Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2010

For calendar year 2010, or tax year beginning 12/01/ , 2010, and ending 11 /30, 20 11

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

Name of foundation

ELIZABETH MORSE GENIUS CHARITABLE TRUST

A Employer identification number

36-7010559

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

BANK OF AMERICA,N

B Telephone number (see page 10 of the instructions)

(312) 828-6763

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: [X] 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)* ▶ $ 54,550,264.

J Accounting method: [X] Cash ☐ Accrual
☐ Other (specify) ____________________
(Part I, column (d) must be on cash basis.)

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc, received (attach schedule)				
	2 Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	1,751,638.	1,748,243.		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	1,359,837.			
	b Gross sales price for all assets on line 6a 22,634,606.				
	7 Capital gain net income (from Part IV, line 2)		1,359,837.		
	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)	2,641.			STMT 1
	12 **Total.** Add lines 1 through 11	3,114,116.	3,108,080.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	717,043.	274,632.		442,411.
	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) STMT 2	7,500.			7,500.
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) STMT 3	103,917.	14,574.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) STMT. 4	106,186.	87,568.		18,618.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	934,646.	376,774.	NONE	468,529.
	25 Contributions, gifts, grants paid	2,218,392.			2,218,392.
	26 **Total expenses and disbursements.** Add lines 24 and 25	3,153,038.	376,774.	NONE	2,686,921.
	27 Subtract line 26 from line 12:				
	a Excess of revenue over expenses and disbursements	-38,922.			
	b **Net investment income** (if negative, enter -0-)		2,731,306.		
	c **Adjusted net income** (if negative, enter -0-)				

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Part II Balance Sheets — Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	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	3,394,556.	894,441.	894,441.
	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)	29,259,445.	29,807,115.	33,178,002.
	c Investments - corporate bonds (attach schedule)	14,779,519.	15,641,356.	16,642,808.
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule)	2,552,698.	1,286,916.	1,603,685.
	14 Land, buildings, and equipment: basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)		2,306,000.	2,231,328.
	16 **Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	49,986,218.	49,935,828.	54,550,264.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 **Total liabilities** (add lines 17 through 22)			
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27 Capital stock, trust principal, or current funds	49,986,218.	49,935,828.	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds		NONE	
	30 **Total net assets or fund balances** (see page 17 of the instructions)	49,986,218.	49,935,828.	
	31 **Total liabilities and net assets/fund balances** (see page 17 of the instructions)	49,986,218.	49,935,828.	

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	49,986,218.
2 Enter amount from Part I, line 27a	2	-38,922.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 5	3	2,638.
4 Add lines 1, 2, and 3	4	49,949,934.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 6	5	14,106.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	49,935,828.

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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	1,359,837.
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	2,290,759.	52,896,927.	0.04330608846
2008	2,994,001.	47,530,237.	0.06299150160
2007	2,996,378.	59,689,835.	0.05019913357
2006	2,979,667.	59,062,679.	0.05044923546
2005	3,115,335.	63,897,984.	0.04875482457

2 **Total** of line 1, column (d)	2	0.25570078366
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	0.05114015673
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	57,253,061.
5 Multiply line 4 by line 3	5	2,927,931.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	27,313.
7 Add lines 5 and 6	7	2,955,244.
8 Enter qualifying distributions from Part XII, line 4	8	2,686,921.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 ... Date of ruling or determination letter: _____________ (attach copy of ruling letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b	1	54,626.
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	54,626.
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	54,626.
6	Credits/Payments:		
a	2010 estimated tax payments and 2009 overpayment credited to 2010 — 6a: 64,856.		
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	l credits and payments. Add lines 6a through 6d	7	64,856.
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	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	10,230.
11	Enter the amount of line 10 to be: **Credited to 2011 estimated tax** ▶ 10,230. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

		Line	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?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials publi foundation in connection with the activities.			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ▶ $ ________ (2) On foundation managers ▶ $ ________			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ________			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • 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?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
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*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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

		Line	Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ BANK OF AMERICA, N.A. Telephone no ▶ (312)828-6763

Located at ▶ 231 SOUTH LASALLE STREET, CHICAGO, IL ZIP + 4 ▶ 60697

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

		Line	Yes	No
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶			

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

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

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

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

		Yes	No
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?	6b		X
If "Yes" to 6b, file Form 8870			
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No			
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	7b		

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		717,043.	-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

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 SEE ATTACHED STATEMENT FOR LINE 1	INCLUDED IN COMPENSATION UNDER PART VIII(1)(c)
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NOT APPLICABLE	
2	
All other program-related investments See page 24 of the instructions 3 NONE	
Total. Add lines 1 through 3 ▶	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	55,714,197.
b	Average of monthly cash balances	1b	2,410,738.
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	58,124,935.
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	58,124,935.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	871,874.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	57,253,061.
6	**Minimum investment return.** Enter 5% of line 5	6	2,862,653.

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

1	Minimum investment return from Part X, line 6			1	2,862,653.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	54,626.		
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	54,626.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	2,808,027.
4	Recoveries of amounts treated as qualifying distributions			4	NONE
5	Add lines 3 and 4			5	2,808,027.
6	Deduction from distributable amount (see page 25 of the instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	2,808,027.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes.		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	2,686,921.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,686,921.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	2,686,921.

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

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

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				2,808,027.
2 Undistributed income, if any, as of the end of 2010:				
a Enter amount for 2009 only			2,151,794.	
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. ▶ $ 2,686,921.				
a Applied to 2009, but not more than line 2a			2,151,794.	
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				535,127.
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				2,272,900.
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 XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) NOT APPLICABLE

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

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

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

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

1 Information Regarding Foundation Managers:

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

N/A

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

N/A

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

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

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

SEE ATTACHED STATEMENT FOR LINE 2

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

SEE ATTACHED STATEMENT FOR LINE 2

c Any submission deadlines:

SEE ATTACHED STATEMENT FOR LINE 2

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

SEE ATTACHED STATEMENT FOR LINE 2

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			2,218,392.
Total ▶ 3a				2,218,392.
b *Approved for future payment*				
Total ▶ 3b				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions.)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	1,751,638.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	2,641.	
8 Gain or (loss) from sales of assets other than inventory			18	1,359,837.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue: a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)				3,114,116.	

13 Total. Add line 12, columns (b), (d), and (e) . . . 13 3,114,116.

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

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

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

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements

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

b If "Yes," complete the following schedule

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

Sign Here

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

Signature of officer or trustee BK OF AMER,NA, AS COTTEE Date SENIOR VICE PRESIDENT 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	

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS
NET DEFERRED ACCRUED INTERESTS	2,641.
TOTALS	2,641.

STATEMENT 1

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	CHARITABLE PURPOSES
MBMD STRATEGIC CONSULTANTS, CONSULTING FEE	7,500.	7,500.
TOTALS	7,500.	7,500.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
US TREASURY, ESTIMATED TAX PAID	64,856.	
US TREASURY, EXCISE TAX PAID	24,487.	
US TREASURY, FOREIGN TAX PAID	14,574.	14,574.
TOTALS	103,917.	14,574.

ELIZABETH MORSE GENIUS CHARITABLE TRUST 36-7010559

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
BANK OF AMERICA, TAX PREPARATION FEE	6,873.		6,873.
DONOR'S FORUM, MEMBERSHIP DUES	770.		770.
US TREASURY, FORM 8802 FILING FEE	35.		35.
ILLINOIS CHARITY BUREAU, FILING FEE	15.		15.
KYM ABRAMS DESIGN, CONSULTING FEE	9,600.		9,600.
ADR FEES	1,446.	1,446.	
BANK OF AMERICA, INVESTMENT ADVISORY FEE	86,122.	86,122.	
WEBSITE HOSTING FEE	239.		239.
THE INK SPOT, CUSTOM LETTERHEAD	636.		636.
LATERAL FILING CABINET	450.		450.
TOTALS	106,186.	87,568.	18,618.

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	2,587.
NET LOSS TAXABLE 11/30/11; POSTED ON OR AFTER 12/01/11	51.
TOTAL	2,638.

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
TAX LOT BASIS ADJUSTMENT DUE TO ROC AND CAPITAL CHANGES	6,596.
SALES BASIS ADJUSTMENT DUE TO ROC	2,212.
WASH SALE DEFER LOSS ADJUSTMENT, TIMING DIFFERENCE	5,298.
TOTAL	14,106.

STATE(S) WHERE THE FOUNDATION IS REGISTERED
IL

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:
Co-Trustee
AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 20
COMPENSATION .... 377,138.

OFFICER NAME:
James L. Alexander
ADDRESS:
208 S. LaSalle Street, Suite 1660
Chicago, IL 60604
TITLE:
Co-Trustee
AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 20
COMPENSATION .... 339,905.

TOTAL COMPENSATION: 717,043.

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	894,441 170	894,441 17	894,441 17
Total CASH EQUIVALENTS		894,441 17	894,441 17
Total CASH/CURRENCY		894,441 17	894,441 17
EQUITIES			
U.S. LARGE CAP			
ABBOTT LABS			
COM	2,510 000	121,307 92	136,920.50
ACTIVISION BLIZZARD INC			
COM	1,608 000	18,628 84	19,971 36
AETNA INC			
NEW COM	590 000	21,632 35	24,673 80
AFLAC INC			
COM	2,470 000	81,158.46	107,296 80
ALEXION PHARMACEUTICALS INC			
COM	2,872 000	103,737 93	197,191 52
ALLERGAN INC			
COM	3,107 000	217,116 40	260,118 04
ALTRIA GROUP INC			
COM	1,560 000	29,862.37	44,756 40
AMAZON COM INC			
COM	1,426 000	242,283 83	274,205 54
AMERICAN ELEC PWR INC			
COM	1,444 000	48,856 07	57,297 92
AMERICAN EXPRESS CO			
COM	1,437.000	59,923.74	69,033 48
AMGEN INC			
COM	3,126.000	169,307.12	181,026 66
ANADARKO PETE CORP			
COM	536 000	40,693.55	43,560 72
AON CORP			
COM	1,171.000	51,507.36	53,830 87
APACHE CORP			
COM	1,595 000	108,055.78	158,606 80

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
APPLE INC			
COM	1,271.000	195,210 44	485,776 20
AT&T INC			
COM	7,833 000	186,208 42	227,000 34
AUTOZONE INC			
COM	140 000	30,355 04	45,973 20
BERKSHIRE HATHAWAY INC DEL			
NEW CL B COM	380 000	29,901 43	29,928 80
BIOGEN IDEC INC			
COM	2,898 000	287,140 54	333,125 10
BLACKROCK INC			
CL A	360 000	57,491 09	61,934 40
BOEING CO			
COM	464 000	30,193 24	31,872 16
BRISTOL MYERS SQUIBB CO			
COM	3,490 000	98,771 02	114,192 80
CAPITAL ONE FINL CORP			
COM	1,630 000	61,963 21	72,795 80
CARNIVAL CORP			
PAIRED CTF 1 COM			
PANAMA	1,120 000	34,876 75	37,184 00
CBS CORP			
NEW CL B COM	1,390 000	33,520 55	36,195 60
CELGENE CORP			
COM	4,795 000	285,184 82	302,468 60
CHEVRON CORP			
COM	3,286.000	150,318 97	337,866 52
CISCO SYS INC			
COM	4,650 000	78,337 66	86,676 00
CITIGROUP INC			
NEW COM	4,954 000	163,585 24	136,135 92
COACH INC			
COM	640 000	21,668.00	40,057 60
COCA COLA CO			
COM	630.000	25,070 98	42,354 90
COGNIZANT TECHNOLOGY SOLUTIONS			
CL A	5,459 000	356,325 23	367,663 65
COMCAST CORP			
NEW CL A COM	5,966 000	100,537.03	135,249.22
CONOCOPHILLIPS			
COM	3,196 000	140,174 06	227,938 72
CVS CAREMARK CORP			
COM	2,749 000	93,893 47	106,771 16
DELL INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	6,410 000	88,567.80	101,021 60
DIRECTV			
CL A COM	2,500 000	80,885 42	118,050 00
DISCOVER FINL SVCS			
COM	4,250 000	32,226 61	101,235 00
DISNEY WALT CO			
COM DISNEY	1,297.000	45,997 62	46,497 45
EMC CORP			
COM	13,333 000	295,449 82	306,792 33
ENTERGY CORP NEW			
COM	1,030 000	79,729 63	72,470 80
EOG RES INC			
COM	3,194 000	287,439 29	331,345 56
EXELON CORP			
COM	2,600.000	113,559 94	115,206 00
EXXON MOBIL CORP			
COM	4,079 000	165,350 00	328,114.76
FIFTH THIRD BANCORP			
COM	2,878 000	37,212.54	34,795 02
FMC TECHNOLOGIES INC			
COM	7,523 000	299,712 95	393,904 28
FRANKLIN RES INC			
COM	4,437 000	507,685 76	447,338 34
FREEPORT-MCMORAN COPPER & GOLD			
INC COM	3,860 000	146,298 01	152,856 00
GENERAL DYNAMICS CORP			
COM	2,089 000	146,210.92	137,999 34
GENERAL ELEC CO			
COM	16,077 000	281,409 34	255,785 07
GOLDMAN SACHS GROUP INC			
COM	415.000	57,968 28	39,781 90
GOOGLE INC			
CL A COM	591.000	345,086 15	354,239.49
HALLIBURTON CO			
COM	1,104 000	51,123.70	40,627 20
HESS CORP			
COM	554.000	28,343 42	33,361 88
HEWLETT PACKARD CO			
COM	3,470.000	64,233 02	96,986 50
HUMANA INC			
COM	1,428 000	106,135 81	126,635.04
ILLINOIS TOOL WKS INC			
COM	300.000	16,107 20	13,632 00
INTEL CORP			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	8,620 000	140,812 23	214,724 20
INTERNATIONAL BUSINESS MACHS			
COM	1,929 000	141,142.09	362,652 00
INTERNATIONAL PAPER CO			
COM	420 000	11,233 61	11,928 00
J P MORGAN CHASE & CO			
COM	8,637 000	289,360 08	267,487 89
JOHNSON & JOHNSON			
COM	2,694 000	151,898 07	174,355 68
JUNIPER NETWORKS INC			
COM	13,216 000	365,882 65	300,135 36
KIMBERLY CLARK CORP			
COM	400 000	22,339 61	28,588 00
KOHLS CORP			
COM	959 000	49,113 62	51,594 20
KRAFT FOODS INC			
CL A COM	1,083 000	31,574 33	39,150 45
KROGER CO			
COM	3,880 000	93,376 62	89,938 40
LAS VEGAS SANDS CORP			
COM	6,695 000	276,362 67	312,723 45
LAUDER ESTEE COS INC			
CL A	2,680 000	223,576 55	316,186 40
LILLY ELI & CO			
COM	2,880 000	101,136 60	109,008 00
LIMITED BRANDS INC			
COM	1,140 000	19,794.54	48,256 20
LOCKHEED MARTIN CORP			
COM	1,210 000	87,723 06	94,561 50
LORILLARD INC			
COM	940 000	74,401 52	104,922 80
MARATHON OIL CORP			
COM	3,800.000	87,379 52	106,248 00
MASTERCARD INC			
CL A COM	290 000	97,380.22	108,619 50
MCDONALDS CORP			
COM	477 000	33,113 07	45,563.04
MCKESSON CORP			
COM	3,355 000	259,073 10	272,795 05
MERCK & CO INC			
NEW COM	5,225.000	173,822 57	186,793 75
METLIFE INC			
COM	1,972 000	71,847 60	62,078 56
MICROSOFT CORP			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	12,845 000	292,003 85	328,575.10
NATIONAL OILWELL VARCO INC			
COM	1,520 000	56,521 48	108,984 00
NORTHROP GRUMMAN CORP			
COM	553.000	31,969 98	31,559 71
OCCIDENTAL PETE CORP DEL			
COM	892 000	70,390 75	88,218 80
ORACLE CORP			
COM	7,535 000	194,046 89	236,222 25
PARKER HANNIFIN CORP			
COM	1,050 000	67,528.93	86,919.00
PEPSICO INC			
COM	850.000	52,838.21	54,400.00
PFIZER INC			
COM	16,682.000	300,092.67	334,807.74
PG&E CORP			
COM	1,858.000	77,141 68	72,164.72
PHILIP MORRIS INTL INC			
COM	2,740.000	89,608.52	208,897 60
PNC FINL SVCS GROUP INC			
COM	1,041 000	59,265.00	56,432.61
PPG INDS INC			
COM	697.000	55,722.66	61,161.75
PPL CORP			
COM	1,598.000	43,653.05	47,971 96
PRECISION CASTPARTS CORP			
COM	1,629 000	228,255.04	268,377 75
PRICELINE COM INC			
COM NEW	915.000	375,901.83	444,589 35
PROCTER & GAMBLE CO			
COM	990.000	42,617.79	63,924.30
PRUDENTIAL FINL INC			
COM	1,091.000	59,572.53	55,248.24
PUBLIC SVC ENTERPRISE GROUP			
COM	4,175.000	116,721.67	137,524 50
QUALCOMM INC			
COM	4,706.000	226,401.13	257,888 80
RALPH LAUREN CORP			
CL A COM	90.000	9,749.88	12,767.40
RAYTHEON CO			
COM NEW	1,000.000	34,394.92	45,570.00
REYNOLDS AMERN INC			
COM	1,190.000	39,661.70	49,813 40
SALESFORCE 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	2,498.000	289,694.93	295,813.16
SANDISK CORP			
COM	317 000	12,588 34	15,631 27
SCHLUMBERGER LTD			
COM			
NETHERLANDS ANTILLES	370 000	25,552.16	27,872 10
SEMPRA ENERGY			
COM	1,538.000	73,743.39	81,806.22
SHIRE PLC			
ADR			
JERSEY	169.000	10,503.59	17,123.08
SYMANTEC CORP			
COM	3,339.000	59,175 83	54,592.65
TARGET CORP			
COM	670.000	32,906 31	35,309.00
THERMO FISHER SCIENTIFIC CORP			
COM	511.000	25,354.14	24,144.75
TIME WARNER CABLE INC			
COM	680.000	45,854.99	41,126.40
TIME WARNER INC			
NEW COM	1,034.000	34,222.82	36,003.88
TJX COS INC NEW			
COM	2,802.000	97,677 31	172,883.40
TRAVELERS COS INC			
COM	751.000	37,582 89	42,243.75
UNION PAC CORP			
COM	769 000	53,820.85	79,522.29
UNITED PARCEL SVC INC			
CL B	1,670.000	96,677.46	119,822.50
UNITED TECHNOLOGIES CORP			
COM	2,527.000	135,580.21	193,568.20
UNITEDHEALTH GROUP INC			
COM	4,242.000	118,542 93	206,882.34
US BANCORP DEL			
COM NEW	1,235.000	28,022.15	32,011.20
V F CORP			
COM	54.000	3,952.50	7,489 26
VALERO ENERGY CORP NEW			
COM	4,610.000	92,584.23	102,664.70
VERIZON COMMUNICATIONS INC			
COM	5,799.000	170,862.64	218,796.27
VIACOM INC			
CL B COM	1,910.000	84,667.84	85,491.60
VISA INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
CL A COM	2,635.000	242,176.52	255,515.95
WAL-MART STORES INC			
COM	4,024.000	193,106.40	237,013.60
WALGREEN CO			
COM	2,060.000	67,106.08	69,463.20
WELLS FARGO & CO			
NEW COM	8,348.000	185,641.21	215,879.28
WPP PLC			
ADR COM			
JERSEY	400.000	19,267.76	20,988 00
XCEL ENERGY INC			
COM	1,099.000	27,338.89	28,892.71
YUM BRANDS INC			
COM	720 000	36,453 67	40,348.80
Total U.S. LARGE CAP		14,678,594 27	17,655,555 63
U.S. MID CAP			
AES CORP			
COM	7,690.000	95,842.51	92,895.20
AGL RES INC			
COM	316.000	11,393.01	13,028.68
ALLIANT CORP			
COM	592.000	23,494.58	24,988.32
AMDOCS LTD			
COM			
GUERNSEY	972.000	28,570.14	27,449.28
AMERICAN EAGLE OUTFITTERS NEW			
COM	629.000	9,443.99	8,749.39
AMERISOURCEBERGEN CORP			
COM	901.000	30,460.59	33,472 15
APOLLO GROUP INC			
CL A	2,060.000	84,511.22	99,868.80
ARCH CAP GROUP LTD			
COM NEW BERMUDA	1,004.000	30,651.98	37,921.08
BAIDU INC			
SPONSORED ADR REPSTG ORD SHS			
CAYMAN ISLANDS	2,966.000	333,003.83	388,516.34
BE AEROSPACE INC			
COM	188.000	5,333.31	7,322.60
BEMIS INC			
COM	1,037.000	29,628.67	30,581.13
BLOCK H & R INC			
COM	1,559.000	23,624.01	24,523.07
BROCADE COMMUNICATIONS SYS INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
NEW COM	1,550.000	6,581.63	8,339.00
CADENCE DESIGN SYSTEM INC			
COM	1,633 000	11,273.50	17,865.02
CAMPBELL SOUP CO			
COM	2,510.000	85,578.45	81,826.00
CATALYST HEALTH SOLUTIONS INC			
COM	281.000	10,025.88	14,617 62
CENTERPOINT ENERGY INC			
COM	714.000	9,534.41	14,208.60
CF INDS HLDGS INC			
COM	678.000	91,927.70	94,784.40
CHIPOTLE MEXICAN GRILL INC			
CL A COM	628.000	160,270.22	201,939 68
CLARCOR INC			
COM	182.000	6,502.08	8,812 44
CLEAN HBRS INC			
COM	464.000	15,764.98	27,826 08
CLIFFS NAT RES INC			
COM	135.000	7,553.02	9,154.35
CMS ENERGY CORP			
COM	1,897.000	28,417.06	39,685.24
COCA-COLA ENTERPRISES INC			
NEW COM	3,230.000	92,619.90	84,367.60
COLUMBIA ACORN FUND			
CLASS Z SHARES	32,628.214	943,567.17	939,040.00
COLUMBIA MID CAP GROWTH FUND			
CLASS Z SHARES	37,697.281	972,473.65	988,799.68
COMERICA INC			
COM	429.000	10,979.25	10,819.38
COMPLETE PRODTN SVCS INC			
COM	312.000	8,566 82	10,879 44
CONCUR TECHNOLOGIES INC			
COM	265.000	11,675.16	12,515 95
CORN PRODS INTL INC			
COM	268 000	9,760.17	13,933.32
CROWN HLDGS INC			
COM	843.000	23,180.86	27,237.33
DIAMOND OFFSHORE DRILLING INC			
COM	250.000	15,058.58	15,037 50
DISH NETWORK CORP			
COM CL A	750 000	18,905.35	18,427.50
DONNELLEY R R & SONS CO			
COM	5,135.000	92,399.34	77,127.70
DR PEPPER SNAPPLE INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	681.000	26,520.46	24,876.93
DRIL-QUIP INC			
COM	171.000	11,368.02	12,163 23
EAST WEST BANCORP INC			
COM	861.000	18,686.98	16,849.77
EASTMAN CHEM CO			
COM	2,130.000	50,028.91	84,390.60
ENDO PHARMACEUTICALS HLDGS INC			
COM	672.000	24,488.88	23,002.56
ENERGY XXI (BERMUDA) LTD			
COM			
BERMUDA	424.000	12,441.87	13,330.56
EXPEDIA INC DEL			
COM	1,530.000	41,862.10	42,556 95
EXPEDITORS INTL WASHINGTON INC			
COM	5,919.000	296,218.18	257,535 69
FIDELITY NATL INFORMATION SVCS			
INC COM	879 000	23,857.16	21,175.11
FIRST REP BK SAN FRANCISCO			
CA NEW COM	512 000	13,848.73	14,530 56
FOREST LABS INC			
COM	821.000	24,249.22	24,597.16
FORTINET INC			
COM	606.000	12,210 30	14,537.94
F5 NETWORKS INC			
COM	3,526.000	366,296.18	398,543.78
GAMESTOP CORP			
NEW CL A COM	4,138 000	96,790.37	95,670.56
GAP INC DEL			
COM	1,000 000	15,896.12	18,690 00
GENESEE & WYO INC			
CL A COM	319.000	13,178.82	19,481.33
GENWORTH FINL INC			
CL A COM	1,150.000	6,215.75	7,578.50
GLOBAL PMTS INC			
COM	571.000	28,230.70	25,255.33
GREAT PLAINS ENERGY INC			
COM	1,030.000	17,958.87	21,671.20
GREEN MOUNTAIN COFFEE ROASTERS			
INC COM	5,883 000	494,068.72	308,445.69
HANCOCK HLDG CO			
COM	327.000	7,730.13	9,984.95
HCC INS HLDGS INC			
COM	874.000	21,491.66	23,493.12

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
HEALTHSPRING INC			
COM	283.000	10,557.61	15,457.46
HENRY JACK & ASSOC INC			
COM	396.000	12,456.91	13,151.16
HMS HLDGS CORP			
COM	540.000	13,861.43	16,378.20
HOLOGIC INC			
COM	1,538.000	26,873.15	27,084.18
HOSPIRA INC			
COM	628.000	32,784.11	17,703.32
HUNTSMAN CORP			
COM	513.000	5,819.23	5,607.09
IDEX CORP			
COM	170.000	5,058.97	6,198.20
INTERCONTINENTAL EXCHANGE INC			
COM	2,644.000	304,208.47	321,827 68
ITC HLDGS CORP			
COM	237.000	12,991.51	17,519 04
JABIL CIRCUIT INC			
COM	110.000	2,179.81	2,229.70
JONES LANG LASALLE INC			
COM	166.000	10,596.28	10,693.72
KEYCORP NEW			
COM	7,303.000	57,405.88	53,238 87
L-3 COMMUNICATIONS HLDGS INC			
COM	580.000	43,928.93	38,454.00
LAM RESEARCH CORP			
COM	443.000	21,507.07	18,061.11
LEAR CORP			
NEW COM	462.000	23,123.58	19,371.66
LINCOLN NATL CORP IND			
COM	3,760.000	105,893.25	75,876.80
LKQ CORP			
COM	522.000	10,113.12	15,936.66
LSI CORP			
COM	7,400 000	42,731.58	41,588.00
LULULEMON ATHLETICA INC			
COM	4,955.000	178,081.10	246,263.50
MEDNAX INC			
COM	323.000	20,967 56	21,770.20
MICRON TECHNOLOGY INC			
COM	3,418.000	26,898.46	20,473.82
MOODYS CORP			
COM	1,130.000	39,358.71	39,222 30

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
MYLAN INC			
COM	789.000	17,316.15	15,409.17
NETFLIX.COM INC			
COM	120.000	19,728.01	7,743.60
NETLOGIC MICROSYSTEMS INC			
COM	288.000	8,037.99	14,232 96
NORTHWEST BANCSHARES INC MD			
COM	1,233.000	14,963.02	15,313 86
OGE ENERGY CORP			
COM	453.000	16,801.00	23,990.88
ONYX PHARMACEUTICALS INC			
COM	168.000	7,083.57	7,408.80
OWENS ILL INC			
COM NEW	342.000	6,241.28	6,679 26
PACKAGING CORP AMER			
COM	249.000	5,721.15	6,476 49
PARAMETRIC TECHNOLOGY CORP			
NEW COM	438.000	7,417.29	9,123.54
PARTNERRE LTD BERMUDA			
COM			
BERMUDA	519.000	37,559.01	34,108 68
PATTERSON-UTI ENERGY INC			
COM	710.000	20,480.41	14,924 20
PEABODY ENERGY CORP			
COM	1,471.000	57,876.00	57,707 33
PITNEY BOWES INC			
COM	3,760.000	90,831.49	70,048 80
PROASSURANCE CORP			
COM	128.000	7,482.38	10,190 08
QUEST DIAGNOSTICS INC			
COM	561.000	28,247.78	32,908 26
REGIONS FINL CORP			
NEW COM	350.000	1,338.37	1,438 50
REINSURANCE GROUP AMER INC			
COM	149.000	7,048.52	7,673.50
REPUBLIC SVCS INC			
COM	751.000	22,008.53	20,614.95
ROCKWOOD HLDGS INC			
COM	295.000	7,654.07	13,145 20
ROSETTA RES INC			
COM	207.000	5,276.60	11,248.38
ROSS STORES INC			
COM	846 000	42,256.61	75,370.14
SAIC INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	1,355.000	22,166.48	16,327.75
SALIX PHARMACEUTICALS LTD			
COM	158.000	5,918.49	6,974.12
SANDRIDGE ENERGY INC			
COM	1,558 000	14,558.54	11,451.30
SIGNATURE BK NEW YORK N Y			
COM	377.000	15,943.41	22,028.11
SILGAN HOLDINGS INC			
COM	473 000	15,551.74	18,418.62
SIRONA DENTAL SYS INC			
COM	229.000	8,565.69	10,176.76
SKYWORKS SOLUTIONS INC			
COM	173.000	2,973.87	2,821.63
SOLARWINDS INC			
COM	312.000	7,129.20	10,230 48
SUNOCO INC			
COM	524.000	21,081.80	20,336.44
SYNOPSYS INC			
COM	353 000	7,577.96	9,873.41
TD AMERITRADE HLDG CORP			
COM	1,137 000	17,305 52	18,521 73
TELEFLEX INC			
COM	182.000	9,713.68	11,080 16
TERADYNE INC			
COM	1,240 000	19,219.31	16,690 40
TESORO CORP			
COM	3,610.000	85,729.19	86,242.90
TORCHMARK CORP			
COM	1,380.000	56,328 84	58,774.20
TOWERS WATSON & CO			
CL A COM	609.000	26,714.13	39,682.44
TRIUMPH GROUP INC NEW			
COM	132.000	4,654.55	7,852.68
TYSON FOODS INC			
CL A	3,790.000	67,320.56	76,330.60
URS CORP NEW			
COM	567 000	24,978.23	20,491.38
WASTE CONNECTIONS INC			
COM	489.000	11,364.36	16,024.53
WESTAR ENERGY INC			
COM	154.000	3,369.52	4,253.48
WESTERN DIGITAL CORP			
COM	628.000	21,247.34	18,255.96
WESTERN UNION CO			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	3,190.000	54,819.83	55,633.60
WHITING PETE CORP			
NEW COM	277.000	11,464.08	12,883.27
WINDSTREAM CORP			
COM	2,556.000	28,689.64	30,058.56
WOODWARD INC			
COM	467.000	12,742.87	19,772.78
ZIMMER HLDGS INC			
COM	540 000	25,957 80	27,297.00
ZIONS BANCORPORATION			
COM	725 000	15,496.28	11,665.25
Total U.S. MID CAP		7,019,560 01	7,144,934 18
U.S. SMALL CAP			
AAR CORP			
COM	692 000	17,315.60	12,635.92
ACME PACKET INC			
COM	4,965.000	345,249 53	165,979.95
ACTUANT CORP			
COM CL A NEW	808.000	16,616.60	18,519.36
ADTRAN INC			
COM	173.000	5,142.55	5,714.19
AEROPOSTALE			
COM	1,171.000	30,244.76	18,162.21
ALIGN TECHNOLOGY INC			
COM	702.000	14,445 62	17,199.00
ALLIANT TECHSYSTEMS INC			
COM	348.000	23,662.02	20,476.32
AMERICAN PUB ED INC			
COM	265.000	11,076.07	10,154.80
AMSURG CORP			
COM	334.000	6,325.38	8,710.72
ANN INC			
COM	914.000	16,078.57	21,442.44
ARUBA NETWORKS INC			
COM	375 000	5,455.46	7,912.50
BANCORPSOUTH INC			
COM	284.000	4,686 70	2,783.20
BARNES GROUP INC			
COM	749.000	14,934.26	18,657.59
BELDEN INC			
COM	254.000	5,902.25	8,392.16
BELO CORP			
COM SER A	891.000	5,674.78	5,212.35

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
BERRY PETE CO			
CL A	405.000	13,522.30	17,771.40
BOSTON PRIVATE FINL HLDGS INC			
COM	740.000	4,832.47	5,749.80
BRADY CORP			
CL A	228.000	5,862.52	6,826.32
BRIGGS & STRATTON CORP			
COM	109.000	2,366.82	1,642.63
BROADSOFT INC			
COM	281 000	6,732.79	9,857 48
BRUKER CORP			
COM	586.000	7,220.76	7,336.72
BRUNSWICK CORP			
COM	519.000	12,031 05	9,663.78
CACI INTL INC			
CL A	110.000	4,725 45	6,201.80
CALLAWAY GOLF CO			
COM	965.000	6,177.56	5,452.25
CARDINAL FINL CORP			
COM	424 000	4,023.76	4,532.56
CASEYS GEN STORES INC			
COM	136.000	5,297 20	7,259.68
CENTRAL GARDEN & PET CO			
CL A NON-VTG COM	338.000	3,140 02	3,001.44
CENTRAL GARDEN & PET CO			
COM	391.000	3,802.00	3,382.15
CEPHEID			
COM	145.000	5,467.24	4,973.50
CHEESECAKE FACTORY INC			
COM	502.000	12,785.88	14,236 72
CHILDRENS PL RETAIL STORES INC			
COM	240.000	10,603.33	12,928 80
CIENA CORP			
NEW COM	487 000	10,424.37	5,897.57
COGENT COMMUNICATIONS GROUP INC			
NEW COM	446.000	6,444.52	7,586.46
COGNEX CORP			
COM	281.000	8,534 62	10,023.27
COHEN & STEERS INC			
COM	296.000	8,123.84	8,057.12
COHERENT INC			
COM	226.000	8,384.27	11,480.80
COMSCORE INC			
COM	604.000	15,327 99	12,001 48

