PROPERTY TYPE: SECURITIES 3,085.00					04/11/2011 -470.00	11/04/2011
1,567.00		58. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 853.00					06/19/2009 714.00	06/17/2011
26,672.00		1011. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 14,866.00					06/19/2009 11,806.00	11/04/2011
35,721.00		1354. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 19,252.00					06/22/2009 16,469.00	11/04/2011
2,876.00		109. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 1,538.00					06/22/2009 1,338.00	11/04/2011
21,053.00		798. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 11,183.00					06/23/2009 9,870.00	11/04/2011
717.00		50. PACWEST BANCORP DEL COM PROPERTY TYPE: SECURITIES 783.00					08/11/2011 -66.00	10/07/2011
5,018.00		350. PACWEST BANCORP DEL COM PROPERTY TYPE: SECURITIES 7,124.00					07/27/2011 -2,106.00	10/07/2011
7,885.00		550. PACWEST BANCORP DEL COM PROPERTY TYPE: SECURITIES 11,194.00					07/27/2011 -3,309.00	10/07/2011
14,213.00		271. PALL CORP COM PROPERTY TYPE: SECURITIES 13,102.00					10/14/2011 1,111.00	11/11/2011
5,900.00		43. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 4,778.00					10/14/2011 1,122.00	11/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,690.00		350. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 11,487.00					05/12/2011 -797.00	10/07/2011
10,690.00		350. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 11,394.00					06/08/2011 -704.00	10/07/2011
22,907.00		750. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 23,778.00					07/06/2011 -871.00	10/07/2011
1,741.00		57. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 1,405.00					03/17/2009 336.00	10/07/2011
855.00		28. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 690.00					03/17/2009 165.00	10/07/2011
672.00		22. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 542.00					03/17/2009 130.00	10/07/2011
4,368.00		143. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 3,487.00					03/17/2009 881.00	10/07/2011
907.00		27. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 658.00					03/17/2009 249.00	10/25/2011
773.00		23. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 558.00					03/17/2009 215.00	10/25/2011
1,680.00		50. PAPA JOHNS INTL INC PROPERTY TYPE: SECURITIES 1,185.00					06/25/2009 495.00	10/25/2011
11,072.00		400. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 10,518.00					10/04/2011 554.00	10/07/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,768.00		100. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 3,854.00				12/16/2010 -1,086.00	10/07/2011
29,065.00		1050. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 34,367.00				07/27/2011 -5,302.00	10/07/2011
4,152.00		150. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 4,910.00				07/27/2011 -758.00	10/07/2011
2,911.00		100. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 3,715.00				12/13/2010 -804.00	10/25/2011
4,367.00		150. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 4,702.00				07/24/2011 -335.00	10/25/2011
2,911.00		100. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 2,524.00				12/15/2009 387.00	10/25/2011
8,734.00		300. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 7,103.00				11/30/2009 1,631.00	10/25/2011
1,456.00		50. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 1,022.00				08/28/2009 434.00	10/25/2011
7,304.00		250. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 5,108.00				08/28/2009 2,196.00	11/21/2011
2,921.00		100. PAR PHARMACEUTICALS COMPANIES INC PROPERTY TYPE: SECURITIES 1,454.00				06/25/2009 1,467.00	11/21/2011
3,701.00		200. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES 2,650.00				06/25/2009 1,051.00	12/06/2010

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

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1,850.00		100. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES 1,286.00					06/08/2009 564.00	12/06/2010
17,115.00		700. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES 9,001.00					06/08/2009 8,114.00	05/12/2011
12,160.00		600. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES 14,187.00					06/08/2011 -2,027.00	10/07/2011
588.00		19. PARK ELECTROCHEMICAL CORP COM PROPERTY TYPE: SECURITIES 362.00					04/16/2009 226.00	01/10/2011
2,506.00		81. PARK ELECTROCHEMICAL CORP COM PROPERTY TYPE: SECURITIES 1,533.00					04/16/2009 973.00	01/10/2011
35,799.00		400. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 15,311.00					04/20/2009 20,488.00	01/31/2011
35,799.00		400. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 13,817.00					03/31/2009 21,982.00	01/31/2011
10,122.00		112. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 5,059.00					04/29/2009 5,063.00	05/04/2011
28,920.00		320. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 14,394.00					04/29/2009 14,526.00	05/04/2011
36,247.00		523. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 18,065.00					03/31/2009 18,182.00	08/04/2011
5,337.00		77. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 2,652.00					03/31/2009 2,685.00	08/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,605.00		190. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 6,544.00					03/31/2009 6,061.00	08/24/2011
13,931.00		210. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 7,186.00					03/31/2009 6,745.00	08/24/2011
38,337.00		455. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 20,466.00					04/29/2009 17,871.00	11/04/2011
30,585.00		363. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 14,601.00					07/09/2009 15,984.00	11/04/2011
14,324.00		170. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 6,821.00					07/09/2009 7,503.00	11/04/2011
189,873.00		2330. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 163,652.00					09/16/2011 26,221.00	11/18/2011
7,198.00		400. PARKWAY PPTYS INC PROPERTY TYPE: SECURITIES 6,798.00					11/04/2010 400.00	01/10/2011
5,208.00		300. PARKWAY PPTYS INC PROPERTY TYPE: SECURITIES 5,099.00					11/04/2010 109.00	02/08/2011
25,465.00		1500. PARKWAY PPTYS INC PROPERTY TYPE: SECURITIES 25,377.00					11/04/2010 88.00	03/28/2011
10,186.00		600. PARKWAY PPTYS INC PROPERTY TYPE: SECURITIES 9,155.00					10/12/2010 1,031.00	03/28/2011
1,669.00		100. PARKWAY PPTYS INC PROPERTY TYPE: SECURITIES 1,745.00					05/12/2011 -76.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,843.00		350. PARKWAY PPTYS INC PROPERTY TYPE: SECURITIES 6,108.00					05/12/2011 -265.00	06/08/2011
4,069.00		350. PARKWAY PPTYS INC PROPERTY TYPE: SECURITIES 6,353.00					06/09/2011 -2,284.00	08/11/2011
25,057.00		400. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 10,329.00					03/31/2009 14,728.00	12/02/2010
50,114.00		800. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 19,275.00					03/10/2009 30,839.00	12/02/2010
19,803.00		300. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 18,854.00					01/31/2011 949.00	03/02/2011
6,601.00		100. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 2,409.00					03/10/2009 4,192.00	03/02/2011
11,475.00		200. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 13,015.00					04/26/2011 -1,540.00	05/23/2011
40,161.00		700. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 16,866.00					03/10/2009 23,295.00	05/23/2011
15,842.00		368. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 8,867.00					03/10/2009 6,975.00	08/24/2011
31,511.00		732. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 17,609.00					03/10/2009 13,902.00	08/24/2011
1,726.00		100. PENN VA CORP COM PROPERTY TYPE: SECURITIES 2,216.00					01/28/2009 -490.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,178.00		300. PENN VA CORP COM PROPERTY TYPE: SECURITIES 5,943.00					08/28/2009 -765.00	02/08/2011
1,726.00		100. PENN VA CORP COM PROPERTY TYPE: SECURITIES 1,820.00					05/22/2009 -94.00	02/08/2011
4,614.00		300. PENN VA CORP COM PROPERTY TYPE: SECURITIES 5,461.00					05/22/2009 -847.00	03/02/2011
10,263.00		700. PENNSYLVANIA RL ESTATE INVT TR SH B PROPERTY TYPE: SECURITIES 10,640.00					05/11/2010 -377.00	02/08/2011
4,162.00		300. PENNSYLVANIA RL ESTATE INVT TR SH B PROPERTY TYPE: SECURITIES 4,560.00					05/11/2010 -398.00	03/28/2011
1,387.00		100. PENNSYLVANIA RL ESTATE INVT TR SH B PROPERTY TYPE: SECURITIES 1,496.00					11/04/2010 -109.00	03/28/2011
8,030.00		1100. PENNSYLVANIA RL ESTATE INVT TR SH PROPERTY TYPE: SECURITIES 17,542.00					07/06/2011 -9,512.00	10/07/2011
9,490.00		1300. PENNSYLVANIA RL ESTATE INVT TR SH PROPERTY TYPE: SECURITIES 20,194.00					07/27/2011 -10,704.00	10/07/2011
430.00		50. PENNSYLVANIA RL ESTATE INVT TR SH BE PROPERTY TYPE: SECURITIES 777.00					07/27/2011 -347.00	10/25/2011
859.00		100. PENNSYLVANIA RL ESTATE INVT TR SH B PROPERTY TYPE: SECURITIES 1,484.00					11/04/2010 -625.00	10/25/2011
2,149.00		250. PENNSYLVANIA RL ESTATE INVT TR SH B PROPERTY TYPE: SECURITIES 2,120.00					11/04/2010 29.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,237.00		95. PEOPLES UTD FINL INC COM PROPERTY TYPE: SECURITIES 1,322.00					07/29/2010 -85.00	06/17/2011
48,268.00		3887. PEOPLES UTD FINL INC COM PROPERTY TYPE: SECURITIES 54,089.00					07/29/2010 -5,821.00	11/04/2011
32,224.00		2595. PEOPLES UTD FINL INC COM PROPERTY TYPE: SECURITIES 36,004.00					07/29/2010 -3,780.00	11/04/2011
7,711.00		621. PEOPLES UTD FINL INC COM PROPERTY TYPE: SECURITIES 8,606.00					07/29/2010 -895.00	11/04/2011
10,587.00		1000. PEP BOYS MANNY MOE & JACK COM PROPERTY TYPE: SECURITIES 13,881.00					12/16/2010 -3,294.00	10/07/2011
9,528.00		900. PEP BOYS MANNY MOE & JACK COM PROPERTY TYPE: SECURITIES 12,001.00					04/19/2011 -2,473.00	10/07/2011
529.00		50. PEP BOYS MANNY MOE & JACK COM PROPERTY TYPE: SECURITIES 613.00					03/28/2011 -84.00	10/07/2011
6,340.00		550. PEP BOYS MANNY MOE & JACK COM PROPERTY TYPE: SECURITIES 6,748.00					03/28/2011 -408.00	10/25/2011
26,607.00		400. PEPSICO INC COM PROPERTY TYPE: SECURITIES 8,601.00					09/04/1997 18,006.00	01/06/2011
18,822.00		300. PEPSICO INC COM PROPERTY TYPE: SECURITIES 6,451.00					09/04/1997 12,371.00	03/02/2011
38,680.00		600. PEPSICO INC COM PROPERTY TYPE: SECURITIES 12,902.00					09/04/1997 25,778.00	08/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
34,269.00		540. PEPSICO INC COM PROPERTY TYPE: SECURITIES 33,662.00					11/02/2011 607.00	11/18/2011
5,623.00		500. PERICIENT INC COM PROPERTY TYPE: SECURITIES 2,187.00					12/30/2008 3,436.00	03/28/2011
1,800.00		100. PETMED EXPRESS INC COM PROPERTY TYPE: SECURITIES 1,084.00					07/06/2006 716.00	12/06/2010
9,315.00		200. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 2,476.00					02/25/2009 6,839.00	02/08/2011
9,953.00		300. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 3,713.00					02/25/2009 6,240.00	06/08/2011
4,977.00		150. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 1,739.00					03/17/2009 3,238.00	06/08/2011
738.00		41. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 475.00					03/17/2009 263.00	10/07/2011
414.00		23. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 265.00					03/17/2009 149.00	10/07/2011
6,268.00		348. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 3,992.00					03/17/2009 2,276.00	10/07/2011
162.00		9. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 103.00					03/17/2009 59.00	10/07/2011
522.00		29. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES 330.00					03/17/2009 192.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,597.00		800. PETROQUEST ENERGY INC COM PROPERTY TYPE: SECURITIES 6,495.00					04/19/2011 -1,898.00	10/07/2011
3,735.00		650. PETROQUEST ENERGY INC COM PROPERTY TYPE: SECURITIES 3,880.00					03/17/2010 -145.00	10/07/2011
1,102.00		150. PETROQUEST ENERGY INC COM PROPERTY TYPE: SECURITIES 895.00					03/17/2010 207.00	10/25/2011
1,716.00		85. PFIZER INC COM PROPERTY TYPE: SECURITIES 2,079.00					04/03/2006 -363.00	06/17/2011
155,753.00		8010. PFIZER INC COM PROPERTY TYPE: SECURITIES 160,320.00					07/11/2011 -4,567.00	11/18/2011
1,653.00		85. PFIZER INC COM PROPERTY TYPE: SECURITIES 2,111.00					03/09/2006 -458.00	11/18/2011
33,659.00		1731. PFIZER INC COM PROPERTY TYPE: SECURITIES 35,620.00					05/23/2011 -1,961.00	11/18/2011
132,808.00		6830. PFIZER INC COM PROPERTY TYPE: SECURITIES 140,544.00					05/23/2011 -7,736.00	11/18/2011
181,887.00		9354. PFIZER INC COM PROPERTY TYPE: SECURITIES 192,482.00					05/23/2011 -10,595.00	11/18/2011
7,724.00		700. PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 8,618.00					05/19/2011 -894.00	06/08/2011
5,517.00		500. PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 6,510.00					05/12/2011 -993.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,372.00		500. PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 7,149.00					04/22/2011 -777.00	10/04/2011
5,098.00		400. PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 4,925.00					05/19/2011 173.00	10/04/2011
2,747.00		200. PHARMERICA CORP COM PROPERTY TYPE: SECURITIES 2,462.00					05/19/2011 285.00	10/07/2011
20,373.00		153. PHARMASSET INC COM PROPERTY TYPE: SECURITIES 11,911.00					10/14/2011 8,462.00	11/28/2011
14,514.00		109. PHARMASSET INC COM PROPERTY TYPE: SECURITIES 7,297.00					10/26/2011 7,217.00	11/28/2011
46,342.00		800. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 40,225.00					07/20/2010 6,117.00	01/06/2011
28,964.00		500. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 21,598.00					06/08/2010 7,366.00	01/06/2011
27,070.00		400. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 22,803.00					01/31/2011 4,267.00	04/26/2011
1,579.00		23. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 1,110.00					05/02/2007 469.00	06/17/2011
4,187.00		61. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 2,847.00					03/25/2007 1,340.00	06/17/2011
52,629.00		750. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 49,672.00					10/12/2011 2,957.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
28,069.00		400. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 19,979.00					11/06/2009 8,090.00	11/04/2011
27,507.00		392. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 19,447.00					12/02/2009 8,060.00	11/04/2011
2,035.00		29. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 1,353.00					03/25/2007 682.00	11/04/2011
63,645.00		907. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 30,922.00					04/19/2005 32,723.00	11/04/2011
261,037.00		3720. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 126,786.00					04/19/2005 134,251.00	11/04/2011
43,515.00		600. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 41,217.00					07/11/2011 2,298.00	11/18/2011
94,282.00		1300. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 56,155.00					06/08/2010 38,127.00	11/18/2011
108,787.00		1500. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 53,642.00					03/31/2009 55,145.00	11/18/2011
79,777.00		1100. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 27,644.00					07/30/2004 52,133.00	11/18/2011
130,544.00		1800. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES 15,301.00					09/16/1993 115,243.00	11/18/2011
6,090.00		400. PIONEER DRILLING CO COM PROPERTY TYPE: SECURITIES 5,187.00					03/28/2011 903.00	04/19/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,618.00		200. PIONEER DRILLING CO COM PROPERTY TYPE: SECURITIES 2,594.00					03/28/2011 24.00	05/12/2011
5,890.00		450. PIONEER DRILLING CO COM PROPERTY TYPE: SECURITIES 5,143.00					03/02/2011 747.00	05/12/2011
2,556.00		350. PIONEER DRILLING CO COM PROPERTY TYPE: SECURITIES 5,864.00					07/27/2011 -3,308.00	10/07/2011
1,826.00		250. PIONEER DRILLING CO COM PROPERTY TYPE: SECURITIES 2,857.00					03/02/2011 -1,031.00	10/07/2011
3,985.00		400. PIONEER DRILLING CO COM PROPERTY TYPE: SECURITIES 4,572.00					03/02/2011 -587.00	11/21/2011
3,802.00		100. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 4,354.00					02/05/2010 -552.00	04/19/2011
3,802.00		100. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 4,248.00					04/07/2010 -446.00	04/19/2011
11,405.00		300. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 12,348.00					03/02/2011 -943.00	04/19/2011
6,011.00		200. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 8,232.00					03/02/2011 -2,221.00	06/08/2011
4,508.00		150. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 4,874.00					11/04/2010 -366.00	06/08/2011
1,491.00		50. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 1,625.00					11/04/2010 -134.00	07/27/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
10,434.00		350. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 10,151.00				02/11/2009 283.00	07/27/2011
457.00		25. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 725.00				02/11/2009 -268.00	10/07/2011
457.00		25. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 718.00				02/11/2009 -261.00	10/07/2011
3,653.00		200. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 5,625.00				08/16/2010 -1,972.00	10/07/2011
3,661.00		200. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 5,625.00				08/16/2010 -1,964.00	10/25/2011
111,740.00		5900. PITNEY BOWES INC COM PROPERTY TYPE: SECURITIES 151,150.00				04/01/2011 -39,410.00	11/02/2011
15,151.00		800. PITNEY BOWES INC COM PROPERTY TYPE: SECURITIES 19,653.00				03/02/2011 -4,502.00	11/02/2011
38,834.00		2100. PITNEY BOWES INC COM PROPERTY TYPE: SECURITIES 51,588.00				03/02/2011 -12,754.00	11/18/2011
14,794.00		800. PITNEY BOWES INC COM PROPERTY TYPE: SECURITIES 19,444.00				01/31/2011 -4,650.00	11/18/2011
41,423.00		2240. PITNEY BOWES INC COM PROPERTY TYPE: SECURITIES 54,302.00				01/06/2011 -12,879.00	11/18/2011
15,245.00		200. POLARIS INDS INC PROPERTY TYPE: SECURITIES 11,686.00				05/11/2010 3,559.00	12/06/2010