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COMTECH TELECOMMUNICATIONS CP			
COM NEW	162.000	3,836.06	4,906.98
COOPER TIRE & RUBR CO			
COM	744.000	12,997.65	9,969.60
COSTAR GROUP INC			
COM	203.000	12,486.55	13,507.62
COURIER CORP			
COM	168.000	2,116.80	1,856.40
CUBIST PHARMACEUTICALS INC			
COM	389 000	9,326 79	15,003.73
CVB FINL CORP			
COM	754.000	5,964.75	7,411.82
CYTEC INDS INC			
COM	338.000	15,109.62	15,940.08
DANA HLDG CORP	1,118.000	12,734.03	13,930.28
DEVRY INC DEL			
COM	476.000	24,367 27	16,426.76
DIEBOLD INC			
COM	261.000	7,999.44	7,874.37
DIGITAL RIV INC			
COM	459.000	13,235.21	7,339.41
DOLE FOOD CO INC			
NEW COM	625 000	6,757.30	5,281.25
DSW INC			
CL A	281.000	12,608.01	12,645 00
EMCOR GROUP INC			
COM	693.000	17,275.82	17,761 59
EMPLOYERS HLDGS INC			
COM	730.000	11,392.75	12,680.10
EMULEX CORP			
COM NEW	1,062.000	10,588.77	8,389.80
ENDURANCE SPECIALITY HLDGS LTD			
COM			
BERMUDA	220.000	8,386.14	7,957.40
ESTERLINE TECHNOLOGIES CORP			
COM	240 000	11,989.07	12,928.80
ETHAN ALLEN INTERIORS INC			
COM	602.000	10,514.89	12,220.60
EXPRESS INC			
COM	485.000	10,158.61	11,004.65
FABRINET			
COM			
CAYMAN ISLANDS	420.000	11,073.26	5,959.80
FEDERATED INVS INC PA			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
CL B	349.000	7,777.38	5,538.63
FERRO CORP			
COM	750.000	6,258.25	4,357.50
FINISAR CORP			
COM	436.000	6,779.80	8,039.84
FIRST CASH FINANCIAL SERVICES			
INC COM	232.000	10,265.70	8,421.60
FIRST FINL BANCORP OH			
COM	227.000	3,684.21	3,604.76
FIRST HORIZON NATL CORP			
COM	1,001.000	9,856 17	7,707.70
FIRST MIDWEST BANCORP DEL			
COM	858.000	9,535 12	8,151.00
FIRSTMERIT CORP			
COM	540.000	8,591.76	7,889.40
FRESH MKT INC			
COM	268.000	10,650 34	10,513.64
G & K SVCS INC			
CL A	319.000	7,088.38	9,538.10
GENERAL CABLE CORP DEL NEW			
COM	283.000	8,350.09	7,499.50
GEO GROUP INC			
COM	647.000	14,147.12	11,451.90
GOODRICH PETE CORP			
NEW COM	590.000	7,308.92	8,602 20
GRAFTECH INTL LTD			
COM	840.000	13,080.12	12,129.60
GREIF INC			
CL A	185.000	10,578.23	8,624.70
HAIN CELESTIAL GROUP INC			
COM	465.000	11,540.45	17,363.10
HEALTHSOUTH CORP			
NEW COM	1,155.000	24,247.96	19,958.40
HHGREGG INC			
COM	380.000	8,793.60	6,019.20
HORACE MANN EDUCATORS CORP NEW			
COM	470.000	7,472.20	5,738.70
HUB GROUP INC			
CL A	392.000	14,213.27	11,673.76
IBERIABANK CORP			
COM	154.000	8,126.65	7,672.28
IDACORP INC			
COM	119.000	4,160.98	4,877 81
INCYTE CORP			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	464.000	7,221.86	6,389.28
INFINITY PPTY & CAS CORP			
COM	191.000	9,127.85	10,969.13
INNOPHOS HLDGS INC			
COM	197.000	7,257.90	9,702.25
INPHI CORP			
COM	593.000	12,195.63	6,398.47
INSULET CORP			
COM	841.000	12,713.33	15,625.78
INTERFACE INC			
CL A	366.000	4,121.97	4,209.00
INTERMEC INC			
COM	934.000	8,949.07	6,855.56
INTERNATIONAL SPEEDWAY CORP			
CL A	165 000	4,230.60	4,059.00
INTERVAL LEISURE GROUP INC			
COM	999.000	13,577.66	13,995.99
KADANT INC			
COM	205.000	3,739.20	4,190.20
KAYDON CORP			
COM	382 000	12,932.13	12,063.56
KEY ENERGY SVCS INC			
COM	1,752.000	20,215.56	26,455.20
KODIAK OIL & GAS CORP			
COM	1,040.000	6,956.66	9,235 20
LIFE TIME FITNESS INC			
COM	200.000	6,465.16	8,146.00
LIFEPOINT HOSPITALS INC			
COM	149.000	5,403.62	5,845.27
LITTELFUSE INC			
COM	104.000	3,252.51	4,860.96
LOGMEIN INC			
COM	436.000	13,232.42	18,752.36
LOUISIANA PAC CORP			
COM	863.000	5,821.37	6,886.74
MAKO SURGICAL CORP			
COM	334.000	3,962.30	9,619.20
MEDICIS PHARMACEUTICAL CORP			
CL A NEW	446.000	11,236.36	14,561.90
MEDIDATA SOLUTIONS INC			
COM	623.000	9,754 85	12,556.57
MENS WEARHOUSE INC			
COM	226.000	4,635.78	6,289.58
NATIONAL PENN BANCSHARES INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	904.000	5,399 99	7,530.32
NORTHERN OIL & GAS INC NEV	360.000	7,822 59	8,816.40
NOVELLUS SYS INC			
COM	1,488.000	48,577.15	51,514.56
OM GROUP INC			
COM	220.000	5,519.93	5,005.00
OPENTABLE INC			
COM	201.000	10,004.55	7,109.37
OPTIMER PHARMACEUTICALS INC			
COM	813.000	7,434.56	9,365.76
ORION MARINE GROUP INC			
COM	618.000	7,493.43	3,714 18
OSHKOSH TRUCK CORP			
COM	500.000	12,006.55	10,260.00
PACWEST BANCORP DEL			
COM	435.000	8,408.92	8,125.80
PANTRY INC			
COM	508.000	7,540.15	6,283.96
PAREXEL INTL CORP			
COM	401.000	8,712 29	8,040.05
PATRIOT COAL CORP			
COM	643.000	9,963 34	6,693 63
PLATINUM UNDERWRITERS HLDGS LTD			
COM			
BERMUDA	246.000	9,217.78	8,469.78
PORTLAND GEN ELEC CO			
COM NEW	477.000	8,819.73	11,948.85
PRESTIGE BRANDS HLDGS INC			
COM	653.000	4,865.46	6,451.64
QLIK TECHNOLOGIES INC			
COM	484.000	9,300.74	13,247.08
QUICKSILVER RESOURCES INC			
COM	1,032.000	12,296.87	8,359 20
RBC BEARINGS INC			
COM	443.000	13,338.91	18,716.75
REALPAGE INC			
COM	463.000	12,988.12	11,588.89
REGIS CORP MINN			
COM	315.000	4,902.72	5,109.30
RF MICRODEVICES INC			
COM	2,154.000	15,913.99	13,419.42
RTI INTL METALS INC			
COM	214.000	5,311.29	5,842.20
SANDERSON FARMS INC			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
COM	80.000	3,274.54	4,117.60
SCHOOL SPECIALTY INC			
COM	454.000	8,008.33	1,897.72
SCHWEITZER-MAUDUIT INTL INC			
COM	83.000	3,992.19	5,911.26
SCIENTIFIC GAMES CORP			
CL A COM	626.000	6,029.77	5,383.60
SEATTLE GENETICS INC			
COM	190.000	3,787.14	3,159.70
SHUTTERFLY INC			
COM	363.000	8,903.41	9,830 04
SIX FLAGS ENTMT CORP NEW			
COM	470.000	16,362 14	17,860.00
SOLUTIA INC			
NEW COM	806.000	16,687.19	12,831.52
SOTHEBYS HLDGS INC			
CL A	264.000	6,192.56	8,292 24
STERIS CORP			
COM	248.000	8,708.81	7,457.36
STONE ENERGY CORP			
COM	489.000	11,454.98	13,833.81
SWIFT ENERGY CO			
COM	780.000	24,910.04	22,924 20
SYNOVUS FINL CORP			
COM	1,548.000	3,873.39	2,306.52
TALEO CORP			
COM CL A	490.000	13,226.12	15,871 10
TCF FINL CORP			
COM	769.000	10,434.47	7,736.14
TELEDYNE TECHNOLOGIES INC			
COM	211.000	8,226.69	11,959.48
TEREX CORP NEW			
COM	322.000	7,425.83	4,968 46
TETRA TECH INC NEW			
COM	1,111.000	23,738.14	24,875.29
TEXAS CAP BANCSHARES INC			
COM	398.000	10,248.51	11,486.28
THORATEC CORP			
COM NEW	303.000	9,822.14	9,217.26
TNS INC			
COM	430.000	7,457.30	8,397.90
U S AWYS GROUP INC	959.000	8,285.09	4,526.48
ULTIMATE SOFTWARE GROUP INC			
COM	271.000	10,238.81	17,972 72

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
UNITED NAT FOODS INC			
COM	423.000	15,289.56	16,213.59
UNITED RENTALS INC			
COM	577.000	15,626.35	16,236.78
VERA BRADLEY INC			
COM	238.000	8,525.94	9,139.20
VIROPHARMA INC			
COM	331.000	5,923.34	7,947.31
VITAMIN SHOPPE INC			
COM	365.000	11,266.33	13,435.65
VOLCANO CORP			
COM	342.000	10,251.30	8,437.14
WARNACO GROUP INC			
COM NEW	181.000	9,504.38	9,174 89
WATTS WATER TECHNOLOGIES INC			
CL A	226.000	6,894.15	8,633.20
WESCO INTL INC			
COM	158.000	5,666.60	8,051.68
WMS INDS INC			
COM	426.000	11,223.13	8,933.22
WRIGHT EXPRESS CORP			
COM	398.000	13,561.70	20,887.04
XYRATEX LTD			
COM			
BERMUDA	413.000	5,188.33	5,600.28
ZEBRA TECHNOLOGIES CORP			
CL A	216.000	5,680.37	8,177.76
Total U.S. SMALL CAP		1,910,798 32	1,761,149 56
INTERNATIONAL DEVELOPED			
ABB LTD			
SPONSORED ADR			
SWITZERLAND	1,061.000	24,781.10	20,127.17
ACCENTURE PLC			
CL A COM			
IRELAND	996.000	46,630 42	57,698.28
ACE LTD			
COM			
SWITZERLAND	778.000	51,369.97	54,094.34
ADIDAS AG			
SPONSORED ADR			
GERMANY	730.000	17,702.50	25,677.75
ANCESTRY COM INC			
COM	385.000	11,761.72	9,128.35

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
AURICO GOLD INC COM	997.000	6,125.84	9,960.03
BAYERISCHE MOTOREN WERKE A G ADR GERMANY	363.000	5,884 23	9,118.20
BG GROUP PLC ADR FINAL INSTALLMENT NEW UNITED KINGDOM	270.000	21,933.17	28,844 64
BHP BILLITON LTD SPONSORED ADR AUSTRALIA	1,041.000	66,314.16	78,251 97
BNP PARIBAS SPONSORED ADR REPSTG 1/4 SH FRANCE	650.000	17,452.50	12,892.75
BRAMBLES LTD UNSPONSORED ADR AUSTRALIA	1,396.000	20,793 82	20,248.98
BRITISH AMERN TOB PLC SPONSORED ADR UNITED KINGDOM	270.000	16,993.80	25,150.50
BUNZL PLC SPONSORED ADR NEW UNITED KINGDOM	410.000	20,918.20	26,761.11
CANADIAN NATIONAL RAILWAY COM CANADA	304.000	18,916.27	23,578.24
CANON INC ADR REPSTG 5 SHS JAPAN	749.000	32,581 20	33,712.49
CAP GEMINI S A ADR FRANCE	1,005.000	26,137.39	19,004.55
CENOVUS ENERGY INC COM CANADA	280.000	7,235.20	9,349.20
CENTRICA PLC SPONSORED ADR NEW 2004 UNITED KINGDOM	966.000	17,310.72	18,341.44
CHEUNG KONG HLDGS LTD ADR HONG KONG	1,730.000	20,050.70	19,033.46
CHINA MOBILE LTD SPONSORED ADR HONG KONG	276.000	13,120.22	13,708.92

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	203.000	34,680.60	39,243.96
COCA COLA AMATIL LTD SPONSORED ADR AUSTRALIA	1,000.000	20,470.86	23,998.00
COCA COLA HELLENIC BOTTLING CO S A ADR SPONSORED ADR GREECE	580.000	12,023.05	8,671 00
COLUMBIA ACORN INTERNATIONAL FUND CLASS Z SHARES	14,773 251	578,668.23	521,348.03
COMPASS GROUP PLC SPONSORED ADR NEW UNITED KINGDOM	3,760.000	29,628.05	34,832 64
COVIDIEN PLC COM IRELAND	797.000	32,261.12	36,303 35
CSL LTD ADR AUSTRALIA	783.000	10,954.17	12,544 44
DANONE SPONSORED ADR FRANCE	2,061.000	23,057.81	27,213.44
DENSO CORP UNSPONSORED ADR JAPAN	1,404.000	21,663.80	19,442 59
ERICSSON L M TEL CO ADR CL B SEK 10 NEW SWEDEN	2,069.000	24,292.88	21,993.47
FANUC CORP UNSP ADR JAPAN	755.000	15,078.71	19,888 97
FRESENIUS MED CARE AG SPONSORED ADR GERMANY	260.000	13,970.99	17,856.80
GLAXOSMITHKLINE PLC SPONSORED ADR UNITED KINGDOM	188.000	8,564.17	8,362.24
GROUPE CGI INC CL A SUB VTG COM CANADA	633.000	13,749 77	11,666.19
HARBOR INTERNATIONAL FUND INSTL CL	27,893.233	1,358,400.46	1,530,501.69
HUTCHISON WHAMPOA LTD			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
ADR			
HONG KONG	1,342.000	16,694 48	22,522.79
IMPERIAL TOBACCO GROUP PLC			
SPONSORED ADR			
UNITED KINGDOM	490.000	27,293.00	35,265.79
INTL PWR PLC			
SPONSORED ADR			
BRITAIN	264.000	15,186.55	13,926.53
JULIUS BAER GROUP LTD			
ADR			
SWITZERLAND	2,870.000	16,409.97	20,534.85
KEPPEL CORP LTD			
SPONSORED ADR			
SINGAPORE	1,463.000	16,299.15	21,033.55
KINGFISHER PLC			
SPONSORED ADR			
UNITED KINGDOM	2,774.000	17,615.48	22,302 96
KOMATSU LTD			
SPON ADR NEW			
JAPAN	714 000	13,258.98	17,429.45
KONINKLIJKE AHOLD NV			
SPONSORED ADR 2007			
NETHERLANDS	1,290.000	16,086.30	16,429.44
L OREAL CO			
ADR			
FRANCE	604.000	11,813.64	13,060.90
LYONDELLBASELL INDUSTRIES NV			
CL A COM			
NETHERLANDS	123.000	3,449.01	4,018.41
NATIONAL GRID PLC			
SPONSORED ADR NEW			
UNITED KINGDOM	548.000	23,517.86	27,082 16
NESTLE S A			
SPONSORED ADR			
SWITZERLAND	1,194.000	57,754.98	67,101 61
NIDEC CORP			
SPONSORED ADR			
JAPAN	792.000	16,618.14	17,954.64
NOVARTIS A G			
SPONSORED ADR			
SWITZERLAND	519.000	25,504.41	28,088.28
NOVO-NORDISK A S			
ADR			
DENMARK	3,210.000	337,951.23	364,495.50

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
PUBLICIS S A NEW			
NEW SPONSORED ADR COM			
FRANCE	550.000	12,710.83	13,123.55
REED ELSEVIER P L C			
SPONSORED ADR NEW COM			
UNITED KINGDOM	830.000	25,159.38	27,639 00
ROCHE HLDG LTD			
SPONSORED ADR			
SWITZERLAND	569.000	19,573.60	22,662.70
ROYAL DUTCH SHELL PLC			
SPONSORED ADR CL B			
UNITED KINGDOM	377.000	22,838.21	27,215.63
SAP AG			
SPONSORED ADR			
GERMANY	496.000	23,987.52	29,740.16
SCHNEIDER ELEC SA			
ADR			
FRANCE	755.000	9,289.29	8,537.54
SMITH & NEPHEW PLC			
SPDN ADR NEW			
UNITED KINGDOM	305.000	15,434.40	13,953 75
SUNCOR ENERGY INC			
NEW COM			
CANADA	663.000	25,347.50	19,903 26
SWEDBANK A B			
SPONSORED ADR			
SWEDEN	1,016.000	17,689.90	13,551 41
SYNGENTA AG			
SPONSORED ADR			
SWITZERLAND	330.000	15,281.94	19,443.60
TESCO PLC			
SPONSORED ADR			
UNITED KINGDOM	1,266 000	22,243.62	24,204.65
TOTAL S A			
SPONSORED ADR			
FRANCE	288.000	12,931.20	14,901.12
TOYOTA MOTOR CORP			
SP ADR REP2COM			
JAPAN	251.000	17,649.79	16,543.41
TRANSCANADA CORP			
COM			
CANADA	660.000	22,274.34	27,588.00
TYCO INTL LTD			
NEW F COM			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
SWITZERLAND	2,753.000	114,014.44	132,033.88
UNILEVER N V			
NEW NEW YORK SHSADR			
NETHERLANDS	1,867.000	58,250.46	63,683.37
VISTAPRINT NV			
COM			
NETHERLANDS	403.000	16,885.49	13,182.13
VODAFONE GROUP PLC			
SPONSORED ADR NEW			
UNITED KINGDOM	3,065.000	82,190.04	83,214.75
VOLVO AKTIEBOLAGET			
ADR B			
SWEDEN	1,221 000	21,192.33	13,995.10
WILLIS GROUP HLDGS PLC			
COM			
IRELAND	687.000	21,928.49	24,223.62
WORLEYPARSONS LTD			
UNSPON ADR			
AUSTRALIA	780.000	23,598.43	20,504.64
Total INTERNATIONAL DEVELOPED		3,877,402.18	4,169,641 31
EMERGING MARKETS			
AMERICA MOVIL S A B DE C V			
SPONSORED ADR REPSTG SER L SHS			
MEXICO	926.000	22,754.74	22,057.32
BANCO BRADESCO S A			
SPONSORED ADR REPSTG PFD SHS			
BRAZIL	1,801.000	27,541.84	29,716.50
CIELO S A			
SPONSORED ADR	393.000	8,999.70	10,499.78
FOMENTO ECONOMICO MEXICANO SA			
SPON ADR UNITS			
MEXICO	369.000	19,950.33	25,169.49
GAZPROM O A O			
SPONSORED ADR REG S			
RUSSIA	1,440.000	13,744.80	16,446.24
GRUPO TELEVISA SA DE CV			
SP ADR REP ORD			
MEXICO	1,004.000	17,757.78	20,843 04
INDUSTRIAL & COML BK CHINA			
ADR			
CHINA	2,054 000	28,928.92	22,770.64
INFOSYS TECHNOLOGIES LTD			
SPONSORED ADR			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
INDIA	340.000	20,457.15	17,550.80
LAZARD EMERGING MKTS EQUITY			
PORTFOLIO INSTL CL	116,666 667	2,051,000.00	2,171,166.67
MELLANOX TECHNOLOGIES LTD			
COM			
ISRAEL	471.000	10,536.27	16,489 71
NICE SYS LTD			
SPONSORED ADR			
ISRAEL	450.000	12,207.29	15,111.00
SODASTREAM INTERNATIONAL LTD			
COM			
ISRAEL	230.000	9,274.65	6,865.50
TAIWAN SEMICONDUCTOR MFG LTD			
SPONSORED ADR			
TAIWAN	2,124.000	20,687.76	27,442.08
TEVA PHARMACEUTICAL INDS LTD			
ADR			
ISRAEL	873.000	43,628.98	34,579 53
VIMPELCOM LTD			
SPONSORED ADR			
BERMUDA	840.000	13,290.15	10,012.80
Total EMERGING MARKETS		2,320,760 36	2,446,721 10
Total EQUITIES		29,807,115 14	33,178,001.78
FIXED INCOME			
INVESTMENT GRADE TAXABLE			
ABBOTT LABS			
NT			
DTD 05/12/06 5.875% DUE 05/15/16	125,000.000	120,893 75	146,346.25
ALLSTATE CORP			
SR NT			
DTD 08/16/04 5.000% DUE 08/15/14	125,000.000	133,832.50	135,891 25
AMERICAN EXPRESS CO			
NT			
DTD 07/24/03 4.875% DUE 07/15/13	125,000.000	120,896.25	130,761.25
ANHEUSER BUSCH INBEV WORLDWIDE			
INC CO GTD NT			
DTD 03/29/10 5.000% DUE 04/15/20	125,000.000	130,623.75	141,485.00
AT&T INC			
NT			
DTD 12/06/07 4 950% DUE 01/15/13	125,000.000	133,646.25	130,506.25

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
BANK NEW YORK INC MEDIUM TERM SR NT DTD 05/12/09 5 450% DUE 05/15/19	125,000.000	137,831.25	140,676.25
BERKSHIRE HATHAWAY FIN CORP CO GTD SR NT DTD 01/11/11 4.250% DUE 01/15/21	125,000.000	123,713.75	132,056.25
CATERPILLAR FINL SVCS CORP SR UNSECD MTN DTD 02/12/09 6.125% DUE 02/17/14	125,000 000	141,561.25	138,891.25
CHEVRON CORP SR NT DTD 03/03/09 4.950% DUE 03/03/19	125,000 000	128,895.00	146,801.25
CISCO SYS INC NT DTD 02/22/06 5.500% DUE 02/22/16	125,000.000	112,882.50	144,542 50
CITIGROUP INC GLOBAL SR NT DTD 05/05/04 5.125% DUE 05/05/14	125,000.000	108,928.75	127,805.00
CLOROX CO SR UNSECD NT DTD 03/03/08 5.000% DUE 03/01/13	125,000.000	132,855.00	130,736.25
COCA-COLA CO NT DTD 11/01/07 5.350% DUE 11/15/17	125,000.000	118,345.00	149,488.75
CONOCOPHILLIPS NT DTD 02/03/09 4.750% DUE 02/01/14	125,000.000	128,682.50	135,378.75
CONSOLIDATED EDISON CO NY INC CONS BD SER 2006 C DEB DTD 09/25/06 5.500% DUE 09/15/16	125,000.000	108,117.50	146,680.00
CREDIT SUISSE FIRST BOSTON USA INC GLOBAL SR NT DTD 08/17/05 5.125% DUE 08/15/15	125,000.000	128,488.75	131,293.75
CVS CAREMARK CORP SR UNSECD NT DTD 05/25/07 5.750% DUE 06/01/17	125,000.000	144,896.25	144,370.00
DISNEY WALT CO GLOBAL SR UNSECD NT DTD 12/04/07 4.700% DUE 12/01/12	125,000.000	120,833 75	130,128.75
DU PONT E I DE NEMOURS & CO SR NT DTD 02/20/09 4.750% DUE 03/15/15	125,000.000	142,016.25	138,562.50
FEDERAL HOME LN BK GLOBAL BD			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
DTD 05/27/04 5.250% DUE 06/18/14	530,000.000	539,003.30	591,766.20
FEDERAL HOME LN MTG CORP NT			
DTD 07/14/05 4 375% DUE 07/17/15	530,000.000	567,168.95	596,022.10
FEDERAL HOME LN MTG CORP NT			
DTD 07/18/03 4.500% DUE 07/15/13	530,000.000	576,495.77	565,483.50
FEDERAL HOME LN MTG CORP REFERENCE NTS			
DTD 03/27/09 3.750% DUE 03/27/19	530,000.000	562,393.07	596,472.60
FEDERAL NATL MTG ASSN MTN			
DTD 06/08/07 5.375% DUE 06/12/17	530,000.000	534,962.33	637,690.70
FEDERAL NATL MTG ASSN NT			
DTD 08/17/06 5.250% DUE 09/15/16	530,000.000	608,330.68	627,212.60
FEDERAL NATL MTG ASSN POOL #889780			
DTD 07/01/08 5.500% DUE 03/01/23	243,268.898	241,748.47	263,452.92
FEDERAL NATL MTG ASSN POOL #988801			
DTD 08/01/08 6.000% DUE 08/01/23	111,023.423	111,873.44	120,153.99
FIFTH THIRD BANCORP SR UNSCED NT			
DTD 01/25/11 3 625% DUE 01/25/16	125,000.000	124,678.75	125,335.00
GENERAL ELEC CAP CORP MTN SER A			
DTD 06/07/02 6.000% DUE 06/15/12	125,000.000	121,737.50	128,501.25
GENERAL MLS INC SR UNSECD NT			
DTD 08/05/08 5.250% DUE 08/15/13	125,000 000	130,262.50	133,696 25
GOLDMAN SACHS GROUP INC NT			
DTD 09/29/04 5.000% DUE 10/01/14	125,000.000	104,777.50	127,002.50
HEWLETT PACKARD CO SR UNSECD GLOBAL NT			
DTD 02/27/07 5.250% DUE 03/01/12	125,000.000	122,113.75	126,327.50
HOME DEPOT INC SR NT			
DTD 12/19/06 5.250% DUE 12/16/13	125,000.000	128,510.00	135,377 50
HONEYWELL INTL INC SR UNSECD MTN			
DTD 02/29/08 5.300% DUE 03/01/18	125,000.000	112,053.75	145,726 25
INTERNATIONAL BUSINESS MACHS			

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
CORP SR NT			
DTD 09/14/07 5.700% DUE 09/14/17	150,000.000	135,636 00	179,634 00
J P MORGAN CHASE & CO			
GLOBAL SUB NT			
DTD 11/25/02 5.750% DUE 01/02/13	125,000.000	118,013.75	129,735 00
KIMBERLY CLARK CORP			
BD			
DTD 08/11/05 4.875% DUE 08/15/15	125,000.000	119,175 00	139,650 00
KRAFT FOODS INC			
NT			
DTD 05/20/02 6.250% DUE 06/01/12	125,000 000	135,350.00	128,165.00
MCDONALDS CORP			
SR UNSECD MTN			
DTD 10/18/07 5.800% DUE 10/15/17	125,000 000	118,495.00	152,116.25
MERCK & CO INC			
NT			
DTD 02/17/05 4.750% DUE 03/01/15	125,000 000	115,188.75	139,828.75
METLIFE INC			
SR UNSECD NT			
DTD 05/29/09 6.750% DUE 06/01/16	125,000.000	144,353.75	141,996 25
MORGAN STANLEY DEAN WITTER & CO			
NT			
DTD 04/03/02 6.600% DUE 04/01/12	125,000.000	123,585.00	125,810 00
NORTHERN TR CORP			
SR NT			
DTD 08/13/08 5.500% DUE 08/15/13	125,000 000	137,977.50	134,637.50
ORACLE CORP / OZARK HLDG INC			
NT			
DTD 01/13/06 5.250% DUE 01/15/16	125,000.000	110,316.25	143,382.50
PROCTER & GAMBLE CO			
NT			
DTD 08/10/04 4.950% DUE 08/15/14	125,000.000	123,358.75	138,665.00
PRUDENTIAL FINL INC			
MTN SER B			
DTD 09/20/04 5.100% DUE 09/20/14	125,000.000	128,400.00	133,957.50
TARGET CORP			
SR UNSECD NT			
DTD 07/16/10 3.875% DUE 07/15/20	125,000.000	130,060.00	135,017.50
TIME WARNER INC			
NEW NT			
DTD 11/13/06 5.875% DUE 11/15/16	125,000.000	137,913.75	143,665.00
UNILEVER CAPITAL CORP			
CO GTD SR NT			
DTD 02/12/09 4.800% DUE 02/15/19	125,000.000	131,897.50	144,086.25

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 02/15/11 3.625% DUE 02/15/21	350,000.000	366,619.14	399,794.50
UNITED STATES TREAS NT DTD 04/30/07 4.500% DUE 04/30/12	250,000.000	256,464.84	254,600.00
UNITED STATES TREAS NT DTD 08/15/03 4.250% DUE 08/15/13	300,000.000	325,071.15	320,439.00
UNITED STATES TREAS NT DTD 08/15/05 4.250% DUE 08/15/15	350,000.000	378,380.79	397,141.50
UNITED STATES TREAS NT DTD 08/15/07 4.750% DUE 08/15/17	425,000.000	472,792.42	510,034.00
UNITED STATES TREAS NT DTD 08/15/08 4.000% DUE 08/15/18	1,200,000 000	1,269,989 75	1,399,128.00
UNITED TECHNOLOGIES CORP NT DTD 12/07/07 5.375% DUE 12/15/17	125,000.000	112,665.00	147,258.75
VERIZON COMMUNICATIONS INC NT DTD 02/15/06 5.550% DUE 02/15/16	125,000.000	128,048.75	141,665.00
WAL-MART STORES INC SR NT DTD 08/24/07 5.800% DUE 02/15/18	125,000.000	116,763.75	151,243.75
WASTE MGMT INC CO GTD SR NT DTD 06/08/10 4.750% DUE 06/30/20	125,000.000	129,653.75	134,370.00
WELLS FARGO & CO NEW NEW SUB NT DTD 09/05/02 5.125% DUE 09/01/12	125,000.000	121,830 00	128,558.75
3M COMPANY MTN DTD 08/21/08 4.375% DUE 08/15/13	125,000 000	132,208.75	133,256.25
Total INVESTMENT GRADE TAXABLE		12,724,258 85	13,770,458 11
INTERNATIONAL DEVELOPED BONDS			
ROWE T PRICE INTL FDS INC INTL BD FD	80,048.956	749,258.23	796,487.11
Total INTERNATIONAL DEVELOPED BONDS		749,258 23	796,487 11
GLOBAL HIGH YIELD TAXABLE			
ARTIO GLOBAL HIGH INCOME FUND CL I	162,668.221	1,636,000.00	1,527,454.60
PIMCO EMERGING MKT CURRENCY FUND INSTL	52,717.949	514,000.00	531,396.93
Total GLOBAL HIGH YIELD TAXABLE		2,150,000 00	2,058,851 53

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
FIXED INCOME OTHER			
VOLKSWAGEN A G			
SPONSORED ADR REPSTG PREF SH			
GERMANY	495.000	17,838.45	17,011.67
Total FIXED INCOME OTHER		17,838.45	17,011 67
Total FIXED INCOME		15,641,355 53	16,642,808.42
REAL ESTATE			
PUBLIC REITS			
ANNALY CAP MGMT INC			
REIT	1,939.000	33,841.92	31,159.73
AVALONBAY CMNTYS INC			
COM	327.000	33,457.51	40,825.95
BOSTON PROPERTIES INC			
COM	452.000	36,857.21	43,111.76
CBL & ASSOC PPTYS INC			
COM	451.000	5,884.77	6,444.79
EDUCATION RLTY TR INC			
REIT	580.000	3,509.00	5,405.60
EQUITY ONE INC			
COM	470.000	7,529 67	7,853.70
EQUITY RESIDENTIAL			
SH BEN INT	200.000	11,396.83	11,038.00
HEALTH CARE REIT INC			
COM	481.000	22,405.39	24,131.77
MFA FINL INC			
REITS	793.000	6,155.69	5,455 84
MID-AMER APT CMNTYS INC			
COM	165.000	8,769.79	9,457.80
NATIXIS FDS TR IV AEW REAL			
ESTATE FD CL Y COM	69,911.785	930,709.24	1,143,756.80
PUBLIC STORAGE INC			
COM (REIT)	720.000	82,525.07	94,968.00
RAYONIER INC			
REIT	270.000	8,132 81	10,972.80
SIMON PPTY GROUP INC NEW			
COM	1,360.000	95,740.72	169,102.40
Total PUBLIC REITS		1,286,915.62	1,603,684.94
Total REAL ESTATE		1,286,915 62	1,603,684.94

Standard Portfolio Holdings Detail Report

As of: November, 2011
Basis: Settlement Date
Multiple Accounts

Asset Type	Units	Fed Tax Cost	Market Value
TANGIBLE ASSETS			
COMMODITIES			
PIMCO COMMODITY REALRETURN STRATEGY FUND	285,336.068	2,306,000.00	2,231,328.05
TOTAL ASSETS		49,935,827 46	54,550,264 36
NET TOTAL		49,935,827 46	54,550,264 36

Part IX-A:

1. The Diversity Working Group ("DWG")/The Chicago High School for the Arts: Beginning in 2004, the Co-trustees periodically convened a group of representatives from Chicago's foundation community, educational institutions, and performing arts organizations offering outreach to the area's underserved communities; the long range purpose of the DWG was to develop mechanisms to promote greater diversity at Chicago's performing arts organizations; in 2006 the DWG evolved into a larger project to create Chicago's first public high school for the arts, now known as The Chicago High School for the Arts ("ChiArts"), which is an Illinois not for profit corporation; in 2007 the Chicago Public School Board awarded a contract to ChiArts to operate a public high school for the arts, and in 2008 ChiArts received a determination from the Internal Revenue service that it is a public charity exempt from federal income tax. ChiArts has now admitted its first three classes, totaling approximately 450 students in the aggregate. These students come from every Ward in the city and reflect the racial and ethnic diversity of Chicago. The individual Co-trustee has committed time, energy, and talent to the project from its initiation to the present day, currently serving as a member of the corporation's Board of Directors and various board committees, including development and board affairs. Not only has the individual Co-trustee played a key role in raising seed money for the project's initial operations but has also assisted in strategic fundraising for ChiArts, including developing a plan to raise over $17 million to help cover the cost of the arts-based portion of the curriculum for the school's first five classes, and in addressing a variety of legal and board development issues.
2. Women's Initiative. Under the leadership of the corporate Co-trustee, the Trust began planning in 2011 an Initiative to focus its grant making, and possibly that of other foundations, on impoverished and marginalized women, especially those who are homeless. Included in those plans is convening at the corporate Co-trustee's offices a group of representatives and leaders from Chicago's nonprofit community who work with women in this area. While the Initiative is in its infancy the Co-trustees continue to develop a longer term plan, which will include convening the group and nurturing the development of the Initiative.
3. Science Education. The Trust has provided over its lifetime many grants to further science education. In 2006 it began conversations with Window to the World Communication, Inc. (WTTW) about how to educate the public, especially children, about science in general and science specifically occurring within the Chicago community. The conversations culminated in a grant in 2010 to provide funding for an inaugural monthly segment on WTTW's news program, *Chicago Tonight*, called *Scientific Chicago*. A portion of the grant

funds an evaluation on whether the program is, in fact, increasing scientific knowledge and education within the Chicago community.

Foundation Overview

Print this page   Close Window

Elizabeth Morse Genius Charitable Trust

Program Type: Arts, Culture, & Humanities; Education, Health, Human Services

Area Served: IL

Proposal Due: Rolling

Restrictions: Chicago & Cook County

Mission

The Elizabeth Morse Genius Charitable Trust was established in 1992 to support and promote charitable organizations that:

- Encourage the principles of individual self-reliance, self-sacrifice, thrift, industry, and humility
- Relieve human suffering through scientific research and education regarding disease; assistance to youths with troubled childhoods and emotional disorders; the care of the elderly; and assistance to humankind during times of natural and man-made disasters
- Foster individual self-worth and dignity, with a broad emphasis on the classical fine arts
- Develop physical health and spiritual well-being through vigorous athletic activity
- Promote world peace and understanding through the improvement of national and international means of travel by air, rail, and sea

Guidelines

The Elizabeth Morse Genius Charitable Trust has a rolling application deadline In general, applicants will be notified of grant decisions 3 to 4 months after proposal submission.

Bank of America acts as co-trustee for the Genius Charitable Trust in conjunction with Mr James L. Alexander.

In general, grant requests for endowment campaigns or capital projects will **not** be considered

The majority of grants from the Genius Charitable Trust are 1 year in duration. On occasion, multi-year support is awarded.

In order to facilitate review of your proposal, please submit **2** copies of your completed grant application. You will find submission information in the Application and Procedures module on the right-hand side of this page.

Application and Procedures

The Elizabeth Morse Genius Charitable Trust is co-managed by Bank of America in conjunction with Mr. James L. Alexander

For information regarding the application process, please call 1.312.828.1029, or visit the Trust's website at www emgeniustrust org

Bank Contact

Please feel free to contact us to discuss the application process or to answer any questions regarding the Elizabeth Morse Genius Charitable Trust

Kristin Carlson Vogen
Sr. Vice President
U.S. Trust
1 312 828.4154
ilgrantmaking @bankofamerica com

231 South LaSalle Street
IL1-231-13-32
Chicago, IL 60604

Foundation Grant History

To learn more about this foundation's grant history, please visit the Foundation Center's interactive map or chart of the most recent grantees.

The Elizabeth Morse Genius Charitable Trust

Grant Application Process

Effective December 1, 2008

Mission Statement

1 The encouragement of the principles of individual self-reliance, self-sacrifice, thrift, industry, and humility.

2 The relief of human suffering: through scientific research and education regarding disease; assistance to youths with troubled childhoods and emotional disorders; the care of the elderly; and the succor of humankind during time of natural and human-made disasters.

3 The fostering of individual self worth and dignity, with a broad emphasis on the classical fine arts.

4 The development of physical health and spiritual well being through vigorous athletic activity.

5 The promotion of world peace and understanding through the improvement of national and international means of travel by air, rail, and sea.

Letter of Inquiry Requirements

The Trust has a two-step process for applying for a grant.

A) First, The Trust requires a Letter of Inquiry that must:

a) Be submitted in duplicate;

b) Be no more than three pages; letters that exceed three pages will not be considered. Please note that if the Applicant elects to send a cover letter with the Letter of Inquiry, the number of pages in the cover letter will be counted in determining whether the Applicant has exceeded the foregoing maximum page requirement. ***Do not include any attachments when submitting the Letter of Inquiry***;

c) Be written in font size no smaller than Times New Roman 12-point with standard, one-inch margins and double-spaced; and

d) Cover each of the following categories:

i. A brief description of the Applicant, its mission, and history;

ii. A description of the project or purpose of the request;

iii. The grant amount requested; and

iv. How the grant, if made, will carry out the Mission of The Trust, as set forth on page 1, above.

The purpose of the Letter of Inquiry is to provide a brief and broad overview of the Applicant and the project or purpose of the request. If invited to submit a Full Proposal, the Applicant will have an opportunity to provide additional detail.

Applicants who have previously received a Grant from The Trust must, prior to submitting a Letter of Inquiry, timely submit a Report to The Trust on the prior Grant in accordance with its Grant Letter.

The Trust reviews Letters of Inquiry on an on-going basis. Review of a Letter of Inquiry under normal circumstances will occur sometime between one and four months after receipt.

Applicants who are *not* invited to submit a Full Proposal must wait at least 12 months before submitting another Letter of Inquiry.

B) Second, based upon review of the Letter of Inquiry, The Trust will advise the Applicant whether to submit a Full Proposal.

a) In the event that The Trust invites a Full Proposal, The Trust will advise the Applicant of additional application requirements, as set forth in "Specific Guidelines and Procedures for Submitting a Full Proposal to the Elizabeth Morse Genius Charitable Trust", a copy of which will be included in the Request for Proposal; and

b) Please note that The Trust performs an initial review of a Full Proposal within two-three months of receipt. The initial review may raise additional questions for which The Trustees would require additional information or request a site visit. The full review process may take from up to six months to a year from date of receipt of the Full Proposal.

c) The Elizabeth Morse Genius Charitable Trust, as a rule, generally does not invite Full Proposals from Applicants who have previously applied for a Grant from its sister Trust, The Elizabeth Morse Charitable Trust.

Full Proposal Requirements

A) The Elizabeth Morse Genius Charitable Trust accepts Full Proposals for a Grant only after The Trustees have invited a Full Proposal from the Applicant by issuing a written Request for Proposal. The Trustees invite Full Proposals only after review and approval of a Letter of Inquiry previously submitted by the Applicant.

B) In the event that The Trust invites a Full Proposal, The Trust will advise the Applicant of additional application requirements, as set forth in "Specific Guidelines and Procedures for Submitting a Full Proposal to the Elizabeth Morse Genius Charitable Trust", a copy of which will be included in the Request for Proposal.

Please do not put The Trust or the Trustees on any mailing or email lists to receive any items or requests to purchase tickets or tables at fundraising events.

The Trust generally does <u>not</u> fund

- ♦ Individuals;
- ♦ Organizations outside the metropolitan Chicago city area;
- ♦ Capital Campaigns; or
- ♦ Endowment Campaigns.

Meetings between The Trust and Applicant

- ♦ Occur after a proposal has been submitted; and
- ♦ At the request of The Trust.

The Trust will notify each Applicant:

- ♦ If additional information is needed; and
- ♦ The decision regarding the Letter of Inquiry.

Direct Letters of Inquiry <u>in duplicate</u> to:

Elizabeth Morse Genius Charitable Trust
C/o Kristin Carlson Vogen
Bank of America
IL1-231-13-32
231 South LaSalle Street
Chicago, IL 60697

Should you have any questions, please check this website for Frequently Asked Questions (FAQs) or contact Kristin Carlson Vogen at 312/828.1029.

Please Note: This form is to be completed and submitted ONLY in the event that you are invited by the Trust to submit a full proposal.

Elizabeth Morse Genius Charitable Trust
Proposal Checklist

Organization Name: ____________________

Address: ____________________

Name of Contact: ____________________

Phone #: ____________________

Amount of Grant: ____________________

Purpose of Grant: ____________________

Please add this sheet to your application and place a check mark in each box to indicate the information has been included. Any missing information requires explanation.

The following must be submitted in duplicate:

- ☐ The proposal narrative
- ☐ A current list of the Board of Directors (including professional affiliation)
- ☐ A list of the ten largest grantors for the past year including the dollar amount of each grant
- ☐ A copy of your IRS Determination Letter
- ☐ A complete copy of your most recent 990
- ☐ Most recent audited financial statement
- ☐ An agency budget (income and expenses / projected and actual) for the time period for which you seek funding
- ☐ For program support grants, a current budget for the program (income and expenses / projected and actual)

Elizabeth Morse Genius Charitable Trust
EIN. 36-7010559
Form 990 PF
November 30, 2011

PART XV: GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

NAME AND ADDRESS			RELATION	STATUS	PURPOSE	AMOUNT
DONORS FORUM	208 SOUTH LASALLE STREET	CHICAGO, IL 60604	N/A	PUBLIC	SECOND INSTALLMENT OF A THREE YEAR GRANT TO SUPPORT THE GROWTH INITIATIVE	15,000
CHICAGO LEGAL CLINIC, INC.	2938 E 91ST STREET	CHICAGO, IL 60617	N/A	PUBLIC	EXPEDITED CHILD SUPPORT AND PATERNITY DIVISION ADVICE DESK	25,000
DONORS FORUM	208 SOUTH LASALLE STREET	CHICAGO, IL 60604	N/A	PUBLIC	GRANT IN EXCESS OF DUES	4,392
RENAISSANCE SOCIETY AT THE UNIVERSITY OF CHICAGO	5811 S ELLIS AVENUE	CHICAGO, IL 60637	N/A	PUBLIC	HONORARY GRANT	2,000
JUVENILE PROTECTIVE ASSOCIATION	1707 NORTH HALSTED STREET	CHICAGO, IL 60614	N/A	PUBLIC	TO SUPPORT THE OUTSIDE PROGRAM EVALUATOR	22,000
READING IN MOTION	65 E WACKER PLACE, SUITE 1800	CHICAGO, IL 60601	N/A	PUBLIC	GRANT TO SUPPORT AREA ONE EXPANSION PROJECT AND BENCHMARKS PROGRAM	150,000
LAWRENCE HALL YOUTH SERVICES	4833 N FRANCISCO AVENUE	CHICAGO, IL 60625	N/A	PUBLIC	THIRD GRANT INSTALLMENT OF FIVE TO SUPPORT THE WELLNESS CENTER THERAPEUTIC SERVICES	50,000
JUVENILE PROTECTIVE ASSOCIATION	1707 NORTH HALSTED STREET	CHICAGO, IL 60614	N/A	PUBLIC	SECOND GRANT INSTALLMENT OF THREE TO SUPPORT BUILDING BRIDGES TO NORTH LAWNDALE PILOT PROJECT	50,000
SGA YOUTH AND FAMILY SERVICES	11 EAST ADAMS STREET, SUITE 1500	CHICAGO, IL 60603	N/A	PUBLIC	TO SUPPORT THE EARLY HEAD START PROGRAM	25,000

Elizabeth Morse Genius Charitable Trust
EIN. 36-7010559
Form 990 PF
November 30, 2011

PART XV: GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

NAME AND ADDRESS			RELATION	STATUS	PURPOSE	AMOUNT
GREATER CHICAGO FOOD DEPOSITORY	4100 WEST ANN LURIE PLACE	CHICAGO, IL 60632	N/A	PUBLIC	TO SUPPORT THE CHICAGO COMMUNITY KITCHENS PROGRAM	25,000
INTERNATIONAL MUSIC FOUNDATION	30 EAST ADAMS STREET, SUITE 1206	CHICAGO, IL 60603	N/A	PUBLIC	HONORARY GRANT	5,000
DEVIN SHAFRON MEMORIAL BOOK FUND	707 LAKE COOK ROAD, SUITE 123	DEERFIELD, IL 60015	N/A	PUBLIC	FIRST INSTALLMENT OF FOUR YEAR GRANT TO SUPPORT THE PURCHASE OF BOOKS FOR CPS	25,000
CHICAGO COMMONS ASSOCIATION	700 NORTH SACRAMENTO BOULEVARD	CHICAGO, IL 60612-1075	N/A	PUBLIC	TO SUPPORT PROFESSIONAL DEVELOPMENT FOR CHILD DEVELOPMENT PROGRAM	25,000
CENTRO DE SALUD ESPERANZA	2001 SOUTH CALIFORNIA AVENUE	CHICAGO, IL 60608	N/A	PUBLIC	TO SUPPORT THE WOMEN'S MENTAL HEALTH PROGRAM	15,000
REFUGEEONE	4753 NORTH BROADWAY STREET	CHICAGO, IL 60640-4981	N/A	PUBLIC	TO SUPPORT THE JOB READINESS/PLACEMENT PROGRAM	10,000
UMOJA STUDENT DEVELOPMENT	2935 WEST POLK, RM 116	CHICAGO, IL 60612	N/A	PUBLIC	TO SUPPORT COLLEGE AND CAREER PROGRAMMING AT MANLEY AND ACE TECH	20,000
CHICAGO PUBLIC MEDIA/WBEZ	848 EAST GRAND AVENUE	CHICAGO, IL 60611	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF THREE YEAR GRANT FOR SCIENCE DESK	100,000
LYRIC OPERA OF CHICAGO	20 NORTH WACKER DRIVE, SUITE 860	CHICAGO, IL 60606	N/A	PUBLIC	FIRST INSTALLMENT OF THREE YEAR GRANT FOR PRODUCTION OF SHOWBOAT AND ELEKTRA	125,000

Elizabeth Morse Genius Charitable Trust
EIN 36-7010559
Form 990 PF
November 30, 2011

PART XV: GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

NAME AND ADDRESS			RELATION	STATUS	PURPOSE	AMOUNT
CHILDREN'S MEMORIAL FOUNDATION	2300 CHILDREN'S PLAZA, BOX 4	CHICAGO, IL 60614	N/A	PUBLIC	FIRST INSTALLMENT OF THREE YEAR GRANT FOR BRIDGES PROGRAM AND HEROES FOR LIFE CAMPAIGN	100,000
CHICAGO HIGH SCHOOL FOR THE ARTS	521 EAST 35TH STREET	CHICAGO, IL 60616	N/A	PUBLIC	TO SUPPORT THE WORKING CAPITAL FUND	300,000
LITTLE COMPANY OF MARY HOSPITAL	2800 WEST 95TH STREET	EVERGREEN PARK, IL 60805	N/A	PUBLIC	HONORARY GRANT	10,000
CHICAGO HIGH SCHOOL FOR THE ARTS	521 EAST 35TH STREET	CHICAGO, IL 60616	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT OF CAPACITY BUILDING GRANT	125,000
ILLINOIS HOLOCAUST MUSEUM	9603 WOODS DRIVE	SKOKIE, IL 60066	N/A	PUBLIC	GRANT FOR THE TEACHER EDUCATION PROGRAMMING	25,000
CHICAGO CHILDREN'S MUSEUM	700 EAST GRAND AVENUE	CHICAGO, IL 60611	N/A	PUBLIC	GRANT FOR THE PLAY FOR ALL INITIATIVE	15,000
LAWRENCE HALL YOUTH SERVICES	4833 NORTH FRANCISCO AVENUE	CHICAGO, IL 60625	N/A	PUBLIC	FOURTH OF FIVE INSTALLMENTS FOR THE WELLNESS CENTER THERAPEUTIC SERVICES	50,000
MERIT SCHOOL OF MUSIC	38 SOUTH PEORIA STREET	CHICAGO, IL 60607	N/A	PUBLIC	SECOND AND FINAL INSTALLMENT FOR CURRICULUM PROGRAM AND REDESIGN	75,000
CHICAGO URBAN LEAGUE	4510 SOUTH MICHIGAN AVENUE	CHICAGO, IL 60653-3816	N/A	PUBLIC	GRANT FOR THE AMERICAN MALE ADOLESCENT INITIATIVE	50,000
THE CARA PROGRAM	237 SOUTH DES PLAINES	CHICAGO, IL 60661	N/A	PUBLIC	GRANT FOR GENERAL OPERATING SUPPORT	30,000

Elizabeth Morse Genius Chantable Trust
EIN 36-7010559
Form 990 PF
November 30, 2011

PART XV: GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

NAME AND ADDRESS			RELATION	STATUS	PURPOSE	AMOUNT
DONORS FORUM	208 SOUTH LASALLE STREET	CHICAGO, IL 60604	N/A	PUBLIC	THIRD AND FINAL INSTALLMENT FOR GROWTH INITIATIVE	15,000
METROPOLIS STRATEGIES	30 WEST MONROE ST SUITE 1300	CHICAGO, IL 60603	N/A	PUBLIC	FIRST INSTALLMENT OF FOUR YEAR GRANT FOR METROPOLIS STRATEGIES	500,000
CHICAGO COMMUNITY TRUST	111 EAST WACKER DRIVE, STE 1400	CHICAGO, IL 60601	N/A	PUBLIC	HONORARY GRANT FOR LGBT COMMUNITY FUND NEEDS ASSESSMENT	5,000
LYRIC OPERA OF CHICAGO	20 NORTH WACKER DRIVE, SUITE 860	CHICAGO, IL 60606	N/A	PUBLIC	SECOND INSTALLMENT OF THREE YEAR GRANT FOR PRODUCTION OF SHOWBOAT AND ELEKTRA	125,000
CHILDREN'S MEMORIAL FOUNDATION	2300 CHILDREN'S PLAZA, NO 4	CHICAGO, IL 60614-3394	N/A	PUBLIC	SECOND INSTALLMENT OF TWO YEAR GRANT FOR BRIDGES PALLIATIVE AND HEROES FOR LIFE	100,000
						2,218,392

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or 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					52,463.	
		27. AAR CORP COM PROPERTY TYPE: SECURITIES					11/05/2010	12/14/2010
727.00		648.00					79.00	
		19. AGL RESOURCES INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
678.00		678.00						
		19. AGL RESOURCES INC COM PROPERTY TYPE: SECURITIES					11/10/2010	08/12/2011
730.00		731.00					-1.00	
		38. AGL RESOURCES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	08/12/2011
1,460.00		1,373.00					87.00	
		100. AT&T INC PROPERTY TYPE: SECURITIES					11/16/2006	03/02/2011
2,844.00		3,192.00					-348.00	
		70. AT&T INC PROPERTY TYPE: SECURITIES					01/06/2011	08/04/2011
2,037.00		2,021.00					16.00	
		100. AT&T INC PROPERTY TYPE: SECURITIES					04/26/2011	08/04/2011
2,910.00		3,097.00					-187.00	
		40. AT&T INC PROPERTY TYPE: SECURITIES					01/06/2011	08/24/2011
1,164.00		1,155.00					9.00	
		1040. AT&T INC PROPERTY TYPE: SECURITIES					01/06/2011	11/02/2011
30,230.00		30,027.00					203.00	
		190. AT&T INC PROPERTY TYPE: SECURITIES					01/06/2011	11/18/2011
5,443.00		5,486.00					-43.00	

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)	
		22. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					11/08/2008	12/20/2010
1,060.00		1,210.00					-150.00	
		9. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					11/08/2008	12/20/2010
434.00		491.00					-57.00	
		22. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					11/08/2008	02/08/2011
1,002.00		1,201.00					-199.00	
		32. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					02/07/2009	02/08/2011
1,458.00		1,644.00					-186.00	
		71. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/17/2009	02/08/2011
3,235.00		3,621.00					-386.00	
		65. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/17/2009	02/08/2011
2,961.00		3,315.00					-354.00	
		58. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/17/2009	02/08/2011
2,642.00		2,957.00					-315.00	
		6. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/17/2009	02/08/2011
273.00		306.00					-33.00	
		200. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/03/2009	02/08/2011
9,111.00		10,175.00					-1,064.00	
		18. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/10/2009	02/08/2011
820.00		908.00					-88.00	
		3. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/10/2009	02/08/2011
137.00		151.00					-14.00	

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. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/10/2009	05/11/2011
106.00		101.00					5.00	
		14. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/10/2009	05/11/2011
741.00		705.00					36.00	
		63. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					01/10/2009	05/11/2011
3,335.00		3,171.00					164.00	
		64. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/06/2008	05/11/2011
3,388.00		3,175.00					213.00	
		20. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/06/2008	06/23/2011
1,029.00		992.00					37.00	
		258. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/13/2008	06/23/2011
13,275.00		12,794.00					481.00	
		30. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/13/2008	06/23/2011
1,544.00		1,486.00					58.00	
		135. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/13/2008	06/23/2011
6,946.00		6,679.00					267.00	
		144. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/06/2008	06/23/2011
7,409.00		7,111.00					298.00	
		137. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/13/2008	06/23/2011
7,049.00		6,764.00					285.00	
		72. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/06/2008	06/23/2011
3,705.00		3,554.00					151.00	

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)	
		140. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					12/13/2008	06/23/2011
7,203.00		6,896.00					307.00	
		183. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					09/24/2010	10/10/2011
9,537.00		9,500.00					37.00	
		38. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					11/20/2008	10/10/2011
1,980.00		2,034.00					-54.00	
		9. ABBOTT LABS COM PROPERTY TYPE: SECURITIES					11/20/2008	10/10/2011
469.00		481.00					-12.00	
		29. ABERCROMBIE & FITCH CO CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/01/2010
1,454.00		895.00					559.00	
		134. ABERCROMBIE & FITCH CO CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/03/2010
7,467.00		4,134.00					3,333.00	
		37. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	06/15/2011
2,351.00		1,957.00					394.00	
		45. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	06/23/2011
2,928.00		2,380.00					548.00	
		73. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	06/30/2011
5,108.00		3,860.00					1,248.00	
		639. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					06/03/2011	08/09/2011
30,381.00		47,800.00					-17,419.00	
		4. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/08/2011	08/09/2011
191.00		288.00					-97.00	

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)	
		55. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/13/2011	08/09/2011
2,631.00		3,961.00					-1,330.00	
		33. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					06/03/2011	08/09/2011
1,579.00		2,437.00					-858.00	
		199. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					06/03/2011	08/09/2011
9,519.00		14,886.00					-5,367.00	
		183. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					06/03/2011	08/09/2011
8,754.00		13,689.00					-4,935.00	
		466. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					05/20/2011	08/10/2011
22,201.00		41,704.00					-19,503.00	
		173. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					05/21/2011	08/10/2011
8,242.00		15,157.00					-6,915.00	
		68. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					05/21/2011	08/10/2011
3,240.00		5,938.00					-2,698.00	
		115. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					05/21/2011	08/10/2011
5,542.00		10,042.00					-4,500.00	
		33. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					05/21/2011	08/10/2011
1,590.00		2,850.00					-1,260.00	
		55. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/31/2011	08/10/2011
2,651.00		4,649.00					-1,998.00	
		4. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/26/2011	08/10/2011
193.00		338.00					-145.00	

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)	
		87. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/13/2011	08/10/2011
4,193.00		6,266.00					-2,073.00	
		89. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/15/2011	08/10/2011
4,289.00		6,410.00					-2,121.00	
		219. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/08/2011	08/10/2011
10,554.00		15,772.00					-5,218.00	
		158. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/14/2011	08/10/2011
7,615.00		11,369.00					-3,754.00	
		93. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/14/2011	10/21/2011
2,819.00		6,692.00					-3,873.00	
		250. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/18/2011	10/21/2011
7,578.00		17,924.00					-10,346.00	
		215. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					06/06/2011	10/21/2011
6,517.00		15,437.00					-8,920.00	
		251. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/11/2011	10/21/2011
7,841.00		17,978.00					-10,137.00	
		67. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/18/2011	10/21/2011
2,093.00		4,804.00					-2,711.00	
		30. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/18/2011	10/24/2011
951.00		2,643.00					-1,692.00	
		93. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/21/2011	10/24/2011
2,948.00		8,230.00					-5,282.00	

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)	
		250. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/25/2011	10/24/2011
7,925.00		22,059.00					-14,134.00	
		47. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/25/2011	10/24/2011
1,490.00		4,144.00					-2,654.00	
		9. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					05/13/2011	10/24/2011
285.00		795.00					-510.00	
		206. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					05/13/2011	10/24/2011
6,530.00		18,373.00					-11,843.00	
		106. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/18/2011	10/24/2011
3,370.00		9,338.00					-5,968.00	
		31. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/18/2011	10/24/2011
999.00		2,731.00					-1,732.00	
		125. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/17/2011	10/25/2011
3,954.00		12,815.00					-8,861.00	
		30. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					02/20/2011	10/25/2011
938.00		3,043.00					-2,105.00	
		80. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					02/20/2011	10/25/2011
2,502.00		8,106.00					-5,604.00	
		93. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					02/23/2011	10/25/2011
2,909.00		9,470.00					-6,561.00	
		250. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					02/27/2011	10/25/2011
7,819.00		25,391.00					-17,572.00	

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)	
		47. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					02/27/2011	10/25/2011
1,470.00		4,770.00					-3,300.00	
		9. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/17/2011	10/25/2011
281.00		915.00					-634.00	
		81. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					04/17/2011	10/25/2011
2,533.00		8,304.00					-5,771.00	
		66. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					02/07/2011	10/26/2011
1,965.00		7,208.00					-5,243.00	
		47. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					02/07/2011	10/26/2011
1,399.00		5,129.00					-3,730.00	
		107. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/28/2011	10/26/2011
3,185.00		11,656.00					-8,471.00	
		9. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/28/2011	10/26/2011
268.00		984.00					-716.00	
		81. ACME PACKET INC COM PROPERTY TYPE: SECURITIES					03/28/2011	10/26/2011
2,411.00		8,923.00					-6,512.00	
		85. ACORDA THERAPEUTICS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/24/2011
2,002.00		2,626.00					-624.00	
		33. ACORDA THERAPEUTICS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	01/24/2011
777.00		909.00					-132.00	
		291. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/14/2011	10/19/2011
3,796.00		3,496.00					300.00	

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)	
		36. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/14/2011	10/25/2011
487.00		432.00					55.00	
		192. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					06/01/2011	10/25/2011
2,597.00		2,297.00					300.00	
		135. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					06/01/2011	11/08/2011
1,875.00		1,615.00					260.00	
		150. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					06/01/2011	11/08/2011
2,083.00		1,795.00					288.00	
		57. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES					10/25/2010	12/10/2010
1,552.00		1,327.00					225.00	
		48. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES					11/15/2010	12/10/2010
1,307.00		1,105.00					202.00	
		54. ACTUANT CORP COM CL A NEW PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,491.00		1,243.00					248.00	
		21. AECOM TECHNOLOGY CORP DELAWARE COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
590.00		576.00					14.00	
		99. AECOM TECHNOLOGY CORP DELAWARE COM PROPERTY TYPE: SECURITIES					11/15/2010	09/27/2011
1,847.00		2,717.00					-870.00	
		49. AECOM TECHNOLOGY CORP DELAWARE COM PROPERTY TYPE: SECURITIES					11/03/2010	09/27/2011
914.00		1,325.00					-411.00	
		248. AECOM TECHNOLOGY CORP DELAWARE COM PROPERTY TYPE: SECURITIES					06/29/2010	09/27/2011
4,626.00		5,720.00					-1,094.00	

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)	
		468. AEROFLEX HLDG CORP COM PROPERTY TYPE: SECURITIES					12/16/2010	08/12/2011
4,907.00		7,399.00					-2,492.00	
		46. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					08/03/2010	12/02/2010
1,073.00		1,253.00					-180.00	
		69. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					11/15/2010	12/02/2010
1,609.00		1,699.00					-90.00	
		56. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					06/29/2010	12/02/2010
1,306.00		1,623.00					-317.00	
		96. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					06/29/2010	12/02/2010
2,239.00		2,239.00						
		52. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					07/28/2010	03/22/2011
1,248.00		1,696.00					-448.00	
		96. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					07/19/2010	03/22/2011
2,305.00		2,886.00					-581.00	
		175. AEROPOSTALE COM PROPERTY TYPE: SECURITIES					06/29/2010	03/22/2011
4,202.00		5,119.00					-917.00	
		3700. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES					11/09/2010	01/31/2011
28,790.00		29,829.00					-1,039.00	
		100. AETNA INC NEW COM PROPERTY TYPE: SECURITIES					09/24/2010	12/02/2010
3,040.00		3,096.00					-56.00	
		700. AETNA INC NEW COM PROPERTY TYPE: SECURITIES					03/02/2011	05/23/2011
30,940.00		26,613.00					4,327.00	

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)	
		120. AETNA INC NEW COM PROPERTY TYPE: SECURITIES					10/10/2011	11/22/2011
4,689.00		4,400.00					289.00	
		312. AIR PRODS & CHEMS INC COM INC. PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
28,611.00		20,520.00					8,091.00	
		238. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	12/09/2010
12,372.00		12,822.00					-450.00	
		194. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
9,622.00		10,451.00					-829.00	
		681. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	02/09/2011
32,654.00		36,687.00					-4,033.00	
		453. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	02/09/2011
21,722.00		24,404.00					-2,682.00	
		453. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					10/18/2010	02/10/2011
18,379.00		26,141.00					-7,762.00	
		3339. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	02/10/2011
135,473.00		179,881.00					-44,408.00	
		191. AKAMAI TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	02/10/2011
7,833.00		10,290.00					-2,457.00	
		128. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					12/17/2010	03/10/2011
12,484.00		10,653.00					1,831.00	
		18. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					12/16/2010	03/10/2011
1,756.00		1,456.00					300.00	

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)	
		54. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					12/15/2010	03/10/2011
5,267.00		4,280.00					987.00	
		1. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					12/15/2010	03/11/2011
98.00		79.00					19.00	
		11. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					12/15/2010	03/11/2011
1,081.00		872.00					209.00	
		14. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					12/16/2010	03/11/2011
1,376.00		1,106.00					270.00	
		84. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					12/14/2010	03/11/2011
8,255.00		6,553.00					1,702.00	
		23. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/19/2010	03/11/2011
2,260.00		1,723.00					537.00	
		121. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/19/2010	03/14/2011
11,828.00		9,063.00					2,765.00	
		62. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	03/16/2011
5,841.00		4,479.00					1,362.00	
		8. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	03/17/2011
752.00		578.00					174.00	
		173. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/19/2010	03/18/2011
16,264.00		12,957.00					3,307.00	
		190. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	03/18/2011
17,863.00		13,726.00					4,137.00	

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)	
		259. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	04/25/2011
24,792.00		18,710.00					6,082.00	
		1. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/06/2011	08/09/2011
48.00		47.00					1.00	
		576. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/06/2011	08/09/2011
28,040.00		27,273.00					767.00	
		269. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/09/2011
13,095.00		9,716.00					3,379.00	
		16. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/10/2011
791.00		578.00					213.00	
		57. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/10/2011
2,736.00		2,059.00					677.00	
		294. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/11/2011
14,701.00		10,619.00					4,082.00	
		200. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/11/2011
10,174.00		7,224.00					2,950.00	
		346. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					11/08/2010	10/05/2011
21,492.00		12,498.00					8,994.00	
		164. ALIGN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					02/16/2011	11/29/2011
3,737.00		3,433.00					304.00	
		233. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					02/03/2011	03/10/2011
16,576.00		16,656.00					-80.00	

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)	
		163. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					02/03/2011	03/11/2011
11,495.00		11,652.00					-157.00	
		194. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					02/03/2011	04/25/2011
15,172.00		13,868.00					1,304.00	
		167. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					12/15/2010	04/25/2011
13,061.00		11,781.00					1,280.00	
		77. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					12/15/2010	05/19/2011
6,429.00		5,432.00					997.00	
		78. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					12/14/2010	05/19/2011
6,512.00		5,491.00					1,021.00	
		160. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	05/19/2011
13,359.00		11,205.00					2,154.00	
		360. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	05/20/2011
30,034.00		25,211.00					4,823.00	
		414. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	05/20/2011
34,582.00		28,992.00					5,590.00	
		42. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	05/20/2011
3,510.00		2,941.00					569.00	
		94. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/01/2011
7,476.00		6,583.00					893.00	
		94. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/01/2011
7,487.00		6,583.00					904.00	

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)	
		4. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/04/2011
314.00		280.00					34.00	
		415. ALLERGAN INC COM PROPERTY TYPE: SECURITIES					11/08/2010	09/27/2011
35,265.00		29,062.00					6,203.00	
		39. ALLIANT TECHSYSTEMS INC PROPERTY TYPE: SECURITIES					12/09/2010	07/20/2011
2,658.00		3,035.00					-377.00	
		100. ALLSTATE CORP COM PROPERTY TYPE: SECURITIES					10/18/2010	03/02/2011
3,130.00		3,249.00					-119.00	
		606. ALPHA NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES					05/02/2011	08/04/2011
20,865.00		35,389.00					-14,524.00	
		103. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					11/17/2008	01/06/2011
2,537.00		1,702.00					835.00	
		197. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	01/06/2011
4,852.00		3,250.00					1,602.00	
		200. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	03/02/2011
5,019.00		3,300.00					1,719.00	
		700. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	04/01/2011
18,219.00		11,549.00					6,670.00	
		1100. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	05/23/2011
30,643.00		18,149.00					12,494.00	
		1270. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/31/2009	05/23/2011
35,379.00		20,284.00					15,095.00	

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)	
		270. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/31/2009	08/04/2011
7,087.00		4,312.00					2,775.00	
		470. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					03/31/2009	08/24/2011
12,425.00		7,507.00					4,918.00	
		80. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					10/10/2011	11/18/2011
2,212.00		2,203.00					9.00	
		151. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
26,288.00		25,920.00					368.00	
		97. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	12/23/2010
17,686.00		16,651.00					1,035.00	
		35. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	02/18/2011
6,582.00		6,008.00					574.00	
		257. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	05/09/2011
51,742.00		44,116.00					7,626.00	
		127. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	07/13/2011
27,270.00		21,800.00					5,470.00	
		372. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	08/01/2011
82,851.00		63,857.00					18,994.00	
		2. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	08/04/2011
413.00		343.00					70.00	
		96. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	09/27/2011
21,631.00		16,479.00					5,152.00	

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)	
		169. AMAZON COM INC PROPERTY TYPE: SECURITIES					11/08/2010	10/06/2011
37,231.00		29,010.00					8,221.00	
		10. AMERICA MOVIL S A DE C V SPONSORED A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
572.00		491.00					81.00	
		167. AMERICA MOVIL S A DE C V SPONSORED PROPERTY TYPE: SECURITIES					06/29/2010	06/06/2011
8,138.00		8,199.00					-61.00	
		586. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/17/2011
19,844.00		19,225.00					619.00	
		19. AMERICAN EAGLE OUTFITTERS NEW COM PROPERTY TYPE: SECURITIES					12/03/2010	12/14/2010
287.00		287.00						
		5. AMERICAN EAGLE OUTFITTERS NEW COM PROPERTY TYPE: SECURITIES					12/03/2010	08/12/2011
59.00		78.00					-19.00	
		52. AMERICAN EAGLE OUTFITTERS NEW COM PROPERTY TYPE: SECURITIES					12/03/2010	08/12/2011
616.00		814.00					-198.00	
		27. AMERICAN EAGLE OUTFITTERS NEW COM PROPERTY TYPE: SECURITIES					12/03/2010	09/26/2011
329.00		422.00					-93.00	
		79. AMERICAN EAGLE OUTFITTERS NEW COM PROPERTY TYPE: SECURITIES					12/03/2010	09/26/2011
964.00		1,236.00					-272.00	
		300. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES					01/06/2011	01/31/2011
13,108.00		13,360.00					-252.00	
		100. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES					06/29/2009	01/31/2011
4,369.00		2,411.00					1,958.00	

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)	
		12. AMERICAN PUB ED INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
416.00		416.00						
		73. AMERICAN PUB ED INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/23/2011
2,991.00		3,247.00					-256.00	
		500. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					10/06/2009	12/02/2010
15,881.00		11,071.00					4,810.00	
		600. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					10/06/2009	01/06/2011
20,788.00		13,285.00					7,503.00	
		1000. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					05/12/2009	01/06/2011
34,647.00		17,904.00					16,743.00	
		189. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					10/11/2010	01/26/2011
6,868.00		6,061.00					807.00	
		90. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					10/11/2010	02/09/2011
3,289.00		2,886.00					403.00	
		33. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					10/11/2010	03/16/2011
1,203.00		1,058.00					145.00	
		85. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/16/2011
3,098.00		2,718.00					380.00	
		140. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	04/05/2011
5,681.00		4,477.00					1,204.00	
		96. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	04/12/2011
3,803.00		3,070.00					733.00	

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)	
		92. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					05/03/2011	06/30/2011
3,817.00		3,790.00					27.00	
		18. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES					06/06/2011	06/30/2011
747.00		729.00					18.00	
		24. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES					12/03/2010	12/14/2010
1,098.00		1,079.00					19.00	
		19. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES					12/03/2010	03/08/2011
1,116.00		854.00					262.00	
		37. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	03/08/2011
2,172.00		1,603.00					569.00	
		53. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	04/15/2011
3,311.00		2,296.00					1,015.00	
		5. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES					08/16/2010	04/15/2011
312.00		190.00					122.00	
		26. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES					08/16/2010	08/03/2011
1,241.00		988.00					253.00	
		202. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/03/2011
9,638.00		6,844.00					2,794.00	
		392. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					02/08/2011	08/22/2011
15,582.00		23,490.00					-7,908.00	
		400. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					08/04/2011	08/22/2011
15,900.00		19,580.00					-3,680.00	

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

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		192. AMGEN INC COM					02/07/2008	12/02/2010
		PROPERTY TYPE: SECURITIES						
10,263.00		8,932.00					1,331.00	
		8. AMGEN INC COM					02/07/2008	12/02/2010
		PROPERTY TYPE: SECURITIES						
428.00		372.00					56.00	
		200. AMGEN INC COM					02/07/2008	12/14/2010
		PROPERTY TYPE: SECURITIES						
11,175.00		9,300.00					1,875.00	
		25. AMGEN INC COM					06/29/2010	12/20/2010
		PROPERTY TYPE: SECURITIES						
1,442.00		1,357.00					85.00	
		100. AMGEN INC COM					02/07/2008	01/06/2011
		PROPERTY TYPE: SECURITIES						
5,643.00		4,650.00					993.00	
		100. AMGEN INC COM					02/07/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
5,503.00		4,650.00					853.00	
		100. AMGEN INC COM					03/04/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
5,503.00		4,542.00					961.00	
		8. AMGEN INC COM					03/04/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
440.00		363.00					77.00	
		192. AMGEN INC COM					03/04/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
10,567.00		8,684.00					1,883.00	
		300. AMGEN INC COM					05/27/2008	01/31/2011
		PROPERTY TYPE: SECURITIES						
16,510.00		12,901.00					3,609.00	
		100. AMGEN INC COM					05/27/2008	04/26/2011
		PROPERTY TYPE: SECURITIES						
5,601.00		4,300.00					1,301.00	

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)	
		500. AMGEN INC COM PROPERTY TYPE: SECURITIES					07/16/2002	04/26/2011
28,005.00		16,980.00					11,025.00	
		123. AMGEN INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/11/2011
7,201.00		6,675.00					526.00	
		29. AMSURG CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
604.00		537.00					67.00	
		14. AMSURG CORP COM PROPERTY TYPE: SECURITIES					02/25/2011	04/26/2011
370.00		330.00					40.00	
		61. AMSURG CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	04/26/2011
1,612.00		1,130.00					482.00	
		450. ANALOG DEVICES INC COM PROPERTY TYPE: SECURITIES					05/23/2011	08/24/2011
14,403.00		18,456.00					-4,053.00	
		12. ANCESTRY COM INC COM PROPERTY TYPE: SECURITIES					12/08/2010	12/14/2010
342.00		342.00						
		56. ANCESTRY COM INC COM PROPERTY TYPE: SECURITIES					03/03/2011	05/27/2011
2,269.00		1,919.00					350.00	
		29. ANCESTRY COM INC COM PROPERTY TYPE: SECURITIES					12/08/2010	05/27/2011
1,175.00		880.00					295.00	
		5. ANN INC COM PROPERTY TYPE: SECURITIES					01/04/2011	04/01/2011
145.00		127.00					18.00	
		22. ANN INC COM PROPERTY TYPE: SECURITIES					02/25/2011	04/01/2011
638.00		525.00					113.00	