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

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7,622.00		100. POLARIS INDS INC PROPERTY TYPE: SECURITIES 4,349.00					02/05/2010 3,273.00	12/06/2010
15,245.00		200. POLARIS INDS INC PROPERTY TYPE: SECURITIES 8,532.00					10/31/2003 6,713.00	12/06/2010
17,675.00		150. POLARIS INDS INC PROPERTY TYPE: SECURITIES 6,399.00					10/31/2003 11,276.00	07/06/2011
11,783.00		100. POLARIS INDS INC PROPERTY TYPE: SECURITIES 4,136.00					02/14/2008 7,647.00	07/06/2011
5,892.00		50. POLARIS INDS INC PROPERTY TYPE: SECURITIES 2,013.00					10/12/2006 3,879.00	07/06/2011
6,481.00		55. POLARIS INDS INC PROPERTY TYPE: SECURITIES 1,467.00					11/13/2008 5,014.00	07/06/2011
10,841.00		92. POLARIS INDS INC PROPERTY TYPE: SECURITIES 2,449.00					11/13/2008 8,392.00	07/06/2011
6,245.00		53. POLARIS INDS INC PROPERTY TYPE: SECURITIES 1,406.00					11/13/2008 4,839.00	07/06/2011
11,849.00		99. POLARIS INDS INC PROPERTY TYPE: SECURITIES 1,984.00					11/21/2008 9,865.00	07/27/2011
120.00		1. POLARIS INDS INC PROPERTY TYPE: SECURITIES 20.00					11/21/2008 100.00	07/27/2011
9,349.00		100. POLARIS INDS INC PROPERTY TYPE: SECURITIES 1,983.00					11/21/2008 7,366.00	08/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
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93,956.00		700. POLO RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES 89,148.00					04/01/2011 4,808.00	07/11/2011
112,351.00		900. POLO RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES 114,619.00					04/01/2011 -2,268.00	08/04/2011
62,417.00		500. POLO RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES 62,213.00					03/02/2011 204.00	08/04/2011
3,221.00		300. POLYONE CORP COM PROPERTY TYPE: SECURITIES 2,466.00					02/24/2010 755.00	10/07/2011
5,368.00		500. POLYONE CORP COM PROPERTY TYPE: SECURITIES 3,919.00					01/07/2010 1,449.00	10/07/2011
2,147.00		200. POLYONE CORP COM PROPERTY TYPE: SECURITIES 1,434.00					12/15/2009 713.00	10/07/2011
1,610.00		150. POLYONE CORP COM PROPERTY TYPE: SECURITIES 1,022.00					09/23/2009 588.00	10/07/2011
6,249.00		550. POLYONE CORP COM PROPERTY TYPE: SECURITIES 3,746.00					09/23/2009 2,503.00	10/25/2011
7,436.00		100. PORTFOLIO RECOVERY ASSOCS INC COM PROPERTY TYPE: SECURITIES 6,522.00					08/16/2010 914.00	01/10/2011
7,654.00		100. PORTFOLIO RECOVERY ASSOCS INC COM PROPERTY TYPE: SECURITIES 4,505.00					08/28/2009 3,149.00	02/08/2011
6,650.00		100. PORTFOLIO RECOVERY ASSOCS INC COM PROPERTY TYPE: SECURITIES 8,792.00					07/06/2011 -2,142.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,650.00		100. PORTFOLIO RECOVERY ASSOCS INC COM PROPERTY TYPE: SECURITIES 6,953.00					08/11/2011 -303.00	10/25/2011
6,685.00		200. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 6,851.00					12/06/2010 -166.00	12/16/2010
1,480.00		42. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 1,426.00					10/04/2011 54.00	10/07/2011
39,056.00		1108. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 37,286.00					10/04/2011 1,770.00	10/07/2011
5,569.00		158. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 6,422.00					06/08/2011 -853.00	10/07/2011
12,055.00		342. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 13,901.00					06/08/2011 -1,846.00	10/07/2011
13,294.00		342. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 13,355.00					06/05/2011 -61.00	10/25/2011
7,774.00		200. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 5,967.00					10/12/2010 1,807.00	10/25/2011
3,887.00		100. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 1,965.00					10/16/2009 1,922.00	10/25/2011
4,198.00		108. POST PPTYS INC COM REITS PROPERTY TYPE: SECURITIES 2,023.00					09/23/2009 2,175.00	10/25/2011
31,177.00		171. POTASH CORP SASK INC PROPERTY TYPE: SECURITIES 12,676.00					12/16/2008 18,501.00	02/09/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,643.00		100. POWELL INDS INC COM PROPERTY TYPE: SECURITIES 3,441.00					04/19/2010 202.00	12/06/2010
3,209.00		100. POWELL INDS INC COM PROPERTY TYPE: SECURITIES 3,441.00					04/19/2010 -232.00	12/16/2010
16,045.00		500. POWELL INDS INC COM PROPERTY TYPE: SECURITIES 17,020.00					03/17/2010 -975.00	12/16/2010
15,548.00		400. POWELL INDS INC COM PROPERTY TYPE: SECURITIES 13,616.00					03/17/2010 1,932.00	02/08/2011
9,247.00		87. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 9,219.00					06/29/2011 28.00	07/20/2011
21,470.00		202. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 21,390.00					06/28/2011 80.00	07/20/2011
9,672.00		91. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 8,545.00					12/02/2010 1,127.00	07/20/2011
38,090.00		379. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 35,588.00					12/02/2010 2,502.00	11/07/2011
10,955.00		109. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 10,189.00					12/01/2010 766.00	11/07/2011
38,593.00		384. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 31,206.00					07/09/2010 7,387.00	11/07/2011
56,482.00		562. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 38,221.00					05/17/2007 18,261.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,925.00		49. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 3,312.00					05/16/2007 1,613.00	11/07/2011
70,753.00		704. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 44,564.00					11/16/2006 26,189.00	11/07/2011
56,482.00		562. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 35,048.00					11/14/2006 21,434.00	11/07/2011
13,467.00		134. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 8,308.00					11/14/2006 5,159.00	11/07/2011
6,650.00		100. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 3,916.00					03/17/2010 2,734.00	07/01/2011
6,650.00		100. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 3,871.00					04/07/2010 2,779.00	07/01/2011
333.00		5. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 186.00					11/25/2008 147.00	07/01/2011
12,968.00		195. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 7,201.00					11/25/2008 5,767.00	07/01/2011
3,325.00		50. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 1,797.00					12/30/2008 1,528.00	07/01/2011
6,650.00		100. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 3,588.00					12/30/2008 3,062.00	07/01/2011
3,325.00		50. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 1,774.00					12/30/2008 1,551.00	07/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,650.00		100. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 3,266.00					02/18/2009 3,384.00	07/01/2011
19,950.00		300. PRE PAID LEGAL SVCS INC PROPERTY TYPE: SECURITIES 9,702.00					01/28/2009 10,248.00	07/01/2011
20,018.00		123. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 19,933.00					06/29/2011 85.00	08/31/2011
1,604.00		150. PRESTIGE BRANDS HOLDINGS INC COM PROPERTY TYPE: SECURITIES 1,715.00					04/19/2011 -111.00	10/25/2011
2,187.00		38. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 1,088.00					02/06/2009 1,099.00	06/17/2011
10,476.00		200. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 9,892.00					12/07/2009 584.00	09/16/2011
15,714.00		300. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 17,566.00					11/09/2010 -1,852.00	09/16/2011
66,051.00		1261. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 76,782.00					12/02/2010 -10,731.00	09/16/2011
2,043.00		39. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 2,375.00					12/02/2010 -332.00	09/16/2011
15,394.00		300. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 14,838.00					12/07/2009 556.00	10/10/2011
35,920.00		700. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 34,175.00					02/12/2010 1,745.00	10/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
87,234.00		1700. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 80,277.00					08/05/2009 6,957.00	10/10/2011
15,394.00		300. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 13,948.00					08/25/2009 1,446.00	10/10/2011
20,526.00		400. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 17,133.00					07/20/2009 3,393.00	10/10/2011
10,263.00		200. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 8,291.00					06/16/2009 1,972.00	10/10/2011
7,593.00		144. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 7,824.00					10/21/2011 -231.00	11/04/2011
17,663.00		335. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 9,590.00					02/06/2009 8,073.00	11/04/2011
17,769.00		337. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 9,557.00					02/06/2009 8,212.00	11/04/2011
43,078.00		817. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 17,955.00					03/04/2009 25,123.00	11/04/2011
2,114.00		39. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 2,423.00					12/30/2010 -309.00	11/11/2011
16,260.00		300. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES 17,938.00					12/07/2010 -1,678.00	11/11/2011
42,847.00		100. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 35,523.00					10/18/2010 7,324.00	01/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
90,001.00		200. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 71,047.00					10/18/2010 18,954.00	03/02/2011
38,370.00		73. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 36,078.00					06/28/2011 2,292.00	09/16/2011
19,448.00		37. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 19,917.00					08/30/2011 -469.00	09/16/2011
112,237.00		220. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 110,801.00					05/23/2011 1,436.00	11/18/2011
100,504.00		197. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 106,393.00					07/11/2011 -5,889.00	11/18/2011
1,531.00		3. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 1,620.00					07/11/2011 -89.00	11/18/2011
7,061.00		15. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES 7,632.00					09/27/2011 -571.00	11/28/2011
6,873.00		100. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES 6,211.00					12/16/2010 662.00	06/08/2011
13,746.00		200. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES 12,001.00					01/10/2011 1,745.00	06/08/2011
6,873.00		100. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES 5,342.00					02/24/2010 1,531.00	06/08/2011
3,437.00		50. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES 2,590.00					08/12/2009 847.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
41,458.00		550. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES 38,297.00					08/11/2011 3,161.00	10/07/2011
3,872.00		50. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES 3,482.00					08/11/2011 390.00	10/25/2011
33,348.00		535. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 39,499.00					09/26/2007 -6,151.00	12/02/2010
19,011.00		305. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 18,798.00					11/21/2008 213.00	12/02/2010
80,868.00		1279. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 80,247.00					05/15/2007 621.00	01/31/2011
71,700.00		1134. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 71,126.00					05/15/2007 574.00	01/31/2011
18,146.00		287. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 17,929.00					11/17/2008 217.00	01/31/2011
13,320.00		213. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 13,306.00					11/17/2008 14.00	03/02/2011
2,064.00		33. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 2,059.00					12/01/2008 5.00	03/02/2011
57,033.00		912. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 56,850.00					05/15/2007 183.00	03/02/2011
563.00		9. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 561.00					12/01/2008 2.00	03/02/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,877.00		62. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 3,862.00				10/20/2008 15.00	03/02/2011
1,001.00		16. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 996.00				12/01/2008 5.00	03/02/2011
1,251.00		20. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 1,244.00				12/01/2008 7.00	03/02/2011
1,376.00		22. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 1,367.00				12/01/2008 9.00	03/02/2011
13,320.00		213. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 13,167.00				10/20/2008 153.00	03/02/2011
12,507.00		200. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 12,251.00				01/05/2010 256.00	03/02/2011
18,761.00		300. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 18,175.00				01/25/2010 586.00	03/02/2011
18,761.00		300. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 18,120.00				12/22/2008 641.00	03/02/2011
6,129.00		98. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 5,879.00				12/29/2008 250.00	03/02/2011
14,508.00		232. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 13,906.00				12/29/2008 602.00	03/02/2011
4,378.00		70. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 4,191.00				12/29/2008 187.00	03/02/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
8,255.00		132. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 6,965.00				02/02/2009 1,290.00	03/02/2011
1,188.00		19. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 1,002.00				02/02/2009 186.00	03/02/2011
3,064.00		49. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 2,584.00				02/02/2009 480.00	03/02/2011
9,592.00		150. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 7,911.00				02/02/2009 1,681.00	04/26/2011
7,417.00		116. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 6,113.00				02/02/2009 1,304.00	04/26/2011
17,585.00		275. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 14,485.00				02/02/2009 3,100.00	04/26/2011
3,773.00		59. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 3,107.00				02/02/2009 666.00	04/26/2011
12,893.00		200. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 10,534.00				02/02/2009 2,359.00	07/11/2011
19,339.00		300. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 14,260.00				03/02/2009 5,079.00	07/11/2011
60,706.00		1000. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 33,253.00				05/18/2001 27,453.00	08/04/2011
6,392.00		100. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 6,256.00				08/24/2011 136.00	09/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,322.00		100. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 6,468.00					10/10/2011 -146.00	11/18/2011
37,932.00		600. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 37,539.00					08/24/2011 393.00	11/18/2011
99,888.00		1580. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 52,540.00					05/18/2001 47,348.00	11/18/2011
4,862.00		600. PRIV INC COM PROPERTY TYPE: SECURITIES 9,288.00					05/12/2011 -4,426.00	10/07/2011
3,241.00		400. PRIV INC COM PROPERTY TYPE: SECURITIES 5,634.00					07/06/2011 -2,393.00	10/07/2011
2,026.00		250. PRIV PROPERTY TYPE: SECURITIES 3,148.00					/29/2010 -1,122.00	10/07/2011
1,590.00		150. PRIVATEBANCORP INC COM PROPERTY TYPE: SECURITIES 1,889.00					07/29/2010 -299.00	10/25/2011
2,120.00		200. PRIV PROPERTY TYPE: SECURITIES 2,519.00					/29/2010 -399.00	10/25/2011
10,224.00		1200. PROSPECT CAP CORP COM PROPERTY TYPE: SECURITIES 13,769.00					04/19/2011 -3,545.00	10/07/2011
4,686.00		550. PROSPECT CAP CORP COM PROPERTY TYPE: SECURITIES 5,519.00					07/06/2011 -833.00	10/07/2011
5,538.00		650. PROSPECT CAP CORP COM PROPERTY TYPE: SECURITIES 5,285.00					08/11/2011 253.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
22,212.00		2000. PROVIDENT FINL SVCS INC COM PROPERTY TYPE: SECURITIES 28,750.00					12/06/2010 -6,538.00	10/07/2011
1,297.00		100. PROVIDENT FINL SVCS INC COM PROPERTY TYPE: SECURITIES 1,438.00					12/06/2010 -141.00	10/25/2011
19,456.00		1500. PROVIDENT FINL SVCS INC COM PROPERTY TYPE: SECURITIES 21,518.00					01/10/2011 -2,062.00	10/25/2011
18,284.00		300. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 16,711.00					09/24/2010 1,573.00	01/06/2011
5,980.00		98. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 6,658.00					10/21/2004 -678.00	01/24/2011
7,943.00		130. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 8,832.00					10/21/2004 -889.00	01/24/2011
8,663.00		150. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 8,370.00					07/07/2010 293.00	03/15/2011
4,216.00		73. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 3,983.00					10/28/2009 233.00	03/15/2011
5,361.00		91. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 4,965.00					10/28/2009 396.00	03/15/2011
29,458.00		500. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 27,066.00					10/17/2010 2,392.00	03/15/2011
70,875.00		1203. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 64,644.00					12/02/2010 6,231.00	03/15/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,723.00		182. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 9,723.00					01/06/2010 1,000.00	03/15/2011
648.00		11. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 584.00					01/06/2010 64.00	03/15/2011
14,316.00		243. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 12,842.00					01/05/2010 1,474.00	03/15/2011
6,186.00		105. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 5,512.00					10/14/2008 674.00	03/15/2011
4,301.00		73. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 2,038.00					04/13/2009 2,263.00	03/15/2011
1,296.00		22. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 596.00					04/09/2009 700.00	03/15/2011
236.00		4. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 106.00					04/13/2009 130.00	03/15/2011
3,240.00		55. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 1,449.00					04/09/2009 1,791.00	03/15/2011
22,061.00		382. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 25,953.00					10/21/2004 -3,892.00	03/15/2011
21,720.00		382. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 27,775.00					11/07/2004 -6,055.00	08/04/2011
57,883.00		1018. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 63,646.00					04/01/2011 -5,763.00	08/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
54,212.00		1018. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 54,096.00					04/21/2011 116.00	11/02/2011
63,904.00		1200. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 56,974.00					08/24/2011 6,930.00	11/02/2011
20,343.00		382. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 24,191.00					11/27/2004 -3,848.00	11/02/2011
85,205.00		1600. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 89,126.00					09/24/2010 -3,921.00	11/02/2011
144,157.00		2707. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 169,244.00					04/01/2011 -25,087.00	11/02/2011
26,254.00		493. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 30,823.00					04/01/2011 -4,569.00	11/02/2011
13,573.00		400. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 13,257.00					07/20/2010 316.00	05/23/2011
22,438.00		700. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 23,200.00					07/20/2010 -762.00	07/11/2011
22,438.00		700. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 22,763.00					11/09/2010 -325.00	07/11/2011
25,644.00		800. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 25,978.00					06/28/2010 -334.00	07/11/2011
6,411.00		200. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 6,395.00					08/11/2010 16.00	07/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,039.00		400. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 12,790.00					08/11/2010 249.00	11/18/2011
6,520.00		200. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 6,362.00					03/02/2011 158.00	11/18/2011
9,779.00		300. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 9,458.00					04/01/2011 321.00	11/18/2011
19,559.00		600. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 18,835.00					01/25/2010 724.00	11/18/2011
9,779.00		300. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 9,379.00					04/26/2011 400.00	11/18/2011
19,559.00		600. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 18,709.00					01/06/2011 850.00	11/18/2011
9,779.00		300. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 9,290.00					03/19/2010 489.00	11/18/2011
22,819.00		700. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 21,102.00					04/19/2010 1,717.00	11/18/2011
64,544.00		1980. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES 49,811.00					03/10/2009 14,733.00	11/18/2011
229,653.00		1860. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 221,517.00					07/11/2011 8,136.00	11/18/2011
907.00		300. PULSE ELECTRONICS CORP COM PROPERTY TYPE: SECURITIES 1,592.00					01/10/2011 -685.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,029.00		374. PULSE ELECTRONICS CORP COM PROPERTY TYPE: SECURITIES 1,984.00					01/10/2011 -955.00	11/21/2011
209.00		76. PULSE ELECTRONICS CORP COM PROPERTY TYPE: SECURITIES 403.00					01/10/2011 -194.00	11/22/2011
4,044.00		100. QUAKER CHEM CORP COM PROPERTY TYPE: SECURITIES 1,906.00					11/30/2009 2,138.00	04/19/2011
8,102.00		200. QUAKER CHEM CORP COM PROPERTY TYPE: SECURITIES 3,811.00					11/30/2009 4,291.00	06/08/2011
4,051.00		100. QUAKER CHEM CORP COM PROPERTY TYPE: SECURITIES 1,642.00					02/05/2010 2,409.00	06/08/2011
43,909.00		800. QUALCOMM INC PROPERTY TYPE: SECURITIES 35,470.00					10/18/2010 8,439.00	04/01/2011
10,977.00		200. QUALCOMM INC PROPERTY TYPE: SECURITIES 8,452.00					04/08/2010 2,525.00	04/01/2011
10,463.00		200. QUALCOMM INC PROPERTY TYPE: SECURITIES 11,268.00					05/23/2011 -805.00	08/04/2011
46,525.00		900. QUALCOMM INC PROPERTY TYPE: SECURITIES 50,707.00					05/23/2011 -4,182.00	10/10/2011
36,060.00		700. QUALCOMM INC PROPERTY TYPE: SECURITIES 29,582.00					04/08/2010 6,478.00	11/02/2011
3,369.00		60. QUALCOMM INC PROPERTY TYPE: SECURITIES 2,536.00					04/08/2010 833.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,184.00		150. QUALITY SYS INC COM PROPERTY TYPE: SECURITIES 12,069.00					02/08/2011 115.00	06/08/2011
4,337.00		50. QUALITY SYS INC COM PROPERTY TYPE: SECURITIES 4,023.00					02/08/2011 314.00	07/27/2011
8,675.00		100. QUALITY SYS INC COM PROPERTY TYPE: SECURITIES 7,164.00					01/10/2011 1,511.00	07/27/2011
8,675.00		100. QUALITY SYS INC COM PROPERTY TYPE: SECURITIES 6,169.00					05/11/2010 2,506.00	07/27/2011
5,378.00		62. QUALITY SYS INC COM PROPERTY TYPE: SECURITIES 1,802.00					07/01/2008 3,576.00	07/27/2011
20,646.00		238. QUALITY SYS INC COM PROPERTY TYPE: SECURITIES 6,889.00					07/01/2008 13,757.00	07/27/2011
4,916.00		300. QUANEX BLDG PRODS CORP COM PROPERTY TYPE: SECURITIES 6,016.00					04/19/2011 -1,100.00	07/06/2011
8,193.00		500. QUANEX BLDG PRODS CORP COM PROPERTY TYPE: SECURITIES 8,175.00					03/17/2010 18.00	07/06/2011
8,560.00		154. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES 8,668.00					02/23/2011 -108.00	11/04/2011
18,788.00		338. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES 19,171.00					02/23/2011 -383.00	11/04/2011
22,226.00		1300. QUESTAR CORP COM PROPERTY TYPE: SECURITIES 11,241.00					03/02/2009 10,985.00	12/02/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,967.00		400. QUESTAR CORP COM PROPERTY TYPE: SECURITIES 3,459.00					03/02/2009 3,508.00	01/06/2011
24,025.00		750. QUESTCOR PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 16,174.00					06/08/2011 7,851.00	07/27/2011
16,017.00		500. QUESTCOR PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 9,425.00					04/19/2011 6,592.00	07/27/2011
23,055.00		750. QUESTCOR PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 14,137.00					04/19/2011 8,918.00	10/07/2011
10,108.00		300. QUESTCOR PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,655.00					04/19/2011 4,453.00	10/25/2011
7,792.00		1500. QUIKSILVER INC COM PROPERTY TYPE: SECURITIES 8,468.00					04/07/2010 -676.00	01/10/2011
1,372.00		300. QUIKSILVER INC COM PROPERTY TYPE: SECURITIES 1,694.00					04/07/2010 -322.00	06/08/2011
5,032.00		1100. QUIKSILVER INC COM PROPERTY TYPE: SECURITIES 5,701.00					03/18/2010 -669.00	06/08/2011
5,489.00		1200. QUIKSILVER INC COM PROPERTY TYPE: SECURITIES 6,156.00					04/19/2010 -667.00	06/08/2011
2,745.00		600. QUIKSILVER INC COM PROPERTY TYPE: SECURITIES 2,376.00					06/29/2010 369.00	06/08/2011
4,574.00		1000. QUIKSILVER INC COM PROPERTY TYPE: SECURITIES 3,810.00					09/22/2010 764.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
18,160.00		2600. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 13,088.00					06/08/2010 5,072.00	12/02/2010
23,705.00		3200. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 16,109.00					06/08/2010 7,596.00	01/06/2011
2,963.00		400. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 1,652.00					02/12/2010 1,311.00	01/06/2011
50,440.00		6809. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 20,143.00					03/02/2009 30,297.00	01/06/2011
41,417.00		5591. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 16,485.00					02/02/2009 24,932.00	01/06/2011
36,299.00		4900. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 13,227.00					11/10/2008 23,072.00	01/06/2011
741.00		100. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 226.00					11/24/2008 515.00	01/06/2011
2,222.00		300. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 671.00					11/24/2008 1,551.00	01/06/2011
3,704.00		500. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES 1,097.00					11/24/2008 2,607.00	01/06/2011
5,601.00		200. RC2 CORP COM PROPERTY TYPE: SECURITIES 4,747.00					10/12/2010 854.00	03/28/2011
8,401.00		300. RC2 CORP COM PROPERTY TYPE: SECURITIES 6,224.00					01/10/2011 2,177.00	03/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
86,437.00		600. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES 78,440.00					08/24/2011 7,997.00	10/10/2011
79,372.00		500. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES 65,367.00					08/24/2011 14,005.00	11/02/2011
79,372.00		500. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES 62,213.00					03/02/2011 17,159.00	11/02/2011
8,893.00		60. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES 7,466.00					03/02/2011 1,427.00	11/18/2011
16,624.00		400. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 20,051.00					01/31/2011 -3,427.00	08/24/2011
37,404.00		900. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 35,312.00					03/31/2009 2,092.00	08/24/2011
416.00		10. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 375.00					02/24/2009 41.00	08/24/2011
20,364.00		490. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 16,897.00					03/10/2009 3,467.00	08/24/2011
104,660.00		2500. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 86,208.00					03/10/2009 18,452.00	10/10/2011
52,742.00		1200. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 41,380.00					03/10/2009 11,362.00	11/18/2011
3,645.00		92. RBC BEARINGS INC COM PROPERTY TYPE: SECURITIES 3,530.00					10/17/2011 115.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,933.00		73. REALPAGE INC COM PROPERTY TYPE: SECURITIES 1,755.00				10/17/2011 178.00	10/31/2011
30,016.00		598. RED HAT INC PROPERTY TYPE: SECURITIES 26,759.00				09/27/2011 3,257.00	11/07/2011
58,727.00		1170. RED HAT INC PROPERTY TYPE: SECURITIES 50,285.00				07/18/2011 8,442.00	11/07/2011
13,151.00		262. RED HAT INC PROPERTY TYPE: SECURITIES 10,341.00				08/31/2011 2,810.00	11/07/2011
5,220.00		104. RED HAT INC PROPERTY TYPE: SECURITIES 4,000.00				09/01/2011 1,220.00	11/07/2011
43,819.00		873. RED HAT INC PROPERTY TYPE: SECURITIES 33,013.00				08/16/2011 10,806.00	11/07/2011
7,248.00		200. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,816.00				07/29/2010 2,432.00	03/02/2011
10,872.00		300. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 7,004.00				06/29/2010 3,868.00	03/02/2011
15,758.00		250. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 14,396.00				06/08/2011 1,362.00	10/07/2011
6,303.00		100. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,602.00				10/04/2011 701.00	10/07/2011
3,152.00		50. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,672.00				07/27/2011 480.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,568.00		150. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 8,015.00					07/27/2011 553.00	10/25/2011
5,712.00		100. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 4,785.00					04/19/2011 927.00	10/25/2011
2,750.00		50. REGENERON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,393.00					04/19/2011 357.00	11/21/2011
6,165.00		1510. REGION FINL CORP NEW PROPERTY TYPE: SECURITIES 5,774.00					11/02/2011 391.00	11/18/2011
5,300.00		400. RES CARE INC PROPERTY TYPE: SECURITIES 5,482.00					10/12/2010 -182.00	12/23/2010
3,975.00		300. RES CARE INC PROPERTY TYPE: SECURITIES 3,965.00					09/22/2010 10.00	12/23/2010
6,159.00		200. RIGHTNOW TECHNOLOGIES PROPERTY TYPE: SECURITIES 4,979.00					12/06/2010 1,180.00	06/08/2011
8,427.00		200. ROBBINS & MYERS INC PROPERTY TYPE: SECURITIES 8,494.00					02/08/2011 -67.00	04/19/2011
25,281.00		600. ROBBINS & MYERS INC PROPERTY TYPE: SECURITIES 16,393.00					10/12/2010 8,888.00	04/19/2011
4,031.00		75. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 6,915.00					04/13/2011 -2,884.00	08/19/2011
2,209.00		40. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 3,688.00					04/13/2011 -1,479.00	08/23/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
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8,227.00		149. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 13,663.00					04/12/2011 -5,436.00	08/23/2011
15,129.00		274. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 25,068.00					04/19/2011 -9,939.00	08/23/2011
2,209.00		40. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 3,570.00					04/27/2011 -1,361.00	08/23/2011
16,975.00		265. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 23,652.00					04/27/2011 -6,677.00	08/31/2011
18,963.00		298. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 26,598.00					04/27/2011 -7,635.00	09/01/2011
1,658.00		28. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 2,499.00					04/27/2011 -841.00	09/07/2011
15,219.00		257. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 22,329.00					02/24/2011 -7,110.00	09/07/2011
297.00		5. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 434.00					02/24/2011 -137.00	09/16/2011
16,815.00		283. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 24,540.00					03/14/2011 -7,725.00	09/16/2011
16,815.00		283. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 24,208.00					02/23/2011 -7,393.00	09/16/2011
7,249.00		122. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 10,398.00					02/23/2011 -3,149.00	09/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
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2,377.00		40. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 3,409.00					02/23/2011 -1,032.00	09/16/2011
21,189.00		355. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 29,038.00					06/21/2011 -7,849.00	10/07/2011
23,576.00		395. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 33,665.00					02/23/2011 -10,089.00	10/07/2011
1,432.00		24. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 2,045.00					02/23/2011 -613.00	10/07/2011
20,450.00		1000. ROFIN SINAR TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 29,235.00					11/04/2010 -8,785.00	10/07/2011
2,376.00		100. ROFIN SINAR TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,924.00					11/04/2010 -548.00	10/25/2011
44,050.00		1000. ROGERS CORP COM PROPERTY TYPE: SECURITIES 45,794.00					03/14/2011 -1,744.00	06/08/2011
6,608.00		150. ROGERS CORP COM PROPERTY TYPE: SECURITIES 5,197.00					12/06/2010 1,411.00	06/08/2011
2,035.00		50. ROGERS CORP COM PROPERTY TYPE: SECURITIES 1,732.00					12/06/2010 303.00	10/07/2011
8,140.00		200. ROGERS CORP COM PROPERTY TYPE: SECURITIES 6,376.00					10/12/2010 1,764.00	10/07/2011
4,070.00		100. ROGERS CORP COM PROPERTY TYPE: SECURITIES 2,844.00					08/16/2010 1,226.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
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6,286.00		150. ROGERS CORP COM PROPERTY TYPE: SECURITIES 4,266.00					08/16/2010 2,020.00	10/25/2011
1,922.00		50. ROGERS CORP COM PROPERTY TYPE: SECURITIES 1,422.00					08/16/2010 500.00	11/21/2011
19,530.00		300. ROSS STORES COM PROPERTY TYPE: SECURITIES 16,106.00					07/20/2010 3,424.00	12/02/2010
7,181.00		100. ROSS STORES COM PROPERTY TYPE: SECURITIES 5,369.00					07/20/2010 1,812.00	03/02/2011
32,423.00		400. ROSS STORES COM PROPERTY TYPE: SECURITIES 21,475.00					07/20/2010 10,948.00	09/16/2011
33,301.00		400. ROSS STORES COM PROPERTY TYPE: SECURITIES 21,475.00					07/20/2010 11,826.00	10/10/2011
148,916.00		1740. ROSS STORES COM PROPERTY TYPE: SECURITIES 93,417.00					07/20/2010 55,499.00	11/18/2011
33.00		.6 ROVI CORP COM PROPERTY TYPE: SECURITIES 36.00					10/12/2010 -3.00	03/16/2011
1,839.00		33. ROVI CORP COM PROPERTY TYPE: SECURITIES 1,964.00					10/12/2010 -125.00	03/28/2011
47,959.00		1500. ROWAN COS INC PROPERTY TYPE: SECURITIES 34,907.00					02/12/2010 13,052.00	12/02/2010
12,789.00		400. ROWAN COS INC PROPERTY TYPE: SECURITIES 9,258.00					09/18/2009 3,531.00	12/02/2010

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

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42,585.00		1300. ROWAN COS INC PROPERTY TYPE: SECURITIES 30,090.00					09/18/2009 12,495.00	01/06/2011
3,276.00		100. ROWAN COS INC PROPERTY TYPE: SECURITIES 1,938.00					07/20/2009 1,338.00	01/06/2011
93,238.00		1332. ROYAL DUTCH SHELL PLC SPONSORED AD PROPERTY TYPE: SECURITIES 85,786.00					09/13/2011 7,452.00	11/04/2011
78,608.00		1123. ROYAL DUTCH SHELL PLC SPONSORED AD PROPERTY TYPE: SECURITIES 71,614.00					09/13/2011 6,994.00	11/04/2011
5,375.00		400. RUBY TUESDAY INC COM PROPERTY TYPE: SECURITIES 4,576.00					04/19/2010 799.00	12/16/2010
1,104.00		100. RUBY TUESDAY INC COM PROPERTY TYPE: SECURITIES 1,144.00					04/19/2010 -40.00	07/06/2011
4,414.00		400. RUBY TUESDAY INC COM PROPERTY TYPE: SECURITIES 4,482.00					09/22/2010 -68.00	07/06/2011
2,759.00		250. RUBY TUESDAY INC COM PROPERTY TYPE: SECURITIES 2,660.00					03/17/2010 99.00	07/06/2011
6,403.00		700. RUBY TUESDAY INC COM PROPERTY TYPE: SECURITIES 7,447.00					03/17/2010 -1,044.00	07/27/2011
2,383.00		350. RUBY TUESDAY INC COM PROPERTY TYPE: SECURITIES 3,724.00					03/17/2010 -1,341.00	10/04/2011
2,723.00		400. RUBY TUESDAY INC COM PROPERTY TYPE: SECURITIES 3,495.00					06/29/2010 -772.00	10/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,273.00		550. RUTHS HOSPITALITY GROUP INC COM PROPERTY TYPE: SECURITIES 2,753.00					12/06/2010 -480.00	10/07/2011
6,288.00		300. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 6,880.00					02/08/2011 -592.00	03/28/2011
6,288.00		300. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 6,873.00					05/11/2010 -585.00	03/28/2011
4,192.00		200. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 4,434.00					04/11/2010 -242.00	03/28/2011
14,673.00		700. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 15,273.00					03/02/2011 -600.00	03/28/2011
2,096.00		100. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 2,060.00					06/04/2010 36.00	03/28/2011
6,288.00		300. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 5,946.00					06/29/2010 342.00	03/28/2011
4,192.00		200. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 3,234.00					02/05/2010 958.00	03/28/2011
6,288.00		300. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 4,676.00					11/30/2009 1,612.00	03/28/2011
10,481.00		500. S & T BANCORP INC COM PROPERTY TYPE: SECURITIES 7,655.00					11/13/2009 2,826.00	03/28/2011
25,196.00		2100. SLM CORP COM PROPERTY TYPE: SECURITIES 18,484.00					08/05/2009 6,712.00	12/02/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
20,881.00		1300. SLM CORP COM PROPERTY TYPE: SECURITIES 18,908.00					01/31/2011 1,973.00	05/23/2011
1,389.00		100. SLM CORP COM PROPERTY TYPE: SECURITIES 1,454.00					01/31/2011 -65.00	08/24/2011
2,779.00		200. SLM CORP COM PROPERTY TYPE: SECURITIES 1,760.00					08/05/2009 1,019.00	08/24/2011
5,938.00		100. SM ENERGY CO COM PROPERTY TYPE: SECURITIES 1,733.00					04/16/2009 4,205.00	01/10/2011
9,205.00		155. SM ENERGY CO COM PROPERTY TYPE: SECURITIES 2,539.00					11/21/2008 6,666.00	01/10/2011
8,611.00		145. SM ENERGY CO COM PROPERTY TYPE: SECURITIES 2,323.00					11/21/2008 6,288.00	01/10/2011
47,507.00		800. SM ENERGY CO COM PROPERTY TYPE: SECURITIES 10,385.00					10/31/2003 37,122.00	01/10/2011
5,633.00		100. SM ENERGY CO COM PROPERTY TYPE: SECURITIES 1,298.00					10/31/2003 4,335.00	01/24/2011
6,564.00		450. STR HLDGS INC COM PROPERTY TYPE: SECURITIES 8,934.00					12/16/2010 -2,370.00	07/06/2011
2,567.00		250. STR HLDGS INC COM PROPERTY TYPE: SECURITIES 4,963.00					12/16/2010 -2,396.00	08/11/2011
18,986.00		408. SVB FINANCIAL GROUP COM PROPERTY TYPE: SECURITIES 19,229.00					05/06/2010 -243.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
29,410.00		632. SVB FINANCIAL GROUP COM PROPERTY TYPE: SECURITIES 29,657.00					05/06/2010 -247.00	11/04/2011
5,465.00		850. SWS GROUP INC COM PROPERTY TYPE: SECURITIES 4,572.00					03/02/2011 893.00	05/12/2011
1,435.00		350. SWS GROUP INC COM PROPERTY TYPE: SECURITIES 1,883.00					03/02/2011 -448.00	08/11/2011
18,556.00		800. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 17,384.00					03/02/2011 1,172.00	07/11/2011
9,037.00		468. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 10,683.00					03/11/2011 -1,646.00	11/04/2011
22,901.00		1186. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 26,899.00					03/11/2011 -3,998.00	11/04/2011
14,946.00		774. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 17,537.00					03/14/2011 -2,591.00	11/04/2011
14,834.00		119. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES 15,594.00					12/31/2010 -760.00	03/14/2011
15,776.00		128. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES 16,774.00					12/31/2010 -998.00	03/17/2011
27,115.00		220. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES 26,208.00					09/24/2010 907.00	03/17/2011
29,456.00		239. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES 28,421.00					09/02/2010 1,035.00	03/17/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,501.00		94. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES 13,848.00					06/28/2011 -3,347.00	08/19/2011
1,452.00		13. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES 1,546.00					09/02/2010 -94.00	08/19/2011
8,032.00		200. SALIX PHARMACEUTICALS PROPERTY TYPE: SECURITIES 8,700.00					07/29/2010 -668.00	02/08/2011
3,378.00		100. SALIX PHARMACEUTICALS PROPERTY TYPE: SECURITIES 4,350.00					07/29/2010 -972.00	03/02/2011
6,756.00		200. SALIX PHARMACEUTICALS PROPERTY TYPE: SECURITIES 7,655.00					06/29/2010 -899.00	03/02/2011
10,134.00		300. SALIX PHARMACEUTICALS PROPERTY TYPE: SECURITIES 6,078.00					10/21/2009 4,056.00	03/02/2011
6,008.00		150. SALIX PHARMACEUTICALS PROPERTY TYPE: SECURITIES 5,525.00					06/08/2011 483.00	07/06/2011
4,125.00		100. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES 5,415.00					04/07/2010 -1,290.00	12/06/2010
4,125.00		100. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES 5,192.00					03/17/2010 -1,067.00	12/06/2010
3,906.00		100. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES 5,192.00					03/17/2010 -1,286.00	12/16/2010
7,812.00		200. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES 9,715.00					06/08/2009 -1,903.00	12/16/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,198.00		200. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES 8,654.00					01/07/2010 -456.00	03/02/2011
4,099.00		100. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES 3,948.00					11/30/2009 151.00	03/02/2011
84,011.00		1600. SANDISK CORP PROPERTY TYPE: SECURITIES 71,178.00					05/13/2010 12,833.00	01/06/2011
26,254.00		500. SANDISK CORP PROPERTY TYPE: SECURITIES 20,415.00					11/09/2010 5,839.00	01/06/2011
68,190.00		1500. SANDISK CORP PROPERTY TYPE: SECURITIES 61,245.00					11/09/2010 6,945.00	05/23/2011
22,730.00		500. SANDISK CORP PROPERTY TYPE: SECURITIES 17,507.00					09/01/2010 5,223.00	05/23/2011
36,368.00		800. SANDISK CORP PROPERTY TYPE: SECURITIES 25,524.00					03/19/2010 10,844.00	05/23/2011
8,810.00		100. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 9,426.00					04/01/2011 -616.00	07/11/2011
8,810.00		100. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 8,862.00					01/31/2011 -52.00	07/11/2011
8,810.00		100. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 8,862.00					01/31/2011 -52.00	07/11/2011
7,519.00		100. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 8,409.00					02/24/2011 -890.00	08/24/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,686.00		81. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES 1,497.00					03/27/2009 3,189.00	12/06/2010
1,099.00		19. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES 350.00					04/16/2009 749.00	12/06/2010
5,871.00		100. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES 4,880.00					04/19/2011 991.00	10/07/2011
11,742.00		200. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES 3,426.00					02/18/2009 8,316.00	10/07/2011
5,871.00		100. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES 1,711.00					03/17/2009 4,160.00	10/07/2011
3,567.00		50. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES 856.00					03/17/2009 2,711.00	10/25/2011
4,917.00		500. SCRIPPS E W CO OHIO CL A NEW COM PROPERTY TYPE: SECURITIES 3,765.00					09/22/2010 1,152.00	12/06/2010
6,039.00		600. SCRIPPS E W CO OHIO CL A NEW COM PROPERTY TYPE: SECURITIES 4,518.00					09/22/2010 1,521.00	01/10/2011
4,879.00		650. SCRIPPS E W CO OHIO CL A NEW COM PROPERTY TYPE: SECURITIES 5,928.00					05/12/2011 -1,049.00	08/11/2011
4,246.00		650. SCRIPPS E W CO OHIO CL A NEW COM PROPERTY TYPE: SECURITIES 5,425.00					06/08/2011 -1,179.00	10/07/2011
9,473.00		1450. SCRIPPS E W CO OHIO CL A NEW COM PROPERTY TYPE: SECURITIES 10,919.00					09/22/2010 -1,446.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,913.00		500. SCRIPPS E W CO OHIO CL A NEW COM PROPERTY TYPE: SECURITIES 3,765.00					09/22/2010 148.00	10/25/2011
16,937.00		200. SEACOR HLDGS INC COM PROPERTY TYPE: SECURITIES 21,074.00					02/08/2011 -4,137.00	10/07/2011
8,469.00		100. SEACOR HLDGS INC COM PROPERTY TYPE: SECURITIES 9,746.00					11/04/2010 -1,277.00	10/07/2011
38,109.00		450. SEACOR HLDGS INC COM PROPERTY TYPE: SECURITIES 42,997.00					03/02/2011 -4,888.00	10/07/2011
30,236.00		350. SEACOR HLDGS INC COM PROPERTY TYPE: SECURITIES 33,442.00					03/02/2011 -3,206.00	10/25/2011
4,319.00		50. SEACOR HLDGS INC COM PROPERTY TYPE: SECURITIES 4,172.00					09/22/2010 147.00	10/25/2011
5,549.00		300. SELECT COMFORT CORP CAP STK PROPERTY TYPE: SECURITIES 5,184.00					05/12/2011 365.00	07/06/2011
17,468.00		1150. SELECT COMFORT CORP CAP STK PROPERTY TYPE: SECURITIES 19,872.00					05/12/2011 -2,404.00	10/07/2011
759.00		50. SELECT COMFORT CORP CAP STK PROPERTY TYPE: SECURITIES 829.00					07/27/2011 -70.00	10/07/2011
6,319.00		300. SELECT COMFORT CORP CAP STK PROPERTY TYPE: SECURITIES 4,973.00					07/27/2011 1,346.00	10/25/2011
1,053.00		50. SELECT COMFORT CORP CAP STK PROPERTY TYPE: SECURITIES 719.00					06/08/2011 334.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,479.00		300. SELECTIVE INS GROUP INC COM PROPERTY TYPE: SECURITIES 4,877.00				09/22/2010 602.00	01/10/2011
5,479.00		300. SELECTIVE INS GROUP INC COM PROPERTY TYPE: SECURITIES 4,857.00				05/11/2010 622.00	01/10/2011
1,826.00		100. SELECTIVE INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,507.00				08/16/2010 319.00	01/10/2011
3,680.00		200. SELECTIVE INS GROUP INC COM PROPERTY TYPE: SECURITIES 3,014.00				08/16/2010 666.00	02/08/2011
5,520.00		300. SELECTIVE INS GROUP INC COM PROPERTY TYPE: SECURITIES 3,904.00				05/22/2009 1,616.00	02/08/2011
7,360.00		400. SELECTIVE INS GROUP INC COM PROPERTY TYPE: SECURITIES 4,920.00				06/25/2009 2,440.00	02/08/2011
1,701.00		100. SELECTIVE INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,230.00				06/25/2009 471.00	04/19/2011
1,867.00		35. SEMPRA ENERGY PROPERTY TYPE: SECURITIES 1,960.00				12/22/2009 -93.00	06/17/2011
4,033.00		500. SHUFFLE MASTER INC COM PROPERTY TYPE: SECURITIES 4,310.00				07/29/2010 -277.00	10/04/2011
807.00		100. SHUFFLE MASTER INC COM PROPERTY TYPE: SECURITIES 826.00				06/29/2010 -19.00	10/04/2011
4,775.00		550. SHUFFLE MASTER INC COM PROPERTY TYPE: SECURITIES 4,543.00				06/29/2010 232.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,031.00		100. SHUFFLE MASTER INC COM PROPERTY TYPE: SECURITIES 826.00					06/29/2010 205.00	10/25/2011
453.00		43. SHUFFLE MASTER INC COM PROPERTY TYPE: SECURITIES 355.00					06/29/2010 98.00	11/21/2011
73.00		7. SHUFFLE MASTER INC COM PROPERTY TYPE: SECURITIES 58.00					06/29/2010 15.00	11/22/2011
5,507.00		100. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 3,767.00					04/07/2010 1,740.00	05/12/2011
5,904.00		100. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 3,154.00					12/15/2009 2,750.00	07/27/2011
17,711.00		300. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 9,405.00					11/13/2009 8,306.00	07/27/2011
17,711.00		300. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 9,098.00					11/30/2009 8,613.00	07/27/2011
5,904.00		100. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 2,979.00					08/28/2009 2,925.00	07/27/2011
5,292.00		100. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 2,979.00					08/28/2009 2,313.00	10/25/2011
5,292.00		100. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 5,304.00					08/11/2011 -12.00	10/25/2011
5,403.00		100. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES 2,979.00					08/28/2009 2,424.00	11/21/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,307.00		300. SIMMONS 1ST NATL CORP CL A \$10 PAR PROPERTY TYPE: SECURITIES 8,717.00					12/16/2010 -410.00	03/02/2011
5,538.00		200. SIMMONS 1ST NATL CORP CL A \$10 PAR PROPERTY TYPE: SECURITIES 5,753.00					01/10/2011 -215.00	03/02/2011
48,842.00		400. SIMON PPTY GROUP INC NEW COM PROPERTY TYPE: SECURITIES 38,625.00					01/06/2011 10,217.00	11/18/2011
134,314.00		1100. SIMON PPTY GROUP INC NEW COM PROPERTY TYPE: SECURITIES 93,555.00					06/28/2010 40,759.00	11/18/2011
24,421.00		200. SIMON PPTY GROUP INC NEW COM PROPERTY TYPE: SECURITIES 16,936.00					04/08/2010 7,485.00	11/18/2011
122.00		1. SIMON PPTY GROUP INC NEW COM PROPERTY TYPE: SECURITIES 73.00					08/10/2009 49.00	11/18/2011
24,299.00		199. SIMON PPTY GROUP INC NEW COM PROPERTY TYPE: SECURITIES 14,263.00					08/31/2009 10,036.00	11/18/2011
61,052.00		500. SIMON PPTY GROUP INC NEW COM PROPERTY TYPE: SECURITIES 34,392.00					10/06/2009 26,660.00	11/18/2011
5,848.00		200. SIMPSON MANUFACTURING CO INC COM PROPERTY TYPE: SECURITIES 6,496.00					05/11/2010 -648.00	02/08/2011
14,620.00		500. SIMPSON MANUFACTURING CO INC COM PROPERTY TYPE: SECURITIES 9,587.00					02/11/2009 5,033.00	02/08/2011
10,367.00		500. SKECHERS U S A INC CL A PROPERTY TYPE: SECURITIES 10,843.00					12/06/2010 -476.00	01/10/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
2,339.00		200. SKYWEST INC PROPERTY TYPE: SECURITIES 3,399.00					03/28/2011 -1,060.00	10/07/2011
5,148.00		400. SKYWEST INC PROPERTY TYPE: SECURITIES 6,798.00					03/28/2011 -1,650.00	10/25/2011
5,148.00		400. SKYWEST INC PROPERTY TYPE: SECURITIES 6,692.00					12/06/2010 -1,544.00	10/25/2011
2,574.00		200. SKYWEST INC PROPERTY TYPE: SECURITIES 3,117.00					04/19/2011 -543.00	10/25/2011
6,268.00		150. SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 5,534.00					04/19/2010 734.00	12/06/2010
2,089.00		50. SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 1,307.00					07/29/2009 782.00	12/06/2010
24,280.00		600. SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 15,679.00					07/29/2009 8,601.00	12/16/2010
3,957.00		100. SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 2,613.00					07/29/2009 1,344.00	01/10/2011
3,957.00		100. SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 2,451.00					04/11/2008 1,506.00	01/10/2011
2,121.00		50. SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 1,226.00					04/11/2008 895.00	02/08/2011
2,100.00		49.5 SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 919.00					08/29/2005 1,181.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,989.00		400.5 SMITH A O CORP COM FORMERLY CL B PROPERTY TYPE: SECURITIES 7,321.00					08/26/2005 9,668.00	02/08/2011
5,958.00		700. SMITH MICRO SOFTWARE INC PROPERTY TYPE: SECURITIES 6,658.00					09/22/2010 -700.00	03/02/2011
5,379.00		300. SNYDERS-LANCE INC COM PROPERTY TYPE: SECURITIES 5,928.00					02/08/2011 -549.00	03/02/2011
4,929.00		328. SOLUTIA INC NEW COM PROPERTY TYPE: SECURITIES 5,030.00					10/14/2011 -101.00	10/18/2011
5,950.00		400. SONIC AUTOMOTIVE INC CL A PROPERTY TYPE: SECURITIES 3,408.00					08/16/2010 2,542.00	07/06/2011
1,110.00		100. SONIC AUTOMOTIVE INC CL A PROPERTY TYPE: SECURITIES 852.00					08/16/2010 258.00	10/04/2011
5,956.00		400. SONIC SOLUTIONS COM PROPERTY TYPE: SECURITIES 4,917.00					10/12/2010 1,039.00	02/08/2011
4,309.00		300. SONIC SOLUTIONS COM PROPERTY TYPE: SECURITIES 3,688.00					10/12/2010 621.00	02/17/2011
11,142.00		324. SOTHEBYS HLDGS INC CL A PROPERTY TYPE: SECURITIES 16,370.00					04/21/2011 -5,228.00	11/07/2011
5,846.00		170. SOTHEBYS HLDGS INC CL A PROPERTY TYPE: SECURITIES 7,329.00					05/10/2011 -1,483.00	11/07/2011
3,645.00		106. SOTHEBYS HLDGS INC CL A PROPERTY TYPE: SECURITIES 4,570.00					05/10/2011 -925.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
6,910.00		300. SOURCEFIRE INC COM PROPERTY TYPE: SECURITIES 8,719.00					09/22/2010 -1,809.00	01/10/2011
7,389.00		200. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 7,497.00					07/27/2011 -108.00	10/07/2011
7,389.00		200. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 7,179.00					11/04/2010 210.00	10/07/2011
369.00		10. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 297.00					07/01/2008 72.00	10/07/2011
10,713.00		290. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 8,593.00					07/01/2008 2,120.00	10/07/2011
3,694.00		100. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 2,903.00					10/10/2007 791.00	10/07/2011
29,554.00		800. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 23,152.00					06/04/2010 6,402.00	10/07/2011
3,824.00		100. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 2,894.00					06/04/2010 930.00	10/25/2011
7,647.00		200. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 5,746.00					01/07/2010 1,901.00	10/25/2011
497.00		13. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 370.00					07/23/2008 127.00	10/25/2011
2,409.00		63. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 1,784.00					07/23/2008 625.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
918.00		24. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 679.00					07/23/2008 239.00	10/25/2011
9,559.00		250. SOUTHWEST GAS CORP PROPERTY TYPE: SECURITIES 6,982.00					08/07/2008 2,577.00	10/25/2011
4,705.00		117. SOUTHWESTERN ENERGY CO COM PROPERTY TYPE: SECURITIES 4,466.00					10/14/2011 239.00	10/18/2011
19,099.00		500. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 17,887.00					12/06/2010 1,212.00	10/07/2011
3,820.00		100. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 3,544.00					06/29/2010 276.00	10/07/2011
1,910.00		50. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 1,726.00					12/15/2009 184.00	10/07/2011
10,456.00		250. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 8,611.00					12/15/2009 1,845.00	10/25/2011
2,091.00		50. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 1,533.00					11/30/2009 558.00	10/25/2011
2,018.00		50. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 1,533.00					11/30/2009 485.00	11/21/2011
6,900.00		171. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 5,158.00					11/13/2009 1,742.00	11/21/2011
1,168.00		29. SOVRAN SELF STORAGE INC COM PROPERTY TYPE: SECURITIES 875.00					11/13/2009 293.00	11/22/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,128.00		500. SPARTAN MTRS INC COM PROPERTY TYPE: SECURITIES 2,853.00				01/10/2011 -725.00	10/07/2011
2,332.00		500. SPARTAN MTRS INC COM PROPERTY TYPE: SECURITIES 2,853.00				01/10/2011 -521.00	10/25/2011
933.00		200. SPARTAN MTRS INC COM PROPERTY TYPE: SECURITIES 993.00				07/27/2011 -60.00	10/25/2011
7,742.00		500. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 8,253.00				01/10/2011 -511.00	10/07/2011
18,581.00		1200. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 18,191.00				02/08/2011 390.00	10/07/2011
4,645.00		300. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 4,455.00				10/12/2010 190.00	10/07/2011
17,807.00		1150. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 16,777.00				03/02/2011 1,030.00	10/07/2011
16,063.00		950. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 13,860.00				03/02/2011 2,203.00	10/25/2011
567.00		206. SPRINT CORP COM PROPERTY TYPE: SECURITIES 1,230.00				05/25/2011 -663.00	10/07/2011
13,026.00		4733. SPRINT CORP COM PROPERTY TYPE: SECURITIES 27,857.00				05/25/2011 -14,831.00	10/07/2011
4,610.00		1675. SPRINT CORP COM PROPERTY TYPE: SECURITIES 9,840.00				05/25/2011 -5,230.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
10,161.00		700. STAGE STORES INC COM PROPERTY TYPE: SECURITIES 11,948.00				03/02/2011 -1,787.00	10/07/2011
15,967.00		1100. STAGE STORES INC COM PROPERTY TYPE: SECURITIES 18,589.00				02/08/2011 -2,622.00	10/07/2011
4,355.00		300. STAGE STORES INC COM PROPERTY TYPE: SECURITIES 4,895.00				01/10/2011 -540.00	10/07/2011
4,355.00		300. STAGE STORES INC COM PROPERTY TYPE: SECURITIES 4,799.00				12/06/2010 -444.00	10/07/2011
15,967.00		1100. STAGE STORES INC COM PROPERTY TYPE: SECURITIES 15,949.00				06/08/2011 18.00	10/07/2011
12,959.00		850. STAGE STORES INC COM PROPERTY TYPE: SECURITIES 12,324.00				06/08/2011 635.00	10/25/2011
3,049.00		200. STAGE STORES INC COM PROPERTY TYPE: SECURITIES 2,415.00				05/22/2009 634.00	10/25/2011
1,298.00		100. STAMPS COM INC NEW COM PROPERTY TYPE: SECURITIES 1,247.00				02/08/2011 51.00	03/02/2011
3,894.00		300. STAMPS COM INC NEW COM PROPERTY TYPE: SECURITIES 3,334.00				11/04/2010 560.00	03/02/2011
3,825.00		300. STAMPS COM INC NEW COM PROPERTY TYPE: SECURITIES 4,429.00				10/13/2010 -604.00	03/28/2011
5,822.00		400. STANDARD MTR PRODS INC COM PROPERTY TYPE: SECURITIES 5,674.00				01/10/2011 148.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
10,188.00		700. STANDARD MTR PRODS INC COM PROPERTY TYPE: SECURITIES 9,308.00				03/28/2011 880.00	10/07/2011
2,911.00		200. STANDARD MTR PRODS INC COM PROPERTY TYPE: SECURITIES 2,046.00				09/22/2010 865.00	10/07/2011
2,215.00		150. STANDARD MTR PRODS INC COM PROPERTY TYPE: SECURITIES 1,535.00				09/22/2010 680.00	10/25/2011
3,015.00		100. STANDEX INTL CORP PROPERTY TYPE: SECURITIES 2,301.00				02/05/2010 714.00	12/06/2010
3,015.00		100. STANDEX INTL CORP PROPERTY TYPE: SECURITIES 2,002.00				01/07/2010 1,013.00	12/06/2010
29,167.00		850. STANDEX INTL CORP PROPERTY TYPE: SECURITIES 26,403.00				10/04/2011 2,764.00	10/07/2011
1,844.00		50. STANDEX INTL CORP PROPERTY TYPE: SECURITIES 1,553.00				10/04/2011 291.00	10/25/2011
11,062.00		300. STANDEX INTL CORP PROPERTY TYPE: SECURITIES 5,847.00				01/07/2009 5,215.00	10/25/2011
36,819.00		835. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 31,205.00				08/24/2011 5,614.00	11/07/2011
2,425.00		55. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 2,017.00				03/24/2011 408.00	11/07/2011
42,198.00		957. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 34,647.00				05/13/2011 7,551.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
33,688.00		764. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 27,312.00					03/23/2011 6,376.00	11/07/2011
220.00		5. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 178.00					04/14/2011 42.00	11/07/2011
70,154.00		1591. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 52,853.00					02/10/2011 17,301.00	11/07/2011
34,746.00		788. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 25,904.00					02/28/2011 8,842.00	11/07/2011
25,310.00		574. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 18,826.00					12/07/2010 6,484.00	11/07/2011
38,274.00		868. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 28,374.00					12/06/2010 9,900.00	11/07/2011