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)	
		34. ANN INC COM PROPERTY TYPE: SECURITIES					02/03/2011	04/01/2011
986.00		789.00					197.00	
		3. ANN INC COM PROPERTY TYPE: SECURITIES					02/03/2011	04/18/2011
92.00		70.00					22.00	
		23. ANN INC COM PROPERTY TYPE: SECURITIES					01/20/2011	04/18/2011
708.00		521.00					187.00	
		15. ANN INC COM PROPERTY TYPE: SECURITIES					07/30/2010	04/18/2011
462.00		262.00					200.00	
		70. ANN INC COM PROPERTY TYPE: SECURITIES					11/15/2010	07/13/2011
1,814.00		1,597.00					217.00	
		16. ANN INC COM PROPERTY TYPE: SECURITIES					06/29/2010	07/13/2011
415.00		264.00					151.00	
		85. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/12/2010	12/14/2010
1,558.00		1,544.00					14.00	
		153. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/12/2010	06/28/2011
2,752.00		2,779.00					-27.00	
		93. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/12/2010	07/20/2011
1,670.00		1,689.00					-19.00	
		18. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/12/2010	07/27/2011
313.00		327.00					-14.00	
		143. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/09/2010	07/27/2011
2,484.00		2,574.00					-90.00	

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)	
		23. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/09/2010	07/29/2011
383.00		414.00					-31.00	
		219. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/09/2010	07/29/2011
3,649.00		3,942.00					-293.00	
		105. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/09/2010	08/10/2011
1,845.00		1,890.00					-45.00	
		185. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/09/2010	08/15/2011
3,389.00		3,330.00					59.00	
		36. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					07/09/2010	08/25/2011
629.00		648.00					-19.00	
		116. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					03/03/2011	08/25/2011
2,027.00		2,079.00					-52.00	
		9. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					02/01/2011	08/25/2011
157.00		161.00					-4.00	
		36. ANNALY MTG MGMT INC COM PROPERTY TYPE: SECURITIES					02/01/2011	08/25/2011
629.00		644.00					-15.00	
		92. ANNTAYLOR STORES CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/08/2010
2,388.00		2,099.00					289.00	
		22. ANNTAYLOR STORES CORP PROPERTY TYPE: SECURITIES					07/30/2010	12/14/2010
597.00		384.00					213.00	
		54. ANNTAYLOR STORES CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,466.00		1,232.00					234.00	

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)	
		36. ANNTAYLOR STORES CORP PROPERTY TYPE: SECURITIES					01/04/2011	03/14/2011
996.00		915.00					81.00	
		662. AON CORP COM PROPERTY TYPE: SECURITIES					08/11/2010	12/02/2010
27,705.00		24,996.00					2,709.00	
		338. AON CORP COM PROPERTY TYPE: SECURITIES					08/11/2010	12/02/2010
14,145.00		12,697.00					1,448.00	
		300. AON CORP COM PROPERTY TYPE: SECURITIES					07/20/2010	12/02/2010
12,555.00		10,607.00					1,948.00	
		24. AON CORP COM PROPERTY TYPE: SECURITIES					04/21/2010	12/14/2010
1,072.00		979.00					93.00	
		15. AON CORP COM PROPERTY TYPE: SECURITIES					03/25/2011	04/15/2011
783.00		785.00					-2.00	
		49. AON CORP COM PROPERTY TYPE: SECURITIES					02/01/2011	04/15/2011
2,557.00		2,256.00					301.00	
		66. AON CORP COM PROPERTY TYPE: SECURITIES					02/01/2011	05/03/2011
3,476.00		3,039.00					437.00	
		23. AON CORP COM PROPERTY TYPE: SECURITIES					07/11/2011	10/27/2011
1,156.00		1,169.00					-13.00	
		27. APACHE CORP COM PROPERTY TYPE: SECURITIES					09/14/2008	12/20/2010
3,156.00		2,567.00					589.00	
		100. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	01/06/2011
12,314.00		5,504.00					6,810.00	

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

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		100. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	03/02/2011
12,084.00		5,504.00					6,580.00	
		87. APACHE CORP COM PROPERTY TYPE: SECURITIES					10/11/2008	04/08/2011
11,433.00		7,887.00					3,546.00	
		49. APACHE CORP COM PROPERTY TYPE: SECURITIES					08/04/2011	08/22/2011
4,754.00		5,487.00					-733.00	
		89. APACHE CORP COM PROPERTY TYPE: SECURITIES					08/04/2011	10/20/2011
7,964.00		9,965.00					-2,001.00	
		41. APACHE CORP COM PROPERTY TYPE: SECURITIES					10/11/2008	10/20/2011
3,669.00		3,695.00					-26.00	
		100. APACHE CORP COM PROPERTY TYPE: SECURITIES					11/08/2009	10/20/2011
8,948.00		8,691.00					257.00	
		117. APACHE CORP COM PROPERTY TYPE: SECURITIES					05/25/2010	10/20/2011
10,470.00		10,033.00					437.00	
		50. APACHE CORP COM PROPERTY TYPE: SECURITIES					10/11/2008	10/20/2011
4,474.00		4,533.00					-59.00	
		2. APACHE CORP COM PROPERTY TYPE: SECURITIES					10/11/2008	10/20/2011
179.00		180.00					-1.00	
		20. APACHE CORP COM PROPERTY TYPE: SECURITIES					10/11/2008	10/20/2011
1,790.00		1,795.00					-5.00	
		1300. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					09/24/2010	03/02/2011
31,297.00		28,189.00					3,108.00	

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

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		400. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					09/01/2010	03/02/2011
9,630.00		8,454.00					1,176.00	
		936. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					08/11/2010	03/02/2011
22,533.00		19,612.00					2,921.00	
		164. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					08/11/2010	03/02/2011
3,948.00		3,435.00					513.00	
		300. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					07/20/2010	03/02/2011
7,222.00		6,167.00					1,055.00	
		40. APOLLO GROUP INC CL A PROPERTY TYPE: SECURITIES					04/01/2011	08/04/2011
1,974.00		1,676.00					298.00	
		26. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/29/2010	12/14/2010
8,370.00		8,318.00					52.00	
		53. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
17,063.00		16,925.00					138.00	
		38. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/08/2010	01/05/2011
12,651.00		12,135.00					516.00	
		741. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/08/2010	03/10/2011
256,818.00		236,637.00					20,181.00	
		81. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/08/2010	03/11/2011
28,432.00		25,867.00					2,565.00	
		72. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/08/2010	03/11/2011
25,276.00		22,993.00					2,283.00	

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
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		187. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/08/2010	03/11/2011
65,767.00		59,718.00					6,049.00	
		62. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					11/08/2010	03/14/2011
21,962.00		19,800.00					2,162.00	
		58. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					12/01/2010	03/14/2011
20,545.00		18,395.00					2,150.00	
		84. APPLIED MICRO CIRCUITS CORP COM PROPERTY TYPE: SECURITIES					08/10/2010	12/14/2010
868.00		868.00						
		84. APPLIED MICRO CIRCUITS CORP COM PROPERTY TYPE: SECURITIES					07/12/2010	08/01/2011
500.00		1,032.00					-532.00	
		60. APPLIED MICRO CIRCUITS CORP COM PROPERTY TYPE: SECURITIES					08/10/2010	08/01/2011
357.00		729.00					-372.00	
		500. APPLIED MICRO CIRCUITS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/01/2011
2,974.00		5,322.00					-2,348.00	
		237. APPLIED MICRO CIRCUITS CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	08/01/2011
1,409.00		2,481.00					-1,072.00	
		148. APPLIED MICRO CIRCUITS CORP COM PROPERTY TYPE: SECURITIES					10/11/2010	08/01/2011
880.00		1,368.00					-488.00	
		5. APTARGROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
233.00		193.00					40.00	
		84. APTARGROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	11/09/2011
3,994.00		3,234.00					760.00	

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)	
		10. APTARGROUP INC COM PROPERTY TYPE: SECURITIES					03/15/2011	11/09/2011
476.00		477.00					-1.00	
		44. ARCH CHEMICALS INC PROPERTY TYPE: SECURITIES					05/19/2011	08/01/2011
2,072.00		1,613.00					459.00	
		112. ARCH CHEMICALS INC PROPERTY TYPE: SECURITIES					05/19/2011	08/08/2011
5,220.00		4,106.00					1,114.00	
		300. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES					09/24/2010	01/06/2011
9,479.00		9,898.00					-419.00	
		21. ARTHROCARE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
654.00		646.00					8.00	
		160. ARTHROCARE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	11/04/2011
4,486.00		4,922.00					-436.00	
		78. ARTHROCARE CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	11/04/2011
2,187.00		2,374.00					-187.00	
		150. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/02/2010
3,432.00		3,263.00					169.00	
		30. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
672.00		653.00					19.00	
		51. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/23/2011
1,466.00		1,109.00					357.00	
		48. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/23/2011
1,380.00		698.00					682.00	

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)	
		71. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/09/2011
2,191.00		1,033.00					1,158.00	
		27. ATHEROS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
925.00		880.00					45.00	
		61. ATHEROS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					12/16/2010	02/07/2011
2,718.00		2,066.00					652.00	
		96. ATHEROS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/07/2011
4,277.00		3,129.00					1,148.00	
		40. ATHEROS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					11/03/2010	02/07/2011
1,782.00		1,250.00					532.00	
		79. ATHEROS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/07/2011
3,520.00		2,241.00					1,279.00	
		169. ATHEROS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/09/2011
7,535.00		4,795.00					2,740.00	
		10. AUTOZONE INC COM PROPERTY TYPE: SECURITIES					05/23/2011	09/16/2011
3,316.00		2,744.00					572.00	
		80. AUTOZONE INC COM PROPERTY TYPE: SECURITIES					09/24/2010	09/16/2011
26,527.00		17,948.00					8,579.00	
		10. AUTOZONE INC COM PROPERTY TYPE: SECURITIES					10/10/2011	11/18/2011
3,298.00		3,290.00					8.00	
		20. AUTOZONE INC COM PROPERTY TYPE: SECURITIES					10/10/2011	11/22/2011
6,432.00		6,580.00					-148.00	

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)	
		80. AUTOZONE INC COM PROPERTY TYPE: SECURITIES					09/24/2010	11/22/2011
25,727.00		17,948.00					7,779.00	
		8. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
162.00		162.00						
		31. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					08/16/2010	12/14/2010
629.00		629.00						
		31. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					07/18/2010	09/06/2011
488.00		757.00					-269.00	
		132. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	09/06/2011
2,079.00		2,971.00					-892.00	
		120. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	09/19/2011
1,909.00		2,701.00					-792.00	
		8. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					05/31/2010	09/19/2011
127.00		177.00					-50.00	
		84. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	09/19/2011
1,336.00		1,675.00					-339.00	
		114. AUXILIUM PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					12/03/2010	09/19/2011
1,813.00		2,244.00					-431.00	
		33. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
3,640.00		3,127.00					513.00	
		111. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/18/2011
12,846.00		10,517.00					2,329.00	

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)	
		117. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
14,863.00		11,085.00					3,778.00	
		100. AVERY DENNISON CORP COM PROPERTY TYPE: SECURITIES					05/13/2010	01/06/2011
4,121.00		3,766.00					355.00	
		300. AVERY DENNISON CORP COM PROPERTY TYPE: SECURITIES					05/13/2010	03/02/2011
12,102.00		11,297.00					805.00	
		100. AVERY DENNISON CORP COM PROPERTY TYPE: SECURITIES					11/09/2010	04/01/2011
4,216.00		3,736.00					480.00	
		300. AVERY DENNISON CORP COM PROPERTY TYPE: SECURITIES					06/08/2010	04/01/2011
12,647.00		9,401.00					3,246.00	
		174. BASF SE SPONSORED ADR PROPERTY TYPE: SECURITIES					04/08/2011	09/07/2011
11,309.00		16,081.00					-4,772.00	
		235. BASF SE SPONSORED ADR PROPERTY TYPE: SECURITIES					03/30/2011	09/07/2011
15,273.00		19,898.00					-4,625.00	
		28. BASF SE SPONSORED ADR PROPERTY TYPE: SECURITIES					03/29/2011	09/07/2011
1,820.00		2,341.00					-521.00	
		15. BJS WHSL CLUB INC PROPERTY TYPE: SECURITIES					11/04/2010	12/13/2010
686.00		637.00					49.00	
		7. BJS WHSL CLUB INC PROPERTY TYPE: SECURITIES					06/29/2010	12/13/2010
320.00		261.00					59.00	
		19. BJS WHSL CLUB INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
855.00		708.00					147.00	

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)	
		60. BJS WHSL CLUB INC PROPERTY TYPE: SECURITIES					06/29/2010	12/15/2010
2,736.00		2,237.00					499.00	
		1360. BMC SOFTWARE INC COM PROPERTY TYPE: SECURITIES					08/04/2011	11/02/2011
47,218.00		57,371.00					-10,153.00	
		169. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	02/03/2011
19,831.00		18,741.00					1,090.00	
		106. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	02/08/2011
12,591.00		11,755.00					836.00	
		103. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	02/18/2011
13,144.00		11,422.00					1,722.00	
		75. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	03/10/2011
9,007.00		8,317.00					690.00	
		131. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	03/23/2011
16,986.00		14,527.00					2,459.00	
		156. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	03/30/2011
21,358.00		17,299.00					4,059.00	
		102. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	04/05/2011
14,437.00		11,311.00					3,126.00	
		56. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	04/14/2011
8,123.00		6,210.00					1,913.00	
		111. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	06/03/2011
15,261.00		12,309.00					2,952.00	

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)	
		141. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					06/14/2011	07/19/2011
21,324.00		17,465.00					3,859.00	
		1. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					06/14/2011	07/26/2011
164.00		124.00					40.00	
		132. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					06/14/2011	07/26/2011
21,721.00		16,350.00					5,371.00	
		93. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	07/26/2011
15,303.00		10,313.00					4,990.00	
		457. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	08/01/2011
71,775.00		50,678.00					21,097.00	
		1. BAIDU COM INC SPONSORED ADR SHS PROPERTY TYPE: SECURITIES					11/08/2010	08/04/2011
149.00		111.00					38.00	
		10. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES					09/16/2011	10/10/2011
524.00		589.00					-65.00	
		790. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES					09/16/2011	11/22/2011
40,364.00		46,545.00					-6,181.00	
		125000. BAKER HUGHES INC UNSECD SR NT PROPERTY TYPE: SECURITIES					10/29/2008	09/09/2011
140,680.00		125,300.00					15,380.00	
		1522. BANCO BRADESCO S A SPONSORED ADR R PROPERTY TYPE: SECURITIES						02/24/2011
130.00							130.00	
		9. BANCORPSOUTH INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
134.00		164.00					-30.00	

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)	
		13. BANCORPSOUTH INC PROPERTY TYPE: SECURITIES					06/29/2010	09/02/2011
134.00		237.00					-103.00	
		71. BANCORPSOUTH INC PROPERTY TYPE: SECURITIES					06/29/2010	09/02/2011
710.00		1,295.00					-585.00	
		700. BARD C R INC COM PROPERTY TYPE: SECURITIES					06/08/2010	12/02/2010
60,634.00		54,587.00					6,047.00	
		100. BARD C R INC COM PROPERTY TYPE: SECURITIES					04/01/2011	08/04/2011
9,284.00		10,026.00					-742.00	
		400. BARD C R INC COM PROPERTY TYPE: SECURITIES					01/06/2011	08/04/2011
37,134.00		36,965.00					169.00	
		300. BARD C R INC COM PROPERTY TYPE: SECURITIES					06/08/2010	08/04/2011
27,851.00		23,394.00					4,457.00	
		42. BARNES GROUP INC COM PROPERTY TYPE: SECURITIES					12/02/2010	12/14/2010
865.00		831.00					34.00	
		79. BARNES GROUP INC COM PROPERTY TYPE: SECURITIES					05/04/2011	10/03/2011
1,458.00		1,945.00					-487.00	
		1000. BAXTER INTL INC COM PROPERTY TYPE: SECURITIES					04/26/2011	11/02/2011
54,565.00		56,879.00					-2,314.00	
		370. BAXTER INTL INC COM PROPERTY TYPE: SECURITIES					04/26/2011	11/18/2011
18,635.00		21,045.00					-2,410.00	
		530. BAXTER INTL INC COM PROPERTY TYPE: SECURITIES					04/26/2011	11/22/2011
26,001.00		30,146.00					-4,145.00	

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)	
		10. BAYER A G SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
764.00		557.00					207.00	
		61. BAYER A G SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
4,659.00		3,399.00					1,260.00	
		159. BAYER A G SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	10/31/2011
10,334.00		8,859.00					1,475.00	
		246. BAYERISCHE MOTOREN WERKE A G ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/02/2010
6,691.00		3,988.00					2,703.00	
		234. BAYERISCHE MOTOREN WERKE A G ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/27/2011
7,075.00		3,793.00					3,282.00	
		160. BAYERISCHE MOTOREN WERKE A G ADR PROPERTY TYPE: SECURITIES					06/29/2010	08/03/2011
5,009.00		2,594.00					2,415.00	
		171. BAYERISCHE MOTOREN WERKE A G ADR PROPERTY TYPE: SECURITIES					06/29/2010	11/03/2011
4,658.00		2,772.00					1,886.00	
		81. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					11/15/2010	12/09/2010
3,065.00		2,807.00					258.00	
		2. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/09/2010
76.00		52.00					24.00	
		24. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/09/2010
905.00		625.00					280.00	
		20. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/13/2010
752.00		521.00					231.00	

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
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		11. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
414.00		286.00					128.00	
		12. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
452.00		311.00					141.00	
		204. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/16/2010
7,564.00		5,281.00					2,283.00	
		30. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
1,151.00		781.00					370.00	
		10. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
349.00		260.00					89.00	
		9. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					06/29/2010	04/26/2011
344.00		234.00					110.00	
		45. BELDEN INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/07/2010
1,642.00		1,046.00					596.00	
		16. BELDEN INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
587.00		372.00					215.00	
		29. BELDEN INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/15/2010
1,068.00		674.00					394.00	
		23. BELDEN INC COM PROPERTY TYPE: SECURITIES					06/16/2011	08/05/2011
721.00		735.00					-14.00	
		10. BELDEN INC COM PROPERTY TYPE: SECURITIES					06/29/2010	08/05/2011
313.00		232.00					81.00	

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)	
		25. BELDEN INC COM PROPERTY TYPE: SECURITIES					06/29/2010	11/01/2011
786.00		581.00					205.00	
		46. BELO A H CORP COM SER A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
310.00		282.00					28.00	
		53. BEMIS INC COM PROPERTY TYPE: SECURITIES					08/03/2010	12/14/2010
1,734.00		1,598.00					136.00	
		83. BEMIS INC COM PROPERTY TYPE: SECURITIES					02/16/2011	04/08/2011
2,718.00		2,739.00					-21.00	
		410. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES					03/03/2010	08/04/2011
29,753.00		33,622.00					-3,869.00	
		30. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES					03/03/2010	08/04/2011
2,177.00		2,460.00					-283.00	
		30. BERKSHIRE HATHAWAY INC DEL NEW CL B PROPERTY TYPE: SECURITIES					03/03/2010	09/16/2011
2,142.00		2,460.00					-318.00	
		34. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/06/2010
1,368.00		916.00					452.00	
		31. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/07/2010
1,273.00		835.00					438.00	
		19. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
814.00		512.00					302.00	
		9. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					01/27/2011	03/29/2011
447.00		395.00					52.00	

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. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					06/27/2011	08/30/2011
100.00		98.00					2.00	
		7. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					06/27/2011	08/31/2011
348.00		344.00					4.00	
		3. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					01/27/2011	08/31/2011
149.00		132.00					17.00	
		16. BERRY PETE CO CL A PROPERTY TYPE: SECURITIES					06/29/2010	08/31/2011
794.00		431.00					363.00	
		900. BEST BUY INC PROPERTY TYPE: SECURITIES					10/18/2010	01/31/2011
30,364.00		37,922.00					-7,558.00	
		846. BEST BUY INC PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
24,469.00		29,045.00					-4,576.00	
		1000. BEST BUY INC PROPERTY TYPE: SECURITIES					10/18/2010	04/01/2011
28,727.00		42,135.00					-13,408.00	
		10. BHP BILLITON LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
911.00		637.00					274.00	
		141. BHP BILLITON LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/26/2011
14,404.00		8,985.00					5,419.00	
		96. BHP BILLITON LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	10/05/2011
6,516.00		6,118.00					398.00	
		500. BIG LOTS INC COM PROPERTY TYPE: SECURITIES					06/17/2010	12/02/2010
15,493.00		17,370.00					-1,877.00	

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)	
		700. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					10/18/2010	08/04/2011
66,078.00		40,583.00					25,495.00	
		300. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/20/2010	08/04/2011
28,319.00		15,988.00					12,331.00	
		215. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/25/2011	08/09/2011
18,901.00		22,752.00					-3,851.00	
		1. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/25/2011	08/09/2011
86.00		106.00					-20.00	
		105. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/26/2011	08/09/2011
9,231.00		10,750.00					-1,519.00	
		52. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/22/2011	08/09/2011
4,571.00		5,488.00					-917.00	
		78. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/22/2011	08/09/2011
6,857.00		8,232.00					-1,375.00	
		3. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/22/2011	08/09/2011
264.00		317.00					-53.00	
		62. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/22/2011	08/09/2011
5,451.00		6,559.00					-1,108.00	
		56. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					07/22/2011	08/09/2011
4,923.00		5,924.00					-1,001.00	
		1. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					08/07/2011	09/27/2011
98.00		110.00					-12.00	

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)	
		3. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					08/04/2011	09/27/2011
294.00		328.00					-34.00	
		78. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					08/04/2011	09/27/2011
7,656.00		8,520.00					-864.00	
		52. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					08/04/2011	09/27/2011
5,104.00		5,628.00					-524.00	
		56. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					08/05/2011	09/27/2011
5,497.00		5,995.00					-498.00	
		105. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					05/09/2011	09/27/2011
10,307.00		11,033.00					-726.00	
		14. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/26/2011	09/27/2011
1,374.00		1,433.00					-59.00	
		278. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/26/2011	10/27/2011
32,409.00		28,463.00					3,946.00	
		30. BLACKROCK INC CL A PROPERTY TYPE: SECURITIES					07/11/2011	11/22/2011
4,653.00		5,650.00					-997.00	
		50. BLACKROCK INC CL A PROPERTY TYPE: SECURITIES					09/16/2011	11/22/2011
7,756.00		7,959.00					-203.00	
		140. BLACKROCK INC CL A PROPERTY TYPE: SECURITIES					09/16/2011	11/22/2011
21,716.00		22,286.00					-570.00	
		117. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,536.00		1,536.00						

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)	
		117. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES					06/22/2010	04/06/2011
2,048.00		1,879.00					169.00	
		5. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/06/2011
88.00		79.00					9.00	
		257. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/11/2011
4,487.00		4,035.00					452.00	
		1300. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES					04/01/2011	07/11/2011
20,585.00		22,622.00					-2,037.00	
		73. BLUE COATS SYSTEMS INC PROPERTY TYPE: SECURITIES					06/16/2011	08/02/2011
1,370.00		1,610.00					-240.00	
		111. BLUE COATS SYSTEMS INC PROPERTY TYPE: SECURITIES					06/16/2011	08/18/2011
1,414.00		2,448.00					-1,034.00	
		115. BLUE COATS SYSTEMS INC PROPERTY TYPE: SECURITIES					06/16/2011	10/12/2011
1,786.00		2,536.00					-750.00	
		125000. BOEING CAP CORP SR NT PROPERTY TYPE: SECURITIES					10/15/2008	02/15/2011
125,260.00		125,900.00					-640.00	
		18. BOSTON PRIVATE FINL HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
104.00		117.00					-13.00	
		15. BOSTON PROPERTIES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,263.00		1,087.00					176.00	
		10. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					11/30/2010	12/14/2010
333.00		307.00					26.00	

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)	
		6. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
200.00		153.00					47.00	
		13. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	02/23/2011
457.00		332.00					125.00	
		22. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					04/06/2011	05/17/2011
818.00		812.00					6.00	
		16. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					04/06/2011	09/09/2011
424.00		590.00					-166.00	
		32. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					05/18/2011	09/09/2011
848.00		1,116.00					-268.00	
		6. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					05/18/2011	10/24/2011
182.00		209.00					-27.00	
		8. BRADY W H CO CL A COM PROPERTY TYPE: SECURITIES					05/23/2011	10/24/2011
242.00		274.00					-32.00	
		59. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES					04/01/2011	08/05/2011
943.00		1,342.00					-399.00	
		4. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES					04/01/2011	11/17/2011
57.00		91.00					-34.00	
		23. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES					05/06/2011	11/17/2011
325.00		520.00					-195.00	
		60. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES					03/31/2011	11/17/2011
848.00		1,345.00					-497.00	

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)	
		20. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES					03/31/2011	11/28/2011
270.00		448.00					-178.00	
		59. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES					03/30/2011	11/28/2011
797.00		1,294.00					-497.00	
		30. BRIGGS & STRATTON CORP COM PROPERTY TYPE: SECURITIES					03/29/2011	11/28/2011
405.00		625.00					-220.00	
		175. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					03/29/2011	06/22/2011
4,683.00		6,342.00					-1,659.00	
		61. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					03/01/2011	06/22/2011
1,632.00		2,190.00					-558.00	
		79. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					02/16/2011	06/22/2011
2,114.00		2,572.00					-458.00	
		161. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					01/27/2011	06/22/2011
4,308.00		4,354.00					-46.00	
		520. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES					08/24/2011	11/22/2011
15,823.00		14,941.00					882.00	
		91. BROADSOFT INC COM PROPERTY TYPE: SECURITIES					01/06/2011	03/01/2011
3,190.00		2,633.00					557.00	
		5. BROADSOFT INC COM PROPERTY TYPE: SECURITIES					12/17/2010	03/01/2011
175.00		120.00					55.00	
		85. BROADSOFT INC COM PROPERTY TYPE: SECURITIES					12/17/2010	03/09/2011
3,918.00		2,037.00					1,881.00	

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)	
		80. BROCADE COMMUNICATIONS SYS INC NEW C PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
429.00		429.00						
		139. BROCADE COMMUNICATIONS SYS INC NEW PROPERTY TYPE: SECURITIES					11/15/2010	05/26/2011
910.00		787.00					123.00	
		43. BROCADE COMMUNICATIONS SYS INC NEW C PROPERTY TYPE: SECURITIES					11/15/2010	06/06/2011
299.00		243.00					56.00	
		198. BROCADE COMMUNICATIONS SYS INC NEW PROPERTY TYPE: SECURITIES					05/31/2010	06/06/2011
1,378.00		1,095.00					283.00	
		89. BROCADE COMMUNICATIONS SYS INC NEW C PROPERTY TYPE: SECURITIES					05/31/2010	09/30/2011
397.00		492.00					-95.00	
		2. BROCADE COMMUNICATIONS SYS INC NEW CO PROPERTY TYPE: SECURITIES					10/26/2010	09/30/2011
9.00		11.00					-2.00	
		78. BROCADE COMMUNICATIONS SYS INC NEW C PROPERTY TYPE: SECURITIES					10/26/2010	10/31/2011
339.00		423.00					-84.00	
		21. BROCADE COMMUNICATIONS SYS INC NEW C PROPERTY TYPE: SECURITIES					06/29/2010	10/31/2011
91.00		111.00					-20.00	
		391. BROCADE COMMUNICATIONS SYS INC NEW PROPERTY TYPE: SECURITIES					06/29/2010	11/22/2011
1,967.00		2,072.00					-105.00	
		24. BRUKER CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
411.00		363.00					48.00	
		116. BRUKER CORP COM PROPERTY TYPE: SECURITIES					06/15/2011	08/03/2011
1,723.00		2,141.00					-418.00	

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)	
		27. BRUKER CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	08/03/2011
401.00		409.00					-8.00	
		186. BRUKER CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	11/21/2011
2,255.00		2,816.00					-561.00	
		20. BRUKER CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	11/21/2011
242.00		246.00					-4.00	
		101. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES					04/29/2011	09/27/2011
1,599.00		2,438.00					-839.00	
		36. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES					03/24/2011	09/27/2011
570.00		861.00					-291.00	
		20. CBL & ASSOC PPTYS INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
344.00		254.00					90.00	
		49. CB RICHARD ELLIS GROUP INC CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	01/18/2011
1,094.00		686.00					408.00	
		337. CB RICHARD ELLIS GROUP INC CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
8,220.00		4,721.00					3,499.00	
		200. CB RICHARD ELLIS GROUP INC CL A COM PROPERTY TYPE: SECURITIES					01/06/2011	04/01/2011
5,538.00		4,198.00					1,340.00	
		200. CB RICHARD ELLIS GROUP INC CL A COM PROPERTY TYPE: SECURITIES					11/09/2010	04/01/2011
5,538.00		3,976.00					1,562.00	
		190. CBRE GROUP INC CL A COM PROPERTY TYPE: SECURITIES					08/04/2011	11/02/2011
3,356.00		3,774.00					-418.00	

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)	
		39. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/07/2010
4,875.00		2,431.00					2,444.00	
		40. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/17/2011
5,818.00		2,494.00					3,324.00	
		25. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/01/2011
3,450.00		1,559.00					1,891.00	
		18. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					08/03/2011	08/08/2011
2,612.00		2,761.00					-149.00	
		7. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					05/31/2011	08/08/2011
1,016.00		1,071.00					-55.00	
		6. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					05/31/2011	08/16/2011
1,008.00		918.00					90.00	
		10. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					05/09/2011	08/16/2011
1,681.00		1,422.00					259.00	
		230. CF INDS HLDGS INC COM . PROPERTY TYPE: SECURITIES					04/01/2011	08/24/2011
39,858.00		32,187.00					7,671.00	
		10. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					05/09/2011	08/31/2011
1,825.00		1,422.00					403.00	
		14. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					05/09/2011	09/12/2011
2,434.00		1,991.00					443.00	
		5. CF INDS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	09/12/2011
869.00		312.00					557.00	

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)	
		159. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/29/2010	04/20/2011
12,278.00		12,863.00					-585.00	
		111. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					01/04/2011	04/20/2011
8,571.00		8,922.00					-351.00	
		66. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					07/25/2011	08/09/2011
4,288.00		5,360.00					-1,072.00	
		33. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					07/25/2011	08/09/2011
2,152.00		2,680.00					-528.00	
		239. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					01/04/2011	08/09/2011
15,584.00		19,209.00					-3,625.00	
		161. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/21/2010	08/09/2011
10,498.00		12,922.00					-2,424.00	
		471. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/31/2010	08/09/2011
30,711.00		37,792.00					-7,081.00	
		43. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/30/2010	08/09/2011
2,804.00		3,450.00					-646.00	
		122. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					07/26/2011	08/09/2011
7,955.00		9,784.00					-1,829.00	
		43. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					07/22/2011	08/09/2011
2,804.00		3,444.00					-640.00	
		21. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/30/2010	08/09/2011
1,369.00		1,680.00					-311.00	

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)	
		22. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/31/2010	08/09/2011
1,434.00		1,759.00					-325.00	
		4. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/29/2010	08/09/2011
261.00		319.00					-58.00	
		41. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/28/2010	08/09/2011
2,673.00		3,263.00					-590.00	
		1. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/21/2010	08/09/2011
65.00		79.00					-14.00	
		452. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/17/2010	08/09/2011
29,472.00		35,711.00					-6,239.00	
		267. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/17/2010	08/09/2011
17,409.00		21,077.00					-3,668.00	
		47. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/20/2010	08/09/2011
3,065.00		3,707.00					-642.00	
		90. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					12/20/2010	08/09/2011
5,868.00		7,065.00					-1,197.00	
		226. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					06/07/2011	08/09/2011
14,736.00		17,462.00					-2,726.00	
		73. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					07/27/2011	08/09/2011
4,760.00		5,551.00					-791.00	
		134. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					02/16/2011	08/09/2011
8,737.00		10,074.00					-1,337.00	

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)	
		24. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					02/16/2011	08/09/2011
1,565.00		1,795.00					-230.00	
		341. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					02/03/2011	08/09/2011
22,234.00		25,431.00					-3,197.00	
		209. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					02/03/2011	08/09/2011
13,632.00		15,587.00					-1,955.00	
		180. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					02/15/2011	08/09/2011
11,741.00		13,313.00					-1,572.00	
		104. C H ROBINSON WORLDWIDE INC COM PROPERTY TYPE: SECURITIES					02/15/2011	08/09/2011
6,784.00		7,680.00					-896.00	
		82. CME GROUP INC COM PROPERTY TYPE: SECURITIES					12/09/2010	12/14/2010
26,660.00		26,349.00					311.00	
		10. CME GROUP INC COM PROPERTY TYPE: SECURITIES					12/09/2010	12/28/2010
3,236.00		3,213.00					23.00	
		63. CME GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/28/2010
20,384.00		18,554.00					1,830.00	
		305. CME GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/08/2011
91,670.00		89,826.00					1,844.00	
		211. CME GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/15/2011
61,866.00		62,142.00					-276.00	
		218. CME GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/15/2011
64,777.00		64,204.00					573.00	

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)	
		13. CME GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/16/2011
3,847.00		3,829.00					18.00	
		320. CME GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/16/2011
94,289.00		94,244.00					45.00	
		27. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/03/2010	12/14/2010
511.00		438.00					73.00	
		122. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/07/2011	08/24/2011
2,379.00		2,363.00					16.00	
		42. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/07/2011	10/05/2011
805.00		814.00					-9.00	
		13. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/03/2010	10/05/2011
249.00		211.00					38.00	
		54. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/05/2011
1,035.00		809.00					226.00	
		151. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/11/2011
3,033.00		2,262.00					771.00	
		787. CSL LTD ADR PROPERTY TYPE: SECURITIES					06/29/2010	10/18/2011
12,026.00		11,010.00					1,016.00	
		6. CVB FINL CORP PROPERTY TYPE: SECURITIES					08/11/2010	12/14/2010
51.00		49.00					2.00	
		35. CVB FINL CORP PROPERTY TYPE: SECURITIES					08/11/2010	01/27/2011
302.00		288.00					14.00	

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)	
		61. CVB FINL CORP PROPERTY TYPE: SECURITIES					08/11/2010	03/29/2011
550.00		501.00					49.00	
		41. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES					04/22/2010	12/20/2010
1,410.00		1,410.00						
		600. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES					05/13/2010	07/11/2011
22,395.00		21,844.00					551.00	
		41. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES					04/04/2010	07/11/2011
1,530.00		1,394.00					136.00	
		159. CVS CAREMARK CORP COM PROPERTY TYPE: SECURITIES					12/02/2010	07/11/2011
5,935.00		5,135.00					800.00	
		10. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					11/30/2010	12/14/2010
531.00		502.00					29.00	
		4. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					11/30/2010	03/30/2011
245.00		201.00					44.00	
		14. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	03/30/2011
858.00		587.00					271.00	
		24. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	05/09/2011
1,479.00		1,006.00					473.00	
		20. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	06/28/2011
1,251.00		838.00					413.00	
		78. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
643.00		643.00						

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)	
		169. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					12/16/2010	10/31/2011
1,886.00		1,404.00					482.00	
		294. CAL DIVE INTL INC DEL COM PROPERTY TYPE: SECURITIES					07/05/2011	09/16/2011
698.00		1,752.00					-1,054.00	
		780. CAL DIVE INTL INC DEL COM PROPERTY TYPE: SECURITIES					06/29/2010	09/16/2011
1,851.00		4,579.00					-2,728.00	
		291. CAL DIVE INTL INC DEL COM PROPERTY TYPE: SECURITIES					11/15/2010	09/16/2011
691.00		1,542.00					-851.00	
		31. CALLAWAY GOLF CO COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
248.00		192.00					56.00	
		200. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES					07/20/2010	12/14/2010
6,932.00		7,236.00					-304.00	
		600. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES					07/20/2010	01/06/2011
20,698.00		21,709.00					-1,011.00	
		200. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES					09/24/2010	12/14/2010
8,532.00		7,827.00					705.00	
		570. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES					09/24/2010	08/24/2011
24,743.00		22,306.00					2,437.00	
		25. CARDIN IN PROPERTY TYPE: SECURITIES					/29/2010	12/14/2010
272.00		237.00					35.00	
		1400. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES					01/06/2011	04/26/2011
60,505.00		54,771.00					5,734.00	