31,307.00		710. STARBUCKS CORP COM PROPERTY TYPE: SECURITIES 23,083.00					03/01/2011 8,224.00	11/07/2011
21,017.00		3800. STARTEK INC PROPERTY TYPE: SECURITIES 20,805.00					01/10/2011 212.00	03/02/2011
1,922.00		400. STARTEK INC PROPERTY TYPE: SECURITIES 2,190.00					01/10/2011 -268.00	03/28/2011
81,273.00		1614. STARWOOD HOTELS & RESORTS WORLDWID PROPERTY TYPE: SECURITIES 32,046.00					10/22/2008 49,227.00	11/07/2011
1,750.00		300. STEIN MART INC COM PROPERTY TYPE: SECURITIES 2,891.00					04/07/2010 -1,141.00	10/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,375.00		750. STEIN MART INC COM PROPERTY TYPE: SECURITIES 6,444.00					06/08/2011 -2,069.00	10/04/2011
4,083.00		700. STEIN MART INC COM PROPERTY TYPE: SECURITIES 5,732.00					02/08/2011 -1,649.00	10/04/2011
4,681.00		67. STEPAN CO COM PROPERTY TYPE: SECURITIES 3,947.00					08/27/2008 734.00	03/02/2011
2,306.00		33. STEPAN CO COM PROPERTY TYPE: SECURITIES 1,942.00					08/27/2008 364.00	03/02/2011
6,674.00		100. STEPAN CO COM PROPERTY TYPE: SECURITIES 5,400.00					09/18/2008 1,274.00	05/12/2011
7,008.00		105. STEPAN CO COM PROPERTY TYPE: SECURITIES 3,672.00					10/23/2008 3,336.00	05/12/2011
3,671.00		55. STEPAN CO COM PROPERTY TYPE: SECURITIES 1,864.00					10/23/2008 1,807.00	05/12/2011
1,001.00		15. STEPAN CO COM PROPERTY TYPE: SECURITIES 505.00					10/23/2008 496.00	05/12/2011
1,668.00		25. STEPAN CO COM PROPERTY TYPE: SECURITIES 833.00					10/23/2008 835.00	05/12/2011
5,914.00		100. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 3,667.00					02/04/2009 2,247.00	12/16/2010
5,914.00		100. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 3,465.00					02/18/2009 2,449.00	12/16/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,625.00		388. STIFEL FINL CORP PROPERTY TYPE: SECURITIES 11,378.00					10/17/2011 1,247.00	10/31/2011
8,456.00		500. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 15,039.00					06/08/2011 -6,583.00	10/07/2011
846.00		50. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 956.00					10/21/2009 -110.00	10/07/2011
5,074.00		300. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 5,762.00					01/07/2010 -688.00	10/07/2011
3,382.00		200. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 4,599.00					12/06/2010 -1,217.00	10/07/2011
1,691.00		100. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 2,882.00					03/02/2011 -1,191.00	10/07/2011
8,270.00		489. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 14,092.00					03/02/2011 -5,822.00	10/07/2011
186.00		11. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 317.00					03/02/2011 -131.00	10/07/2011
795.00		47. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 1,451.00					03/28/2011 -656.00	10/07/2011
2,588.00		153. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 4,724.00					03/28/2011 -2,136.00	10/07/2011
4,513.00		200. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 4,291.00					12/03/2010 222.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,539.00		600. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 11,466.00					10/21/2009 2,073.00	10/25/2011
2,257.00		100. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 2,728.00					02/27/2011 -471.00	10/25/2011
4,416.00		200. STRATASYS INC COM PROPERTY TYPE: SECURITIES 6,495.00					06/08/2011 -2,079.00	10/07/2011
4,416.00		200. STRATASYS INC COM PROPERTY TYPE: SECURITIES 2,892.00					08/28/2009 1,524.00	10/07/2011
2,432.00		100. STRATASYS INC COM PROPERTY TYPE: SECURITIES 1,446.00					08/28/2009 986.00	10/25/2011
8,245.00		300. STURM RUGER & CO INC COM PROPERTY TYPE: SECURITIES 7,035.00					07/06/2011 1,210.00	10/07/2011
5,496.00		200. STURM RUGER & CO INC COM PROPERTY TYPE: SECURITIES 2,354.00					06/25/2009 3,142.00	10/07/2011
5,496.00		200. STURM RUGER & CO INC COM PROPERTY TYPE: SECURITIES 2,294.00					05/07/2009 3,202.00	10/07/2011
4,122.00		150. STURM RUGER & CO INC COM PROPERTY TYPE: SECURITIES 1,711.00					04/16/2009 2,411.00	10/07/2011
6,892.00		236. STURM RUGER & CO INC COM PROPERTY TYPE: SECURITIES 2,693.00					04/16/2009 4,199.00	10/25/2011
4,790.00		164. STURM RUGER & CO INC COM PROPERTY TYPE: SECURITIES 1,857.00					04/16/2009 2,933.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
32,172.00		1100. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 30,789.00					04/08/2010 1,383.00	01/06/2011
20,505.00		700. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 21,193.00					01/31/2011 -688.00	03/02/2011
2,929.00		100. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 2,799.00					04/08/2010 130.00	03/02/2011
20,505.00		700. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 17,531.00					06/08/2010 2,974.00	03/02/2011
5,672.00		250. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 5,244.00					12/16/2010 428.00	05/12/2011
4,538.00		200. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 5,011.00					03/28/2011 -473.00	05/12/2011
3,340.00		200. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 4,513.00					04/24/2011 -1,173.00	10/07/2011
835.00		50. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 1,049.00					12/16/2010 -214.00	10/07/2011
20,041.00		1200. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 24,654.00					12/06/2010 -4,613.00	10/07/2011
19,206.00		1150. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 23,230.00					06/08/2011 -4,024.00	10/07/2011
1,836.00		100. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 2,020.00					06/08/2011 -184.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
5,509.00		300. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 5,532.00					10/12/2010 -23.00	10/25/2011
3,673.00		200. SUPERIOR INDUSTRIES INTL INC PROPERTY TYPE: SECURITIES 3,385.00					09/22/2010 288.00	10/25/2011
1,492.00		150. SURMODICS INC PROPERTY TYPE: SECURITIES 1,732.00					07/27/2011 -240.00	10/25/2011
841.00		100. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 1,264.00					01/14/2009 -423.00	12/06/2010
841.00		100. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 1,034.00					02/04/2009 -193.00	12/06/2010
3,366.00		400. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 2,642.00					06/08/2009 724.00	12/06/2010
4,207.00		500. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 2,730.00					11/13/2009 1,477.00	12/06/2010
10,271.00		1800. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 14,425.00					07/06/2011 -4,154.00	10/07/2011
5,184.00		800. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 4,871.00					08/11/2011 313.00	10/25/2011
3,564.00		550. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 3,003.00					11/13/2009 561.00	10/25/2011
6,155.00		950. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 7,035.00					07/27/2011 -880.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
324.00		50. SUSQUEHANNA BANCSHARES INC PA COM PROPERTY TYPE: SECURITIES 370.00				07/27/2011 -46.00	10/25/2011
7,009.00		300. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES 7,551.00				09/23/2009 -542.00	10/07/2011
4,743.00		203. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES 4,961.00				01/07/2010 -218.00	10/07/2011
1,098.00		47. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES 1,149.00				01/07/2010 -51.00	10/07/2011
1,466.00		50. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES 1,222.00				01/07/2010 244.00	10/25/2011
2,932.00		100. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES 2,123.00				11/30/2009 809.00	10/25/2011
3,754.00		250. SYKES ENTERPRISES INC PROPERTY TYPE: SECURITIES 5,445.00				05/12/2011 -1,691.00	10/07/2011
19,518.00		1300. SYKES ENTERPRISES INC PROPERTY TYPE: SECURITIES 24,688.00				06/08/2011 -5,170.00	10/07/2011
16,070.00		1000. SYMANTEC CORP PROPERTY TYPE: SECURITIES 17,724.00				11/09/2010 -1,654.00	11/18/2011
89,508.00		5570. SYMANTEC CORP PROPERTY TYPE: SECURITIES 97,701.00				09/16/2011 -8,193.00	11/18/2011
6,640.00		200. SYNCHRONOSS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 6,943.00				02/08/2011 -303.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,016.00		100. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 2,771.00					03/17/2010 245.00	12/16/2010
3,016.00		100. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 2,725.00					12/15/2009 291.00	12/16/2010
5,253.00		200. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 5,450.00					12/15/2009 -197.00	10/07/2011
2,627.00		100. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 2,692.00					11/30/2009 -65.00	10/07/2011
79.00		3. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 70.00					03/17/2009 9.00	10/07/2011
1,234.00		47. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 1,095.00					03/17/2009 139.00	10/07/2011
5,253.00		200. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 4,490.00					02/18/2009 763.00	10/07/2011
5,253.00		200. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 4,067.00					11/13/2008 1,186.00	10/07/2011
1,313.00		50. SYNAPTICS INCORPORATED PROPERTY TYPE: SECURITIES 996.00					12/02/2008 317.00	10/07/2011
20,061.00		400. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 19,000.00					01/31/2011 1,061.00	03/02/2011
25,076.00		500. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 22,646.00					01/06/2011 2,430.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
58,575.00		1100. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 49,821.00					01/06/2011 8,754.00	04/26/2011
27,222.00		453. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 24,200.00					05/05/2011 3,022.00	11/07/2011
33,652.00		560. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 29,161.00					06/29/2011 4,491.00	11/07/2011
17,667.00		294. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 15,123.00					06/22/2011 2,544.00	11/07/2011
29,806.00		496. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 25,296.00					06/21/2011 4,510.00	11/07/2011
43,988.00		732. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 37,208.00					03/04/2011 6,780.00	11/07/2011
23,496.00		391. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 17,872.00					06/10/2010 5,624.00	11/07/2011
110,571.00		1840. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 83,826.00					06/21/2010 26,745.00	11/07/2011
39,061.00		650. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 29,574.00					05/27/2010 9,487.00	11/07/2011
40,383.00		672. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 30,179.00					05/25/2010 10,204.00	11/07/2011
37,799.00		629. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 28,082.00					12/02/2010 9,717.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,926.00		100. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 5,552.00					07/11/2011 374.00	11/18/2011
17,777.00		300. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 13,588.00					01/06/2011 4,189.00	11/18/2011
132,733.00		2240. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 61,165.00					04/20/2009 71,568.00	11/18/2011
12,905.00		216. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 12,435.00					10/14/2011 470.00	11/28/2011
10,218.00		600. TTM TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 8,968.00					12/16/2010 1,250.00	03/02/2011
23,843.00		1400. TTM TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 19,817.00					12/06/2010 4,026.00	03/02/2011
4,069.00		400. TTM TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 6,486.00					07/06/2011 -2,417.00	10/07/2011
3,337.00		300. TTM TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,864.00					07/06/2011 -1,527.00	10/25/2011
2,225.00		200. TTM TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,109.00					08/11/2011 116.00	10/25/2011
10,354.00		650. TAKE-TWO INTERACTIVE SOFTWARE INC PROPERTY TYPE: SECURITIES 8,382.00					01/10/2011 1,972.00	06/08/2011
7,739.00		650. TAKE-TWO INTERACTIVE SOFTWARE INC PROPERTY TYPE: SECURITIES 8,382.00					01/10/2011 -643.00	10/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,212.00		200. TALEO CORP COM CL A PROPERTY TYPE: SECURITIES 5,794.00					10/12/2010 418.00	02/08/2011
23,056.00		900. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 19,447.00					08/20/2010 3,609.00	03/28/2011
17,857.00		700. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 15,126.00					08/20/2010 2,731.00	04/19/2011
2,551.00		100. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 1,872.00					11/30/2009 679.00	04/19/2011
6,396.00		250. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 6,989.00					07/06/2011 -593.00	10/07/2011
7,675.00		300. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 5,616.00					11/30/2009 2,059.00	10/07/2011
5,117.00		200. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 3,599.00					08/12/2009 1,518.00	10/07/2011
5,117.00		200. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 3,558.00					12/11/2008 1,559.00	10/07/2011
10,234.00		400. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 7,028.00					11/26/2008 3,206.00	10/07/2011
7,675.00		300. TANGER FACTORY OUTLET CTRS INC PROPERTY TYPE: SECURITIES 4,750.00					11/25/2008 2,925.00	10/07/2011
16,670.00		300. TARGET CORP PROPERTY TYPE: SECURITIES 15,682.00					06/08/2010 988.00	01/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,557.00		100. TARGET CORP PROPERTY TYPE: SECURITIES 4,102.00					08/15/2008 1,455.00	01/06/2011
60,043.00		1100. TARGET CORP PROPERTY TYPE: SECURITIES 45,120.00					08/15/2008 14,923.00	01/31/2011
88,735.00		1700. TARGET CORP PROPERTY TYPE: SECURITIES 69,731.00					08/15/2008 19,004.00	03/02/2011
618.00		12. TARGET CORP PROPERTY TYPE: SECURITIES 677.00					05/10/2010 -59.00	03/03/2011
6,643.00		129. TARGET CORP PROPERTY TYPE: SECURITIES 7,265.00					05/10/2010 -622.00	03/03/2011
5,787.00		112. TARGET CORP PROPERTY TYPE: SECURITIES 6,307.00					05/10/2010 -520.00	03/03/2011
6,584.00		127. TARGET CORP PROPERTY TYPE: SECURITIES 7,152.00					05/10/2010 -568.00	03/03/2011
829.00		16. TARGET CORP PROPERTY TYPE: SECURITIES 891.00					05/17/2010 -62.00	03/03/2011
23,535.00		454. TARGET CORP PROPERTY TYPE: SECURITIES 25,080.00					05/17/2010 -1,545.00	03/03/2011
10,160.00		196. TARGET CORP PROPERTY TYPE: SECURITIES 10,635.00					03/26/2010 -475.00	03/03/2011
13,945.00		269. TARGET CORP PROPERTY TYPE: SECURITIES 14,518.00					03/26/2010 -573.00	03/03/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,681.00		71. TARGET CORP PROPERTY TYPE: SECURITIES 3,675.00					08/19/2010 6.00	03/03/2011
20,079.00		402. TARGET CORP PROPERTY TYPE: SECURITIES 20,807.00					08/19/2010 -728.00	04/07/2011
7,642.00		153. TARGET CORP PROPERTY TYPE: SECURITIES 7,867.00					08/25/2010 -225.00	04/07/2011
11,660.00		233. TARGET CORP PROPERTY TYPE: SECURITIES 11,980.00					08/25/2010 -320.00	04/07/2011
9,761.00		200. TARGET CORP PROPERTY TYPE: SECURITIES 11,082.00					03/24/2010 -1,321.00	05/04/2011
16,935.00		347. TARGET CORP PROPERTY TYPE: SECURITIES 18,156.00					08/06/2010 -1,221.00	05/04/2011
420.00		9. TARGET CORP PROPERTY TYPE: SECURITIES 471.00					08/06/2010 -51.00	06/17/2011
80,966.00		1600. TARGET CORP PROPERTY TYPE: SECURITIES 62,212.00					04/20/2009 18,754.00	07/11/2011
25,302.00		500. TARGET CORP PROPERTY TYPE: SECURITIES 16,495.00					12/22/2008 8,807.00	07/11/2011
500,000.00		500000. TARGET CORP NT PROPERTY TYPE: SECURITIES 490,810.00					05/30/2001 9,190.00	01/15/2011
5,058.00		100. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,215.00					04/19/2010 843.00	03/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,058.00		100. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 3,894.00					12/15/2009 1,164.00	03/28/2011
10,117.00		200. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,621.00					11/30/2009 3,496.00	03/28/2011
10,117.00		200. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,408.00					02/04/2009 4,709.00	03/28/2011
5,058.00		100. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,640.00					10/31/2003 3,418.00	03/28/2011
12,755.00		250. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 12,037.00					08/11/2011 718.00	10/07/2011
28,203.00		500. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 24,074.00					08/11/2011 4,129.00	10/25/2011
7,810.00		400. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 8,192.00					03/02/2011 -382.00	04/19/2011
8,646.00		400. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 8,192.00					03/02/2011 454.00	07/06/2011
6,085.00		300. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 6,144.00					03/02/2011 -59.00	07/27/2011
6,378.00		400. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 8,192.00					03/02/2011 -1,814.00	10/07/2011
30,298.00		1900. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 36,276.00					03/14/2011 -5,978.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,946.00		1000. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 14,739.00					07/13/2009 1,207.00	10/07/2011
14,380.00		850. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 12,528.00					07/13/2009 1,852.00	10/25/2011
1,562.00		91. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 1,341.00					07/13/2009 221.00	11/21/2011
154.00		9. TELETECH HOLDINGS INC PROPERTY TYPE: SECURITIES 133.00					07/13/2009 21.00	11/22/2011
20,367.00		302. TEMPUR PEDIC INTL INC PROPERTY TYPE: SECURITIES 18,819.00					10/14/2011 1,548.00	11/11/2011
540.00		8. TEMPUR PEDIC INTL INC PROPERTY TYPE: SECURITIES 542.00					10/26/2011 -2.00	11/11/2011
107,568.00		2500. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES 52,880.00					05/12/2009 54,688.00	01/06/2011
17,020.00		386. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES 17,634.00					01/12/2011 -614.00	02/03/2011
17,697.00		386. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES 17,638.00					12/16/2010 59.00	02/07/2011
5,869.00		128. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES 5,848.00					01/12/2011 21.00	02/07/2011
7,794.00		170. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES 7,498.00					01/07/2011 296.00	02/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,687.00		171. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES 10,033.00					10/14/2011 -1,346.00	11/28/2011
914.00		18. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES 1,056.00					10/14/2011 -142.00	11/28/2011
11,041.00		900. TERADYNE INC PROPERTY TYPE: SECURITIES 13,923.00					05/23/2011 -2,882.00	08/04/2011
21,258.00		1700. TERADYNE INC PROPERTY TYPE: SECURITIES 26,298.00					05/23/2011 -5,040.00	10/10/2011
55,021.00		4400. TERADYNE INC PROPERTY TYPE: SECURITIES 59,101.00					01/06/2011 -4,080.00	10/10/2011
169,040.00		12200. TERADYNE INC PROPERTY TYPE: SECURITIES 163,870.00					01/06/2011 5,170.00	11/02/2011
11,336.00		840. TERADYNE INC PROPERTY TYPE: SECURITIES 11,283.00					01/06/2011 53.00	11/18/2011
188,125.00		7900. TESORO PETROLEUM CORP 00 PROPERTY TYPE: SECURITIES 189,956.00					07/11/2011 -1,831.00	11/18/2011
10,478.00		440. TESORO PETROLEUM CORP 00 PROPERTY TYPE: SECURITIES 10,242.00					05/23/2011 236.00	11/18/2011
5,572.00		500. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 6,673.00					04/07/2010 -1,101.00	12/06/2010
4,458.00		400. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 5,044.00					04/19/2010 -586.00	12/06/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,229.00		200. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 2,498.00					01/07/2010 -269.00	12/06/2010
4,428.00		300. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 3,150.00					11/13/2009 1,278.00	03/28/2011
2,952.00		200. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 2,043.00					11/30/2009 909.00	03/28/2011
1,476.00		100. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 997.00					12/15/2009 479.00	03/28/2011
12,520.00		900. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 8,152.00					06/04/2010 4,368.00	04/19/2011
8,402.00		604. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 3,533.00					11/06/2008 4,869.00	04/19/2011
250.00		18. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 79.00					12/30/2008 171.00	04/19/2011
1,085.00		78. TETRA TECHNOLOGIES INC DEL COM PROPERTY TYPE: SECURITIES 338.00					12/30/2008 747.00	04/19/2011
2,200.00		100. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 2,704.00					06/08/2009 -504.00	06/08/2011
2,200.00		100. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 2,455.00					05/22/2009 -255.00	06/08/2011
2,816.00		128. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 2,873.00					07/01/2008 -57.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,584.00		72. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 1,610.00					07/01/2008 -26.00	06/08/2011
1,364.00		62. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 1,360.00					04/16/2009 4.00	06/08/2011
836.00		38. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 829.00					04/16/2009 7.00	06/08/2011
3,652.00		166. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 2,613.00					11/13/2008 1,039.00	06/08/2011
5,148.00		234. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES 3,679.00					11/13/2008 1,469.00	06/08/2011
1,319.00		100. TESSERA TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,063.00					04/07/2010 -744.00	10/07/2011
3,298.00		250. TESSERA TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,547.00					02/24/2010 -1,249.00	10/07/2011
7,725.00		550. TESSERA TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 10,004.00					02/24/2010 -2,279.00	10/25/2011
702.00		50. TESSERA TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 908.00					02/08/2011 -206.00	10/25/2011
1,268.00		52. TEXAS CAP BANCSHARES INC COM PROPERTY TYPE: SECURITIES 1,426.00					07/27/2011 -158.00	10/07/2011
15,804.00		648. TEXAS CAP BANCSHARES INC COM PROPERTY TYPE: SECURITIES 17,764.00					07/27/2011 -1,960.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
3,951.00		100. TEXAS INDS INC COM PROPERTY TYPE: SECURITIES 4,257.00					12/16/2010 -306.00	03/02/2011
3,951.00		100. TEXAS INDS INC COM PROPERTY TYPE: SECURITIES 3,994.00					12/06/2010 -43.00	03/02/2011
3,004.00		100. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 2,373.00					09/01/2010 631.00	11/02/2011
54,070.00		1800. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 42,668.00					06/08/2010 11,402.00	11/02/2011
33,043.00		1100. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 18,156.00					03/31/2009 14,887.00	11/02/2011
9,012.00		300. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 4,583.00					12/30/2002 4,429.00	11/02/2011
14,990.00		499. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 7,544.00					12/31/2002 7,446.00	11/02/2011
30.00		1. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 15.00					12/31/2002 15.00	11/02/2011
1,292.00		43. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 647.00					01/12/2009 645.00	11/02/2011
16,942.00		564. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 8,485.00					01/12/2009 8,457.00	11/02/2011
14,809.00		493. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 7,372.00					02/23/2009 7,437.00	11/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
106,394.00		3507. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 52,445.00					02/23/2009 53,949.00	11/18/2011
12,772.00		421. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 6,280.00					01/12/2009 6,492.00	11/18/2011