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)	
		200. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES					12/14/2010	04/26/2011
8,644.00		7,438.00					1,206.00	
		100. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES					11/09/2010	04/26/2011
4,322.00		3,563.00					759.00	
		300. CARDIN INC COM PROPERTY TYPE: SECURITIES					11/18/2009	04/26/2011
12,965.00		9,469.00					3,496.00	
		31. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,338.00		936.00					402.00	
		85. CARRIZO OIL & GAS INC PROPERTY TYPE: SECURITIES					06/28/2011	07/20/2011
3,415.00		3,208.00					207.00	
		199. CARRIZO OIL & GAS INC PROPERTY TYPE: SECURITIES					06/28/2011	09/27/2011
4,945.00		7,509.00					-2,564.00	
		74. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES					07/11/2010	01/28/2011
2,022.00		2,206.00					-184.00	
		1. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	01/28/2011
27.00		29.00					-2.00	
		196. CARTER HOLDINGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/28/2011
5,357.00		5,100.00					257.00	
		9. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES					12/10/2010	12/14/2010
372.00		372.00						
		9. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES					12/05/2010	06/16/2011
397.00		379.00					18.00	

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)	
		5. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES					12/10/2010	06/16/2011
221.00		209.00					12.00	
		20. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES					12/09/2010	06/16/2011
882.00		833.00					49.00	
		12. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES					12/09/2010	08/17/2011
505.00		500.00					5.00	
		1. CASEYS GEN STORES INC COM PROPERTY TYPE: SECURITIES					11/04/2010	08/17/2011
42.00		40.00					2.00	
		22. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					12/03/2010	12/14/2010
1,036.00		1,010.00					26.00	
		8. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
377.00		347.00					30.00	
		36. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/11/2011
2,010.00		1,560.00					450.00	
		44. CATALYST HEALTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	09/19/2011
2,539.00		1,906.00					633.00	
		288. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/17/2011
29,546.00		17,549.00					11,997.00	
		125000. CATERPILLAR INC NT PROPERTY TYPE: SECURITIES					10/15/2008	05/01/2011
125,000.00		128,903.00					-3,903.00	
		53. CELGENE CORP PROPERTY TYPE: SECURITIES					11/19/2010	12/14/2010
3,054.00		3,209.00					-155.00	

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)	
		133. CELGENE CORP PROPERTY TYPE: SECURITIES					11/10/2010	12/14/2010
7,665.00		8,069.00					-404.00	
		263. CELGENE CORP PROPERTY TYPE: SECURITIES					11/10/2010	12/14/2010
15,157.00		15,157.00						
		263. CELGENE CORP PROPERTY TYPE: SECURITIES					10/16/2010	04/25/2011
14,780.00		16,725.00					-1,945.00	
		52. CELGENE CORP PROPERTY TYPE: SECURITIES					11/08/2010	04/25/2011
2,922.00		3,143.00					-221.00	
		164. CELGENE CORP PROPERTY TYPE: SECURITIES					11/08/2010	06/03/2011
9,704.00		9,911.00					-207.00	
		227. CELGENE CORP PROPERTY TYPE: SECURITIES					11/08/2010	08/01/2011
13,400.00		13,718.00					-318.00	
		52. CELGENE CORP PROPERTY TYPE: SECURITIES					11/08/2010	08/01/2011
3,070.00		3,143.00					-73.00	
		3. CELGENE CORP PROPERTY TYPE: SECURITIES					11/08/2010	08/04/2011
171.00		181.00					-10.00	
		573. CELGENE CORP PROPERTY TYPE: SECURITIES					11/08/2010	09/27/2011
36,829.00		34,629.00					2,200.00	
		128. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					11/09/2010	12/14/2010
2,067.00		2,125.00					-58.00	
		39. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					02/04/2011	03/03/2011
618.00		629.00					-11.00	

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)	
		104. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					11/09/2010	03/03/2011
1,648.00		1,726.00					-78.00	
		104. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					10/13/2010	03/21/2011
1,767.00		1,755.00					12.00	
		47. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					02/04/2011	03/21/2011
798.00		758.00					40.00	
		243. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	03/21/2011
4,128.00		3,249.00					879.00	
		290. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	04/26/2011
5,293.00		3,877.00					1,416.00	
		234. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	05/04/2011
4,333.00		3,128.00					1,205.00	
		241. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	05/18/2011
4,518.00		3,222.00					1,296.00	
		327. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	07/28/2011
6,526.00		4,372.00					2,154.00	
		75. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	08/31/2011
1,506.00		1,003.00					503.00	
		191. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	09/16/2011
3,832.00		2,554.00					1,278.00	
		178. CENTERPOINT ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	09/16/2011
3,542.00		2,380.00					1,162.00	

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)	
		20. CENTRAL GARDEN & PET CO PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
197.00		194.00					3.00	
		17. CENTRAL GARDEN & PET CO CL A NON-VTG PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
169.00		158.00					11.00	
		280. CENTRICA PLC SPONSORED ADR NEW 2004 PROPERTY TYPE: SECURITIES					06/29/2010	08/30/2011
5,519.00		5,018.00					501.00	
		44. CENTRICA PLC SPONSORED ADR NEW 2004 PROPERTY TYPE: SECURITIES					06/29/2010	09/20/2011
828.00		788.00					40.00	
		32. CEPHALON INC CON PROPERTY TYPE: SECURITIES					10/13/2010	12/14/2010
2,024.00		2,024.00						
		32. CEPHALON INC CON PROPERTY TYPE: SECURITIES					10/01/2010	03/30/2011
2,408.00		2,099.00					309.00	
		36. CEPHALON INC CON PROPERTY TYPE: SECURITIES					10/13/2010	03/30/2011
2,711.00		2,294.00					417.00	
		300. CEPHALON INC CON PROPERTY TYPE: SECURITIES					11/09/2010	03/30/2011
22,574.00		19,658.00					2,916.00	
		73. CEPHALON INC CON PROPERTY TYPE: SECURITIES					10/04/2010	03/30/2011
5,497.00		4,528.00					969.00	
		268. CEPHALON INC CON PROPERTY TYPE: SECURITIES					12/02/2010	03/30/2011
20,166.00		17,450.00					2,716.00	
		60. CEPHALON INC CON PROPERTY TYPE: SECURITIES					02/04/2011	03/30/2011
4,518.00		3,615.00					903.00	

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)	
		100. CEPHALON INC CON PROPERTY TYPE: SECURITIES					01/06/2011	03/30/2011
7,525.00		6,078.00					1,447.00	
		44. CEPHALON INC CON PROPERTY TYPE: SECURITIES					02/16/2011	03/30/2011
3,313.00		2,594.00					719.00	
		80. CEPHALON INC CON PROPERTY TYPE: SECURITIES					08/03/2010	03/30/2011
6,024.00		4,710.00					1,314.00	
		174. CEPHALON INC CON PROPERTY TYPE: SECURITIES					06/29/2010	03/30/2011
13,102.00		10,022.00					3,080.00	
		200. CEPHALON INC CON PROPERTY TYPE: SECURITIES					01/06/2011	04/01/2011
15,200.00		12,156.00					3,044.00	
		500. CEPHALON INC CON PROPERTY TYPE: SECURITIES					03/02/2011	04/01/2011
38,000.00		28,491.00					9,509.00	
		100. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES					07/01/2003	12/14/2010
8,888.00		3,583.00					5,305.00	
		100. CHEVRONTEXACO CORP COM PROPERTY TYPE: SECURITIES					07/01/2003	03/02/2011
10,325.00		3,583.00					6,742.00	
		12. THE CHILDREN'S PLACE RETAIL STORES, PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
606.00		560.00					46.00	
		64. THE CHILDREN'S PLACE RETAIL STORES, PROPERTY TYPE: SECURITIES					11/15/2010	03/03/2011
2,846.00		2,986.00					-140.00	
		1. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	04/20/2011
283.00		274.00					9.00	

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
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		83. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	04/20/2011
23,528.00		22,294.00					1,234.00	
		191. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	05/31/2011
55,127.00		51,304.00					3,823.00	
		169. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	06/06/2011
47,815.00		45,394.00					2,421.00	
		192. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	07/08/2011
62,343.00		51,572.00					10,771.00	
		27. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	07/11/2011
8,690.00		7,252.00					1,438.00	
		104. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	09/27/2011
33,745.00		27,935.00					5,810.00	
		41. CHIPOTLE MEXICAN GRILL INC CL A COM PROPERTY TYPE: SECURITIES					02/11/2011	10/05/2011
12,125.00		11,013.00					1,112.00	
		200. CISCO SYS INC COM PROPERTY TYPE: SECURITIES					10/03/2002	12/14/2010
3,938.00		1,991.00					1,947.00	
		500. CISCO SYS INC COM PROPERTY TYPE: SECURITIES					10/03/2002	01/06/2011
10,379.00		4,978.00					5,401.00	
		600. CISCO SYS INC COM PROPERTY TYPE: SECURITIES					10/03/2002	03/02/2011
11,104.00		5,973.00					5,131.00	
		903. CISCO SYS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
15,611.00		19,550.00					-3,939.00	

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
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		466. CISCO SYS INC COM PROPERTY TYPE: SECURITIES					03/01/2011	03/29/2011
8,056.00		8,654.00					-598.00	
		400. CISCO SYS INC COM PROPERTY TYPE: SECURITIES					10/03/2002	04/01/2011
6,855.00		3,982.00					2,873.00	
		1400. CITIGROUP INC PROPERTY TYPE: SECURITIES					07/20/2010	01/06/2011
6,979.00		5,629.00					1,350.00	
		500. CITIGROUP INC PROPERTY TYPE: SECURITIES					08/11/2010	01/06/2011
2,492.00		1,956.00					536.00	
		2500. CITIGROUP INC PROPERTY TYPE: SECURITIES					08/11/2010	01/31/2011
11,947.00		9,779.00					2,168.00	
		4300. CITIGROUP INC PROPERTY TYPE: SECURITIES					03/02/2011	04/01/2011
19,177.00		19,802.00					-625.00	
		100. CITIGROUP INC PROPERTY TYPE: SECURITIES					08/11/2010	04/01/2011
446.00		391.00					55.00	
		100. CITIGROUP INC PROPERTY TYPE: SECURITIES					09/01/2010	04/01/2011
446.00		383.00					63.00	
		1000. CITIGROUP INC PROPERTY TYPE: SECURITIES					01/05/2010	04/01/2011
4,460.00		3,505.00					955.00	
		.3 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					02/18/2011	05/31/2011
12.00		15.00					-3.00	
		278.5 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					02/18/2011	08/04/2011
9,881.00		13,674.00					-3,793.00	

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

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		299. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					03/01/2011	08/04/2011
10,609.00		13,843.00					-3,234.00	
		567.7 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					05/11/2011	08/04/2011
20,142.00		24,359.00					-4,217.00	
		604.4 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					12/20/2010	08/04/2011
21,444.00		28,467.00					-7,023.00	
		.3 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					01/29/2011	08/04/2011
11.00		15.00					-4.00	
		246.8 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					02/08/2011	08/04/2011
8,757.00		12,092.00					-3,335.00	
		105.3 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					02/08/2011	08/04/2011
3,736.00		5,159.00					-1,423.00	
		.3 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					01/05/2011	09/16/2011
9.00		17.00					-8.00	
		59.7 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					01/15/2011	09/16/2011
1,694.00		3,242.00					-1,548.00	
		120. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					01/05/2010	10/10/2011
3,135.00		4,206.00					-1,071.00	
		604.4 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					11/26/2010	10/10/2011
15,788.00		31,679.00					-15,891.00	
		45.6 CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					01/15/2011	10/10/2011
1,191.00		2,477.00					-1,286.00	

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)	
		70. CITIGROUP INC NEW COM PROPERTY TYPE: SECURITIES					01/05/2010	11/22/2011
1,720.00		2,454.00					-734.00	
		15. CLARCOR INC PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
648.00		597.00					51.00	
		3. CLARCOR INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
130.00		107.00					23.00	
		48. CLARCOR INC PROPERTY TYPE: SECURITIES					06/29/2010	10/31/2011
2,337.00		1,715.00					622.00	
		12. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					11/03/2010	12/14/2010
955.00		883.00					72.00	
		21. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,672.00		1,406.00					266.00	
		17. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/20/2011
1,419.00		1,138.00					281.00	
		6. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
551.00		402.00					149.00	
		7. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/30/2011
694.00		469.00					225.00	
		10. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/07/2011
1,047.00		670.00					377.00	
		11. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	08/03/2011
628.00		368.00					260.00	

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)	
		19. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
1,002.00		636.00					366.00	
		100. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					11/09/2010	01/06/2011
8,422.00		7,058.00					1,364.00	
		100. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					04/26/2011	06/14/2011
8,545.00		9,815.00					-1,270.00	
		195. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					03/02/2011	06/14/2011
16,662.00		18,826.00					-2,164.00	
		5. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					06/17/2010	07/11/2011
477.00		280.00					197.00	
		95. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					03/02/2011	07/11/2011
9,066.00		9,171.00					-105.00	
		210. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					03/02/2011	07/11/2011
20,041.00		20,274.00					-233.00	
		210. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					03/26/2011	10/10/2011
12,433.00		17,304.00					-4,871.00	
		240. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					09/16/2011	10/10/2011
14,209.00		18,746.00					-4,537.00	
		70. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					08/24/2011	10/10/2011
4,144.00		5,108.00					-964.00	
		110. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					06/17/2010	10/10/2011
6,512.00		6,154.00					358.00	

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)	
		50. CLIFFS NAT RES INC COM PROPERTY TYPE: SECURITIES					06/17/2010	11/22/2011
3,193.00		2,797.00					396.00	
		360. COACH INC COM PROPERTY TYPE: SECURITIES					09/01/2010	11/22/2011
21,406.00		13,484.00					7,922.00	
		340. COCA COLA CO COM PROPERTY TYPE: SECURITIES					08/24/2011	10/10/2011
22,570.00		23,401.00					-831.00	
		170. COCA COLA CO COM PROPERTY TYPE: SECURITIES					09/29/2004	10/10/2011
11,285.00		6,798.00					4,487.00	
		69. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,783.00		1,524.00					259.00	
		66. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	02/09/2011
1,713.00		1,457.00					256.00	
		101. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	05/18/2011
2,940.00		2,230.00					710.00	
		260. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					05/23/2011	07/11/2011
7,422.00		7,603.00					-181.00	
		100. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					05/23/2011	07/11/2011
2,854.00		2,924.00					-70.00	
		216. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	07/13/2011
6,217.00		4,769.00					1,448.00	
		36. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	07/27/2011
1,058.00		795.00					263.00	

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)	
		83. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	07/27/2011
2,438.00		1,833.00					605.00	
		36. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					07/12/2010	07/27/2011
1,058.00		795.00					263.00	
		126. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					07/12/2010	08/10/2011
3,127.00		2,782.00					345.00	
		136. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					07/12/2010	08/15/2011
3,643.00		3,003.00					640.00	
		137. COCA-COLA ENTERPRISES INC NEW COM PROPERTY TYPE: SECURITIES					08/03/2010	08/15/2011
3,670.00		3,025.00					645.00	
		281. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
19,611.00		17,760.00					1,851.00	
		399. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					11/08/2010	12/28/2010
29,132.00		25,218.00					3,914.00	
		155. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					02/15/2011	03/10/2011
11,868.00		11,878.00					-10.00	
		208. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					02/15/2011	04/05/2011
17,085.00		15,939.00					1,146.00	
		1. COGNIZANT TECHNOLOGY SOLUTIONS CORP C PROPERTY TYPE: SECURITIES					01/16/2011	04/05/2011
82.00		77.00					5.00	
		154. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					01/16/2011	04/14/2011
12,278.00		11,800.00					478.00	

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)	
		68. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					02/08/2011	04/14/2011
5,421.00		5,206.00					215.00	
		244. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					02/08/2011	04/26/2011
19,942.00		18,681.00					1,261.00	
		342. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					02/08/2011	10/21/2011
23,935.00		26,185.00					-2,250.00	
		10. COHERENT INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
447.00		357.00					90.00	
		40. COHERENT INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/31/2011
2,131.00		1,427.00					704.00	
		10. COHERENT INC COM PROPERTY TYPE: SECURITIES					03/28/2011	05/25/2011
543.00		591.00					-48.00	
		2. COHERENT INC COM PROPERTY TYPE: SECURITIES					03/18/2011	07/12/2011
114.00		109.00					5.00	
		7. COHERENT INC COM PROPERTY TYPE: SECURITIES					03/28/2011	07/12/2011
399.00		414.00					-15.00	
		7. COHERENT INC COM PROPERTY TYPE: SECURITIES					03/29/2011	07/12/2011
399.00		406.00					-7.00	
		14. COHERENT INC COM PROPERTY TYPE: SECURITIES					03/18/2011	08/15/2011
649.00		760.00					-111.00	
		7. COHERENT INC COM PROPERTY TYPE: SECURITIES					04/13/2011	08/15/2011
325.00		369.00					-44.00	

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)	
		7. COHERENT INC COM PROPERTY TYPE: SECURITIES					04/14/2011	08/15/2011
325.00		361.00					-36.00	
		14. COHERENT INC COM PROPERTY TYPE: SECURITIES					02/28/2011	10/21/2011
669.00		818.00					-149.00	
		4. COHERENT INC COM PROPERTY TYPE: SECURITIES					03/26/2011	10/21/2011
191.00		227.00					-36.00	
		273. COLDWATER CREEK INC PROPERTY TYPE: SECURITIES					09/14/2010	12/08/2010
748.00		1,349.00					-601.00	
		658. COLDWATER CREEK INC PROPERTY TYPE: SECURITIES					06/29/2010	12/08/2010
1,803.00		2,323.00					-520.00	
		363. COLDWATER CREEK INC PROPERTY TYPE: SECURITIES					11/15/2010	12/08/2010
995.00		1,223.00					-228.00	
		10152.485 COLUMBIA ACORN INTERNATIONAL F PROPERTY TYPE: SECURITIES					11/18/2010	12/13/2010
410,668.00		397,673.00					12,995.00	
		532.564 COLUMBIA MID CAP GROWTH FUND CLA PROPERTY TYPE: SECURITIES					01/09/2008	12/13/2010
14,028.00		14,028.00						
		188.772 COLUMBIA MID CAP GROWTH FUND CLA PROPERTY TYPE: SECURITIES					01/09/2008	12/13/2010
4,972.00		4,972.00						
		100. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES					05/12/2009	01/06/2011
2,279.00		1,516.00					763.00	
		100. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES					10/27/2009	01/06/2011
2,279.00		1,494.00					785.00	

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)	
		31. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES					11/24/2008	01/06/2011
706.00		456.00					250.00	
		69. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES					11/24/2008	01/06/2011
1,572.00		1,013.00					559.00	
		390. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES					03/02/2011	08/04/2011
8,546.00		9,826.00					-1,280.00	
		90. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES					03/02/2011	09/16/2011
2,054.00		2,267.00					-213.00	
		928. COMCAST CORP NEW CL A COM PROPERTY TYPE: SECURITIES					05/02/2011	10/20/2011
21,528.00		24,852.00					-3,324.00	
		58. COMPLETE PRODTN SVCS INC COM PROPERTY TYPE: SECURITIES					06/30/2011	09/27/2011
1,314.00		1,926.00					-612.00	
		60. COMPLETE PRODTN SVCS INC COM PROPERTY TYPE: SECURITIES					03/01/2011	09/27/2011
1,359.00		1,702.00					-343.00	
		15. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					12/13/2010	12/14/2010
417.00		417.00						
		15. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					12/09/2010	09/22/2011
402.00		425.00					-23.00	
		3. COMTECH TELECOMMUNICATIONS CORP COM N PROPERTY TYPE: SECURITIES					12/13/2010	09/22/2011
80.00		84.00					-4.00	
		3. COMTECH TELECOMMUNICATIONS CORP COM N PROPERTY TYPE: SECURITIES					12/10/2010	09/22/2011
80.00		84.00					-4.00	

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)	
		9. COMTECH TELECOMMUNICATIONS CORP COM N PROPERTY TYPE: SECURITIES					12/10/2010	09/29/2011
249.00		252.00					-3.00	
		47. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					09/13/2010	09/29/2011
1,298.00		1,162.00					136.00	
		11. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					09/13/2010	10/18/2011
347.00		272.00					75.00	
		18. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					09/13/2010	11/18/2011
597.00		445.00					152.00	
		22. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					09/13/2010	11/30/2011
663.00		544.00					119.00	
		18. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					09/10/2010	11/30/2011
542.00		434.00					108.00	
		12. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
638.00		638.00						
		16. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/08/2010	02/01/2011
826.00		865.00					-39.00	
		12. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					10/10/2010	02/01/2011
619.00		607.00					12.00	
		15. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/15/2010	02/01/2011
774.00		745.00					29.00	
		200. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					09/24/2010	12/14/2010
13,134.00		11,177.00					1,957.00	

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

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		78. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					05/01/2010	12/20/2010
5,146.00		3,992.00					1,154.00	
		41. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					05/01/2010	05/11/2011
2,966.00		2,098.00					868.00	
		64. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					06/29/2010	05/11/2011
4,630.00		3,206.00					1,424.00	
		120. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					07/20/2010	05/23/2011
8,545.00		6,261.00					2,284.00	
		250. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					07/20/2010	08/24/2011
16,371.00		13,045.00					3,326.00	
		10. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					07/20/2010	10/10/2011
667.00		522.00					145.00	
		290. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
20,168.00		14,529.00					5,639.00	
		200. CONSTELLATION ENERGY GROUP INC PROPERTY TYPE: SECURITIES					04/26/2011	05/23/2011
7,455.00		6,532.00					923.00	
		400. CONSTELLATION ENERGY GROUP INC PROPERTY TYPE: SECURITIES					04/01/2011	05/23/2011
14,911.00		12,533.00					2,378.00	
		31. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,804.00		1,270.00					534.00	
		20. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	02/15/2011
1,228.00		819.00					409.00	

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)	
		28. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	02/16/2011
1,729.00		1,147.00					582.00	
		25. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	02/17/2011
1,544.00		1,024.00					520.00	
		25. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	02/18/2011
1,543.00		1,024.00					519.00	
		11. COOPER COMPANIES INC PROPERTY TYPE: SECURITIES					08/27/2010	02/18/2011
679.00		436.00					243.00	
		26. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES					11/30/2010	12/14/2010
618.00		539.00					79.00	
		5. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
119.00		99.00					20.00	
		23. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES					01/05/2011	03/30/2011
599.00		566.00					33.00	
		24. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES					01/05/2011	05/06/2011
614.00		591.00					23.00	
		20. COOPER TIRE & RUBR CO COM PROPERTY TYPE: SECURITIES					01/05/2011	10/24/2011
283.00		493.00					-210.00	
		11. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					06/29/2010	12/01/2010
486.00		352.00					134.00	
		10. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
469.00		320.00					149.00	

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)	
		9. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					03/15/2011	03/29/2011
448.00		415.00					33.00	
		28. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					03/15/2011	04/15/2011
1,467.00		1,290.00					177.00	
		18. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					03/15/2011	05/03/2011
1,004.00		829.00					175.00	
		11. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					03/16/2011	05/03/2011
614.00		502.00					112.00	
		9. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					03/16/2011	05/26/2011
503.00		411.00					92.00	
		20. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					07/28/2011	08/12/2011
904.00		1,046.00					-142.00	
		15. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					07/28/2011	10/27/2011
748.00		784.00					-36.00	
		9. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					08/24/2011	10/27/2011
449.00		486.00					-37.00	
		11. CORN PRODS INTL INC PROPERTY TYPE: SECURITIES					08/24/2011	10/27/2011
548.00		594.00					-46.00	
		200. CORNING INC COM PROPERTY TYPE: SECURITIES					01/31/2011	04/26/2011
4,136.00		4,437.00					-301.00	
		265. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
18,871.00		17,109.00					1,762.00	

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)	
		86. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/17/2010
6,175.00		5,552.00					623.00	
		1561. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/17/2010
112,531.00		100,779.00					11,752.00	
		113. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/20/2010
8,162.00		7,295.00					867.00	
		337. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/20/2010
24,359.00		21,757.00					2,602.00	
		50. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/21/2010
3,625.00		3,228.00					397.00	
		671. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/22/2010
48,325.00		43,320.00					5,005.00	
		35. COSTCO WHSL CORP NEW PROPERTY TYPE: SECURITIES					11/08/2010	12/22/2010
2,527.00		2,260.00					267.00	
		9. COURIER CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
129.00		113.00					16.00	
		23. CROWN HLDGS INC COM 144A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
776.00		574.00					202.00	
		82. CROWN HLDGS INC COM 144A PROPERTY TYPE: SECURITIES					05/12/2011	07/25/2011
3,185.00		3,368.00					-183.00	
		6. CROWN HLDGS INC COM 144A PROPERTY TYPE: SECURITIES					04/08/2011	07/25/2011
233.00		232.00					1.00	

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

Kind of Property: Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description: Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired: Gain or (loss)	Date sold
		56. CROWN HLDGS INC COM 144A					04/08/2011	10/26/2011
		PROPERTY TYPE: SECURITIES						
1,829.00		2,169.00					-340.00	
		15. CUBIST PHARMACEUTICALS INC COM					11/15/2010	12/14/2010
		PROPERTY TYPE: SECURITIES						
329.00		329.00						
		8. CYTEC IND INC COM					11/19/2010	12/14/2010
		PROPERTY TYPE: SECURITIES						
409.00		409.00						
		96. DANA HLDG CORP					11/15/2010	12/14/2010
		PROPERTY TYPE: SECURITIES						
1,631.00		1,403.00					228.00	
		169. DANA HLDG CORP					12/15/2010	08/02/2011
		PROPERTY TYPE: SECURITIES						
2,739.00		2,867.00					-128.00	
		2. DANA HLDG CORP					11/15/2010	08/02/2011
		PROPERTY TYPE: SECURITIES						
32.00		29.00					3.00	
		35. DEL MONTE FOODS CO					08/31/2010	12/06/2010
		PROPERTY TYPE: SECURITIES						
656.00		459.00					197.00	
		17. DEL MONTE FOODS CO					08/31/2010	12/14/2010
		PROPERTY TYPE: SECURITIES						
320.00		223.00					97.00	
		50. DEL MONTE FOODS CO					08/31/2010	02/23/2011
		PROPERTY TYPE: SECURITIES						
946.00		655.00					291.00	
		29. DEL MONTE FOODS CO					08/31/2010	02/24/2011
		PROPERTY TYPE: SECURITIES						
549.00		380.00					169.00	
		64. DEL MONTE FOODS CO					08/31/2010	03/09/2011
		PROPERTY TYPE: SECURITIES						
1,216.00		839.00					377.00	

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)	
		114. DEL MONTE FOODS CO PROPERTY TYPE: SECURITIES					08/27/2010	03/09/2011
2,166.00		1,488.00					678.00	
		62. DEL MONTE FOODS CO PROPERTY TYPE: SECURITIES					09/09/2010	03/09/2011
1,178.00		773.00					405.00	
		600. DELL INC PROPERTY TYPE: SECURITIES					12/02/2010	01/31/2011
7,855.00		8,066.00					-211.00	
		260. DELL INC PROPERTY TYPE: SECURITIES					03/02/2011	08/04/2011
4,042.00		4,018.00					24.00	
		600. DELL INC PROPERTY TYPE: SECURITIES					01/01/2011	08/04/2011
9,328.00		9,483.00					-155.00	
		3. DENDREON CORP PROPERTY TYPE: SECURITIES					05/27/2011	08/12/2011
31.00		127.00					-96.00	
		122. DENDREON CORP PROPERTY TYPE: SECURITIES					05/27/2011	08/12/2011
1,277.00		5,157.00					-3,880.00	
		130. DENDREON CORP PROPERTY TYPE: SECURITIES					05/31/2011	08/12/2011
1,360.00		5,472.00					-4,112.00	
		4. DENDREON CORP PROPERTY TYPE: SECURITIES					06/01/2011	08/12/2011
42.00		167.00					-125.00	
		220. DENDREON CORP PROPERTY TYPE: SECURITIES					05/26/2011	08/12/2011
2,302.00		9,140.00					-6,838.00	
		2139. DENDREON CORP PROPERTY TYPE: SECURITIES					06/02/2011	08/12/2011
22,381.00		88,543.00					-66,162.00	

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)	
		510. DENDREON CORP PROPERTY TYPE: SECURITIES					06/01/2011	08/12/2011
5,336.00		21,082.00					-15,746.00	
		140. DENDREON CORP PROPERTY TYPE: SECURITIES					05/25/2011	08/12/2011
1,465.00		5,714.00					-4,249.00	
		117. DENDREON CORP PROPERTY TYPE: SECURITIES					05/26/2011	08/12/2011
1,224.00		4,769.00					-3,545.00	
		9. DENDREON CORP PROPERTY TYPE: SECURITIES					05/25/2011	08/12/2011
94.00		365.00					-271.00	
		51. DENDREON CORP PROPERTY TYPE: SECURITIES					05/25/2011	08/12/2011
534.00		2,063.00					-1,529.00	
		84. DENDREON CORP PROPERTY TYPE: SECURITIES					06/07/2011	08/12/2011
879.00		3,395.00					-2,516.00	
		80. DENDREON CORP PROPERTY TYPE: SECURITIES					06/14/2011	08/12/2011
837.00		3,193.00					-2,356.00	
		158. DENDREON CORP PROPERTY TYPE: SECURITIES					06/06/2011	08/12/2011
1,653.00		6,307.00					-4,654.00	
		24. DENDREON CORP PROPERTY TYPE: SECURITIES					05/25/2011	08/12/2011
251.00		957.00					-706.00	
		718. DENDREON CORP PROPERTY TYPE: SECURITIES					06/14/2011	08/12/2011
7,513.00		28,596.00					-21,083.00	
		4. DENDREON CORP PROPERTY TYPE: SECURITIES					05/20/2011	08/12/2011
42.00		156.00					-114.00	

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)	
		413. DENDREON CORP PROPERTY TYPE: SECURITIES					05/20/2011	08/12/2011
4,321.00		16,110.00					-11,789.00	
		13. DENDREON CORP PROPERTY TYPE: SECURITIES					05/20/2011	08/12/2011
136.00		507.00					-371.00	
		7. DENDREON CORP PROPERTY TYPE: SECURITIES					05/20/2011	08/12/2011
73.00		272.00					-199.00	
		210. DENDREON CORP PROPERTY TYPE: SECURITIES					05/20/2011	08/12/2011
2,197.00		8,168.00					-5,971.00	
		2. DENDREON CORP PROPERTY TYPE: SECURITIES					05/20/2011	08/12/2011
21.00		78.00					-57.00	
		32. DENDREON CORP PROPERTY TYPE: SECURITIES					05/23/2011	08/12/2011
335.00		1,244.00					-909.00	
		289. DENDREON CORP PROPERTY TYPE: SECURITIES					05/19/2011	08/12/2011
3,024.00		11,089.00					-8,065.00	
		38. DENDREON CORP PROPERTY TYPE: SECURITIES					05/20/2011	08/12/2011
398.00		1,457.00					-1,059.00	
		159. DENDREON CORP PROPERTY TYPE: SECURITIES					05/19/2011	08/12/2011
1,664.00		6,077.00					-4,413.00	
		460. DENSO CORP UNSPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
7,866.00		6,441.00					1,425.00	
		100. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					05/22/2010	07/11/2011
7,868.00		7,471.00					397.00	

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)	
		110. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					12/02/2010	07/11/2011
8,655.00		8,018.00					637.00	
		160. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					12/02/2010	08/24/2011
10,261.00		11,662.00					-1,401.00	
		120. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					12/02/2010	09/16/2011
7,847.00		8,746.00					-899.00	
		10. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
584.00		729.00					-145.00	
		50. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/09/2010	10/10/2011
2,919.00		3,581.00					-662.00	
		50. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/09/2010	11/22/2011
3,075.00		3,581.00					-506.00	
		600. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					05/13/2010	11/22/2011
36,898.00		41,110.00					-4,212.00	
		100. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					04/08/2010	11/22/2011
6,150.00		6,520.00					-370.00	
		100. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					03/19/2010	11/22/2011
6,150.00		6,410.00					-260.00	
		80. DEVRY INC DEL PROPERTY TYPE: SECURITIES					06/22/2011	10/25/2011
3,656.00		4,630.00					-974.00	
		130. DEVRY INC DEL PROPERTY TYPE: SECURITIES					09/16/2011	11/02/2011
4,773.00		5,443.00					-670.00	

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)	
		9. DIAMOND FOODS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
473.00		413.00					60.00	
		47. DIAMOND FOODS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	01/28/2011
2,391.00		2,156.00					235.00	
		4. DIAMOND FOODS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/02/2011
195.00		183.00					12.00	
		155. DIAMOND FOODS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/02/2011
7,544.00		6,145.00					1,399.00	
		70. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES					04/26/2011	08/24/2011
4,152.00		5,449.00					-1,297.00	
		530. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES					04/26/2011	09/16/2011
33,488.00		41,259.00					-7,771.00	
		40. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES					05/23/2011	09/16/2011
2,527.00		2,818.00					-291.00	
		230. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES					12/02/2010	09/16/2011
14,533.00		15,395.00					-862.00	
		170. DIAMOND OFFSHORE DRILLING INC COM PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
9,913.00		11,379.00					-1,466.00	
		27. DIEBOLD INC PROPERTY TYPE: SECURITIES					06/29/2010	12/10/2010
840.00		756.00					84.00	
		15. DIEBOLD INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
467.00		420.00					47.00	

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)	
		23. DIEBOLD INC PROPERTY TYPE: SECURITIES					06/29/2010	12/22/2010
746.00		644.00					102.00	
		33. DIEBOLD INC PROPERTY TYPE: SECURITIES					06/29/2010	01/25/2011
1,000.00		924.00					76.00	
		29. DIEBOLD INC PROPERTY TYPE: SECURITIES					06/29/2010	01/26/2011
897.00		812.00					85.00	
		15. DIGITAL RIV INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
573.00		374.00					199.00	
		48. DIGITAL RIV INC PROPERTY TYPE: SECURITIES					06/29/2010	12/31/2010
1,657.00		1,197.00					460.00	
		25. DIGITAL RIV INC PROPERTY TYPE: SECURITIES					06/29/2010	01/03/2011
883.00		624.00					259.00	
		8. DIGITAL RIV INC PROPERTY TYPE: SECURITIES					01/18/2011	01/27/2011
283.00		297.00					-14.00	
		8. DIGITAL RIV INC PROPERTY TYPE: SECURITIES					01/10/2011	03/29/2011
292.00		301.00					-9.00	
		27. DIGITAL RIV INC PROPERTY TYPE: SECURITIES					01/18/2011	03/29/2011
987.00		1,001.00					-14.00	
		3. DIGITAL RIV INC PROPERTY TYPE: SECURITIES					01/19/2011	03/29/2011
110.00		108.00					2.00	
		100. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES					07/20/2010	04/01/2011
2,423.00		1,438.00					985.00	

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)	
		30. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES					07/20/2010	05/23/2011
735.00		431.00					304.00	
		290. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES					07/20/2010	07/11/2011
7,788.00		4,170.00					3,618.00	
		150. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES					07/20/2010	08/24/2011
3,673.00		2,157.00					1,516.00	
		80. DISCOVER FINL SVCS COM PROPERTY TYPE: SECURITIES					07/20/2010	09/16/2011
2,115.00		1,150.00					965.00	
		44. DOLE FOOD CO INC NEW COM PROPERTY TYPE: SECURITIES					06/16/2010	12/14/2010
513.00		497.00					16.00	
		19. DOLE FOOD CO INC NEW COM PROPERTY TYPE: SECURITIES					06/16/2010	12/20/2010
246.00		215.00					31.00	
		11. DOLE FOOD CO INC NEW COM PROPERTY TYPE: SECURITIES					06/20/2010	12/20/2010
142.00		124.00					18.00	
		80. DOLE FOOD CO INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,034.00		854.00					180.00	
		51. DOLLAR THRIFTY AUTOMOTIVE GP COM PROPERTY TYPE: SECURITIES					11/15/2010	12/10/2010
2,442.00		2,361.00					81.00	
		127. DOLLAR THRIFTY AUTOMOTIVE GP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/10/2010
6,081.00		5,471.00					610.00	
		800. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES					03/10/2010	01/06/2011
13,990.00		15,559.00					-1,569.00	

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)	
		800. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES					03/10/2010	01/31/2011
14,227.00		15,559.00					-1,332.00	
		400. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES					02/22/2010	01/31/2011
7,113.00		7,740.00					-627.00	
		500. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES					02/22/2010	03/02/2011
9,007.00		9,675.00					-668.00	
		1200. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES					08/25/2009	03/02/2011
21,617.00		21,460.00					157.00	
		403. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES					02/17/2009	03/02/2011
7,260.00		3,555.00					3,705.00	
		797. DONNELLEY R R & SONS CO COM PROPERTY TYPE: SECURITIES					02/17/2009	03/02/2011
14,357.00		7,027.00					7,330.00	
		20. DREAMWORKS ANIMATION INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
601.00		588.00					13.00	
		189. DREAMWORKS ANIMATION INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	04/19/2011
4,973.00		5,558.00					-585.00	
		57. DRESSER-RAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
2,387.00		1,806.00					581.00	
		91. DRESSER-RAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/09/2011
4,099.00		2,884.00					1,215.00	
		17. DRESSER-RAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
832.00		539.00					293.00	

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)	
		89. DRESSER-RAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/04/2011
4,311.00		2,820.00					1,491.00	
		91. DRESSER-RAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/06/2011
4,627.00		2,884.00					1,743.00	
		228. DRESSER-RAND GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	08/12/2011
8,790.00		7,225.00					1,565.00	
		6. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
491.00		440.00					51.00	
		39. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					03/29/2011	09/27/2011
2,349.00		3,046.00					-697.00	
		400. DUN & BRADSTREET CORP DEL NEW COM PROPERTY TYPE: SECURITIES					07/20/2010	03/02/2011
31,715.00		27,322.00					4,393.00	
		50. DUN & BRADSTREET CORP DEL NEW COM PROPERTY TYPE: SECURITIES					05/23/2011	11/22/2011
3,375.00		4,006.00					-631.00	
		400. DUN & BRADSTREET CORP DEL NEW COM PROPERTY TYPE: SECURITIES					07/20/2010	11/22/2011
27,000.00		27,322.00					-322.00	
		1079. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					11/08/2010	12/09/2010
23,769.00		23,652.00					117.00	
		923. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
20,936.00		20,232.00					704.00	
		463. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					03/11/2011	04/20/2011
12,737.00		12,344.00					393.00	

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)	
		463. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					03/11/2011	04/20/2011
12,915.00		12,344.00					571.00	
		196. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					11/08/2010	10/21/2011
4,715.00		4,296.00					419.00	
		316. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					03/11/2011	10/21/2011
7,601.00		8,425.00					-824.00	
		147. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					03/11/2011	10/21/2011
3,536.00		3,919.00					-383.00	
		248. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					06/14/2011	10/21/2011
5,966.00		6,741.00					-775.00	
		136. E M C CORP MASS COM PROPERTY TYPE: SECURITIES					06/14/2011	10/21/2011
3,271.00		3,697.00					-426.00	
		244. EOG RESOURCES INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
22,324.00		21,812.00					512.00	
		475. EOG RESOURCES INC PROPERTY TYPE: SECURITIES					12/17/2010	02/18/2011
51,627.00		43,459.00					8,168.00	
		26. EOG RESOURCES INC PROPERTY TYPE: SECURITIES					12/17/2010	02/18/2011
2,826.00		2,368.00					458.00	
		273. EOG RESOURCES INC PROPERTY TYPE: SECURITIES					11/08/2010	02/18/2011
29,672.00		24,404.00					5,268.00	
		750. EOG RESOURCES INC PROPERTY TYPE: SECURITIES					11/08/2010	02/28/2011
84,052.00		67,045.00					17,007.00	

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)	
		214. EOG RESOURCES INC PROPERTY TYPE: SECURITIES					11/08/2010	04/05/2011
25,160.00		19,130.00					6,030.00	
		121. EAST WEST BANCORP INC COM PROPERTY TYPE: SECURITIES					02/18/2011	11/01/2011
2,259.00		2,772.00					-513.00	
		100. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES					05/12/2009	12/02/2010
8,116.00		4,000.00					4,116.00	
		200. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES					05/12/2009	01/31/2011
18,541.00		8,000.00					10,541.00	
		200. EASTMAN CHEM CO COM PROPERTY TYPE: SECURITIES					06/29/2009	01/31/2011
18,541.00		7,745.00					10,796.00	
		300. EBAY INC PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
9,481.00		9,129.00					352.00	
		300. EBAY INC PROPERTY TYPE: SECURITIES					11/09/2010	04/01/2011
9,481.00		9,123.00					358.00	
		200. EBAY INC PROPERTY TYPE: SECURITIES					11/09/2010	04/26/2011
6,610.00		6,082.00					528.00	
		154. ECHOSTAR CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	02/24/2011
5,029.00		2,947.00					2,082.00	
		54. ECHOSTAR CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
1,891.00		1,033.00					858.00	
		121. ECHOSTAR CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	03/16/2011
4,167.00		2,315.00					1,852.00	

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)	
		74. ECHOSTAR CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	08/03/2011
2,325.00		1,416.00					909.00	
		317. ECHOSTAR CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	09/01/2011
7,611.00		6,065.00					1,546.00	
		148. ECHOSTAR CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	09/07/2011
3,545.00		2,832.00					713.00	
		300. EDISON INTL COM PROPERTY TYPE: SECURITIES					03/19/2010	05/23/2011
11,925.00		10,277.00					1,648.00	
		51. EDUCATION REALTY TR INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
382.00		309.00					73.00	
		122. EDUCATION REALTY TR INC PROPERTY TYPE: SECURITIES					06/29/2010	11/08/2011
1,149.00		719.00					430.00	
		70. EMCOR GROUP INC COM PROPERTY TYPE: SECURITIES					03/30/2011	04/21/2011
2,076.00		2,169.00					-93.00	
		46. EMCOR GROUP INC COM PROPERTY TYPE: SECURITIES					03/30/2011	06/15/2011
1,306.00		1,426.00					-120.00	
		62. EMCOR GROUP INC COM PROPERTY TYPE: SECURITIES					12/14/2010	06/15/2011
1,760.00		1,826.00					-66.00	
		21. EMCOR GROUP INC COM PROPERTY TYPE: SECURITIES					12/14/2010	06/22/2011
603.00		619.00					-16.00	
		60. EMCOR GROUP INC COM PROPERTY TYPE: SECURITIES					11/09/2010	06/22/2011
1,723.00		1,602.00					121.00	

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)	
		61. EMCOR GROUP INC COM PROPERTY TYPE: SECURITIES					11/09/2010	06/22/2011
1,751.00		1,628.00					123.00	
		15. EMCOR GROUP INC COM PROPERTY TYPE: SECURITIES					08/09/2010	06/22/2011
431.00		394.00					37.00	
		200. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					06/02/2009	12/02/2010
11,380.00		6,907.00					4,473.00	
		200. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					04/20/2009	12/02/2010
11,380.00		6,363.00					5,017.00	
		100. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					04/20/2009	12/14/2010
5,782.00		3,182.00					2,600.00	
		400. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					03/31/2009	12/14/2010
23,129.00		11,271.00					11,858.00	
		300. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					03/31/2009	01/06/2011
17,057.00		8,454.00					8,603.00	
		100. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					03/10/2009	01/06/2011
5,686.00		2,659.00					3,027.00	
		213. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					03/10/2009	09/16/2011
9,755.00		5,664.00					4,091.00	
		887. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES					03/10/2009	09/16/2011
40,622.00		23,442.00					17,180.00	
		44. EMPLOYERS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
748.00		685.00					63.00	

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)	
		17. EMPLOYERS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/30/2010
300.00		265.00					35.00	
		29. EMPLOYERS HLDGS INC COM PROPERTY TYPE: SECURITIES					05/05/2011	06/27/2011
480.00		493.00					-13.00	
		17. EMULEX CORP COM NEW PROPERTY TYPE: SECURITIES					10/22/2010	12/14/2010
199.00		185.00					14.00	
		280. ENCANA CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	07/27/2011
8,356.00		8,663.00					-307.00	
		45. ENDO PHARMACEUTICALS HLDGS INC PROPERTY TYPE: SECURITIES					01/05/2011	04/05/2011
1,719.00		1,620.00					99.00	
		180. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES					05/13/2010	11/18/2011
12,390.00		14,102.00					-1,712.00	
		40. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES					05/13/2010	11/22/2011
2,709.00		3,134.00					-425.00	
		15. EQUITY ONE INC COM PROPERTY TYPE: SECURITIES					12/02/2010	12/30/2010
277.00		259.00					18.00	
		1772. ERICSSON L M TEL CO ADR CL B PROPERTY TYPE: SECURITIES					06/29/2010	05/02/2011
27,058.00		19,191.00					7,867.00	
		15. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,003.00		884.00					119.00	
		34. ESTERLINE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					11/15/2010	08/11/2011
2,208.00		2,003.00					205.00	

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)	
		20. ETHAN ALLEN INTERIORS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
394.00		288.00					106.00	
		25. ETHAN ALLEN INTERIORS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/26/2011
574.00		360.00					214.00	
		14. ETHAN ALLEN INTERIORS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	10/24/2011
273.00		202.00					71.00	
		144. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	02/09/2011
3,662.00		2,782.00					880.00	
		109. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					03/15/2011	04/11/2011
2,665.00		2,339.00					326.00	
		118. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	04/11/2011
2,885.00		2,280.00					605.00	
		121. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					05/13/2011	07/20/2011
3,620.00		3,069.00					551.00	
		51. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					05/13/2011	09/14/2011
1,484.00		1,294.00					190.00	
		120. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	09/14/2011
3,492.00		2,318.00					1,174.00	
		33. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	09/23/2011
891.00		638.00					253.00	
		52. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	09/23/2011
1,404.00		1,005.00					399.00	

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)	
		16. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	09/23/2011
432.00		309.00					123.00	
		44. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	10/28/2011
1,191.00		850.00					341.00	
		76. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	10/28/2011
2,057.00		1,468.00					589.00	
		128. EXPEDIA INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/29/2010	11/08/2011
3,602.00		2,473.00					1,129.00	
		268. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/09/2010
15,002.00		13,743.00					1,259.00	
		263. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
14,707.00		13,487.00					1,220.00	
		85. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/17/2010
4,743.00		4,359.00					384.00	
		15. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/20/2010
832.00		769.00					63.00	
		59. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/20/2010
3,290.00		3,026.00					264.00	
		6. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/21/2010
336.00		308.00					28.00	
		61. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/22/2010
3,379.00		3,128.00					251.00	

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
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		45. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/23/2010
2,474.00		2,308.00					166.00	
		11. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/27/2010
608.00		564.00					44.00	
		38. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/28/2010
2,083.00		1,949.00					134.00	
		46. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/28/2010
2,524.00		2,359.00					165.00	
		144. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/29/2010
7,948.00		7,384.00					564.00	
		85. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/30/2010
4,664.00		4,359.00					305.00	
		159. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					11/08/2010	12/31/2010
8,679.00		8,154.00					525.00	
		234. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					02/16/2011	09/27/2011
9,891.00		12,763.00					-2,872.00	
		141. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					02/17/2011	09/27/2011
5,960.00		7,681.00					-1,721.00	
		16. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					02/17/2011	09/27/2011
676.00		864.00					-188.00	
		286. EXPEDITORS INTL WASH INC PROPERTY TYPE: SECURITIES					02/15/2011	09/27/2011
12,089.00		15,388.00					-3,299.00	

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)	
		103. EXPRESS INC COM PROPERTY TYPE: SECURITIES					05/17/2011	07/20/2011
2,360.00		2,296.00					64.00	
		23. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					05/18/2010	12/20/2010
1,661.00		1,360.00					301.00	
		100. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					04/20/2009	01/06/2011
7,482.00		4,730.00					2,752.00	
		10. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					04/20/2009	05/23/2011
806.00		473.00					333.00	
		170. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					05/18/2010	06/23/2011
13,197.00		10,052.00					3,145.00	
		140. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					04/20/2009	07/11/2011
11,482.00		6,622.00					4,860.00	
		124. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					04/20/2009	08/04/2011
9,455.00		5,865.00					3,590.00	
		46. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					04/15/2003	08/04/2011
3,507.00		1,605.00					1,902.00	
		10. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					08/24/2011	10/10/2011
755.00		730.00					25.00	
		306. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
27,016.00		24,032.00					2,984.00	
		136. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/23/2010
11,779.00		10,681.00					1,098.00	

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)	
		85. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/27/2010
7,355.00		6,676.00					679.00	
		85. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/28/2010
7,372.00		6,676.00					696.00	
		18. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/09/2011
1,615.00		1,414.00					201.00	
		152. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/10/2011
13,619.00		11,937.00					1,682.00	
		61. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	03/10/2011
5,396.00		5,692.00					-296.00	
		144. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	04/08/2011
6,923.00		6,719.00					204.00	
		310. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	06/06/2011
13,133.00		14,464.00					-1,331.00	
		316. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	06/06/2011
13,387.00		12,409.00					978.00	
		128. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	07/13/2011
5,661.00		5,026.00					635.00	
		89. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	07/13/2011
3,937.00		3,495.00					442.00	
		254. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	07/14/2011
10,907.00		9,974.00					933.00	

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
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		67. FMC TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	07/14/2011
2,892.00		2,631.00					261.00	
		33. FXCM INC CL A COM PROPERTY TYPE: SECURITIES					12/03/2010	12/14/2010
439.00		498.00					-59.00	
		423. FXCM INC CL A COM PROPERTY TYPE: SECURITIES					12/03/2010	03/17/2011
4,969.00		6,379.00					-1,410.00	
		100. FAMILY DLR STORES INC COM PROPERTY TYPE: SECURITIES					10/18/2010	01/06/2011
4,466.00		4,568.00					-102.00	
		400. FAMILY DLR STORES INC COM PROPERTY TYPE: SECURITIES					10/18/2010	01/31/2011
16,974.00		18,272.00					-1,298.00	
		300. FAMILY DLR STORES INC COM PROPERTY TYPE: SECURITIES					10/18/2010	04/26/2011
15,656.00		13,704.00					1,952.00	
		405. FANUC CORP UNSP ADR PROPERTY TYPE: SECURITIES					07/30/2010	07/22/2011
12,521.00		8,089.00					4,432.00	
		100. FANUC CORP UNSP ADR PROPERTY TYPE: SECURITIES					07/30/2010	08/05/2011
2,830.00		1,997.00					833.00	
		5000. FEDERAL HOME LN MTG CORP NT PROPERTY TYPE: SECURITIES					03/22/2011	07/07/2011
5,245.00		5,307.00					-62.00	
		525000. FEDERAL HOME LN MTG CORP NT PROPERTY TYPE: SECURITIES					10/15/2008	07/07/2011
550,767.00		539,600.00					11,167.00	
		12893.02 FEDERAL NATL MTG ASSN POOL #889 PROPERTY TYPE: SECURITIES					10/15/2008	12/31/2010
12,893.00		12,812.00					81.00	

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)	
		12423.98 FEDERAL NATL MTG ASSN POOL #889 PROPERTY TYPE: SECURITIES					10/15/2008	01/31/2011
12,424.00		12,346.00					78.00	
		9395.59 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	02/28/2011
9,396.00		9,337.00					59.00	
		11079.12 FEDERAL NATL MTG ASSN POOL #889 PROPERTY TYPE: SECURITIES					10/15/2008	03/31/2011
11,079.00		11,010.00					69.00	
		7198.41 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	04/30/2011
7,198.00		7,153.00					45.00	
		9249.78 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	05/31/2011
9,250.00		9,192.00					58.00	
		8155.01 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	06/30/2011
8,155.00		8,104.00					51.00	
		8030.18 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	07/31/2011
8,030.00		7,980.00					50.00	
		6957.63 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	08/31/2011
6,958.00		6,914.00					44.00	
		7821.06 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	09/30/2011
7,821.00		7,772.00					49.00	
		7307.44 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	10/31/2011
7,307.00		7,262.00					45.00	
		6429.26 FEDERAL NATL MTG ASSN POOL #8897 PROPERTY TYPE: SECURITIES					10/15/2008	11/30/2011
6,429.00		6,389.00					40.00	

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)	
		3721.12 FEDERAL NATL MTG ASSN POOL #9888 PROPERTY TYPE: SECURITIES					10/15/2008	12/31/2010
3,721.00		3,750.00					-29.00	
		1255.5 FEDERAL NATL MTG ASSN POOL #98880 PROPERTY TYPE: SECURITIES					10/15/2008	01/31/2011
1,256.00		1,265.00					-9.00	
		7360.71 FEDERAL NATL MTG ASSN POOL #9888 PROPERTY TYPE: SECURITIES					10/15/2008	02/28/2011
7,361.00		7,417.00					-56.00	
		7283.43 FEDERAL NATL MTG ASSN POOL #9888 PROPERTY TYPE: SECURITIES					10/15/2008	03/31/2011
7,283.00		7,339.00					-56.00	
		44886.3 FEDERAL NATL MTG ASSN POOL #9888 PROPERTY TYPE: SECURITIES					10/15/2008	04/30/2011
44,886.00		45,230.00					-344.00	
		9525.28 FEDERAL NATL MTG ASSN POOL #9888 PROPERTY TYPE: SECURITIES					10/15/2008	05/31/2011
9,525.00		9,598.00					-73.00	
		5285.72 FEDERAL NATL MTG ASSN POOL #9888 PROPERTY TYPE: SECURITIES					10/15/2008	06/30/2011
5,286.00		5,326.00					-40.00	
		11371.62 FEDERAL NATL MTG ASSN POOL #988 PROPERTY TYPE: SECURITIES					10/15/2008	07/31/2011
11,372.00		11,459.00					-87.00	
		7417.66 FEDERAL NATL MTG ASSN POOL #9888 PROPERTY TYPE: SECURITIES					10/15/2008	08/31/2011
7,418.00		7,474.00					-56.00	
		752.83 FEDERAL NATL MTG ASSN POOL #98880 PROPERTY TYPE: SECURITIES					10/15/2008	09/30/2011
753.00		759.00					-6.00	
		20939.63 FEDERAL NATL MTG ASSN POOL #988 PROPERTY TYPE: SECURITIES					10/15/2008	10/31/2011
20,940.00		21,100.00					-160.00	

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)	
		634.93 FEDERAL NATL MTG ASSN POOL #98880 PROPERTY TYPE: SECURITIES					10/15/2008	11/30/2011
635.00		640.00					-5.00	
		16. FEDERATED INVS INC PA CL B PROPERTY TYPE: SECURITIES					03/05/2010	12/14/2010
423.00		394.00					29.00	
		64. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
8,582.00		7,911.00					671.00	
		2. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					12/17/2010	01/20/2011
216.00		274.00					-58.00	
		392. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					12/17/2010	01/20/2011
42,975.00		53,678.00					-10,703.00	
		30. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					12/17/2010	08/09/2011
2,197.00		4,108.00					-1,911.00	
		113. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/09/2011
8,277.00		13,967.00					-5,690.00	
		347. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/09/2011
25,416.00		42,891.00					-17,475.00	
		88. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/09/2011
6,677.00		10,877.00					-4,200.00	
		16. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					10/21/2010	08/10/2011
1,198.00		2,432.00					-1,234.00	
		63. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					10/21/2010	08/10/2011
4,611.00		9,578.00					-4,967.00	

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)	
		87. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					10/21/2010	08/11/2011
6,653.00		13,227.00					-6,574.00	
		49. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					10/21/2010	08/11/2011
3,768.00		7,449.00					-3,681.00	
		131. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					10/25/2010	08/11/2011
10,073.00		19,684.00					-9,611.00	
		1. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					10/25/2010	08/11/2011
77.00		150.00					-73.00	
		284. F5 NETWORKS INC PROPERTY TYPE: SECURITIES					11/08/2010	08/11/2011
21,837.00		35,103.00					-13,266.00	
		44. FIDELITY NATL INFORMATION SVCS INC C PROPERTY TYPE: SECURITIES					12/07/2010	12/14/2010
1,221.00		1,221.00						
		26. FIDELITY NATL INFORMATION SVCS INC C PROPERTY TYPE: SECURITIES					02/09/2011	08/03/2011
741.00		822.00					-81.00	
		52. FIDELITY NATL INFORMATION SVCS INC C PROPERTY TYPE: SECURITIES					02/09/2011	09/28/2011
1,303.00		1,644.00					-341.00	
		44. FIDELITY NATL INFORMATION SVCS INC C PROPERTY TYPE: SECURITIES					01/06/2011	09/28/2011
1,103.00		1,336.00					-233.00	
		75. FIDELITY NATL INFORMATION SVCS INC C PROPERTY TYPE: SECURITIES					01/13/2011	09/28/2011
1,880.00		2,241.00					-361.00	
		200. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES					01/06/2011	04/26/2011
2,597.00		3,012.00					-415.00	

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)	
		200. FIFTH THIRD BANCORP COM					01/06/2011	05/23/2011
		PROPERTY TYPE: SECURITIES						
2,508.00		3,012.00					-504.00	
		400. FIFTH THIRD BANCORP COM					10/18/2010	05/23/2011
		PROPERTY TYPE: SECURITIES						
5,015.00		5,009.00					6.00	
		1000. FIFTH THIRD BANCORP COM					08/05/2009	05/23/2011
		PROPERTY TYPE: SECURITIES						
12,538.00		10,162.00					2,376.00	
		400. FIFTH THIRD BANCORP COM					06/02/2009	05/23/2011
		PROPERTY TYPE: SECURITIES						
5,015.00		2,688.00					2,327.00	
		81. FINISAR CORP COM					11/15/2010	12/14/2010
		PROPERTY TYPE: SECURITIES						
2,043.00		1,519.00					524.00	
		234. FINISAR CORP COM					11/15/2010	12/17/2010
		PROPERTY TYPE: SECURITIES						
6,618.00		4,388.00					2,230.00	
		35. FINISAR CORP COM					06/29/2010	12/17/2010
		PROPERTY TYPE: SECURITIES						
990.00		544.00					446.00	
		69. FINISAR CORP COM					06/29/2010	02/07/2011
		PROPERTY TYPE: SECURITIES						
2,716.00		1,073.00					1,643.00	
		78. FINISAR CORP COM					06/29/2010	02/16/2011
		PROPERTY TYPE: SECURITIES						
3,277.00		1,213.00					2,064.00	
		76. FINISAR CORP COM					06/29/2010	02/23/2011
		PROPERTY TYPE: SECURITIES						
2,810.00		1,182.00					1,628.00	
		15. FIRST FINL BANCORP					06/29/2010	12/14/2010
		PROPERTY TYPE: SECURITIES						
281.00		243.00					38.00	

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)	
		17. FIRST FINL BANCORP PROPERTY TYPE: SECURITIES					01/27/2011	02/25/2011
286.00		292.00					-6.00	
		35. FIRST HORIZON NATIONAL CORP COM PROPERTY TYPE: SECURITIES					07/06/2010	12/30/2010
413.00		411.00					2.00	
		.834 FIRST HORIZON NATIONAL CORP COM PROPERTY TYPE: SECURITIES					07/06/2010	01/10/2011
10.00		10.00						
		100. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES					01/06/2011	03/02/2011
14,558.00		13,480.00					1,078.00	
		27. FIRSTMERIT CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
519.00		471.00					48.00	
		100. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					02/18/2010	12/14/2010
3,611.00		4,559.00					-948.00	
		200. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					08/23/2004	12/14/2010
7,222.00		7,920.00					-698.00	
		200. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					08/23/2004	05/23/2011
8,870.00		7,920.00					950.00	
		200. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					03/03/2010	05/23/2011
8,870.00		7,817.00					1,053.00	
		102. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					11/15/2010	12/08/2010
2,644.00		2,650.00					-6.00	
		232. FLOWERS FOODS INC PROPERTY TYPE: SECURITIES					06/29/2010	12/08/2010
6,013.00		5,703.00					310.00	

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

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		500. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES					07/20/2010	12/02/2010
8,383.00		5,810.00					2,573.00	
		300. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES					11/18/2009	12/02/2010
5,030.00		2,695.00					2,335.00	
		600. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES					11/18/2009	04/01/2011
9,182.00		5,390.00					3,792.00	
		1000. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES					08/25/2009	04/01/2011
15,303.00		7,633.00					7,670.00	
		200. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES					08/25/2009	05/23/2011
2,952.00		1,527.00					1,425.00	
		300. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES					10/06/2009	05/23/2011
4,429.00		2,161.00					2,268.00	
		600. FORD MTR CO DEL COM PROPERTY TYPE: SECURITIES					09/18/2009	05/23/2011
8,857.00		4,192.00					4,665.00	
		11. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					11/24/2010	12/14/2010
360.00		354.00					6.00	
		72. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					04/15/2011	05/02/2011
2,501.00		2,431.00					70.00	
		53. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					04/15/2011	05/10/2011
1,812.00		1,790.00					22.00	
		90. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					11/24/2010	05/10/2011
3,077.00		2,894.00					183.00	

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

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		13. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/05/2011	05/10/2011
444.00		413.00					31.00	
		1200. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/31/2011	05/23/2011
41,699.00		38,623.00					3,076.00	
		400. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/06/2011	05/23/2011
13,900.00		12,837.00					1,063.00	
		58. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/05/2011	05/31/2011
2,086.00		1,842.00					244.00	
		96. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					09/08/2010	05/31/2011
3,452.00		2,810.00					642.00	
		74. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					09/08/2010	06/14/2011
2,853.00		2,166.00					687.00	
		20. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					09/08/2010	06/17/2011
775.00		585.00					190.00	
		90. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/17/2011
3,486.00		2,507.00					979.00	
		78. FORTINET INC COM PROPERTY TYPE: SECURITIES					06/08/2011	11/04/2011
1,935.00		1,883.00					52.00	
		157. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
18,445.00		18,445.00						
		94. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/16/2011	04/25/2011
11,707.00		12,219.00					-512.00	

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
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		120. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	04/25/2011
14,945.00		15,590.00					-645.00	
		6. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	04/25/2011
747.00		779.00					-32.00	
		11. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	08/01/2011
1,381.00		1,429.00					-48.00	
		24. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	08/01/2011
3,009.00		3,118.00					-109.00	
		38. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/15/2011	08/01/2011
4,800.00		4,932.00					-132.00	
		92. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/18/2011	08/01/2011
11,621.00		11,952.00					-331.00	
		6. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/15/2011	08/02/2011
748.00		779.00					-31.00	
		75. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/15/2011	08/02/2011
9,349.00		9,735.00					-386.00	
		4. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/15/2011	08/04/2011
491.00		519.00					-28.00	
		81. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/16/2011	08/26/2011
9,366.00		10,498.00					-1,132.00	
		91. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/17/2011	08/26/2011
10,522.00		11,783.00					-1,261.00	

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

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		91. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/15/2011	08/26/2011
10,522.00		11,811.00					-1,289.00	
		9. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/16/2011	08/26/2011
1,041.00		1,168.00					-127.00	
		10. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					02/17/2011	08/26/2011
1,157.00		1,295.00					-138.00	
		20. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					06/14/2011	08/26/2011
2,315.00		2,520.00					-205.00	
		127. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					06/14/2011	08/26/2011
14,700.00		15,998.00					-1,298.00	
		19. FREEPORT-MCMORAN COPPER & GOLD INC C PROPERTY TYPE: SECURITIES					02/06/2010	12/20/2010
2,176.00		1,336.00					840.00	
		10. FREEPORT-MCMORAN COPPER & GOLD INC C PROPERTY TYPE: SECURITIES					01/06/2011	11/18/2011
372.00		581.00					-209.00	
		190. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES					01/06/2011	11/22/2011
6,726.00		11,046.00					-4,320.00	
		50. FREEPORT-MCMORAN COPPER & GOLD INC C PROPERTY TYPE: SECURITIES					01/31/2011	11/22/2011
1,770.00		2,704.00					-934.00	
		22. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES					06/15/2010	12/14/2010
365.00		312.00					53.00	
		43. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES					06/15/2010	01/11/2011
782.00		609.00					173.00	

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

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		53. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	01/11/2011
964.00		737.00					227.00	
		147. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	02/08/2011
3,414.00		2,043.00					1,371.00	
		109. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	02/23/2011
2,872.00		1,515.00					1,357.00	
		15. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
415.00		208.00					207.00	
		158. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/14/2011
4,286.00		2,196.00					2,090.00	
		17. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
509.00		359.00					150.00	
		9. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES					02/07/2011	06/27/2011
287.00		301.00					-14.00	
		17. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES					02/07/2011	08/23/2011
444.00		569.00					-125.00	
		9. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES					02/07/2011	10/24/2011
260.00		301.00					-41.00	
		8. G&K SERVICES SERVICES CL A PROPERTY TYPE: SECURITIES					03/29/2011	10/24/2011
231.00		262.00					-31.00	
		48. GEO GROUP INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,199.00		1,194.00					5.00	

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)	
		39. GSI COMM INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
899.00		899.00						
		39. GSI COMM INC COM PROPERTY TYPE: SECURITIES					05/31/2010	04/12/2011
1,140.00		1,204.00					-64.00	
		117. GSI COMM INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/12/2011
3,420.00		3,360.00					60.00	
		291. GSI COMM INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/12/2011
8,476.00		8,358.00					118.00	
		141. GSI COMM INC COM PROPERTY TYPE: SECURITIES					11/15/2010	05/12/2011
4,107.00		3,550.00					557.00	
		135. GAMMON GOLD INC COM PROPERTY TYPE: SECURITIES					11/05/2010	12/14/2010
1,112.00		969.00					143.00	
		19. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					12/07/2010	12/14/2010
412.00		407.00					5.00	
		56. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					12/27/2010	03/28/2011
1,230.00		1,249.00					-19.00	
		136. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					01/03/2011	03/28/2011
2,986.00		3,137.00					-151.00	
		1800. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					06/08/2010	04/01/2011
40,934.00		37,357.00					3,577.00	
		61. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					09/21/2011	10/14/2011
1,534.00		1,464.00					70.00	

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)	
		133. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					09/21/2011	10/14/2011
3,345.00		3,192.00					153.00	
		5. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					09/21/2011	10/17/2011
122.00		120.00					2.00	
		15. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					12/27/2010	10/17/2011
366.00		335.00					31.00	
		87. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					12/27/2010	10/17/2011
2,125.00		1,940.00					185.00	
		20. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES					12/23/2010	10/17/2011
489.00		442.00					47.00	
		300. GAP INC COM PROPERTY TYPE: SECURITIES					12/14/2010	04/26/2011
6,791.00		6,317.00					474.00	
		17. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	12/09/2010
1,173.00		789.00					384.00	
		12. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	12/13/2010
844.00		557.00					287.00	
		6. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
423.00		278.00					145.00	
		9. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
690.00		418.00					272.00	
		10. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	06/14/2011
787.00		464.00					323.00	

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)	
		17. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	06/15/2011
1,323.00		789.00					534.00	
		4. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	08/03/2011
330.00		186.00					144.00	
		51. GARDNER DENVER MACHY INC PROPERTY TYPE: SECURITIES					06/29/2010	08/19/2011
3,391.00		2,367.00					1,024.00	
		15. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
510.00		482.00					28.00	
		47. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					12/20/2010	04/29/2011
1,687.00		1,695.00					-8.00	
		108. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					11/15/2010	04/29/2011
3,877.00		3,472.00					405.00	
		14. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					08/16/2010	04/29/2011
503.00		384.00					119.00	
		66. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					06/03/2011	08/11/2011
1,716.00		1,986.00					-270.00	
		22. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					08/16/2010	08/11/2011
572.00		604.00					-32.00	
		6. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	08/11/2011
156.00		138.00					18.00	
		270. GAYLORD ENTMT CO NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	09/14/2011
6,048.00		6,224.00					-176.00	

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)	
		190. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
13,738.00		11,356.00					2,382.00	
		134. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					02/16/2002	12/20/2010
2,375.00		5,883.00					-3,508.00	
		462. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					11/18/2009	08/04/2011
7,804.00		7,449.00					355.00	
		14. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					12/01/2008	08/04/2011
237.00		223.00					14.00	
		101. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					12/01/2008	08/04/2011
1,706.00		1,596.00					110.00	
		359. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					12/01/2008	08/04/2011
6,064.00		5,668.00					396.00	
		79. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					12/01/2008	08/04/2011
1,335.00		1,243.00					92.00	
		338. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					12/01/2008	08/04/2011
5,710.00		5,310.00					400.00	
		27. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					01/05/2010	08/04/2011
456.00		419.00					37.00	
		180. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					07/11/2011	08/04/2011
3,041.00		3,362.00					-321.00	
		300. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					01/05/2010	10/10/2011
4,801.00		4,661.00					140.00	

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)	
		143. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					01/05/2010	11/22/2011
2,153.00		2,222.00					-69.00	
		527. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					01/05/2010	11/22/2011
7,936.00		8,187.00					-251.00	
		15. GENESEE & WYO INC CL A COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
757.00		684.00					73.00	
		57. GENESEE & WYO INC CL A COM PROPERTY TYPE: SECURITIES					11/15/2010	01/10/2011
3,019.00		2,600.00					419.00	
		24. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
540.00		540.00						
		24. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES					05/31/2010	07/13/2011
491.00		721.00					-230.00	
		57. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES					02/28/2011	07/13/2011
1,167.00		1,595.00					-428.00	
		58. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	07/13/2011
1,187.00		1,616.00					-429.00	
		206. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	08/03/2011
2,650.00		5,739.00					-3,089.00	
		96. GENTIVA HEALTH SERVICES INC COM PROPERTY TYPE: SECURITIES					11/15/2010	08/03/2011
1,235.00		2,370.00					-1,135.00	
		2820. GENWORTH FINANCIAL INC CL A COM PROPERTY TYPE: SECURITIES					10/10/2011	11/02/2011
17,188.00		15,242.00					1,946.00	

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)	
		5. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					04/03/2008	04/26/2011
198.00		239.00					-41.00	
		71. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					04/03/2008	04/26/2011
2,810.00		3,389.00					-579.00	
		52. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					04/03/2008	04/26/2011
2,058.00		2,475.00					-417.00	
		70. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					04/03/2008	04/26/2011
2,770.00		3,330.00					-560.00	
		43. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					04/03/2008	04/26/2011
1,702.00		2,040.00					-338.00	
		59. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					05/08/2008	04/26/2011
2,335.00		2,746.00					-411.00	
		700. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					12/02/2010	04/26/2011
27,705.00		26,218.00					1,487.00	
		250. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					12/02/2010	09/16/2011
10,119.00		9,364.00					755.00	
		1450. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
58,108.00		54,309.00					3,799.00	
		59. GLOBAL PMTS INC COM PROPERTY TYPE: SECURITIES					07/08/2011	10/06/2011
2,432.00		3,075.00					-643.00	
		9. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					05/25/2010	12/20/2010
1,499.00		1,289.00					210.00	