41,836.00		1379. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 20,562.00					01/12/2009 21,274.00	11/18/2011
15,260.00		503. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 7,483.00					01/20/2009 7,777.00	11/18/2011
8,821.00		474. TEXTRON INC COM PROPERTY TYPE: SECURITIES 13,064.00					02/08/2011 -4,243.00	11/04/2011
19,317.00		1038. TEXTRON INC COM PROPERTY TYPE: SECURITIES 27,145.00					01/26/2011 -7,828.00	11/04/2011
16,251.00		253. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 14,975.00					07/30/2008 1,276.00	05/25/2011
8,181.00		127. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 7,517.00					07/30/2008 664.00	05/25/2011
1,288.00		20. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 1,140.00					01/03/2008 148.00	05/25/2011
17,350.00		200. 3M CO COM PROPERTY TYPE: SECURITIES 16,491.00					01/05/2010 859.00	12/02/2010
8,620.00		100. 3M CO COM PROPERTY TYPE: SECURITIES 8,246.00					01/05/2010 374.00	01/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
34,479.00		400. 3M CO COM PROPERTY TYPE: SECURITIES 32,754.00					12/14/2009 1,725.00	01/06/2011
14,826.00		172. 3M CO COM PROPERTY TYPE: SECURITIES 13,641.00					04/05/2007 1,185.00	01/06/2011
11,378.00		132. 3M CO COM PROPERTY TYPE: SECURITIES 10,449.00					05/02/2007 929.00	01/06/2011
8,620.00		100. 3M CO COM PROPERTY TYPE: SECURITIES 7,890.00					04/23/2007 730.00	01/06/2011
5,172.00		60. 3M CO COM PROPERTY TYPE: SECURITIES 4,620.00					04/18/2007 552.00	01/06/2011
28,962.00		336. 3M CO COM PROPERTY TYPE: SECURITIES 24,837.00					01/31/2008 4,125.00	01/06/2011
43,443.00		504. 3M CO COM PROPERTY TYPE: SECURITIES 36,823.00					01/31/2008 6,620.00	01/06/2011
51,718.00		600. 3M CO COM PROPERTY TYPE: SECURITIES 35,220.00					06/16/2009 16,498.00	01/06/2011
8,620.00		100. 3M CO COM PROPERTY TYPE: SECURITIES 5,796.00					07/16/2002 2,824.00	01/06/2011
25,083.00		291. 3M CO COM PROPERTY TYPE: SECURITIES 16,699.00					01/12/2009 8,384.00	01/06/2011
17,670.00		205. 3M CO COM PROPERTY TYPE: SECURITIES 11,759.00					01/12/2009 5,911.00	01/06/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
19,311.00		214. 3M CO COM PROPERTY TYPE: SECURITIES 18,472.00					12/16/2010 839.00	03/10/2011
17,145.00		190. 3M CO COM PROPERTY TYPE: SECURITIES 16,120.00					07/22/2010 1,025.00	03/10/2011
7,662.00		84. 3M CO COM PROPERTY TYPE: SECURITIES 7,127.00					07/22/2010 535.00	03/11/2011
13,043.00		143. 3M CO COM PROPERTY TYPE: SECURITIES 11,586.00					07/08/2010 1,457.00	03/11/2011
12,587.00		137. 3M CO COM PROPERTY TYPE: SECURITIES 11,100.00					07/08/2010 1,487.00	03/11/2011
12,794.00		133. 3M CO COM PROPERTY TYPE: SECURITIES 7,629.00					01/12/2009 5,165.00	04/26/2011
16,064.00		167. 3M CO COM PROPERTY TYPE: SECURITIES 9,546.00					01/12/2009 6,518.00	04/26/2011
460.00		5. 3M CO COM PROPERTY TYPE: SECURITIES 436.00					12/06/2010 24.00	06/17/2011
64,048.00		807. 3M CO COM PROPERTY TYPE: SECURITIES 70,300.00					12/06/2010 -6,252.00	11/04/2011
9,921.00		125. 3M CO COM PROPERTY TYPE: SECURITIES 10,843.00					12/06/2010 -922.00	11/04/2011
6,512.00		82. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 5,010.00					01/12/2011 1,502.00	07/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
56,988.00		709. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 43,319.00					01/12/2011 13,669.00	07/27/2011
1,206.00		15. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 909.00					01/11/2011 297.00	07/27/2011
24,227.00		314. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 19,023.00					01/11/2011 5,204.00	11/07/2011
72,295.00		937. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 48,752.00					04/15/2010 23,543.00	11/07/2011
24,381.00		316. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 14,650.00					01/14/2010 9,731.00	11/07/2011
62,419.00		809. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 36,748.00					01/14/2010 25,671.00	11/07/2011
15,431.00		200. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 8,713.00					12/08/2009 6,718.00	11/07/2011
10,879.00		141. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 6,078.00					02/13/2010 4,801.00	11/07/2011
37,961.00		492. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 20,542.00					01/21/2010 17,419.00	11/07/2011
16,821.00		564. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 21,542.00					02/28/2011 -4,721.00	08/12/2011
18,181.00		601. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 22,956.00					02/28/2011 -4,775.00	08/15/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,961.00		164. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 6,205.00					03/03/2011 -1,244.00	08/15/2011
12,563.00		450. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 17,026.00					03/03/2011 -4,463.00	08/19/2011
11,781.00		422. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 15,631.00					03/04/2011 -3,850.00	08/19/2011
10,488.00		377. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 13,965.00					03/04/2011 -3,477.00	08/22/2011
8,902.00		320. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 11,651.00					04/21/2011 -2,749.00	08/22/2011
84.00		3. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 109.00					04/21/2011 -25.00	08/23/2011
47,681.00		1379. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 49,927.00					02/07/2011 -2,246.00	11/07/2011
47,993.00		1388. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 50,475.00					02/08/2011 -2,482.00	11/07/2011
12,309.00		356. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 12,706.00					04/13/2011 -397.00	11/07/2011
43,843.00		1268. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 44,885.00					04/14/2011 -1,042.00	11/07/2011
2,559.00		74. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 2,694.00					04/21/2011 -135.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
34,681.00		1003. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 36,517.00					04/21/2011 -1,836.00	11/07/2011
18,153.00		525. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 18,722.00					06/28/2011 -569.00	11/07/2011
15,387.00		445. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 16,079.00					06/29/2011 -692.00	11/07/2011
12,206.00		353. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 12,755.00					06/29/2011 -549.00	11/07/2011
48,191.00		700. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 54,450.00					07/11/2011 -6,259.00	10/10/2011
12,652.00		200. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 15,026.00					04/26/2011 -2,374.00	11/02/2011
18,034.00		300. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 19,432.00					12/02/2010 -1,398.00	11/18/2011
42,080.00		700. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 47,539.00					01/31/2011 -5,459.00	11/18/2011
3,306.00		55. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 4,132.00					04/26/2011 -826.00	11/18/2011
20,739.00		345. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 25,921.00					04/26/2011 -5,182.00	11/18/2011
19,838.00		330. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 20,840.00					08/24/2011 -1,002.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
29,456.00		490. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES 30,944.00					08/24/2011 -1,488.00	11/18/2011
3,754.00		93.6 TOMPKINS COUNTY TRUSTCO INC PROPERTY TYPE: SECURITIES 3,723.00					04/16/2009 31.00	02/08/2011
1,059.00		26.4 TOMPKINS COUNTY TRUSTCO INC PROPERTY TYPE: SECURITIES 1,028.00					04/16/2009 31.00	02/08/2011
6,819.00		170. TOMPKINS COUNTY TRUSTCO INC PROPERTY TYPE: SECURITIES 6,314.00					02/24/2010 505.00	02/08/2011
4,412.00		110. TOMPKINS COUNTY TRUSTCO INC PROPERTY TYPE: SECURITIES 3,865.00					11/30/2009 547.00	02/08/2011
18,759.00		300. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 18,072.00					06/24/2010 687.00	01/31/2011
130,440.00		2086. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 123,458.00					11/09/2010 6,982.00	01/31/2011
38,223.00		614. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 36,339.00					11/09/2010 1,884.00	01/31/2011
4,029.00		60. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 3,551.00					11/09/2010 478.00	04/01/2011
49,687.00		740. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 43,524.00					11/09/2010 6,163.00	04/01/2011
60,430.00		900. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 45,946.00					09/01/2010 14,484.00	04/01/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
26,452.00		400. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 20,420.00					09/01/2010 6,032.00	05/23/2011
40,336.00		1100. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 42,202.00					08/04/2011 -1,866.00	08/24/2011
134,959.00		3240. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES 132,250.00					11/02/2011 2,709.00	11/18/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 6,203.00					12/16/2010 -1,203.00	10/07/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 6,181.00					07/06/2011 -1,181.00	10/07/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 6,158.00					02/08/2011 -1,158.00	10/07/2011
15,001.00		300. TORO CO COM PROPERTY TYPE: SECURITIES 17,531.00					11/04/2010 -2,530.00	10/07/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 3,941.00					11/30/2009 1,059.00	10/07/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 3,884.00					10/21/2009 1,116.00	10/07/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 3,036.00					07/13/2009 1,964.00	10/07/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 2,975.00					06/25/2009 2,025.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,001.00		200. TORO CO COM PROPERTY TYPE: SECURITIES 5,881.00					02/04/2009 4,120.00	10/07/2011
5,000.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 2,796.00					02/11/2009 2,204.00	10/07/2011
5,324.00		100. TORO CO COM PROPERTY TYPE: SECURITIES 2,796.00					02/11/2009 2,528.00	10/25/2011
7,987.00		150. TORO CO COM PROPERTY TYPE: SECURITIES 3,698.00					03/17/2009 4,289.00	10/25/2011
7,818.00		300. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 7,387.00					05/22/2009 431.00	12/16/2010
7,194.00		300. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 7,387.00					05/22/2009 -193.00	03/28/2011
4,796.00		200. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 4,900.00					12/15/2009 -104.00	03/28/2011
9,593.00		400. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 9,772.00					06/25/2009 -179.00	03/28/2011
2,398.00		100. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 2,340.00					02/24/2010 58.00	03/28/2011
16,787.00		700. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 15,823.00					09/22/2010 964.00	03/28/2011
2,398.00		100. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 2,242.00					01/07/2010 156.00	03/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,014.00		84. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 1,772.00					07/01/2008 242.00	03/28/2011
384.00		16. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 337.00					07/01/2008 47.00	03/28/2011
26,564.00		1200. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 27,031.00					08/11/2011 -467.00	10/07/2011
28,778.00		1300. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 27,827.00					10/04/2011 951.00	10/07/2011
4,427.00		200. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 4,743.00					05/12/2011 -316.00	10/07/2011
1,107.00		50. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 1,186.00					05/12/2011 -79.00	10/07/2011
1,168.00		50. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 1,149.00					05/09/2011 19.00	10/25/2011
1,286.00		62. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 1,306.00					07/01/2008 -20.00	11/21/2011
780.00		38. TOWER GROUP INC COM PROPERTY TYPE: SECURITIES 801.00					07/01/2008 -21.00	11/22/2011
8,748.00		900. TRADESTATION GROUP INC COM PROPERTY TYPE: SECURITIES 6,529.00					04/19/2011 2,219.00	05/12/2011
7,776.00		800. TRADESTATION GROUP INC COM PROPERTY TYPE: SECURITIES 5,639.00					02/08/2011 2,137.00	05/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
23,897.00		400. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES 22,572.00					11/09/2010 1,325.00	04/01/2011
41,820.00		700. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES 39,362.00					01/31/2011 2,458.00	04/01/2011
17,923.00		300. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES 16,555.00					12/02/2010 1,368.00	04/01/2011
23,897.00		400. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES 21,999.00					01/06/2011 1,898.00	04/01/2011
29,187.00		500. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES 30,892.00					05/23/2011 -1,705.00	07/11/2011
26,739.00		500. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES 30,892.00					05/23/2011 -4,153.00	08/04/2011
4,689.00		300. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 6,179.00					03/28/2011 -1,490.00	08/11/2011
3,907.00		250. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 4,689.00					01/10/2011 -782.00	08/11/2011
7,014.00		450. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 8,440.00					01/10/2011 -1,426.00	10/07/2011
9,352.00		600. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 11,172.00					09/22/2010 -1,820.00	10/07/2011
5,455.00		350. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 5,922.00					06/29/2010 -467.00	10/07/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
905.00		50. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 846.00					06/29/2010 59.00	10/25/2011
2,553.00		141. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 2,074.00					07/01/2008 479.00	10/25/2011
1,956.00		108. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 1,586.00					07/01/2008 370.00	10/25/2011
923.00		51. TREDEGAR INDS INC COM PROPERTY TYPE: SECURITIES 749.00					07/01/2008 174.00	10/25/2011
5,558.00		400. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 3,668.00					10/12/2010 1,890.00	01/10/2011
6,237.00		1100. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 10,086.00					10/12/2010 -3,849.00	10/07/2011
3,402.00		600. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 5,034.00					09/22/2010 -1,632.00	10/07/2011
567.00		100. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 829.00					10/21/2009 -262.00	10/07/2011
851.00		150. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 1,190.00					09/23/2009 -339.00	10/07/2011
1,734.00		250. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 1,983.00					09/23/2009 -249.00	10/25/2011
2,774.00		400. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 2,980.00					08/28/2009 -206.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,774.00		400. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 2,922.00					04/07/2010 -148.00	10/25/2011
9,207.00		100. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 8,924.00					12/16/2010 283.00	02/08/2011
4,409.00		200. TRUE RELIGION APPAREL INC COM PROPERTY TYPE: SECURITIES 4,536.00					08/12/2009 -127.00	12/16/2010
2,205.00		100. TRUE RELIGION APPAREL INC COM PROPERTY TYPE: SECURITIES 2,093.00					08/29/2008 112.00	12/16/2010
2,651.00		100. TRUE RELIGION APPAREL INC COM PROPERTY TYPE: SECURITIES 2,093.00					08/29/2008 558.00	04/19/2011
2,651.00		100. TRUE RELIGION APPAREL INC COM PROPERTY TYPE: SECURITIES 2,031.00					09/22/2010 620.00	04/19/2011
17,501.00		600. TRUE RELIGION APPAREL INC COM PROPERTY TYPE: SECURITIES 12,189.00					09/22/2010 5,312.00	10/07/2011
3,143.00		100. TRUE RELIGION APPAREL INC COM PROPERTY TYPE: SECURITIES 2,031.00					09/22/2010 1,112.00	10/25/2011
3,143.00		100. TRUE RELIGION APPAREL INC COM PROPERTY TYPE: SECURITIES 1,520.00					10/23/2008 1,623.00	10/25/2011
4,087.00		900. TUESDAY MORNING CORP PROPERTY TYPE: SECURITIES 4,676.00					10/12/2010 -589.00	03/02/2011
3,628.00		200. II VI INC COM PROPERTY TYPE: SECURITIES 5,496.00					05/12/2011 -1,868.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
10,883.00		600. II VI INC COM PROPERTY TYPE: SECURITIES 14,845.00					06/08/2011 -3,962.00	10/07/2011
15,418.00		850. II VI INC COM PROPERTY TYPE: SECURITIES 17,423.00					11/04/2010 -2,005.00	10/07/2011
12,839.00		450. TYLER TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 11,440.00					07/27/2011 1,399.00	10/25/2011
161,873.00		8800. TYSON FOODS INC COM PROPERTY TYPE: SECURITIES 164,067.00					05/23/2011 -2,194.00	07/11/2011
11,447.00		600. TYSON FOODS INC COM PROPERTY TYPE: SECURITIES 10,671.00					10/10/2011 776.00	11/02/2011
189,594.00		9690. TYSON FOODS INC COM PROPERTY TYPE: SECURITIES 172,337.00					10/10/2011 17,257.00	11/18/2011
3,058.00		100. UIL HLDG CORP PROPERTY TYPE: SECURITIES 2,256.00					10/31/2003 802.00	03/02/2011
5,321.00		174. UIL HLDG CORP PROPERTY TYPE: SECURITIES 3,079.00					03/05/2009 2,242.00	03/02/2011
795.00		26. UIL HLDG CORP PROPERTY TYPE: SECURITIES 456.00					03/05/2009 339.00	03/02/2011
5,943.00		200. UIL HLDG CORP PROPERTY TYPE: SECURITIES 3,507.00					03/05/2009 2,436.00	03/28/2011
14,195.00		552. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 17,091.00					08/17/2008 -2,896.00	04/14/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,541.00		371. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 11,407.00					09/15/2008 -1,866.00	04/14/2011
449.00		18. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 553.00					09/15/2008 -104.00	04/26/2011
8,009.00		321. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 9,671.00					08/21/2008 -1,662.00	04/26/2011
46,381.00		1859. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 54,364.00					08/20/2008 -7,983.00	04/26/2011
25,623.00		1027. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 29,106.00					07/18/2008 -3,483.00	04/26/2011
4,566.00		183. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 5,140.00					04/20/2010 -574.00	04/26/2011
18,405.00		753. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 26,856.00					01/11/2007 -8,451.00	06/17/2011
464.00		19. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 599.00					01/23/2008 -135.00	06/17/2011
19,526.00		947. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 26,599.00					04/20/2010 -7,073.00	08/19/2011
14,220.00		694. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 19,493.00					04/20/2010 -5,273.00	08/22/2011
4,590.00		224. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 6,108.00					07/21/2008 -1,518.00	08/22/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
27,345.00		1071. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 33,772.00					01/23/2008 -6,427.00	11/04/2011
59,618.00		2335. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 71,234.00					01/05/2006 -11,616.00	11/04/2011
151,689.00		5941. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 166,261.00					04/19/2005 -14,572.00	11/04/2011
59,338.00		2324. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 65,038.00					04/19/2005 -5,700.00	11/04/2011
49,470.00		1921. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 52,380.00					07/21/2008 -2,910.00	11/07/2011
42,002.00		1631. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 44,445.00					04/22/2010 -2,443.00	11/07/2011
28,662.00		1113. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 30,007.00					07/22/2008 -1,345.00	11/07/2011
39,401.00		1530. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 36,117.00					10/22/2010 3,284.00	11/07/2011
4,528.00		300. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 5,179.00					02/08/2011 -651.00	08/11/2011
1,324.00		100. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 1,726.00					02/08/2011 -402.00	10/07/2011
4,634.00		350. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 5,432.00					05/12/2011 -798.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,634.00		350. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 5,375.00					06/08/2011 -741.00	10/07/2011
3,972.00		300. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 4,403.00					10/12/2010 -431.00	10/07/2011
4,634.00		350. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 3,850.00					10/21/2009 784.00	10/07/2011
2,264.00		150. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 1,650.00					10/21/2009 614.00	10/25/2011
15,847.00		1050. USA MOBILITY INC COM PROPERTY TYPE: SECURITIES 9,177.00					11/13/2009 6,670.00	10/25/2011
2,548.00		40. ULTIMATE SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES 2,133.00					10/17/2011 415.00	11/29/2011
9,828.00		1050. UMPQUA HLDGS CORP COM PROPERTY TYPE: SECURITIES 12,173.00					07/27/2011 -2,345.00	10/07/2011
6,574.00		600. UMPQUA HLDGS CORP COM PROPERTY TYPE: SECURITIES 6,956.00					07/27/2011 -382.00	10/25/2011
5,213.00		450. UMPQUA HLDGS CORP COM PROPERTY TYPE: SECURITIES 5,217.00					07/27/2011 -4.00	11/21/2011
5,339.00		100. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 5,171.00					04/07/2010 168.00	12/06/2010
5,157.00		100. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 3,847.00					07/13/2009 1,310.00	05/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,157.00		100. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 3,770.00					04/16/2009 1,387.00	05/12/2011
6,701.00		133. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 5,014.00					04/16/2009 1,687.00	06/08/2011
7,406.00		147. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 5,480.00					04/16/2009 1,926.00	06/08/2011
1,008.00		20. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 744.00					04/16/2009 264.00	06/08/2011
9,208.00		200. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 11,669.00					07/06/2011 -2,461.00	10/07/2011
15,084.00		300. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 17,503.00					07/06/2011 -2,419.00	10/25/2011
3,821.00		76. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 2,829.00					04/16/2009 992.00	10/25/2011
1,207.00		24. UNIFIRST CORP MASS COM PROPERTY TYPE: SECURITIES 891.00					04/16/2009 316.00	10/25/2011
30,466.00		320. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 13,890.00					01/25/2006 16,576.00	02/28/2011
5,141.00		54. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 2,276.00					03/08/2006 2,865.00	02/28/2011
55,654.00		582. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 24,535.00					03/08/2006 31,119.00	03/03/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,083.00		137. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 5,775.00					03/08/2006 7,308.00	03/07/2011
22,504.00		239. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 10,075.00					03/08/2006 12,429.00	03/07/2011
12,806.00		136. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 5,611.00					01/19/2006 7,195.00	03/07/2011
26,109.00		261. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 10,767.00					01/19/2006 15,342.00	06/17/2011
35,817.00		357. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 14,728.00					01/19/2006 21,089.00	07/19/2011
13,180.00		154. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 6,353.00					01/19/2006 6,827.00	08/19/2011
10,612.00		124. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 4,369.00					08/01/2005 6,243.00	08/19/2011
2,413.00		28. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 987.00					08/01/2005 1,426.00	08/22/2011
12,645.00		142. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 5,004.00					08/01/2005 7,641.00	09/02/2011
90,206.00		892. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 31,432.00					08/01/2005 58,774.00	11/07/2011
118,724.00		1174. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 41,025.00					08/08/2005 77,699.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,626.00		150. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 5,091.00					10/12/2010 535.00	07/27/2011
23,006.00		650. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 22,060.00					10/12/2010 946.00	10/07/2011
7,079.00		200. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 6,632.00					01/07/2010 447.00	10/07/2011
3,539.00		100. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 3,202.00					04/19/2010 337.00	10/07/2011
3,539.00		100. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 3,123.00					03/17/2010 416.00	10/07/2011
3,539.00		100. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 3,064.00					06/29/2010 475.00	10/07/2011
7,079.00		200. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 5,926.00					11/13/2009 1,153.00	10/07/2011
7,079.00		200. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 5,897.00					11/30/2009 1,182.00	10/07/2011
11,468.00		324. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 7,384.00					10/17/2008 4,084.00	10/07/2011
920.00		26. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 590.00					10/17/2008 330.00	10/07/2011
5,127.00		135. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 3,063.00					10/17/2008 2,064.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,166.00		215. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 4,867.00					10/17/2008 3,299.00	10/25/2011
4,987.00		550. UNITED CMNTY BK BLAIRSVILLE GA COM PROPERTY TYPE: SECURITIES 5,862.00					07/06/2011 -875.00	08/11/2011
4,987.00		550. UNITED CMNTY BK BLAIRSVILLE GA COM PROPERTY TYPE: SECURITIES 5,628.00					07/27/2011 -641.00	08/11/2011
18,744.00		908. UNITED CONTL HLDGS INC COM PROPERTY TYPE: SECURITIES 18,775.00					10/14/2011 -31.00	10/18/2011
4,152.00		700. UNITED ONLINE INC COM PROPERTY TYPE: SECURITIES 5,009.00					11/04/2010 -857.00	03/02/2011
2,965.00		500. UNITED ONLINE INC COM PROPERTY TYPE: SECURITIES 3,392.00					12/06/2010 -427.00	03/02/2011
8,559.00		1600. UNITED ONLINE INC COM PROPERTY TYPE: SECURITIES 10,856.00					12/06/2010 -2,297.00	10/07/2011
5,349.00		1000. UNITED ONLINE INC COM PROPERTY TYPE: SECURITIES 6,164.00					04/19/2011 -815.00	10/07/2011
5,349.00		1000. UNITED ONLINE INC COM PROPERTY TYPE: SECURITIES 5,851.00					10/12/2010 -502.00	10/07/2011
5,349.00		1000. UNITED ONLINE INC COM PROPERTY TYPE: SECURITIES 5,579.00					06/08/2011 -230.00	10/07/2011
7,306.00		1250. UNITED ONLINE INC COM PROPERTY TYPE: SECURITIES 6,974.00					06/08/2011 332.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
208.00		3. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 226.00					02/16/2011 -18.00	06/17/2011
199.00		3. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 238.00					03/12/2011 -39.00	08/04/2011
13,065.00		197. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 14,484.00					07/11/2011 -1,419.00	08/04/2011
119,376.00		1800. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 130,612.00					01/06/2011 -11,236.00	08/04/2011
6,632.00		100. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 7,177.00					03/02/2011 -545.00	08/04/2011
39,792.00		600. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 40,490.00					09/24/2010 -698.00	08/04/2011
24,102.00		345. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 25,997.00					02/16/2011 -1,895.00	11/04/2011
16,277.00		233. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 17,466.00					05/02/2011 -1,189.00	11/04/2011
4,122.00		59. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 4,347.00					12/16/2010 -225.00	11/04/2011
12,505.00		179. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 13,173.00					12/16/2010 -668.00	11/04/2011
4,192.00		60. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 4,409.00					12/16/2010 -217.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
29,970.00		429. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 31,139.00					01/14/2011 -1,169.00	11/04/2011
17,465.00		250. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 18,059.00					01/13/2011 -594.00	11/04/2011
29,132.00		417. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 30,119.00					01/13/2011 -987.00	11/04/2011
8,523.00		122. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 8,804.00					01/13/2011 -281.00	11/04/2011
61,268.00		877. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 62,939.00					12/06/2010 -1,671.00	11/04/2011
18,024.00		258. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 18,437.00					12/06/2010 -413.00	11/04/2011
42,196.00		604. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 41,588.00					04/16/2010 608.00	11/04/2011
62,055.00		900. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 60,735.00					09/24/2010 1,320.00	11/18/2011
19,513.00		283. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 18,864.00					03/18/2008 649.00	11/18/2011
10,687.00		155. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 10,247.00					03/18/2008 440.00	11/18/2011
20,685.00		300. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 19,798.00					09/01/2010 887.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
21,168.00		307. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 20,205.00					03/18/2008 963.00	11/18/2011
17,444.00		253. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 16,593.00					02/19/2008 851.00	11/18/2011
40,819.00		592. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 38,067.00					02/26/2004 2,752.00	11/18/2011
10,343.00		150. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES 8,965.00					06/28/2010 1,378.00	11/18/2011
400,000.00		400000. UNITED STATES TREAS NT DTD 02/28 PROPERTY TYPE: SECURITIES 418,781.00					06/05/2008 -18,781.00	02/28/2011
57,807.00		50000. UNITED STATES TREAS NT DTD 11/17/ PROPERTY TYPE: SECURITIES 57,504.00					12/29/2008 303.00	08/23/2011
231,227.00		200000. UNITED STATES TREAS NT DTD 11/17 PROPERTY TYPE: SECURITIES 204,688.00					07/07/2009 26,539.00	08/23/2011
353,499.00		350000. UNITED STATES TREAS NT DTD 05/15 PROPERTY TYPE: SECURITIES 344,354.00					09/30/2009 9,145.00	01/25/2011
303,633.00		300000. UNITED STATES TREAS NT DTD 05/15 PROPERTY TYPE: SECURITIES 295,160.00					09/30/2009 8,473.00	03/15/2011
501,914.00		500000. UNITED STATES TREAS NT DTD 07/31 PROPERTY TYPE: SECURITIES 503,244.00					06/29/2010 -1,330.00	02/17/2011
202,617.00		200000. UNITED STATES TREAS NT DTD 09/15 PROPERTY TYPE: SECURITIES 202,445.00					02/17/2011 172.00	08/23/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
303,551.00		300000. UNITED STATES TREAS NT DTD 09/15 PROPERTY TYPE: SECURITIES 303,668.00					02/17/2011 -117.00	09/27/2011
353,883.00		350000. UNITED STATES TREAS NT DTD 12/15 PROPERTY TYPE: SECURITIES 353,515.00					01/25/2011 368.00	09/27/2011
204,016.00		200000. UNITED STATES TREAS NT DTD 05/17 PROPERTY TYPE: SECURITIES 214,602.00					10/27/2010 -10,586.00	03/24/2011
612,188.00		600000. UNITED STATES TREAS NT DTD 06/01 PROPERTY TYPE: SECURITIES 609,260.00					03/02/2011 2,928.00	03/15/2011
16,984.00		292. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 13,146.00					09/21/2010 3,838.00	12/20/2010
9,306.00		160. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 6,822.00					09/24/2010 2,484.00	12/20/2010
3,630.00		62. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 2,643.00					09/24/2010 987.00	12/21/2010
4,417.00		75. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 3,198.00					09/24/2010 1,219.00	12/21/2010
14,076.00		239. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 8,260.00					07/15/2009 5,816.00	12/21/2010
75,807.00		47000. UNITED STS STL CORP CONV NEW SR U PROPERTY TYPE: SECURITIES 62,765.00					07/16/2009 13,042.00	05/04/2011
5,797.00		200. UNITED STATIONERS INC PROPERTY TYPE: SECURITIES 7,044.00					04/19/2011 -1,247.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,898.00		100. UNITED STATIONERS INC PROPERTY TYPE: SECURITIES 3,386.00				07/27/2011 -488.00	10/07/2011
4,642.00		150. UNITED STATIONERS INC PROPERTY TYPE: SECURITIES 5,079.00				07/27/2011 -437.00	10/25/2011
23,496.00		276. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 20,507.00				07/31/2007 2,989.00	06/17/2011
1,082.00		14. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 1,040.00				07/31/2007 42.00	11/04/2011
41,266.00		534. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 26,195.00				04/19/2005 15,071.00	11/04/2011
59,503.00		770. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 37,768.00				04/19/2005 21,735.00	11/04/2011
22,704.00		300. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 22,537.00				09/16/2011 167.00	11/18/2011
14,758.00		195. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 9,604.00				01/26/2009 5,154.00	11/18/2011
10,747.00		142. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 6,969.00				01/26/2009 3,778.00	11/18/2011
37,916.00		501. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 24,580.00				01/26/2009 13,336.00	11/18/2011
4,692.00		62. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 3,035.00				01/26/2009 1,657.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,541.00		60. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 2,869.00					02/02/2009 1,672.00	11/18/2011
3,027.00		40. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 1,913.00					02/02/2009 1,114.00	11/18/2011
3,557.00		47. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 2,246.00					02/02/2009 1,311.00	11/18/2011
984.00		13. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 621.00					02/02/2009 363.00	11/18/2011
3,027.00		40. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 1,910.00					02/02/2009 1,117.00	11/18/2011
44,500.00		588. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 27,247.00					02/17/2009 17,253.00	11/18/2011
14,682.00		194. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 8,934.00					02/17/2009 5,748.00	11/18/2011
19,601.00		259. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 11,926.00					02/17/2009 7,675.00	11/18/2011
42,305.00		559. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 25,652.00					04/20/2009 16,653.00	11/18/2011
45,408.00		600. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 51,393.00					04/01/2011 -5,985.00	11/18/2011
9,672.00		192. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 6,977.00					01/24/2009 2,695.00	09/16/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
10,075.00		200. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 6,819.00				12/29/2008 3,256.00	09/16/2011
403.00		8. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 264.00				01/25/2010 139.00	09/16/2011
79,248.00		1792. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 59,140.00				01/25/2010 20,108.00	11/18/2011
66,335.00		1500. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 45,927.00				06/08/2010 20,408.00	11/18/2011
26,534.00		600. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 18,220.00				05/13/2010 8,314.00	11/18/2011
4,422.00		100. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,999.00				06/03/2009 1,423.00	11/18/2011
48,646.00		1100. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 32,454.00				06/28/2010 16,192.00	11/18/2011
53,422.00		1208. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 34,698.00				11/18/2009 18,724.00	11/18/2011
23,881.00		540. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 10,321.00				03/10/2009 13,560.00	11/18/2011
5,745.00		200. UNIVERSAL ELECTRS INC COM PROPERTY TYPE: SECURITIES 5,685.00				12/06/2010 60.00	03/28/2011
5,745.00		200. UNIVERSAL ELECTRS INC COM PROPERTY TYPE: SECURITIES 5,305.00				01/10/2011 440.00	03/28/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,490.00		400. UNIVERSAL ELECTRS INC COM PROPERTY TYPE: SECURITIES 10,536.00					02/08/2011 954.00	03/28/2011
5,530.00		150. UNIVERSAL HEALTH RLTY INCM TR SH BE PROPERTY TYPE: SECURITIES 6,301.00					07/06/2011 -771.00	10/25/2011
11,160.00		600. URSTADT BIDDLE PPTYS INC CL A PROPERTY TYPE: SECURITIES 11,357.00					03/29/2011 -197.00	06/08/2011
16,913.00		911. URSTADT BIDDLE PPTYS INC CL A PROPERTY TYPE: SECURITIES 17,187.00					03/29/2011 -274.00	07/06/2011
22,075.00		1189. URSTADT BIDDLE PPTYS INC CL A PROPERTY TYPE: SECURITIES 22,356.00					03/28/2011 -281.00	07/06/2011
40,844.00		2200. URSTADT BIDDLE PPTYS INC CL A PROPERTY TYPE: SECURITIES 41,050.00					01/10/2011 -206.00	07/06/2011
14,298.00		146. V F CORP COM PROPERTY TYPE: SECURITIES 12,090.00					10/19/2007 2,208.00	05/04/2011
8,056.00		82. V F CORP COM PROPERTY TYPE: SECURITIES 6,790.00					10/19/2007 1,266.00	05/04/2011
25,840.00		263. V F CORP COM PROPERTY TYPE: SECURITIES 21,759.00					10/18/2007 4,081.00	05/04/2011
722.00		7. V F CORP COM PROPERTY TYPE: SECURITIES 579.00					10/18/2007 143.00	06/17/2011
15,208.00		116. V F CORP COM PROPERTY TYPE: SECURITIES 9,597.00					10/18/2007 5,611.00	10/12/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,470.00		118. V F CORP COM PROPERTY TYPE: SECURITIES 9,146.00					05/02/2008 6,324.00	10/12/2011
13,480.00		102. V F CORP COM PROPERTY TYPE: SECURITIES 7,906.00					05/02/2008 5,574.00	10/12/2011
388.00		3. V F CORP COM PROPERTY TYPE: SECURITIES 233.00					05/02/2008 155.00	10/13/2011
1,294.00		10. V F CORP COM PROPERTY TYPE: SECURITIES 766.00					05/01/2008 528.00	10/13/2011
32,676.00		252. V F CORP COM PROPERTY TYPE: SECURITIES 19,308.00					05/01/2008 13,368.00	10/13/2011
14,915.00		110. V F CORP COM PROPERTY TYPE: SECURITIES 14,650.00					10/14/2011 265.00	11/15/2011
27,958.00		1100. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 22,812.00					12/02/2010 5,146.00	01/31/2011
15,383.00		700. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 18,571.00					03/02/2011 -3,188.00	11/18/2011
30,767.00		1400. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 35,791.00					07/11/2011 -5,024.00	11/18/2011
4,395.00		200. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 4,179.00					10/10/2011 216.00	11/18/2011
21,976.00		1000. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 20,738.00					12/02/2010 1,238.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
54,940.00		2500. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 50,461.00				08/24/2011 4,479.00	11/18/2011
41,755.00		1900. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 33,670.00				02/12/2010 8,085.00	11/18/2011
38,458.00		1750. VALERO REFNG & MARKETING CO PROPERTY TYPE: SECURITIES 29,564.00				09/24/2010 8,894.00	11/18/2011
4,263.00		100. VARIAN SEMICONDUCTION EQUIPMENT ASS PROPERTY TYPE: SECURITIES 4,469.00				02/08/2011 -206.00	03/14/2011
4,093.00		96. VARIAN SEMICONDUCTION EQUIPMENT ASSO PROPERTY TYPE: SECURITIES 2,067.00				08/01/2006 2,026.00	03/14/2011
2,302.00		54. VARIAN SEMICONDUCTION EQUIPMENT ASSO PROPERTY TYPE: SECURITIES 1,162.00				08/01/2006 1,140.00	03/14/2011
19,185.00		450. VARIAN SEMICONDUCTION EQUIPMENT ASS PROPERTY TYPE: SECURITIES 9,543.00				01/22/2004 9,642.00	03/14/2011
9,592.00		225. VARIAN SEMICONDUCTION EQUIPMENT ASS PROPERTY TYPE: SECURITIES 4,740.00				02/28/2006 4,852.00	03/14/2011
9,592.00		225. VARIAN SEMICONDUCTION EQUIPMENT ASS PROPERTY TYPE: SECURITIES 4,047.00				09/27/2005 5,545.00	03/14/2011
19,185.00		450. VARIAN SEMICONDUCTION EQUIPMENT ASS PROPERTY TYPE: SECURITIES 6,196.00				01/10/2005 12,989.00	03/14/2011
6,725.00		250. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 12,958.00				05/12/2011 -6,233.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,380.00		200. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 7,313.00					08/11/2011 -1,933.00	10/07/2011
1,345.00		50. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 1,743.00					02/24/2010 -398.00	10/07/2011
2,690.00		100. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 4,873.00					05/11/2010 -2,183.00	10/07/2011
2,690.00		100. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 3,609.00					06/29/2010 -919.00	10/07/2011
2,690.00		100. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 4,399.00					07/29/2010 -1,709.00	10/07/2011
8,070.00		300. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 10,478.00					09/22/2010 -2,408.00	10/07/2011
13,449.00		500. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 25,277.00					03/28/2011 -11,828.00	10/07/2011
5,380.00		200. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 10,111.00					03/28/2011 -4,731.00	10/07/2011
5,160.00		200. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 9,695.00					03/25/2011 -4,535.00	10/25/2011
2,580.00		100. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 4,191.00					07/26/2010 -1,611.00	10/25/2011
5,160.00		200. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 6,624.00					08/16/2010 -1,464.00	10/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,290.00		50. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 1,743.00					02/24/2010 -453.00	10/25/2011
2,580.00		100. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 4,665.00					05/08/2010 -2,085.00	10/25/2011
1,058.00		41. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 1,394.00					06/26/2010 -336.00	10/25/2011
1,290.00		50. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 1,701.00					06/26/2010 -411.00	10/25/2011
232.00		9. VEECO INSTRUMENTS INC COM PROPERTY TYPE: SECURITIES 306.00					06/26/2010 -74.00	10/25/2011
1,779.00		49. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 1,659.00					02/07/2008 120.00	01/06/2011
12,744.00		351. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 11,877.00					02/07/2008 867.00	01/06/2011
3,631.00		100. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 3,320.00					04/10/2008 311.00	01/06/2011
3,594.00		99. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 3,261.00					08/12/2008 333.00	01/06/2011
10,929.00		301. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 9,903.00					08/12/2008 1,026.00	01/06/2011
4,407.00		123. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 4,873.00					09/14/2007 -466.00	06/17/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
609.00		17. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 618.00					05/01/2008 -9.00	06/17/2011
4,431.00		123. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 4,989.00					08/20/2007 -558.00	08/24/2011
612.00		17. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 634.00					04/06/2008 -22.00	08/24/2011
2,162.00		60. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 2,206.00					05/23/2011 -44.00	08/24/2011
42,404.00		1143. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 41,570.00					05/01/2008 834.00	11/04/2011
18,735.00		505. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 15,833.00					03/23/2006 2,902.00	11/04/2011
21,803.00		600. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 21,317.00					01/31/2011 486.00	11/18/2011
3,343.00		92. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 3,027.00					08/12/2008 316.00	11/18/2011
11,192.00		308. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 10,124.00					08/12/2008 1,068.00	11/18/2011
21,803.00		600. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 19,580.00					10/18/2010 2,223.00	11/18/2011
25,436.00		700. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 22,808.00					09/24/2010 2,628.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
17,842.00		491. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 15,781.00					05/16/2005 2,061.00	11/18/2011
509.00		14. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 443.00					05/01/2008 66.00	11/18/2011
10,901.00		300. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 8,927.00					08/11/2010 1,974.00	11/18/2011
18,169.00		500. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 14,697.00					06/29/2009 3,472.00	11/18/2011
25,255.00		695. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 20,099.00					12/10/2008 5,156.00	11/18/2011
4,106.00		113. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 3,248.00					11/03/2008 858.00	11/18/2011
2,108.00		58. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 1,663.00					11/03/2008 445.00	11/18/2011
2,907.00		80. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 2,293.00					11/03/2008 614.00	11/18/2011
1,781.00		49. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 1,404.00					11/03/2008 377.00	11/18/2011
21,258.00		585. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 16,751.00					01/31/2006 4,507.00	11/18/2011
15,080.00		415. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 11,853.00					10/10/2002 3,227.00	11/18/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,268.00		200. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 5,688.00				11/22/2005 1,580.00	11/18/2011
46,512.00		1280. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 35,295.00				10/07/2005 11,217.00	11/18/2011
10,901.00		300. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 11,031.00				05/23/2011 -130.00	11/18/2011
51,345.00		1413. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 51,868.00				11/02/2011 -523.00	11/18/2011
64,935.00		1787. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES 65,596.00				11/02/2011 -661.00	11/18/2011
11,673.00		286. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 12,572.00				02/08/2011 -899.00	11/04/2011
21,591.00		529. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 22,279.00				01/18/2011 -688.00	11/04/2011
1,673.00		41. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 1,714.00				01/18/2011 -41.00	11/04/2011
16,652.00		408. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 17,032.00				01/14/2011 -380.00	11/04/2011
73,477.00		1670. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 78,743.00				09/16/2011 -5,266.00	11/18/2011
3,810.00		400. VICOR CORP PROPERTY TYPE: SECURITIES 7,590.00				11/04/2010 -3,780.00	10/07/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,810.00		400. VICOR CORP PROPERTY TYPE: SECURITIES 6,974.00					12/06/2010 -3,164.00	10/07/2011
2,857.00		300. VICOR CORP PROPERTY TYPE: SECURITIES 4,622.00					01/10/2011 -1,765.00	10/07/2011
1,032.00		100. VICOR CORP PROPERTY TYPE: SECURITIES 1,541.00					01/10/2011 -509.00	10/25/2011
516.00		50. VICOR CORP PROPERTY TYPE: SECURITIES 705.00					09/22/2010 -189.00	10/25/2011
5,843.00		300. VIROPHARMA INC PROPERTY TYPE: SECURITIES 5,820.00					03/28/2011 23.00	07/27/2011
2,922.00		150. VIROPHARMA INC PROPERTY TYPE: SECURITIES 2,700.00					03/02/2011 222.00	07/27/2011
2,540.00		150. VIROPHARMA INC PROPERTY TYPE: SECURITIES 2,700.00					03/02/2011 -160.00	08/11/2011
11,853.00		700. VIROPHARMA INC PROPERTY TYPE: SECURITIES 12,437.00					06/08/2011 -584.00	08/11/2011
1,693.00		100. VIROPHARMA INC PROPERTY TYPE: SECURITIES 1,764.00					01/10/2011 -71.00	08/11/2011
3,804.00		200. VIROPHARMA INC PROPERTY TYPE: SECURITIES 3,527.00					01/10/2011 277.00	10/07/2011
3,804.00		200. VIROPHARMA INC PROPERTY TYPE: SECURITIES 2,781.00					04/07/2010 1,023.00	10/07/2011