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)	
		100. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					04/26/2011	07/11/2011
13,196.00		15,336.00					-2,140.00	
		100. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					03/30/2005	07/11/2011
13,196.00		10,368.00					2,828.00	
		11. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					02/23/2005	07/11/2011
1,452.00		1,094.00					358.00	
		6. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					02/23/2005	07/11/2011
792.00		597.00					195.00	
		26. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					02/23/2005	07/11/2011
3,431.00		2,569.00					862.00	
		57. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					11/08/2004	07/11/2011
7,522.00		5,293.00					2,229.00	
		6. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					01/12/2009	07/11/2011
792.00		495.00					297.00	
		94. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					01/12/2009	07/11/2011
12,404.00		7,749.00					4,655.00	
		41. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					03/01/2011	08/22/2011
4,577.00		6,650.00					-2,073.00	
		16. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					05/25/2010	08/22/2011
1,786.00		2,292.00					-506.00	
		60. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					06/28/2009	08/22/2011
6,699.00		8,545.00					-1,846.00	

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)	
		32. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
553.00		396.00					157.00	
		21. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/30/2010
374.00		260.00					114.00	
		19. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
388.00		235.00					153.00	
		15. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					03/29/2011	04/01/2011
331.00		334.00					-3.00	
		14. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/29/2010	04/01/2011
309.00		173.00					136.00	
		50. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/29/2010	04/04/2011
1,095.00		619.00					476.00	
		20. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/27/2011	10/24/2011
331.00		350.00					-19.00	
		13. GOODRICH PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/29/2010	10/24/2011
215.00		161.00					54.00	
		5. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
2,983.00		3,127.00					-144.00	
		28. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
16,702.00		16,702.00						
		29. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					02/15/2011	04/14/2011
16,615.00		18,150.00					-1,535.00	

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)	
		100. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					04/20/2009	04/26/2011
53,478.00		38,355.00					15,123.00	
		17. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					02/15/2011	05/31/2011
8,921.00		10,640.00					-1,719.00	
		28. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					11/08/2010	05/31/2011
14,694.00		17,511.00					-2,817.00	
		43. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					11/08/2010	06/02/2011
22,605.00		26,893.00					-4,288.00	
		50. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					11/24/2008	08/24/2011
26,132.00		12,892.00					13,240.00	
		42. GRAFTECH INTL LTD COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
853.00		778.00					75.00	
		10. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					01/06/2011	07/11/2011
1,589.00		1,354.00					235.00	
		90. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					01/06/2011	08/04/2011
12,474.00		12,190.00					284.00	
		100. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					12/02/2010	08/04/2011
13,860.00		12,920.00					940.00	
		210. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					10/18/2010	08/04/2011
29,106.00		25,547.00					3,559.00	
		90. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					10/18/2010	08/24/2011
12,429.00		10,949.00					1,480.00	

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)	
		8. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					12/01/2008	08/24/2011
1,105.00		542.00					563.00	
		10. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					12/01/2008	08/24/2011
1,381.00		675.00					706.00	
		32. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					12/01/2008	08/24/2011
4,419.00		2,158.00					2,261.00	
		10. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					12/01/2008	08/24/2011
1,381.00		674.00					707.00	
		40. GRAINGER W W INC COM PROPERTY TYPE: SECURITIES					12/01/2008	08/24/2011
5,524.00		2,686.00					2,838.00	
		281. GRAND CANYON ED INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
5,261.00		6,657.00					-1,396.00	
		114. GRAND CANYON ED INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/20/2010
2,134.00		2,114.00					20.00	
		52. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					11/16/2010	12/14/2010
1,006.00		964.00					42.00	
		16. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					02/25/2011	03/29/2011
314.00		305.00					9.00	
		2. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					11/16/2010	03/29/2011
39.00		37.00					2.00	
		44. GREAT PLAINS ENERGY INC COM PROPERTY TYPE: SECURITIES					05/05/2011	07/01/2011
913.00		902.00					11.00	

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)	
		9. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
733.00		712.00					21.00	
		30. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					12/15/2010	07/18/2011
1,416.00		2,438.00					-1,022.00	
		27. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/15/2010	07/18/2011
1,274.00		2,135.00					-861.00	
		15. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/15/2010	07/20/2011
703.00		1,186.00					-483.00	
		33. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					02/07/2011	07/20/2011
1,546.00		2,479.00					-933.00	
		6. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					02/07/2011	08/12/2011
225.00		451.00					-226.00	
		24. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					07/07/2010	08/12/2011
900.00		1,561.00					-661.00	
		106. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					06/29/2010	08/12/2011
3,977.00		6,589.00					-2,612.00	
		240. GRUPO TELEVISA SA DE CV SPONSORED S PROPERTY TYPE: SECURITIES					06/29/2010	04/11/2011
5,506.00		4,255.00					1,251.00	
		33. HCC INS HLDGS INC COM PROPERTY TYPE: SECURITIES					12/22/2010	03/16/2011
992.00		957.00					35.00	
		1. HCC INS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/16/2011
30.00		25.00					5.00	

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)	
		141. HCC INS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/04/2011
4,444.00		3,467.00					977.00	
		145. HCC INS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/07/2011
4,629.00		3,566.00					1,063.00	
		70. HCC INS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	07/06/2011
2,190.00		1,721.00					469.00	
		145. HCC INS HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	09/07/2011
4,083.00		3,566.00					517.00	
		66. HMS HOLDINGS CORP COM PROPERTY TYPE: SECURITIES					05/02/2011	11/23/2011
1,877.00		1,734.00					143.00	
		190. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES					04/08/2011	09/07/2011
7,962.00		10,334.00					-2,372.00	
		558. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES					03/17/2011	09/07/2011
23,382.00		28,280.00					-4,898.00	
		21. HAIN CELESTIAL GROUP INC PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
591.00		545.00					46.00	
		15. HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
534.00		516.00					18.00	
		.308 HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					06/29/2010	06/28/2011
9.00		11.00					-2.00	
		120.692 HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					06/29/2010	07/05/2011
3,772.00		4,156.00					-384.00	

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)	
		16.302 HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					12/30/2010	07/05/2011
509.00		556.00					-47.00	
		12. HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					11/30/2010	07/05/2011
375.00		377.00					-2.00	
		2.006 HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					08/09/2010	07/05/2011
63.00		63.00						
		13.994 HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					08/09/2010	08/12/2011
401.00		437.00					-36.00	
		16.006 HANCOCK HLDG CO PROPERTY TYPE: SECURITIES					08/10/2010	08/12/2011
459.00		496.00					-37.00	
		300. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					04/19/2010	12/02/2010
7,180.00		8,102.00					-922.00	
		100. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					04/19/2010	08/24/2011
1,682.00		2,701.00					-1,019.00	
		190. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	08/24/2011
3,196.00		4,960.00					-1,764.00	
		10. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	09/16/2011
188.00		261.00					-73.00	
		300. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					03/28/2010	09/16/2011
5,632.00		7,515.00					-1,883.00	
		600. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					10/27/2009	09/16/2011
11,264.00		14,711.00					-3,447.00	

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)	
		700. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					10/18/2010	09/16/2011
13,141.00		16,953.00					-3,812.00	
		200. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					09/24/2010	09/16/2011
3,755.00		4,509.00					-754.00	
		780. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					11/02/2011	11/18/2011
13,573.00		14,751.00					-1,178.00	
		320. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES					11/02/2011	11/22/2011
5,243.00		6,052.00					-809.00	
		29. HEALTHSOUTH CORP NEW COM PROPERTY TYPE: SECURITIES					07/22/2010	12/14/2010
575.00		525.00					50.00	
		11. HEALTH CARE REIT INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
497.00		458.00					39.00	
		125. HEALTH CARE REIT INC PROPERTY TYPE: SECURITIES					06/29/2010	02/24/2011
6,215.00		5,156.00					1,059.00	
		96. HEALTH CARE REIT INC PROPERTY TYPE: SECURITIES					06/29/2010	05/12/2011
4,907.00		3,925.00					982.00	
		44. HEALTH CARE REIT INC PROPERTY TYPE: SECURITIES					06/29/2010	05/16/2011
2,249.00		1,799.00					450.00	
		54. HEALTH CARE REIT INC PROPERTY TYPE: SECURITIES					06/21/2011	10/31/2011
2,892.00		2,860.00					32.00	
		13. HEALTH CARE REIT INC PROPERTY TYPE: SECURITIES					07/13/2011	10/31/2011
696.00		678.00					18.00	

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)	
		54. HEALTHSPRING INC PROPERTY TYPE: SECURITIES					07/18/2011	11/04/2011
2,918.00		2,422.00					496.00	
		10. HEALTHSPRING INC PROPERTY TYPE: SECURITIES					07/18/2011	11/23/2011
546.00		449.00					97.00	
		25. HEALTHSPRING INC PROPERTY TYPE: SECURITIES					04/15/2011	11/23/2011
1,364.00		963.00					401.00	
		47. HEALTHSPRING INC PROPERTY TYPE: SECURITIES					04/15/2011	11/29/2011
2,561.00		1,810.00					751.00	
		100. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					01/31/2011	03/02/2011
6,362.00		5,859.00					503.00	
		100. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					01/31/2011	04/26/2011
6,993.00		5,859.00					1,134.00	
		100. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					01/06/2011	04/26/2011
6,993.00		4,796.00					2,197.00	
		66. HENRY JACK & ASSOC INC COM PROPERTY TYPE: SECURITIES					03/31/2011	11/02/2011
2,060.00		2,232.00					-172.00	
		25. HENRY JACK & ASSOC INC COM PROPERTY TYPE: SECURITIES					03/11/2011	11/02/2011
780.00		792.00					-12.00	
		200. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES					01/31/2011	10/10/2011
11,907.00		9,359.00					2,548.00	
		300. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES					02/12/2010	10/10/2011
17,860.00		11,304.00					6,556.00	

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)	
		90. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES					01/05/2010	10/10/2011
5,358.00		3,353.00					2,005.00	
		10. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES					01/05/2010	11/02/2011
575.00		373.00					202.00	
		400. HERSHEY FOODS CORP COM PROPERTY TYPE: SECURITIES					04/20/2009	11/02/2011
23,015.00		14,397.00					8,618.00	
		154. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/08/2011
2,437.00		1,455.00					982.00	
		240. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/15/2011
3,561.00		2,268.00					1,293.00	
		504. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
7,778.00		4,763.00					3,015.00	
		100. HESS CORP COM PROPERTY TYPE: SECURITIES					04/19/2010	12/14/2010
7,408.00		6,283.00					1,125.00	
		100. HESS CORP COM PROPERTY TYPE: SECURITIES					03/19/2010	12/14/2010
7,408.00		6,062.00					1,346.00	
		139. HESS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/01/2011
11,805.00		7,111.00					4,694.00	
		501. HESS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
28,529.00		25,632.00					2,897.00	
		300. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					11/12/2002	01/31/2011
13,583.00		4,635.00					8,948.00	

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)	
		161. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					06/29/2010	03/01/2011
6,955.00		7,179.00					-224.00	
		947. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					06/29/2010	04/08/2011
38,636.00		42,225.00					-3,589.00	
		240. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					11/12/2002	05/23/2011
8,571.00		3,708.00					4,863.00	
		50. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					11/12/2002	07/11/2011
1,765.00		772.00					993.00	
		220. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					11/12/2002	08/24/2011
5,364.00		3,399.00					1,965.00	
		25. HHGREGG INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/30/2010
535.00		535.00						
		25. HHGREGG INC COM PROPERTY TYPE: SECURITIES					06/13/2010	11/01/2011
301.00		625.00					-324.00	
		37. HHGREGG INC COM PROPERTY TYPE: SECURITIES					06/29/2010	11/01/2011
445.00		896.00					-451.00	
		36. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
648.00		558.00					90.00	
		20. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES					03/21/2011	03/29/2011
326.00		339.00					-13.00	
		560. HORMEL GEO A & CO PROPERTY TYPE: SECURITIES					03/02/2011	07/11/2011
16,388.00		15,220.00					1,168.00	

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)	
		330. HORMEL GEO A & CO PROPERTY TYPE: SECURITIES					03/02/2011	08/24/2011
9,413.00		8,969.00					444.00	
		310. HORMEL GEO A & CO PROPERTY TYPE: SECURITIES					03/02/2011	09/16/2011
8,675.00		8,425.00					250.00	
		17. HOSPIRA INC PROPERTY TYPE: SECURITIES					06/29/2010	01/28/2011
929.00		977.00					-48.00	
		98. HOSPIRA INC PROPERTY TYPE: SECURITIES					06/29/2010	07/27/2011
5,177.00		5,632.00					-455.00	
		300. HUMANA INC COM PROPERTY TYPE: SECURITIES					11/18/2009	12/02/2010
17,155.00		12,211.00					4,944.00	
		100. HUMANA INC COM PROPERTY TYPE: SECURITIES					11/18/2009	01/06/2011
5,638.00		4,070.00					1,568.00	
		190. HUMANA INC COM PROPERTY TYPE: SECURITIES					04/26/2011	09/16/2011
14,921.00		14,510.00					411.00	
		51. HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES					01/28/2011	04/08/2011
1,972.00		2,010.00					-38.00	
		21. HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES					03/01/2011	04/08/2011
812.00		809.00					3.00	
		.334 HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES					11/09/2010	04/13/2011
13.00		13.00						
		149.666 HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES					11/09/2010	04/26/2011
5,887.00		5,666.00					221.00	

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)	
		83.334 HUNTINGTON INGALLS INDS INC COM PROPERTY TYPE: SECURITIES					12/02/2010	04/26/2011
3,278.00		3,083.00					195.00	
		55. HUNTSMAN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/06/2010
862.00		500.00					362.00	
		23. HUNTSMAN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
363.00		209.00					154.00	
		51. HUNTSMAN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
914.00		464.00					450.00	
		55. HUNTSMAN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	04/18/2011
1,063.00		500.00					563.00	
		49. HUNTSMAN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	06/07/2011
872.00		445.00					427.00	
		62. HUNTSMAN CORP COM PROPERTY TYPE: SECURITIES					06/17/2011	08/02/2011
1,125.00		1,047.00					78.00	
		21. HUNTSMAN CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/02/2011
381.00		191.00					190.00	
		10. HUTCHISON WHAMPOA LTD ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
515.00		311.00					204.00	
		.5 HUTCHISON WHAMPOA LTD ADR PROPERTY TYPE: SECURITIES					06/29/2010	07/20/2011
11.00		6.00					5.00	
		18. ICF INTL INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
483.00		478.00					5.00	

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)	
		86. ICF INTL INC COM PROPERTY TYPE: SECURITIES					12/20/2010	03/07/2011
1,963.00		2,286.00					-323.00	
		87. ICF INTL INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/07/2011
1,986.00		2,308.00					-322.00	
		244. ICF INTL INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/07/2011
5,569.00		5,840.00					-271.00	
		6. IBERIABANK CORP COM PROPERTY TYPE: SECURITIES					10/01/2010	12/14/2010
343.00		327.00					16.00	
		5. IBERIABANK CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
286.00		263.00					23.00	
		21. ITT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					10/18/2009	12/14/2010
1,059.00		988.00					71.00	
		4. ITT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					10/18/2009	01/12/2011
240.00		188.00					52.00	
		10. ITT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					08/17/2009	01/12/2011
601.00		452.00					149.00	
		290. ITT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					08/17/2009	10/28/2011
12,834.00		13,119.00					-285.00	
		124. ITT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	10/28/2011
5,488.00		5,582.00					-94.00	
		4. IDACORP INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
150.00		134.00					16.00	

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)	
		10. IDEX CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
397.00		294.00					103.00	
		19. IDEX CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/07/2011
784.00		558.00					226.00	
		18. IGATE CAPITAL CORP COM PROPERTY TYPE: SECURITIES					12/01/2010	12/14/2010
380.00		360.00					20.00	
		308. IGATE CAPITAL CORP COM PROPERTY TYPE: SECURITIES					12/01/2010	01/24/2011
4,906.00		6,158.00					-1,252.00	
		100. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES					04/01/2011	08/04/2011
4,761.00		5,432.00					-671.00	
		80. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES					05/23/2011	08/04/2011
3,808.00		4,516.00					-708.00	
		295. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES					03/01/2011	08/22/2011
12,422.00		15,945.00					-3,523.00	
		363. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES					03/17/2011	08/22/2011
15,285.00		19,567.00					-4,282.00	
		110. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES					01/28/2011	08/22/2011
4,632.00		6,028.00					-1,396.00	
		270. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES					01/28/2011	08/22/2011
11,369.00		14,797.00					-3,428.00	
		150. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES					01/30/2011	10/10/2011
6,686.00		8,507.00					-1,821.00	

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)	
		235. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
15,484.00		13,421.00					2,063.00	
		31. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/08/2010	02/03/2011
2,170.00		1,770.00					400.00	
		15. ILLUMIN INC PROPERTY TYPE: SECURITIES					02/28/2011	03/11/2011
949.00		1,042.00					-93.00	
		441. ILLUMINA INC PROPERTY TYPE: SECURITIES					02/28/2011	03/11/2011
28,404.00		30,634.00					-2,230.00	
		122. ILLUMINA INC PROPERTY TYPE: SECURITIES					02/28/2011	03/18/2011
7,574.00		8,475.00					-901.00	
		96. ILLUMIN INC PROPERTY TYPE: SECURITIES					11/08/2010	03/18/2011
5,960.00		5,483.00					477.00	
		803. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/08/2010	03/21/2011
50,445.00		45,860.00					4,585.00	
		1830. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/08/2010	03/21/2011
115,167.00		104,513.00					10,654.00	
		90. IMPERIAL TOBACCO GROUP PLC-SP ADR PROPERTY TYPE: SECURITIES					06/29/2010	08/01/2011
6,236.00		5,013.00					1,223.00	
		20. INDUSTRIAL & COML BK CHIN PROPERTY TYPE: SECURITIES					/01/2010	12/14/2010
778.00		817.00					-39.00	
		. INDUSTRIAL & COML BK CHINA ADR PROPERTY TYPE: SECURITIES						12/30/2010
463.00							463.00	

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)	
		100. INDUSTRIAL & COML BK CHINA ADR PROPERTY TYPE: SECURITIES					11/01/2010	10/06/2011
961.00		1,635.00					-674.00	
		184. INDUSTRIAL & COML BK CHINA ADR PROPERTY TYPE: SECURITIES					06/29/2010	10/06/2011
1,768.00		2,706.00					-938.00	
		8. INFINITY PPTY & CAS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
494.00		382.00					112.00	
		72. INFORMATICA CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/08/2010
3,158.00		2,851.00					307.00	
		12. INFORMATICA CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
527.00		475.00					52.00	
		27. INFORMATICA CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/15/2010
1,184.00		1,069.00					115.00	
		25. INFORMATICA CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/15/2010
1,096.00		609.00					487.00	
		82. INFORMATICA CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
3,685.00		1,997.00					1,688.00	
		161. INFORMATICA CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/29/2010
7,196.00		3,922.00					3,274.00	
		60. INFOSYS TECHNOLOGIES SP ADR ISIN #US PROPERTY TYPE: SECURITIES					06/29/2010	07/12/2011
3,720.00		3,610.00					110.00	
		11. INNOPHOS HLDGS INC COM PROPERTY TYPE: SECURITIES					11/02/2010	12/14/2010
387.00		412.00					-25.00	

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. INNOPHOS HLDGS INC COM PROPERTY TYPE: SECURITIES					11/02/2010	03/29/2011
90.00		75.00					15.00	
		7. INNOPHOS HLDGS INC COM PROPERTY TYPE: SECURITIES					11/01/2010	03/29/2011
315.00		260.00					55.00	
		12. INNOPHOS HLDGS INC COM PROPERTY TYPE: SECURITIES					11/01/2010	07/11/2011
606.00		446.00					160.00	
		17. INNOPHOS HLDGS INC COM PROPERTY TYPE: SECURITIES					10/25/2010	07/11/2011
858.00		611.00					247.00	
		78. INSULET CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,154.00		1,154.00						
		116. INSULET CORP COM PROPERTY TYPE: SECURITIES					09/27/2011	11/29/2011
2,062.00		1,900.00					162.00	
		59. INTEL CORP COM PROPERTY TYPE: SECURITIES					06/03/2008	12/14/2010
1,261.00		1,372.00					-111.00	
		341. INTEL CORP COM PROPERTY TYPE: SECURITIES					05/02/2008	12/14/2010
7,288.00		7,874.00					-586.00	
		59. INTEL CORP COM PROPERTY TYPE: SECURITIES					05/02/2008	01/06/2011
1,215.00		1,362.00					-147.00	
		41. INTEL CORP COM PROPERTY TYPE: SECURITIES					05/23/2008	01/06/2011
844.00		894.00					-50.00	
		100. INTEL CORP COM PROPERTY TYPE: SECURITIES					07/20/2010	01/06/2011
2,059.00		2,145.00					-86.00	

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)	
		289. INTEL CORP COM PROPERTY TYPE: SECURITIES					05/14/2008	02/18/2011
6,393.00		6,414.00					-21.00	
		200. INTEL CORP COM PROPERTY TYPE: SECURITIES					06/01/2008	02/18/2011
4,424.00		4,430.00					-6.00	
		300. INTEL CORP COM PROPERTY TYPE: SECURITIES					03/19/2007	02/18/2011
6,637.00		6,193.00					444.00	
		287. INTEL CORP COM PROPERTY TYPE: SECURITIES					10/06/2008	02/18/2011
6,349.00		5,695.00					654.00	
		180. INTEL CORP COM PROPERTY TYPE: SECURITIES					07/20/2010	11/18/2011
4,375.00		3,860.00					515.00	
		28. INTERFACE INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
452.00		315.00					137.00	
		31. INTERFACE INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	04/15/2011
563.00		349.00					214.00	
		34. INTERFACE INC CL A PROPERTY TYPE: SECURITIES					04/28/2011	05/27/2011
641.00		642.00					-1.00	
		15. INTERFACE INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	05/27/2011
283.00		169.00					114.00	
		56. INTERMEC INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
715.00		569.00					146.00	
		59. INTERMUNE INC COM PROPERTY TYPE: SECURITIES					12/23/2010	06/28/2011
2,117.00		2,196.00					-79.00	

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)	
		139. INTERMUNE INC COM PROPERTY TYPE: SECURITIES					12/23/2010	09/19/2011
3,430.00		5,174.00					-1,744.00	
		52. INTERMUNE INC COM PROPERTY TYPE: SECURITIES					01/28/2011	09/19/2011
1,283.00		1,898.00					-615.00	
		66. INTERMUNE INC COM PROPERTY TYPE: SECURITIES					01/10/2011	09/19/2011
1,629.00		2,371.00					-742.00	
		11. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,593.00		1,381.00					212.00	
		100. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/19/2002	01/06/2011
14,794.00		7,386.00					7,408.00	
		78. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/29/2010	02/08/2011
12,945.00		9,795.00					3,150.00	
		10. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/19/2002	05/23/2011
1,678.00		739.00					939.00	
		10. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/19/2002	07/11/2011
1,754.00		739.00					1,015.00	
		80. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/23/2011	08/04/2011
13,900.00		13,163.00					737.00	
		30. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/19/2002	08/04/2011
5,245.00		2,216.00					3,029.00	
		50. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/19/2002	10/10/2011
9,266.00		3,693.00					5,573.00	

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)	
		30. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					06/19/2002	11/18/2011
5,573.00		2,216.00					3,357.00	
		200. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES					01/31/2011	04/26/2011
6,037.00		5,779.00					258.00	
		600. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES					01/31/2011	05/23/2011
18,120.00		17,337.00					783.00	
		160. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES					01/06/2011	05/23/2011
4,832.00		4,460.00					372.00	
		140. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES					01/06/2011	07/11/2011
4,189.00		3,902.00					287.00	
		10. INTL PWR PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					08/12/2010	12/14/2010
668.00		575.00					93.00	
		216. INTL PWR PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					08/12/2010	06/21/2011
10,870.00		12,425.00					-1,555.00	
		130. INTL PWR PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					08/12/2010	08/05/2011
6,130.00		7,478.00					-1,348.00	
		10. INTERNATIONAL SPEEDWAY CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
254.00		256.00					-2.00	
		17. INTERNATIONAL SPEEDWAY CORP CL A PROPERTY TYPE: SECURITIES					02/22/2011	10/12/2011
386.00		502.00					-116.00	
		16. INTERNATIONAL SPEEDWAY CORP CL A PROPERTY TYPE: SECURITIES					02/25/2011	10/12/2011
364.00		448.00					-84.00	

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)	
		10. INTERNATIONAL SPEEDWAY CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	10/12/2011
227.00		256.00					-29.00	
		57. INTERVAL LEISURE GROUP INC COM PROPERTY TYPE: SECURITIES					11/18/2010	12/14/2010
971.00		918.00					53.00	
		300. INTUIT COM PROPERTY TYPE: SECURITIES					09/24/2010	12/02/2010
13,953.00		13,687.00					266.00	
		800. INTUIT COM PROPERTY TYPE: SECURITIES					07/20/2010	12/02/2010
37,207.00		29,679.00					7,528.00	
		300. INTUIT COM PROPERTY TYPE: SECURITIES					03/19/2010	12/02/2010
13,953.00		10,379.00					3,574.00	
		33. INVESTORS BANCORP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
432.00		432.00						
		231. INVESTORS BANCORP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/14/2011
3,124.00		3,123.00					1.00	
		95. INVESTORS BANCORP INC COM PROPERTY TYPE: SECURITIES					07/07/2010	02/14/2011
1,285.00		1,231.00					54.00	
		33. INVESTORS BANCORP INC COM PROPERTY TYPE: SECURITIES					05/31/2010	02/14/2011
446.00		427.00					19.00	
		153. INVESTORS BANCORP INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/14/2011
2,069.00		1,914.00					155.00	
		115. INVESTORS BANCORP INC COM PROPERTY TYPE: SECURITIES					08/10/2010	02/14/2011
1,555.00		1,438.00					117.00	

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)	
		15. ITC HLDGS CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
931.00		911.00					20.00	
		29. ITC HLDGS CORP COM PROPERTY TYPE: SECURITIES					06/15/2011	09/06/2011
2,135.00		2,008.00					127.00	
		7. ITC HLDGS CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	09/06/2011
515.00		425.00					90.00	
		6. J CREW GROUP INC COM PROPERTY TYPE: SECURITIES					11/19/2010	12/14/2010
263.00		218.00					45.00	
		21. J CREW GROUP INC COM PROPERTY TYPE: SECURITIES					11/19/2010	01/21/2011
913.00		765.00					148.00	
		81. J CREW GROUP INC COM PROPERTY TYPE: SECURITIES					11/19/2010	03/01/2011
3,527.00		2,949.00					578.00	
		94. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES					05/01/2010	12/20/2010
3,766.00		4,112.00					-346.00	
		210. JABIL CIRCUIT INC PROPERTY TYPE: SECURITIES					11/02/2011	11/22/2011
4,199.00		4,145.00					54.00	
		33. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					07/09/2010	12/20/2010
2,064.00		1,999.00					65.00	
		100. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					11/09/2010	08/24/2011
6,514.00		6,429.00					85.00	
		600. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					04/01/2011	08/24/2011
39,082.00		35,615.00					3,467.00	

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)	
		1110. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					12/03/2003	08/24/2011
72,302.00		54,728.00					17,574.00	
		70. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					12/03/2003	09/16/2011
4,521.00		3,451.00					1,070.00	
		16. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES					08/03/2010	12/14/2010
1,294.00		960.00					334.00	
		24. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,942.00		1,232.00					710.00	
		36. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/04/2011
3,147.00		1,848.00					1,299.00	
		38. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/01/2011
3,415.00		1,951.00					1,464.00	
		85. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/09/2011
7,798.00		4,364.00					3,434.00	
		180. JOY GLOBAL INC COM PROPERTY TYPE: SECURITIES					06/14/2011	08/04/2011
15,115.00		15,685.00					-570.00	
		42. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/11/2011	06/10/2011
1,295.00		1,792.00					-497.00	
		290. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/14/2011	06/10/2011
8,944.00		12,524.00					-3,580.00	
		771. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/14/2011	06/10/2011
23,779.00		33,328.00					-9,549.00	

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)	
		175. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/11/2011	06/10/2011
5,433.00		7,441.00					-2,008.00	
		170. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/11/2011	06/10/2011
5,278.00		7,255.00					-1,977.00	
		145. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/15/2011	06/10/2011
4,502.00		6,112.00					-1,610.00	
		471. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/15/2011	06/10/2011
14,630.00		19,850.00					-5,220.00	
		26. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/15/2011	06/10/2011
808.00		1,096.00					-288.00	
		247. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/16/2011	06/10/2011
7,672.00		10,395.00					-2,723.00	
		26. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/07/2011	06/13/2011
783.00		1,168.00					-385.00	
		471. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/07/2011	06/13/2011
14,193.00		21,150.00					-6,957.00	
		247. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/08/2011	06/13/2011
7,443.00		11,077.00					-3,634.00	
		183. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/16/2011	06/13/2011
5,514.00		7,701.00					-2,187.00	
		42. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/03/2011	06/13/2011
1,266.00		1,917.00					-651.00	

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)	
		175. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/03/2011	06/13/2011
5,273.00		7,926.00					-2,653.00	
		170. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/03/2011	06/13/2011
5,123.00		7,727.00					-2,604.00	
		290. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/06/2011	06/13/2011
8,739.00		13,388.00					-4,649.00	
		771. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/06/2011	06/13/2011
23,233.00		35,626.00					-12,393.00	
		119. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/07/2011	06/13/2011
3,586.00		5,347.00					-1,761.00	
		26. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/07/2011	06/13/2011
783.00		1,168.00					-385.00	
		493. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/16/2011	06/13/2011
14,865.00		20,748.00					-5,883.00	
		207. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/16/2011	06/13/2011
6,249.00		8,711.00					-2,462.00	
		951. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/16/2011	06/13/2011
28,709.00		39,970.00					-11,261.00	
		500. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					02/23/2011	06/14/2011
15,031.00		24,948.00					-9,917.00	
		290. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					02/23/2011	06/14/2011
8,718.00		14,458.00					-5,740.00	

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)	
		42. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					02/20/2011	06/14/2011
1,263.00		2,072.00					-809.00	
		170. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					02/20/2011	06/14/2011
5,111.00		8,354.00					-3,243.00	
		175. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					02/20/2011	06/14/2011
5,261.00		8,572.00					-3,311.00	
		271. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					02/27/2011	06/14/2011
8,147.00		12,876.00					-4,729.00	
		26. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					02/28/2011	06/14/2011
782.00		1,202.00					-420.00	
		99. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/16/2011	06/14/2011
2,976.00		4,161.00					-1,185.00	
		310. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/31/2011	06/14/2011
9,319.00		12,995.00					-3,676.00	
		35. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/30/2011	06/14/2011
1,052.00		1,465.00					-413.00	
		71. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/30/2011	06/14/2011
2,148.00		2,972.00					-824.00	
		144. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					04/01/2011	06/14/2011
4,356.00		6,012.00					-1,656.00	
		90. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/30/2011	06/14/2011
2,723.00		3,745.00					-1,022.00	

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)	
		1193. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					03/18/2011	06/14/2011
36,089.00		48,013.00					-11,924.00	
		598. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					04/05/2011	06/14/2011
18,090.00		23,838.00					-5,748.00	
		65. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					04/05/2011	06/14/2011
1,966.00		2,590.00					-624.00	
		1063. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					04/14/2011	06/14/2011
32,156.00		40,931.00					-8,775.00	
		119. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					04/14/2011	06/14/2011
3,600.00		4,570.00					-970.00	
		58. JUNIPER NETWORKS INC PROPERTY TYPE: SECURITIES					04/14/2011	06/14/2011
1,755.00		2,222.00					-467.00	
		18. KADANT INC COM PROPERTY TYPE: SECURITIES					11/30/2010	12/14/2010
421.00		343.00					78.00	
		17. KADANT INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
398.00		310.00					88.00	
		13. KADANT INC COM PROPERTY TYPE: SECURITIES					01/27/2011	02/25/2011
327.00		300.00					27.00	
		51. KADANT INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
1,285.00		930.00					355.00	
		11. KADANT INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/25/2011
300.00		201.00					99.00	

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)	
		35. KADANT INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/28/2011
1,086.00		638.00					448.00	
		11. KAYDON CORP COM PROPERTY TYPE: SECURITIES					09/08/2010	12/14/2010
439.00		404.00					35.00	
		3. KAYDON CORP COM PROPERTY TYPE: SECURITIES					09/30/2010	12/14/2010
120.00		107.00					13.00	
		13. KAYDON CORP COM PROPERTY TYPE: SECURITIES					09/29/2010	12/14/2010
519.00		457.00					62.00	
		121. KELLOGG CO COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
6,221.00		6,257.00					-36.00	
		584. KELLOGG CO COM PROPERTY TYPE: SECURITIES					06/29/2010	02/08/2011
31,104.00		30,199.00					905.00	
		270. KEPPEL CORP LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/13/2011
5,386.00		3,308.00					2,078.00	
		58. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
667.00		554.00					113.00	
		23. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					12/30/2010	01/27/2011
304.00		301.00					3.00	
		1. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					06/29/2010	01/27/2011
13.00		10.00					3.00	
		28. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
435.00		267.00					168.00	

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)	
		48. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					03/29/2011	04/29/2011
877.00		748.00					129.00	
		75. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					06/29/2010	04/29/2011
1,370.00		716.00					654.00	
		33. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					06/29/2010	06/13/2011
542.00		315.00					227.00	
		76. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					06/29/2010	08/03/2011
1,420.00		726.00					694.00	
		24. KEY ENERGY GROUP INC 00 PROPERTY TYPE: SECURITIES					06/29/2010	10/24/2011
274.00		229.00					45.00	
		600. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					04/19/2010	01/06/2011
5,321.00		5,102.00					219.00	
		1116. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					03/01/2011	06/23/2011
9,037.00		10,022.00					-985.00	
		502. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					04/29/2010	06/23/2011
4,065.00		4,216.00					-151.00	
		1100. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					03/02/2011	07/11/2011
8,871.00		9,942.00					-1,071.00	
		500. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					04/01/2011	07/11/2011
4,032.00		4,497.00					-465.00	
		700. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					04/26/2011	07/11/2011
5,645.00		5,978.00					-333.00	

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)	
		44. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					04/19/2010	07/11/2011
355.00		374.00					-19.00	
		2000. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					11/09/2010	07/11/2011
16,130.00		16,728.00					-598.00	
		456. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					10/18/2010	07/11/2011
3,678.00		3,796.00					-118.00	
		40. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					12/02/2010	07/11/2011
323.00		325.00					-2.00	
		532. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					12/02/2010	08/24/2011
3,370.00		4,323.00					-953.00	
		456. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					12/02/2010	08/24/2011
2,888.00		3,705.00					-817.00	
		582. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					12/02/2010	08/24/2011
3,686.00		4,729.00					-1,043.00	
		1690. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
10,790.00		13,732.00					-2,942.00	
		519. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					09/01/2010	10/10/2011
3,314.00		4,008.00					-694.00	
		481. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					09/01/2010	10/10/2011
3,071.00		3,714.00					-643.00	
		861. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					09/24/2010	10/10/2011
5,497.00		6,857.00					-1,360.00	

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)	
		339. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					09/24/2010	10/10/2011
2,164.00		2,700.00					-536.00	
		251. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
15,858.00		15,316.00					542.00	
		466. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/01/2011
30,738.00		28,435.00					2,303.00	
		860. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					09/01/2010	05/23/2011
58,461.00		56,266.00					2,195.00	
		20. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					08/24/2011	09/16/2011
1,391.00		1,346.00					45.00	
		40. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					09/01/2010	09/16/2011
2,782.00		2,617.00					165.00	
		40. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					08/11/2010	10/10/2011
2,855.00		2,612.00					243.00	
		160. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					08/11/2010	11/02/2011
11,038.00		10,446.00					592.00	
		20. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES					01/31/2011	11/02/2011
1,380.00		1,296.00					84.00	
		297. KINDRED HEALTHCARE INC COM PROPERTY TYPE: SECURITIES					03/08/2011	03/18/2011
6,817.00		7,756.00					-939.00	
		156. KINDRED HEALTHCARE INC COM PROPERTY TYPE: SECURITIES					05/02/2011	08/11/2011
2,058.00		4,050.00					-1,992.00	