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

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
21,875.00		1150. VIROPHARMA INC PROPERTY TYPE: SECURITIES 15,354.00					03/17/2010 6,521.00	10/07/2011
5,851.00		300. VIROPHARMA INC PROPERTY TYPE: SECURITIES 4,005.00					03/17/2010 1,846.00	10/25/2011
10,619.00		127. VISA INC CL A COM PROPERTY TYPE: SECURITIES 11,176.00					07/14/2011 -557.00	10/05/2011
15,134.00		181. VISA INC CL A COM PROPERTY TYPE: SECURITIES 15,926.00					07/15/2011 -792.00	10/05/2011
31,875.00		345. VISA INC CL A COM PROPERTY TYPE: SECURITIES 30,355.00					07/15/2011 1,520.00	11/07/2011
11,535.00		127. VISA INC CL A COM PROPERTY TYPE: SECURITIES 12,255.00					08/11/2011 -720.00	11/18/2011
16,439.00		181. VISA INC CL A COM PROPERTY TYPE: SECURITIES 17,463.00					08/12/2011 -1,024.00	11/18/2011
31,970.00		352. VISA INC CL A COM PROPERTY TYPE: SECURITIES 32,422.00					11/02/2011 -452.00	11/18/2011
24,234.00		600. WD 40 CO COM PROPERTY TYPE: SECURITIES 23,013.00					11/04/2010 1,221.00	02/08/2011
4,083.00		100. WD 40 CO COM PROPERTY TYPE: SECURITIES 3,836.00					11/04/2010 247.00	07/06/2011
8,165.00		200. WD 40 CO COM PROPERTY TYPE: SECURITIES 7,076.00					04/19/2010 1,089.00	07/06/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
8,814.00		200. WD 40 CO COM PROPERTY TYPE: SECURITIES 6,728.00				06/29/2010 2,086.00	07/27/2011
3,790.00		86. WD 40 CO COM PROPERTY TYPE: SECURITIES 2,324.00				12/11/2008 1,466.00	07/27/2011
5,024.00		114. WD 40 CO COM PROPERTY TYPE: SECURITIES 3,080.00				12/11/2008 1,944.00	07/27/2011
1,851.00		42. WD 40 CO COM PROPERTY TYPE: SECURITIES 1,034.00				12/02/2008 817.00	07/27/2011
220.00		5. WD 40 CO COM PROPERTY TYPE: SECURITIES 123.00				12/02/2008 97.00	07/27/2011
2,336.00		53. WD 40 CO COM PROPERTY TYPE: SECURITIES 1,290.00				12/02/2008 1,046.00	07/27/2011
4,407.00		100. WD 40 CO COM PROPERTY TYPE: SECURITIES 2,294.00				03/05/2009 2,113.00	07/27/2011
34,109.00		600. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 33,417.00				03/19/2010 692.00	11/18/2011
51,163.00		900. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 49,941.00				04/08/2010 1,222.00	11/18/2011
28,424.00		500. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 27,405.00				12/07/2009 1,019.00	11/18/2011
39,793.00		700. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 37,545.00				03/03/2010 2,248.00	11/18/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,685.00		100. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 5,223.00					04/01/2011 462.00	11/18/2011
28,424.00		500. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 25,988.00					03/02/2011 2,436.00	11/18/2011
218,295.00		3840. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 197,012.00					09/01/2010 21,283.00	11/18/2011
20,465.00		360. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 22,216.00					10/11/2008 -1,751.00	11/18/2011
41,967.00		1300. WALGREEN CO COM PROPERTY TYPE: SECURITIES 52,906.00					01/31/2011 -10,939.00	11/18/2011
12,913.00		400. WALGREEN CO COM PROPERTY TYPE: SECURITIES 15,329.00					10/06/2009 -2,416.00	11/18/2011
22,598.00		700. WALGREEN CO COM PROPERTY TYPE: SECURITIES 24,095.00					08/24/2011 -1,497.00	11/18/2011
137,523.00		4260. WALGREEN CO COM PROPERTY TYPE: SECURITIES 146,433.00					10/18/2010 -8,910.00	11/18/2011
8,591.00		118. WALTER INDS INC PROPERTY TYPE: SECURITIES 8,975.00					10/26/2011 -384.00	11/11/2011
3,565.00		73. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES 3,449.00					10/17/2011 116.00	11/02/2011
1,970.00		61. WASTE CONNECTIONS INC PROPERTY TYPE: SECURITIES 2,085.00					10/17/2011 -115.00	11/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
45,604.00		600. WATERS CORP COM PROPERTY TYPE: SECURITIES 42,692.00					09/24/2010 2,912.00	01/06/2011
76,406.00		1000. WATERS CORP COM PROPERTY TYPE: SECURITIES 71,154.00					09/24/2010 5,252.00	01/31/2011
28,137.00		433. WATSON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 18,808.00					05/20/2010 9,329.00	11/04/2011
24,433.00		376. WATSON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 16,096.00					05/19/2010 8,337.00	11/04/2011
6,839.00		200. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES 5,750.00					08/28/2009 1,089.00	12/06/2010
7,468.00		200. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES 5,750.00					08/28/2009 1,718.00	03/02/2011
3,734.00		100. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES 2,772.00					09/05/2008 962.00	03/02/2011
813.00		25. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES 525.00					04/16/2009 288.00	06/08/2011
2,440.00		75. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES 1,575.00					04/16/2009 865.00	06/08/2011
623.00		100. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 1,040.00					01/06/2010 -417.00	10/04/2011
1,246.00		200. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 1,776.00					05/11/2010 -530.00	10/04/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,737.00		600. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 4,947.00				12/06/2010 -1,210.00	10/04/2011
6,228.00		1000. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 7,434.00				04/19/2011 -1,206.00	10/04/2011
4,983.00		800. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 5,792.00				05/12/2011 -809.00	10/04/2011
623.00		100. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 705.00				06/29/2010 -82.00	10/04/2011
2,514.00		400. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 2,821.00				06/29/2010 -307.00	10/07/2011
1,257.00		200. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 1,272.00				04/16/2009 -15.00	10/07/2011
2,419.00		385. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 2,048.00				03/27/2009 371.00	10/07/2011
3,236.00		515. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 2,732.00				03/27/2009 504.00	10/07/2011
691.00		110. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 480.00				03/17/2009 211.00	10/07/2011
610.00		97. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 416.00				03/17/2009 194.00	10/07/2011
2,815.00		448. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 1,902.00				03/17/2009 913.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
911.00		145. WAUSAU-MOSINEE PAPER CORP PROPERTY TYPE: SECURITIES 608.00				03/17/2009 303.00	10/07/2011
6,775.00		350. WEBSense INC COM PROPERTY TYPE: SECURITIES 8,582.00				04/19/2010 -1,807.00	10/25/2011
12,679.00		400. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 12,946.00				01/31/2011 -267.00	03/02/2011
24,990.00		812. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 26,102.00				01/05/2011 -1,112.00	04/13/2011
24,713.00		803. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 22,071.00				05/08/2009 2,642.00	04/13/2011
55,938.00		1874. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 51,508.00				05/08/2009 4,430.00	04/15/2011
44,297.00		1484. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 39,762.00				10/01/2009 4,535.00	04/15/2011
90,623.00		3036. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 70,804.00				05/05/2009 19,819.00	04/15/2011
7,279.00		266. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 7,858.00				04/19/2005 -579.00	06/17/2011
47,165.00		1900. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 47,012.00				09/16/2011 153.00	11/18/2011
31,029.00		1250. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 30,133.00				08/24/2011 896.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
79,435.00		3200. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 103,238.00				01/06/2011 -23,803.00	11/18/2011
4,965.00		200. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 6,473.00				01/31/2011 -1,508.00	11/18/2011
39,717.00		1600. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 42,695.00				08/04/2011 -2,978.00	11/18/2011
9,582.00		386. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 9,949.00				10/10/2011 -367.00	11/18/2011
30,136.00		1214. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES 31,291.00				10/10/2011 -1,155.00	11/18/2011
12,428.00		441. WELLS FARGO & CO NEW PFD DEP SHS SE PROPERTY TYPE: SECURITIES 9,643.00				12/30/2008 2,785.00	11/07/2011
5,439.00		193. WELLS FARGO & CO NEW PFD DEP SHS SE PROPERTY TYPE: SECURITIES 4,014.00				12/22/2008 1,425.00	11/07/2011
19,106.00		678. WELLS FARGO & CO NEW PFD DEP SHS SE PROPERTY TYPE: SECURITIES 11,397.00				03/19/2009 7,709.00	11/07/2011
8,961.00		318. WELLS FARGO & CO NEW PFD DEP SHS SE PROPERTY TYPE: SECURITIES 4,953.00				03/25/2009 4,008.00	11/07/2011
18,655.00		662. WELLS FARGO & CO NEW PFD DEP SHS SE PROPERTY TYPE: SECURITIES 10,170.00				03/26/2009 8,485.00	11/07/2011
20,299.00		500. WEST PHARMACEUTICAL SVSC INC COM PROPERTY TYPE: SECURITIES 21,847.00				06/08/2011 -1,548.00	08/11/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
33,509.00		900. WEST PHARMACEUTICAL SVSC INC COM PROPERTY TYPE: SECURITIES 39,324.00				06/08/2011 -5,815.00	10/07/2011
5,268.00		135. WEST PHARMACEUTICAL SVSC INC COM PROPERTY TYPE: SECURITIES 5,899.00				06/08/2011 -631.00	10/25/2011
13,346.00		342. WEST PHARMACEUTICAL SVSC INC COM PROPERTY TYPE: SECURITIES 14,943.00				06/08/2011 -1,597.00	10/25/2011
898.00		23. WEST PHARMACEUTICAL SVSC INC COM PROPERTY TYPE: SECURITIES 1,005.00				06/08/2011 -107.00	10/25/2011
6,087.00		164. WEST PHARMACEUTICAL SVSC INC COM PROPERTY TYPE: SECURITIES 7,166.00				06/08/2011 -1,079.00	11/21/2011
1,329.00		36. WEST PHARMACEUTICAL SVSC INC COM PROPERTY TYPE: SECURITIES 1,573.00				06/08/2011 -244.00	11/22/2011
11,581.00		428. WESTAR ENERGY INC COM PROPERTY TYPE: SECURITIES 11,515.00				10/14/2011 66.00	11/15/2011
45,045.00		1100. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 38,204.00				11/09/2010 6,841.00	04/26/2011
143,325.00		3500. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 120,990.00				12/02/2010 22,335.00	04/26/2011
14,898.00		400. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 13,827.00				12/02/2010 1,071.00	07/11/2011
26,071.00		700. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 23,829.00				01/31/2011 2,242.00	07/11/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
35,001.00		1100. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 37,446.00					01/31/2011 -2,445.00	08/04/2011
21,225.00		759. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 25,838.00					01/31/2011 -4,613.00	10/10/2011
1,175.00		42. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 1,430.00					01/31/2011 -255.00	10/10/2011
11,689.00		418. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 14,229.00					01/31/2011 -2,540.00	10/10/2011
5,062.00		181. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 6,162.00					01/31/2011 -1,100.00	10/10/2011
34,968.00		1300. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 44,254.00					01/31/2011 -9,286.00	11/02/2011
29,589.00		1100. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES 32,814.00					03/02/2011 -3,225.00	11/02/2011
1,278.00		59. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 1,148.00					12/01/2009 130.00	03/02/2011
1,755.00		81. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 1,572.00					12/04/2009 183.00	03/02/2011
3,185.00		147. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 2,848.00					12/01/2009 337.00	03/02/2011
888.00		41. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 794.00					12/01/2009 94.00	03/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,424.00		158. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 3,053.00					12/05/2009 371.00	03/02/2011
498.00		23. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 444.00					11/30/2009 54.00	03/02/2011
2,665.00		123. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 2,369.00					11/30/2009 296.00	03/02/2011
4,031.00		186. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 3,576.00					11/30/2009 455.00	03/02/2011
9,968.00		460. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 8,844.00					11/30/2009 1,124.00	03/02/2011
217.00		10. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 189.00					11/30/2009 28.00	03/02/2011
65.00		3. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 57.00					11/30/2009 8.00	03/02/2011
21,669.00		1000. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 18,171.00					12/02/2010 3,498.00	03/02/2011
4,334.00		200. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 3,585.00					06/22/2009 749.00	03/02/2011
13,197.00		609. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 9,645.00					06/28/2010 3,552.00	03/02/2011
117,525.00		7279. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 125,089.00					11/02/2011 -7,564.00	11/18/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,120.00		441. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES 7,579.00				11/02/2011 -459.00	11/18/2011
16,591.00		222. WHIRLPOOL CORP COM (INCLUDES SPECIA PROPERTY TYPE: SECURITIES 19,675.00				07/20/2010 -3,084.00	12/01/2010
16,890.00		226. WHIRLPOOL CORP COM (INCLUDES SPECIA PROPERTY TYPE: SECURITIES 19,411.00				07/21/2010 -2,521.00	12/01/2010
38,478.00		1289. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 15,223.00				03/20/2009 23,255.00	02/17/2011
8,696.00		294. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 3,472.00				03/20/2009 5,224.00	02/17/2011
16,446.00		556. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 6,553.00				03/20/2009 9,893.00	02/17/2011
10,353.00		350. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 8,259.00				11/12/2010 2,094.00	02/17/2011
15,881.00		532. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 12,554.00				11/12/2010 3,327.00	02/17/2011
6,744.00		216. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 6,112.00				10/17/2011 632.00	11/04/2011
6,744.00		216. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 6,066.00				10/17/2011 678.00	11/04/2011
56,917.00		1823. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 43,017.00				11/12/2010 13,900.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
146,867.00		4704. WILLIAMS COS INC DEL COM PROPERTY TYPE: SECURITIES 55,439.00					03/20/2009 91,428.00	11/04/2011
14,543.00		380. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 13,902.00					10/14/2011 641.00	11/15/2011
3,366.00		1100. WILSHIRE BANCORP INC COM PROPERTY TYPE: SECURITIES 10,010.00					06/29/2010 -6,644.00	05/12/2011
3,672.00		1200. WILSHIRE BANCORP INC COM PROPERTY TYPE: SECURITIES 8,982.00					01/10/2011 -5,310.00	05/12/2011
3,366.00		1100. WILSHIRE BANCORP INC COM PROPERTY TYPE: SECURITIES 7,182.00					03/02/2011 -3,816.00	05/12/2011
4,437.00		1450. WILSHIRE BANCORP INC COM PROPERTY TYPE: SECURITIES 9,409.00					02/08/2011 -4,972.00	05/12/2011
1,635.00		550. WILSHIRE BANCORP INC COM PROPERTY TYPE: SECURITIES 3,569.00					02/08/2011 -1,934.00	06/08/2011
3,270.00		1100. WILSHIRE BANCORP INC COM PROPERTY TYPE: SECURITIES 6,973.00					07/13/2009 -3,703.00	06/08/2011
2,676.00		900. WILSHIRE BANCORP INC COM PROPERTY TYPE: SECURITIES 4,395.00					05/07/2009 -1,719.00	06/08/2011
10,655.00		800. WINNEBAGO INDUSTRIES INC PROPERTY TYPE: SECURITIES 11,892.00					01/10/2011 -1,237.00	03/28/2011
6,624.00		200. WINTRUST FINANCIAL CORP COM PROPERTY TYPE: SECURITIES 2,597.00					03/27/2009 4,027.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,171.00		200. WINTRUST FINANCIAL CORP COM PROPERTY TYPE: SECURITIES 2,597.00					03/27/2009 3,574.00	06/08/2011
8,005.00		300. WINTRUST FINANCIAL CORP COM PROPERTY TYPE: SECURITIES 3,896.00					03/27/2009 4,109.00	10/07/2011
3,138.00		100. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 3,114.00					04/19/2010 24.00	12/06/2010
3,138.00		100. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 2,568.00					06/29/2010 570.00	12/06/2010
7,210.00		200. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 5,137.00					06/29/2010 2,073.00	02/08/2011
5,833.00		150. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 2,355.00					03/27/2009 3,478.00	05/12/2011
9,023.00		250. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 3,924.00					03/27/2009 5,099.00	06/08/2011
13,303.00		361. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 5,667.00					03/27/2009 7,636.00	10/07/2011
1,437.00		39. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 608.00					03/27/2009 829.00	10/07/2011
1,843.00		50. WOLVERINE WORLD WIDE INC COM PROPERTY TYPE: SECURITIES 713.00					03/17/2009 1,130.00	10/07/2011
3,496.00		87. WOODWARD GOVERNOR CO PROPERTY TYPE: SECURITIES 2,710.00					10/17/2011 786.00	11/16/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,733.00		100. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 3,803.00					03/05/2010 2,930.00	05/12/2011
6,268.00		100. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 3,453.00					04/07/2010 2,815.00	08/11/2011
564.00		9. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 161.00					10/30/2008 403.00	08/11/2011
940.00		15. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 268.00					10/30/2008 672.00	08/11/2011
4,262.00		68. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 1,213.00					10/30/2008 3,049.00	08/11/2011
501.00		8. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 143.00					10/30/2008 358.00	08/11/2011
21,938.00		350. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 5,797.00					05/22/2009 16,141.00	08/11/2011
11,595.00		200. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 10,961.00					10/04/2011 634.00	10/07/2011
14,494.00		250. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 4,140.00					05/22/2009 10,354.00	10/07/2011
14,338.00		232. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 3,442.00					03/17/2009 10,896.00	10/25/2011
680.00		11. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 162.00					03/17/2009 518.00	10/25/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
371.00		6. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 88.00				03/17/2009 283.00	10/25/2011
62.00		1. WORLD ACCEP CORP S C NEW COM PROPERTY TYPE: SECURITIES 15.00				03/17/2009 47.00	10/25/2011
14,694.00		400. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 10,800.00				10/12/2010 3,894.00	01/10/2011
3,673.00		100. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 2,617.00				08/16/2010 1,056.00	01/10/2011
5,506.00		150. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 6,068.00				03/28/2011 -562.00	07/06/2011
5,658.00		150. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 6,068.00				03/28/2011 -410.00	07/27/2011
7,134.00		200. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 6,612.00				10/04/2011 522.00	10/07/2011
3,567.00		100. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 2,617.00				08/16/2010 950.00	10/07/2011
3,567.00		100. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 2,567.00				06/29/2010 1,000.00	10/07/2011
7,134.00		200. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 4,964.00				09/22/2010 2,170.00	10/07/2011
10,701.00		300. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 7,433.00				06/04/2010 3,268.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,134.00		200. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 3,398.00					01/28/2009 3,736.00	10/07/2011
10,701.00		300. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 4,787.00					02/11/2009 5,914.00	10/07/2011
3,567.00		100. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 4,046.00					03/28/2011 -479.00	10/07/2011
7,134.00		200. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 7,281.00					04/19/2011 -147.00	10/07/2011
3,846.00		100. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 1,596.00					02/11/2009 2,250.00	10/25/2011
11,538.00		300. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 4,648.00					01/14/2009 6,890.00	10/25/2011
1,091.00		26. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 1,018.00					10/18/2011 73.00	11/11/2011
420.00		10. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 390.00					04/26/2011 30.00	11/11/2011
4,197.00		100. WORLD FUEL SVCS CORP 00 PROPERTY TYPE: SECURITIES 4,310.00					04/04/2011 -113.00	11/11/2011
5,148.00		100. WRIGHT EXPRESS CORP COM PROPERTY TYPE: SECURITIES 4,561.00					12/16/2010 587.00	03/28/2011
16,476.00		400. WRIGHT EXPRESS CORP COM PROPERTY TYPE: SECURITIES 13,696.00					04/19/2010 2,780.00	10/07/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
7,807.00		61. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES 9,336.00				09/01/2011 -1,529.00	11/07/2011
48,124.00		376. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES 45,156.00				01/19/2011 2,968.00	11/07/2011
29,182.00		228. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES 19,767.00				07/30/2010 9,415.00	11/07/2011
61,179.00		478. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES 39,370.00				07/14/2010 21,809.00	11/07/2011
19,582.00		153. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES 23,482.00				08/31/2011 -3,900.00	11/07/2011
59,387.00		464. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES 71,213.00				08/31/2011 -11,826.00	11/07/2011
7,679.00		60. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES 9,209.00				08/31/2011 -1,530.00	11/07/2011
6,092.00		260. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 5,633.00				05/18/2010 459.00	01/13/2011
57,216.00		2442. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 52,590.00				04/29/2010 4,626.00	01/13/2011
48,552.00		2071. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 44,600.00				04/29/2010 3,952.00	01/13/2011
9,339.00		398. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 8,571.00				04/29/2010 768.00	01/14/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
28,887.00		1231. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 26,508.00					05/18/2010 2,379.00	01/14/2011
74,270.00		3165. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 67,822.00					05/17/2010 6,448.00	01/14/2011
14,935.00		572. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 12,576.00					08/19/2010 2,359.00	11/04/2011
26,815.00		1027. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 22,327.00					08/04/2010 4,488.00	11/04/2011
13,290.00		509. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 10,832.00					05/19/2010 2,458.00	11/04/2011
1,279.00		49. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 1,042.00					05/19/2010 237.00	11/04/2011
2,089.00		80. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 1,700.00					05/19/2010 389.00	11/04/2011
12,742.00		488. XCEL ENERGY INC COM PROPERTY TYPE: SECURITIES 10,299.00					05/20/2010 2,443.00	11/04/2011
11,623.00		536. YOUKU INC ADR PROPERTY TYPE: SECURITIES 25,810.00					05/20/2011 -14,187.00	11/07/2011
10,561.00		487. YOUKU INC ADR PROPERTY TYPE: SECURITIES 23,386.00					05/20/2011 -12,825.00	11/07/2011
390.00		18. YOUKU INC ADR PROPERTY TYPE: SECURITIES 738.00					03/10/2011 -348.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,840.00		546. YOUKU INC ADR PROPERTY TYPE: SECURITIES 19,759.00					06/28/2011 -7,919.00	11/07/2011
4,988.00		230. YOUKU INC ADR PROPERTY TYPE: SECURITIES 8,218.00					07/01/2011 -3,230.00	11/07/2011
7,481.00		345. YOUKU INC ADR PROPERTY TYPE: SECURITIES 12,057.00					06/07/2011 -4,576.00	11/07/2011
16,719.00		771. YOUKU INC ADR PROPERTY TYPE: SECURITIES 26,397.00					06/30/2011 -9,678.00	11/07/2011
18,714.00		344. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 18,980.00					07/08/2011 -266.00	11/07/2011
16,212.00		298. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 15,594.00					08/24/2011 618.00	11/07/2011
25,242.00		464. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 24,057.00					08/25/2011 1,185.00	11/07/2011
26,276.00		483. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 22,405.00					10/01/2010 3,871.00	11/07/2011
24,535.00		451. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 20,625.00					09/14/2010 3,910.00	11/07/2011
49,778.00		915. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 40,477.00					09/03/2010 9,301.00	11/07/2011
48,907.00		899. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 38,284.00					09/01/2010 10,623.00	11/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
90,214.00		1680. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 85,059.00					08/04/2011 5,155.00	11/18/2011
15,599.00		234. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 12,778.00					10/16/2009 2,821.00	05/25/2011
400.00		6. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 325.00					10/03/2009 75.00	05/25/2011
4,400.00		66. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 3,505.00					10/06/2009 895.00	05/25/2011
2,613.00		39. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 2,071.00					10/06/2009 542.00	05/25/2011
23,250.00		347. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 18,375.00					10/06/2009 4,875.00	05/25/2011
4,189.00		200. ZUMIEZ INC COM PROPERTY TYPE: SECURITIES 5,091.00					01/10/2011 -902.00	10/07/2011
3,142.00		150. ZUMIEZ INC COM PROPERTY TYPE: SECURITIES 3,143.00					09/22/2010 -1.00	10/07/2011
974.00		43. ZUMIEZ INC COM PROPERTY TYPE: SECURITIES 901.00					09/22/2010 73.00	11/21/2011
157.00		7. ZUMIEZ INC COM PROPERTY TYPE: SECURITIES 147.00					09/22/2010 10.00	11/22/2011
17,187.00		500. ZOLL MED CORP PROPERTY TYPE: SECURITIES 28,677.00					06/08/2011 -11,490.00	10/07/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,811.00		213. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 7,096.00					10/01/2010 715.00	02/08/2011
1,357.00		37. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 1,224.00					10/01/2010 133.00	02/08/2011
1,760.00		48. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 1,586.00					10/01/2010 174.00	02/08/2011
220.00		6. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 158.00					02/10/2009 62.00	02/08/2011
6,748.00		184. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 4,822.00					02/09/2009 1,926.00	02/08/2011
4,891.00		133. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 3,485.00					02/09/2009 1,406.00	02/08/2011
10,774.00		293. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 7,663.00					02/06/2009 3,111.00	02/08/2011
5,185.00		141. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 3,673.00					04/13/2009 1,512.00	02/08/2011
9,781.00		266. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 6,891.00					04/14/2009 2,890.00	02/08/2011
772.00		21. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 540.00					04/09/2009 232.00	02/08/2011
2,099.00		57. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 1,466.00					04/09/2009 633.00	02/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,878.00		51. AXIS CAPITAL HOLDINGS LTD COM PROPERTY TYPE: SECURITIES 1,302.00					04/09/2009 576.00	02/08/2011
3,813.00		129. ENERGY XXI (BERMUDA) LTD COM PROPERTY TYPE: SECURITIES 3,541.00					10/17/2011 272.00	11/03/2011
49,018.00		846. ACCENTURE PLC CL A COM PROPERTY TYPE: SECURITIES 46,691.00					09/20/2011 2,327.00	11/07/2011
48,439.00		836. ACCENTURE PLC CL A COM PROPERTY TYPE: SECURITIES 46,042.00					09/16/2011 2,397.00	11/07/2011
42,587.00		735. ACCENTURE PLC CL A COM PROPERTY TYPE: SECURITIES 39,850.00					09/28/2011 2,737.00	11/07/2011
50,814.00		877. ACCENTURE PLC CL A COM PROPERTY TYPE: SECURITIES 46,630.00					09/15/2011 4,184.00	11/07/2011
18,415.00		338. COOPER INDS PLC NEW COM PROPERTY TYPE: SECURITIES 17,316.00					10/14/2011 1,099.00	11/21/2011
981.00		18. COOPER INDS PLC NEW COM PROPERTY TYPE: SECURITIES 894.00					10/18/2011 87.00	11/21/2011
14,758.00		500. HELEN OF TROY LTD COM PROPERTY TYPE: SECURITIES 12,121.00					06/04/2010 2,637.00	04/19/2011
5,903.00		200. HELEN OF TROY LTD COM PROPERTY TYPE: SECURITIES 4,603.00					06/29/2010 1,300.00	04/19/2011
15,251.00		500. HELEN OF TROY LTD COM PROPERTY TYPE: SECURITIES 11,507.00					06/29/2010 3,744.00	06/08/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,600.00		148. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 5,480.00					05/06/2010 1,120.00	02/23/2011
9,811.00		220. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 8,123.00					01/12/2010 1,688.00	02/23/2011
2,420.00		54. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 1,994.00					01/12/2010 426.00	02/24/2011
3,181.00		71. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 2,572.00					04/06/2010 609.00	02/24/2011
2,330.00		52. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 1,881.00					04/06/2010 449.00	02/24/2011
1,972.00		44. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 1,588.00					04/05/2010 384.00	02/24/2011
4,228.00		94. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 3,392.00					04/05/2010 836.00	03/01/2011
1,889.00		42. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 1,515.00					04/05/2010 374.00	03/01/2011
14,573.00		324. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 10,941.00					03/11/2010 3,632.00	03/01/2011
19,746.00		439. INGERSOLL-RAND CO LTD COM PROPERTY TYPE: SECURITIES 13,651.00					02/12/2010 6,095.00	03/01/2011
7,346.00		538. MARVELL TECHNOLOGY GROUP LTD COM PROPERTY TYPE: SECURITIES 8,122.00					10/14/2011 -776.00	10/26/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
17,266.00		1152. MARVELL TECHNOLOGY GROUP LTD COM PROPERTY TYPE: SECURITIES 17,392.00					10/14/2011 -126.00	11/11/2011
13,252.00		605. NABORS INDUSTRIES INC COM PROPERTY TYPE: SECURITIES 11,175.00					09/21/2010 2,077.00	12/16/2010
29,483.00		1346. NABORS INDUSTRIES INC COM PROPERTY TYPE: SECURITIES 24,791.00					09/21/2010 4,692.00	12/16/2010
12,056.00		572. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 11,696.00					09/13/2010 360.00	12/16/2010
13,869.00		658. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 11,944.00					08/04/2010 1,925.00	12/16/2010
9,927.00		471. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 8,328.00					08/25/2010 1,599.00	12/16/2010
3,351.00		159. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 2,796.00					08/25/2010 555.00	12/16/2010
1,559.00		73. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 1,337.00					12/03/2009 222.00	06/17/2011
22,469.00		1050. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 19,228.00					12/03/2009 3,241.00	11/04/2011
23,240.00		1086. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 19,739.00					12/03/2009 3,501.00	11/04/2011
29,403.00		1374. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 19,776.00					08/03/2009 9,627.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
11,192.00		523. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 7,408.00					07/31/2009 3,784.00	11/04/2011
29,424.00		1375. XL GROUP PLC COM PROPERTY TYPE: SECURITIES 19,259.00					07/31/2009 10,165.00	11/04/2011
51,254.00		738. ACE LTD COM PROPERTY TYPE: SECURITIES 44,872.00					01/13/2011 6,382.00	10/21/2011
15,349.00		221. ACE LTD COM PROPERTY TYPE: SECURITIES 13,431.00					01/13/2011 1,918.00	10/21/2011
63,061.00		908. ACE LTD COM PROPERTY TYPE: SECURITIES 55,172.00					01/14/2011 7,889.00	10/21/2011
18,556.00		265. ACE LTD COM PROPERTY TYPE: SECURITIES 16,475.00					10/14/2011 2,081.00	11/15/2011
980.00		14. ACE LTD COM PROPERTY TYPE: SECURITIES 866.00					10/18/2011 114.00	11/15/2011
50,505.00		1200. NOBLE CORP COM PROPERTY TYPE: SECURITIES 54,518.00					04/01/2011 -4,013.00	04/26/2011
92,593.00		2200. NOBLE CORP COM PROPERTY TYPE: SECURITIES 83,883.00					01/31/2011 8,710.00	04/26/2011
4,961.00		141. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 4,834.00					10/17/2011 127.00	11/04/2011
4,961.00		141. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 4,825.00					10/17/2011 136.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,574.00		130. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 4,187.00					04/29/2010 387.00	11/04/2011
22,238.00		632. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 20,354.00					04/29/2010 1,884.00	11/04/2011
1,091.00		31. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 998.00					04/29/2010 93.00	11/04/2011
246.00		7. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 225.00					04/29/2010 21.00	11/04/2011
8,937.00		254. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 8,156.00					04/29/2010 781.00	11/04/2011
55,771.00		1585. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 50,856.00					04/29/2010 4,915.00	11/04/2011
2,569.00		73. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 2,336.00					04/29/2010 233.00	11/04/2011
37,685.00		1071. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 34,243.00					04/30/2010 3,442.00	11/04/2011
7,741.00		220. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 7,034.00					04/30/2010 707.00	11/04/2011
2,252.00		64. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 2,039.00					04/29/2010 213.00	11/04/2011
528.00		15. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 477.00					04/29/2010 51.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,463.00		70. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 2,224.00					04/29/2010 239.00	11/04/2011
31,668.00		900. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 23,973.00					08/19/2010 7,695.00	11/04/2011
9,536.00		271. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 9,872.00					01/13/2011 -336.00	11/04/2011
23,751.00		675. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 24,572.00					01/13/2011 -821.00	11/04/2011
9,782.00		278. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 10,165.00					01/14/2011 -383.00	11/04/2011
4,609.00		131. TE CONNECTIVITY LTD COM PROPERTY TYPE: SECURITIES 4,790.00					01/14/2011 -181.00	11/04/2011
47,119.00		934. TRANSOCEAN LTD COM PROPERTY TYPE: SECURITIES 52,208.00					09/13/2011 -5,089.00	11/04/2011
235,408.00		5090. TYCO INTL LTD NEW F COM PROPERTY TYPE: SECURITIES 215,242.00					08/04/2011 20,166.00	11/18/2011
46,852.00		802. CHECK POINT SOFTWARE TECHNOLOGIES L PROPERTY TYPE: SECURITIES 45,242.00					08/16/2011 1,610.00	11/07/2011
48,722.00		834. CHECK POINT SOFTWARE TECHNOLOGIES L PROPERTY TYPE: SECURITIES 46,721.00					08/15/2011 2,001.00	11/07/2011
13,016.00		408. LYONDELLBASELL INDUSTRIES NV CL A C PROPERTY TYPE: SECURITIES 11,342.00					11/18/2010 1,674.00	08/17/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
14,292.00		448. LYONDELLBASELL INDUSTRIES NV CL A C PROPERTY TYPE: SECURITIES 12,054.00					10/27/2010 2,238.00	08/17/2011
11,198.00		351. LYONDELLBASELL INDUSTRIES NV CL A C PROPERTY TYPE: SECURITIES 9,362.00					10/13/2010 1,836.00	08/17/2011
7,625.00		239. LYONDELLBASELL INDUSTRIES NV CL A C PROPERTY TYPE: SECURITIES 6,205.00					10/11/2010 1,420.00	08/17/2011
10,502.00		329. LYONDELLBASELL INDUSTRIES NV CL A C PROPERTY TYPE: SECURITIES 8,541.00					10/11/2010 1,961.00	08/17/2011
1,900.00		55. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 1,554.00					12/23/2010 346.00	11/04/2011
587.00		17. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 479.00					12/27/2010 108.00	11/04/2011
3,386.00		98. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 2,754.00					12/17/2010 632.00	11/04/2011
5,182.00		150. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 4,202.00					12/17/2010 980.00	11/04/2011
967.00		28. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 784.00					12/21/2010 183.00	11/04/2011
35.00		1. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 28.00					12/21/2010 7.00	11/04/2011
2,315.00		67. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 1,871.00					12/17/2010 444.00	11/04/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,036.00		30. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 837.00					12/21/2010 199.00	11/04/2011
5,390.00		156. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 4,349.00					12/21/2010 1,041.00	11/04/2011
4,526.00		131. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 3,650.00					12/20/2010 876.00	11/04/2011
2,833.00		82. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 2,283.00					12/22/2010 550.00	11/04/2011
518.00		15. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 417.00					12/17/2010 101.00	11/04/2011
276.00		8. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 220.00					12/16/2010 56.00	11/04/2011
4,733.00		137. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES 3,719.00					12/16/2010 1,014.00	11/04/2011
TOTAL GAIN(LOSS)							----- 15024194. =====	

DR RALPH & MARIAN FALK MEDICAL RESEARCH TR.

36-6975534

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
DIVIDENDS AND INTERESTS	3,622,666.	3,599,978.
	-----	-----
TOTAL	3,622,666.	3,599,978.
	=====	=====

FORM 990PF, PART I - OTHER INCOME

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
DEFERRED INCOME, VARIOUS SECURITIES	835.
ACCRUED INTERESTS PAID ON PURCHASES, CURRENT	782.
ACCRUED INTERESTS PAID ON PURCHASES, DEFERRED	-3,231.

TOTALS	-1,614.
	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
ESTIMATED TAXES PAID	201,828.	
FOREIGN TAXES PAID	40,815.	40,815.
	-----	-----
TOTALS	242,643.	40,815.
	=====	=====

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36-6975534

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
ILLINOIS CHARITY BUREAU, FILING FEE	15.		15.
HEALTH RESOURCES IN ACTION INC, CONSULTING FEE	1,391.		1,391.
US TREASURY, FORM 8802 FILING	35.		35.
ADR FEES	21.	21.	
BANK OF AMERICA, TAX PREPARATION FEE	4,998.		4,998.
BANK OF AMERICA, ADVISORY FEE	21,749.		21,749.
TOTALS	28,209.	21.	28,188.
	=====	=====	=====

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36-6975534

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

DESCRIPTION

AMOUNT

NET GAINS TAXABLE 11/30/10; POSTED ON OR AFTER 12/01/10

1,854.

TOTAL

1,854.
=====

STATEMENT 5

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION -----	AMOUNT -----
TAX LOT BASIS ADJUSTMENT DUE TO ROC AND CAPITAL CHANGES	18,831.
NQSI ADJUSTMENT/ACRRUAL, FORD MTR.	4,978.
TAX LOT BASIS ADJUSTMENT DUE TO DEFER LOSS, TIMING DIFF	244,727.
NET GAINS TAXABLE 11/30/11; POSTED ON OR AFTER 12/01/11	1,549.
SALES BASIS ADJUSTMENT DUE TO ROC	12,766.

TOTAL	282,851.
	=====

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

IL

DR RALPH & MARIAN FALK MEDICAL RESEARCH TR.

36-6975534

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

=====

OFFICER NAME:

Bank of America, N.A.

ADDRESS:

231 S LaSalle St.

Chicago, IL 60697

TITLE:

Trustee

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 40

COMPENSATION 646,511.

TOTAL COMPENSATION:

646,511.

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DR RALPH & MARIAN FALK MEDICAL RESEARCH TR.
FORM 990PF, PART XV - LINES 2a - 2d
=====

36-6975534

RECIPIENT NAME:

MR. GEORGE THORN

ADDRESS:

C/O BANK OF AMERICA, 231 S. LASALLE ST.
CHICAGO, IL 60604

RECIPIENT'S PHONE NUMBER: 312-828-6763

FORM, INFORMATION AND MATERIALS:

PROPOSAL WITH FULL WRITTEN NARRATIVE
OF THE REQUEST; PLUS SUPPORTING INFORMATION.
ROLLING ADMISSIONS

SUBMISSION DEADLINES:

PREFERENCE IS ACADEMIC RESEARCH INSTITUTIONS.
ALL GRANTS ARE FOR RESEARCH OF DISEASES WITH
RESTRICTIONS OR LIMITATIONS ON AWARDS:
NO KNOWN CURE.

STATEMENT 9