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)	
		146. KINDRED HEALTHCARE INC COM PROPERTY TYPE: SECURITIES					04/03/2011	09/19/2011
1,674.00		5,037.00					-3,363.00	
		10. KINDRED HEALTHCARE INC COM PROPERTY TYPE: SECURITIES					04/11/2011	09/19/2011
115.00		340.00					-225.00	
		136. KINDRED HEALTHCARE INC COM PROPERTY TYPE: SECURITIES					05/02/2011	09/19/2011
1,560.00		3,531.00					-1,971.00	
		80. KINDRED HEALTHCARE INC COM PROPERTY TYPE: SECURITIES					07/21/2011	09/19/2011
917.00		1,696.00					-779.00	
		636. KODIAK OIL & GAS CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	01/11/2011
4,048.00		2,748.00					1,300.00	
		319. KODIAK OIL & GAS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	01/11/2011
2,030.00		1,040.00					990.00	
		987. KODIAK OIL & GAS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
6,596.00		3,217.00					3,379.00	
		401. KODIAK OIL & GAS CORP COM PROPERTY TYPE: SECURITIES					08/16/2010	03/29/2011
2,680.00		1,193.00					1,487.00	
		305. KODIAK OIL & GAS CORP COM PROPERTY TYPE: SECURITIES					08/01/2011	10/21/2011
1,906.00		2,088.00					-182.00	
		536. KODIAK OIL & GAS CORP COM PROPERTY TYPE: SECURITIES					07/20/2011	10/21/2011
3,350.00		3,585.00					-235.00	
		226. KOMATSU LTD SPONSORED ADR NEW PROPERTY TYPE: SECURITIES					06/29/2010	07/07/2011
7,148.00		4,197.00					2,951.00	

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)	
		67. KRAFT FOODS INC CL A COM PROPERTY TYPE: SECURITIES					08/23/2010	12/20/2010
2,125.00		1,953.00					172.00	
		49. KRATON PERFORMANCE POLYMERS INC COM PROPERTY TYPE: SECURITIES					06/15/2011	10/25/2011
866.00		1,837.00					-971.00	
		53. KRATON PERFORMANCE POLYMERS INC COM PROPERTY TYPE: SECURITIES					10/18/2010	10/25/2011
937.00		1,703.00					-766.00	
		53. KRATON PERFORMANCE POLYMERS INC COM PROPERTY TYPE: SECURITIES					10/01/2010	10/25/2011
937.00		1,439.00					-502.00	
		143. KRATON PERFORMANCE POLYMERS INC COM PROPERTY TYPE: SECURITIES					09/27/2010	10/25/2011
2,528.00		3,825.00					-1,297.00	
		87. KRATON PERFORMANCE POLYMERS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	10/25/2011
1,538.00		2,293.00					-755.00	
		51. LKQ CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,183.00		1,143.00					40.00	
		92. LKQ CORP PROPERTY TYPE: SECURITIES					01/27/2011	02/04/2011
2,238.00		2,223.00					15.00	
		83. LKQ CORP PROPERTY TYPE: SECURITIES					11/15/2010	02/04/2011
2,020.00		1,860.00					160.00	
		77. LKQ CORP PROPERTY TYPE: SECURITIES					10/03/2011	11/15/2011
2,304.00		1,763.00					541.00	
		64. LKQ CORP PROPERTY TYPE: SECURITIES					11/15/2010	11/15/2011
1,915.00		1,434.00					481.00	

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)	
		100. LABORATORY CORP AMER HLDGS NEW PROPERTY TYPE: SECURITIES					07/20/2010	12/14/2010
8,520.00		7,608.00					912.00	
		600. LABORATORY CORP AMER HLDGS NEW PROPERTY TYPE: SECURITIES					08/11/2010	01/06/2011
54,172.00		45,110.00					9,062.00	
		54. LAM RESH CORP COM PROPERTY TYPE: SECURITIES					03/30/2011	10/26/2011
2,245.00		3,067.00					-822.00	
		56. LAM RESH CORP COM PROPERTY TYPE: SECURITIES					02/10/2011	10/26/2011
2,328.00		3,028.00					-700.00	
		179. ESTEE LAUDER COMPANIES CL A PROPERTY TYPE: SECURITIES					02/18/2011	04/25/2011
16,786.00		17,009.00					-223.00	
		118. ESTEE LAUDER COMPANIES CL A PROPERTY TYPE: SECURITIES					06/14/2011	09/27/2011
11,639.00		11,733.00					-94.00	
		206. ESTEE LAUDER COMPANIES CL A PROPERTY TYPE: SECURITIES					06/15/2011	09/27/2011
20,319.00		20,093.00					226.00	
		108. ESTEE LAUDER COMPANIES CL A PROPERTY TYPE: SECURITIES					02/18/2011	09/27/2011
10,653.00		10,262.00					391.00	
		50. LAWSON SOFTWARE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
458.00		379.00					79.00	
		127. LAWSON SOFTWARE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/10/2011
1,466.00		963.00					503.00	
		683. LAWSON SOFTWARE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/06/2011
7,554.00		5,177.00					2,377.00	

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)	
		233. LENDER PROCESSING SVCS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/06/2010
6,756.00		7,258.00					-502.00	
		113. LENDER PROCESSING SVCS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/08/2011
3,616.00		3,520.00					96.00	
		144. LENDER PROCESSING SVCS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/03/2011
4,893.00		4,486.00					407.00	
		451. LENDER PROCESSING SVCS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/20/2011
12,180.00		14,049.00					-1,869.00	
		600. LEUCADIA NATIONAL CORP PROPERTY TYPE: SECURITIES					04/26/2011	11/18/2011
13,503.00		22,661.00					-9,158.00	
		300. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES					09/24/2010	01/06/2011
10,427.00		13,072.00					-2,645.00	
		100. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES					11/09/2010	01/06/2011
3,476.00		3,968.00					-492.00	
		400. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES					11/09/2010	05/23/2011
11,639.00		15,873.00					-4,234.00	
		200. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES					08/11/2010	05/23/2011
5,819.00		7,396.00					-1,577.00	
		390. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES					09/01/2010	05/23/2011
11,348.00		14,298.00					-2,950.00	
		510. LEXMARK INTL GROUP INC CL A PROPERTY TYPE: SECURITIES					09/01/2010	07/11/2011
14,588.00		18,697.00					-4,109.00	

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)	
		15. LIFE TIME FITNESS INC COM STK PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
617.00		585.00					32.00	
		46. LIFE TIME FITNESS INC COM STK PROPERTY TYPE: SECURITIES					11/15/2010	02/16/2011
1,939.00		1,795.00					144.00	
		20. LIFE TIME FITNESS INC COM STK PROPERTY TYPE: SECURITIES					11/15/2010	03/18/2011
750.00		780.00					-30.00	
		36. LIFE TIME FITNESS INC COM STK PROPERTY TYPE: SECURITIES					06/29/2010	03/18/2011
1,350.00		1,164.00					186.00	
		52. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					11/15/2010	12/13/2010
1,908.00		1,852.00					56.00	
		27. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
998.00		962.00					36.00	
		41. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					11/15/2010	01/19/2011
1,484.00		1,460.00					24.00	
		58. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					09/16/2010	01/19/2011
2,100.00		2,044.00					56.00	
		41. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					06/29/2010	01/19/2011
1,484.00		1,307.00					177.00	
		53. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					03/18/2011	06/03/2011
2,148.00		2,072.00					76.00	
		9. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					03/18/2011	06/20/2011
354.00		352.00					2.00	

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

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		205. LIFEPOINT HOSPS INC PROPERTY TYPE: SECURITIES					06/29/2010	06/20/2011
8,055.00		6,534.00					1,521.00	
		320. LILLY ELI & CO COM PROPERTY TYPE: SECURITIES					08/11/2010	11/22/2011
11,537.00		11,817.00					-280.00	
		300. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES					05/13/2010	12/02/2010
10,397.00		8,093.00					2,304.00	
		300. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	01/31/2011
8,705.00		7,673.00					1,032.00	
		100. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	03/02/2011
3,179.00		2,558.00					621.00	
		230. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	05/23/2011
9,195.00		5,882.00					3,313.00	
		420. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	11/18/2011
17,330.00		10,742.00					6,588.00	
		810. LIMITED BRANDS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	11/22/2011
32,160.00		20,716.00					11,444.00	
		276. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES					06/29/2010	08/22/2011
5,290.00		6,820.00					-1,530.00	
		303. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES					03/01/2011	08/22/2011
5,807.00		9,517.00					-3,710.00	
		984. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES					06/29/2010	09/07/2011
19,020.00		24,316.00					-5,296.00	

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)	
		131. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES					06/29/2010	09/07/2011
2,532.00		3,237.00					-705.00	
		817. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES					03/02/2011	11/02/2011
15,264.00		24,514.00					-9,250.00	
		303. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES					03/26/2011	11/02/2011
5,661.00		9,553.00					-3,892.00	
		100. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES					04/26/2011	11/02/2011
1,868.00		3,011.00					-1,143.00	
		10. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
484.00		313.00					171.00	
		17. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
890.00		532.00					358.00	
		18. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/11/2011
1,018.00		563.00					455.00	
		16. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/14/2011
923.00		500.00					423.00	
		9. LITTELFUSE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	11/02/2011
414.00		281.00					133.00	
		200. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES					08/11/2010	03/02/2011
15,879.00		14,707.00					1,172.00	
		100. LOCKHEED MARTIN CORP PROPERTY TYPE: SECURITIES					08/11/2010	04/01/2011
8,103.00		7,354.00					749.00	

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)	
		27. LOGMEIN INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,230.00		1,109.00					121.00	
		78. LOGMEIN INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/28/2011
3,183.00		3,203.00					-20.00	
		23. LOGMEIN INC COM PROPERTY TYPE: SECURITIES					02/09/2011	03/28/2011
939.00		940.00					-1.00	
		33. LOGMEIN INC COM PROPERTY TYPE: SECURITIES					02/09/2011	04/12/2011
1,437.00		1,348.00					89.00	
		24. LOGMEIN INC COM PROPERTY TYPE: SECURITIES					10/26/2010	04/12/2011
1,045.00		875.00					170.00	
		70. LORILLARD INC COM PROPERTY TYPE: SECURITIES					11/09/2010	05/23/2011
8,112.00		6,252.00					1,860.00	
		30. LORILLARD INC COM PROPERTY TYPE: SECURITIES					11/09/2010	07/11/2011
3,297.00		2,680.00					617.00	
		30. LORILLARD INC COM PROPERTY TYPE: SECURITIES					12/02/2010	07/11/2011
3,297.00		2,448.00					849.00	
		30. LORILLARD INC COM PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
3,560.00		2,448.00					1,112.00	
		66. LOUISIANA PAC CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
617.00		537.00					80.00	
		234. LOUISIANA PAC CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	01/28/2011
2,361.00		1,902.00					459.00	

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)	
		43. LOUISIANA PAC CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	01/28/2011
434.00		284.00					150.00	
		258. LOUISIANA PAC CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/11/2011
2,531.00		1,705.00					826.00	
		610. LOUISIANA PAC CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/18/2011
5,918.00		4,032.00					1,886.00	
		29. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	02/07/2011
3,258.00		2,321.00					937.00	
		102. LUBRIZOL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/14/2011
13,712.00		8,165.00					5,547.00	
		9. LUFKIN INDS COM PROPERTY TYPE: SECURITIES					11/16/2010	12/14/2010
525.00		428.00					97.00	
		55. LUFKIN INDS COM PROPERTY TYPE: SECURITIES					11/16/2010	03/29/2011
4,970.00		2,613.00					2,357.00	
		69. LUFKIN INDS COM PROPERTY TYPE: SECURITIES					11/16/2010	07/05/2011
6,179.00		3,279.00					2,900.00	
		82. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					01/06/2011	02/03/2011
5,898.00		5,496.00					402.00	
		162. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					01/06/2011	02/03/2011
11,750.00		10,859.00					891.00	
		183. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					03/21/2011	04/25/2011
18,568.00		13,948.00					4,620.00	

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)	
		11. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					03/18/2011	04/25/2011
1,116.00		832.00					284.00	
		54. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					05/09/2011	07/08/2011
6,461.00		5,343.00					1,118.00	
		9. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					05/09/2011	07/08/2011
1,077.00		888.00					189.00	
		274. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					05/09/2011	07/08/2011
32,785.00		27,014.00					5,771.00	
		209. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					06/03/2011	07/08/2011
25,008.00		18,495.00					6,513.00	
		895. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					06/03/2011	07/19/2011
55,886.00		39,600.00					16,286.00	
		50. MFA FINL INC REITS PROPERTY TYPE: SECURITIES					06/19/2010	12/14/2010
414.00		392.00					22.00	
		377. MFA FINL INC REITS PROPERTY TYPE: SECURITIES					01/06/2011	09/02/2011
2,658.00		3,019.00					-361.00	
		222. MFA FINL INC REITS PROPERTY TYPE: SECURITIES					06/19/2010	09/02/2011
1,565.00		1,739.00					-174.00	
		757. MGIC INVT CORP WIS COM PROPERTY TYPE: SECURITIES					06/29/2010	01/20/2011
6,950.00		5,466.00					1,484.00	
		39. MAKO SURGICAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
594.00		489.00					105.00	

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)	
		125. MAKO SURGICAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/08/2011
2,525.00		1,566.00					959.00	
		71. MAKO SURGICAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	05/24/2011
2,251.00		890.00					1,361.00	
		86. MAKO SURGICAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	09/16/2011
3,156.00		1,078.00					2,078.00	
		200. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES					01/06/2011	04/01/2011
10,724.00		7,486.00					3,238.00	
		100. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES					04/26/2011	07/11/2011
3,965.00		4,237.00					-272.00	
		50. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES					01/06/2011	07/11/2011
1,983.00		1,510.00					473.00	
		200. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES					08/11/2010	07/11/2011
7,931.00		5,374.00					2,557.00	
		100. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES					07/20/2010	07/11/2011
3,965.00		2,617.00					1,348.00	
		50. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES					12/29/2008	07/11/2011
1,983.00		1,020.00					963.00	
		249. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES					12/22/2008	07/11/2011
9,874.00		5,027.00					4,847.00	
		1. MARATHON PETE CORP COM PROPERTY TYPE: SECURITIES					12/22/2008	07/11/2011
40.00		20.00					20.00	

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)	
		77. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
19,717.00		19,452.00					265.00	
		5. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					11/08/2010	12/17/2010
1,113.00		1,263.00					-150.00	
		413. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					11/08/2010	12/17/2010
91,194.00		104,333.00					-13,139.00	
		10. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
2,230.00		2,036.00					194.00	
		132. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					11/08/2010	12/20/2010
29,445.00		33,346.00					-3,901.00	
		70. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					11/08/2010	12/20/2010
15,628.00		17,683.00					-2,055.00	
		440. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					11/08/2010	12/22/2010
95,720.00		111,153.00					-15,433.00	
		49. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					11/08/2010	12/22/2010
10,752.00		12,378.00					-1,626.00	
		165. MASTERCARD INC CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	01/05/2011
37,537.00		33,596.00					3,941.00	
		213. MCCORMICK & SCHMICKS PROPERTY TYPE: SECURITIES					11/30/2010	08/10/2011
1,203.00		1,866.00					-663.00	
		579. MCCORMICK & SCHMICKS PROPERTY TYPE: SECURITIES					08/11/2010	08/10/2011
3,271.00		3,969.00					-698.00	

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)	
		28. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
2,154.00		1,862.00					292.00	
		100. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES					08/29/2007	03/02/2011
7,393.00		4,847.00					2,546.00	
		100. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES					08/29/2007	04/26/2011
7,702.00		4,847.00					2,855.00	
		139. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	05/02/2011
10,935.00		9,246.00					1,689.00	
		149. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/04/2011
12,695.00		9,911.00					2,784.00	
		20. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES					08/24/2011	09/16/2011
1,770.00		1,792.00					-22.00	
		315. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
27,909.00		20,953.00					6,956.00	
		100. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
3,937.00		3,882.00					55.00	
		600. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES					01/31/2011	08/24/2011
24,410.00		23,290.00					1,120.00	
		200. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES					03/02/2011	08/24/2011
8,137.00		7,604.00					533.00	
		640. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES					01/06/2011	08/24/2011
26,038.00		24,110.00					1,928.00	

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)	
		360. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES					01/06/2011	09/16/2011
16,288.00		13,562.00					2,726.00	
		400. MCGRAW HILL INC COM PROPERTY TYPE: SECURITIES					12/02/2010	09/16/2011
18,098.00		14,248.00					3,850.00	
		36. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
696.00		696.00						
		221. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/28/2011
3,315.00		5,146.00					-1,831.00	
		80. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/02/2011
1,281.00		1,863.00					-582.00	
		36. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					05/31/2010	05/02/2011
576.00		775.00					-199.00	
		172. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					01/10/2011	05/02/2011
2,753.00		3,627.00					-874.00	
		90. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					11/03/2010	05/02/2011
1,441.00		1,586.00					-145.00	
		135. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	05/02/2011
2,161.00		2,372.00					-211.00	
		335. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
21,357.00		20,002.00					1,355.00	
		157. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/17/2010	01/05/2011
9,637.00		9,828.00					-191.00	

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)	
		100. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					01/06/2011	05/23/2011
6,357.00		6,179.00					178.00	
		50. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					04/01/2011	05/23/2011
3,178.00		2,836.00					342.00	
		38. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/17/2010	05/31/2011
2,269.00		2,379.00					-110.00	
		175. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/20/2010	05/31/2011
10,447.00		10,854.00					-407.00	
		44. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/28/2010	05/31/2011
2,627.00		2,794.00					-167.00	
		40. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/28/2010	05/31/2011
2,388.00		2,540.00					-152.00	
		66. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/01/2010	05/31/2011
3,940.00		4,174.00					-234.00	
		7. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/01/2010	05/31/2011
418.00		443.00					-25.00	
		1260. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					04/01/2011	07/11/2011
69,255.00		71,473.00					-2,218.00	
		126. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/20/2010	07/21/2011
8,003.00		7,815.00					188.00	
		44. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/05/2010	07/21/2011
2,795.00		2,671.00					124.00	

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
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		40. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/05/2010	07/21/2011
2,541.00		2,429.00					112.00	
		7. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					12/08/2010	07/21/2011
445.00		423.00					22.00	
		4355. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/08/2010	07/21/2011
276,619.00		260,023.00					16,596.00	
		128. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					04/20/2011	07/21/2011
8,130.00		7,528.00					602.00	
		1354. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					04/20/2011	07/21/2011
86,003.00		79,346.00					6,657.00	
		390. MEDCO HEALTH SOLUTIONS INC PROPERTY TYPE: SECURITIES					04/01/2011	08/04/2011
22,956.00		22,122.00					834.00	
		30. MEDICIS PHARMACEUTICAL CORP CL A NEW PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
833.00		826.00					7.00	
		86. MEDICIS PHARMACEUTICAL CORP CL A NEW PROPERTY TYPE: SECURITIES					12/23/2010	07/21/2011
3,284.00		2,416.00					868.00	
		4. MEDICIS PHARMACEUTICAL CORP CL A NEW PROPERTY TYPE: SECURITIES					12/23/2010	08/11/2011
143.00		112.00					31.00	
		47. MEDICIS PHARMACEUTICAL CORP CL A NEW PROPERTY TYPE: SECURITIES					11/15/2010	08/11/2011
1,684.00		1,294.00					390.00	
		114. MEDIDATA SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
2,456.00		2,138.00					318.00	

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)	
		102. MEDIDATA SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/28/2011
2,600.00		1,913.00					687.00	
		44. MEDNAX INC COM PROPERTY TYPE: SECURITIES					05/03/2011	07/06/2011
3,188.00		3,184.00					4.00	
		12. MEDNAX INC COM PROPERTY TYPE: SECURITIES					06/07/2011	07/06/2011
870.00		845.00					25.00	
		5. MEDNAX INC COM PROPERTY TYPE: SECURITIES					06/07/2011	11/08/2011
348.00		352.00					-4.00	
		19. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES					12/01/2010	12/14/2010
467.00		467.00						
		29. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES					12/01/2010	05/26/2011
980.00		817.00					163.00	
		36. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,313.00		1,280.00					33.00	
		21.918 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					01/26/2009	03/02/2011
712.00		405.00					307.00	
		17.301 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					01/20/2009	03/02/2011
562.00		319.00					243.00	
		149.942 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					02/02/2009	03/02/2011
4,868.00		2,651.00					2,217.00	
		135.525 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					02/02/2009	03/02/2011
4,400.00		2,391.00					2,009.00	

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)	
		171.857 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					02/02/2009	03/02/2011
5,579.00		3,027.00					2,552.00	
		177.047 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					02/02/2009	03/02/2011
5,748.00		3,114.00					2,634.00	
		93.425 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					02/02/2009	03/02/2011
3,033.00		1,643.00					1,390.00	
		21.915 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					02/02/2009	03/02/2011
711.00		384.00					327.00	
		11.07 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2008	03/02/2011
359.00		182.00					177.00	
		17.188 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2008	04/01/2011
570.00		283.00					287.00	
		103.806 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2008	04/01/2011
3,441.00		1,699.00					1,742.00	
		18.454 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2008	04/01/2011
612.00		302.00					310.00	
		27.682 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2008	04/01/2011
918.00		453.00					465.00	
		283.16 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2008	04/01/2011
9,387.00		4,628.00					4,759.00	
		288.35 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					12/08/2008	04/01/2011
9,559.00		4,642.00					4,917.00	

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)	
		161.36 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					11/03/2008	04/01/2011
5,349.00		2,322.00					3,027.00	
		313. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	04/08/2011
10,514.00		11,133.00					-619.00	
		384. MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
13,296.00		13,659.00					-363.00	
		131.604 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					11/03/2008	07/11/2011
4,688.00		1,894.00					2,794.00	
		168.396 MERCK & CO INC NEW COM PROPERTY TYPE: SECURITIES					11/03/2008	07/11/2011
5,999.00		2,413.00					3,586.00	
		60. METLIFE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
2,653.00		2,295.00					358.00	
		200. METLIFE INC PROPERTY TYPE: SECURITIES					03/02/2011	04/26/2011
8,973.00		8,778.00					195.00	
		246. METLIFE INC PROPERTY TYPE: SECURITIES					06/29/2010	05/02/2011
11,417.00		9,409.00					2,008.00	
		60. METLIFE INC PROPERTY TYPE: SECURITIES					03/02/2011	05/23/2011
2,608.00		2,633.00					-25.00	
		140. METLIFE INC PROPERTY TYPE: SECURITIES					03/02/2011	07/11/2011
5,916.00		6,145.00					-229.00	
		125000. METLIFE INC SR NT PROPERTY TYPE: SECURITIES					10/16/2009	09/28/2011
126,075.00		134,321.00					-8,246.00	

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)	
		200. MICROSOFT CORP PROPERTY TYPE: SECURITIES					02/04/2003	01/06/2011
5,604.00		4,730.00					874.00	
		301. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					01/17/2010	02/09/2011
3,407.00		3,039.00					368.00	
		207. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					01/17/2010	03/24/2011
2,345.00		2,090.00					255.00	
		133. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					01/17/2010	05/05/2011
1,438.00		1,343.00					95.00	
		46. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					01/21/2011	05/05/2011
497.00		452.00					45.00	
		133. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					01/21/2011	05/05/2011
1,438.00		1,306.00					132.00	
		330. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					07/11/2011	10/10/2011
1,721.00		2,490.00					-769.00	
		2430. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					09/16/2011	10/10/2011
12,672.00		17,115.00					-4,443.00	
		1280. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					09/16/2011	10/10/2011
6,675.00		9,015.00					-2,340.00	
		30. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					08/03/2011	11/22/2011
185.00		231.00					-46.00	
		8. MID-AMER APT CMNTYS INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
498.00		410.00					88.00	

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)	
		338. MONOLITHIC POWER SYSTEMS INC PROPERTY TYPE: SECURITIES					06/29/2010	05/02/2011
5,647.00		6,087.00					-440.00	
		88. MONOLITHIC POWER SYSTEMS INC PROPERTY TYPE: SECURITIES					11/03/2010	05/02/2011
1,470.00		1,446.00					24.00	
		159. MONOLITHIC POWER SYSTEMS INC PROPERTY TYPE: SECURITIES					11/15/2010	05/02/2011
2,656.00		2,600.00					56.00	
		570. MOODYS CORP COM PROPERTY TYPE: SECURITIES					05/23/2011	10/10/2011
17,815.00		21,688.00					-3,873.00	
		155. MYLAN LABS COM PROPERTY TYPE: SECURITIES					05/20/2011	07/26/2011
3,647.00		3,714.00					-67.00	
		3. MYLAN LABS COM PROPERTY TYPE: SECURITIES					04/11/2011	07/26/2011
71.00		71.00						
		142. MYLAN LABS COM PROPERTY TYPE: SECURITIES					04/11/2011	11/08/2011
2,651.00		3,345.00					-694.00	
		70. MYLAN LABS COM PROPERTY TYPE: SECURITIES					03/01/2011	11/08/2011
1,307.00		1,597.00					-290.00	
		177. MYLAN LABS COM PROPERTY TYPE: SECURITIES					03/01/2011	11/08/2011
3,305.00		4,039.00					-734.00	
		350. NRG ENERGY INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/22/2011
8,232.00		7,469.00					763.00	
		200. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES					11/09/2010	12/02/2010
5,764.00		6,001.00					-237.00	

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)	
		1300. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES					08/11/2010	12/02/2010
37,466.00		38,738.00					-1,272.00	
		400. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES					09/01/2010	12/02/2010
11,528.00		11,539.00					-11.00	
		300. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES					09/01/2010	01/06/2011
9,227.00		8,654.00					573.00	
		200. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES					07/20/2010	01/06/2011
6,152.00		5,467.00					685.00	
		500. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES					01/06/2011	03/02/2011
13,949.00		11,786.00					2,163.00	
		1000. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	03/02/2011
27,898.00		22,990.00					4,908.00	
		600. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	04/26/2011
16,397.00		13,794.00					2,603.00	
		170. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	07/11/2011
4,144.00		3,908.00					236.00	
		130. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	08/24/2011
2,937.00		2,989.00					-52.00	
		200. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
4,973.00		4,598.00					375.00	
		300. NASDAQ STOCK MARKET INC COM PROPERTY TYPE: SECURITIES					11/09/2010	10/10/2011
7,459.00		6,594.00					865.00	

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)	
		100. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES					08/25/2009	12/02/2010
6,227.00		3,937.00					2,290.00	
		100. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES					08/25/2009	12/14/2010
6,487.00		3,937.00					2,550.00	
		300. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES					08/25/2009	01/31/2011
22,167.00		11,812.00					10,355.00	
		100. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES					07/20/2010	01/31/2011
7,389.00		3,706.00					3,683.00	
		72. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
559.00		443.00					116.00	
		32. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES					01/27/2011	06/27/2011
247.00		270.00					-23.00	
		12. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/27/2011
93.00		74.00					19.00	
		393. NATIONAL PENN BANCSHARES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	11/29/2011
2,971.00		2,417.00					554.00	
		20. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,166.00		966.00					200.00	
		130. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	01/20/2011
7,053.00		6,278.00					775.00	
		567. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	05/11/2011
34,400.00		27,454.00					6,946.00	

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)	
		172. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
10,569.00		8,328.00					2,241.00	
		110. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	08/31/2011
6,735.00		5,312.00					1,423.00	
		55. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/11/2010	12/01/2010
10,969.00		9,625.00					1,344.00	
		57. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/10/2010	12/01/2010
11,368.00		9,893.00					1,475.00	
		90. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/12/2010	12/01/2010
17,950.00		15,612.00					2,338.00	
		79. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/12/2010	12/01/2010
15,879.00		13,704.00					2,175.00	
		363. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/01/2010
72,964.00		61,856.00					11,108.00	
		26. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
4,637.00		4,430.00					207.00	
		94. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					01/19/2011	02/18/2011
22,155.00		17,973.00					4,182.00	
		64. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					03/11/2011	04/06/2011
15,373.00		13,004.00					2,369.00	
		27. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					03/11/2011	04/07/2011
6,296.00		5,486.00					810.00	

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)	
		8. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					03/11/2011	04/25/2011
2,018.00		1,626.00					392.00	
		63. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					03/10/2011	04/25/2011
15,893.00		12,620.00					3,273.00	
		78. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					03/10/2011	04/26/2011
18,407.00		15,625.00					2,782.00	
		98. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					03/10/2011	05/31/2011
26,069.00		19,631.00					6,438.00	
		5. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					03/10/2011	06/02/2011
1,331.00		1,002.00					329.00	
		26. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					01/19/2011	06/02/2011
6,920.00		4,971.00					1,949.00	
		57. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					12/28/2010	06/02/2011
15,172.00		10,454.00					4,718.00	
		159. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					12/28/2010	06/06/2011
41,937.00		29,161.00					12,776.00	
		100. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					12/28/2010	07/13/2011
29,921.00		18,340.00					11,581.00	
		24. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					08/23/2011	09/19/2011
3,510.00		5,032.00					-1,522.00	
		121. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					08/22/2011	09/19/2011
17,695.00		25,066.00					-7,371.00	

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)	
		51. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					12/28/2010	09/19/2011
7,458.00		9,354.00					-1,896.00	
		92. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					01/05/2011	09/19/2011
13,454.00		16,734.00					-3,280.00	
		16. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					08/22/2011	09/19/2011
2,333.00		3,398.00					-1,065.00	
		33. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					08/23/2011	09/19/2011
4,812.00		6,919.00					-2,107.00	
		19. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/08/2010	09/19/2011
2,779.00		3,238.00					-459.00	
		71. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/08/2010	09/19/2011
10,383.00		12,099.00					-1,716.00	
		24. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/08/2010	09/20/2011
3,205.00		4,090.00					-885.00	
		711. NETFLIX.COM INC COM PROPERTY TYPE: SECURITIES					11/08/2010	09/20/2011
93,519.00		121,156.00					-27,637.00	
		24. NETLOGIC MICROSYSTEMS INC PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
788.00		707.00					81.00	
		49. NETLOGIC MICROSYSTEMS INC PROPERTY TYPE: SECURITIES					12/16/2010	10/03/2011
2,357.00		1,582.00					775.00	
		17. NETLOGIC MICROSYSTEMS INC PROPERTY TYPE: SECURITIES					12/16/2010	10/25/2011
835.00		549.00					286.00	

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)	
		42. NETLOGIC MICROSYSTEMS INC PROPERTY TYPE: SECURITIES					11/15/2010	10/25/2011
2,062.00		1,236.00					826.00	
		800. NEWMONT MNG CORP COM PROPERTY TYPE: SECURITIES					03/19/2010	03/02/2011
43,708.00		40,524.00					3,184.00	
		27. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
887.00		874.00					13.00	
		41. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					10/21/2011	10/31/2011
1,474.00		1,425.00					49.00	
		28. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/08/2011	10/31/2011
1,006.00		958.00					48.00	
		45. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/08/2011	11/03/2011
1,601.00		1,539.00					62.00	
		10. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					11/15/2010	11/03/2011
356.00		324.00					32.00	
		20. NIDEC CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
516.00		420.00					96.00	
		10. NIDEC CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/12/2011
208.00		210.00					-2.00	
		37. NIDEC CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/13/2011
770.00		776.00					-6.00	
		183. NIDEC CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/14/2011
3,814.00		3,840.00					-26.00	

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)	
		448. NIDEC CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	06/06/2011
9,827.00		9,400.00					427.00	
		300. NIKE INC CL B COM PROPERTY TYPE: SECURITIES					10/18/2010	04/01/2011
23,011.00		24,536.00					-1,525.00	
		135. NISOURCE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
2,342.00		1,991.00					351.00	
		200. NISOURCE INC PROPERTY TYPE: SECURITIES					10/18/2010	12/14/2010
3,477.00		3,578.00					-101.00	
		288. NISOURCE INC PROPERTY TYPE: SECURITIES					06/29/2010	07/27/2011
5,889.00		4,248.00					1,641.00	
		187. NISOURCE INC PROPERTY TYPE: SECURITIES					06/29/2010	08/01/2011
3,764.00		2,758.00					1,006.00	
		110. NISOURCE INC PROPERTY TYPE: SECURITIES					06/29/2010	09/13/2011
2,322.00		1,623.00					699.00	
		170. NISOURCE INC PROPERTY TYPE: SECURITIES					06/29/2010	09/15/2011
3,739.00		2,508.00					1,231.00	
		164. NISOURCE INC PROPERTY TYPE: SECURITIES					06/29/2010	09/20/2011
3,730.00		2,419.00					1,311.00	
		317. NISOURCE INC PROPERTY TYPE: SECURITIES					06/29/2010	09/30/2011
6,837.00		4,676.00					2,161.00	
		119. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES					07/18/2011	08/02/2011
2,592.00		2,688.00					-96.00	

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)	
		41. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES					06/27/2011	10/06/2011
783.00		806.00					-23.00	
		4. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES					07/18/2011	10/06/2011
76.00		90.00					-14.00	
		93. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES					09/13/2011	10/06/2011
1,776.00		1,955.00					-179.00	
		47. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES					09/13/2011	10/06/2011
898.00		988.00					-90.00	
		92. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES					06/27/2011	10/21/2011
2,000.00		1,808.00					192.00	
		501. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	02/08/2011
26,308.00		23,787.00					2,521.00	
		900. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES					11/09/2010	05/23/2011
57,820.00		53,164.00					4,656.00	
		10. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES					12/02/2010	05/23/2011
642.00		577.00					65.00	
		306. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES					01/28/2011	08/22/2011
15,344.00		18,819.00					-3,475.00	
		126. NORTHROP GRUMMAN CORP PROPERTY TYPE: SECURITIES					03/01/2011	08/22/2011
6,318.00		7,572.00					-1,254.00	
		10. NOVARTIS AG SPONSORED ADR PROPERTY TYPE: SECURITIES					12/01/2010	12/14/2010
559.00		538.00					21.00	

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)	
		33. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,078.00		991.00					87.00	
		79. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/28/2011
3,141.00		2,372.00					769.00	
		62. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	06/10/2011
2,069.00		1,862.00					207.00	
		30. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/10/2011
1,001.00		775.00					226.00	
		550. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					04/26/2011	09/16/2011
16,630.00		19,210.00					-2,580.00	
		80. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					04/26/2011	09/16/2011
2,419.00		2,794.00					-375.00	
		80. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					04/03/2011	10/10/2011
2,436.00		2,542.00					-106.00	
		270. NOVELLUS SYS INC COM PROPERTY TYPE: SECURITIES					04/26/2011	10/10/2011
8,220.00		9,430.00					-1,210.00	
		10. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,090.00		810.00					280.00	
		106. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					12/07/2010	12/14/2010
11,569.00		11,085.00					484.00	
		56. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
6,112.00		5,828.00					284.00	

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)	
		40. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					06/29/2010	02/28/2011
5,051.00		3,240.00					1,811.00	
		161. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					02/18/2011	04/25/2011
21,017.00		20,186.00					831.00	
		45. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					02/18/2011	04/25/2011
5,889.00		5,642.00					247.00	
		14. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					11/08/2010	04/25/2011
1,832.00		1,457.00					375.00	
		50. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					06/29/2010	08/04/2011
5,643.00		4,050.00					1,593.00	
		176. NUVASIVE INC PROPERTY TYPE: SECURITIES					06/29/2010	12/03/2010
4,064.00		6,298.00					-2,234.00	
		75. NUVASIVE INC PROPERTY TYPE: SECURITIES					11/15/2010	12/03/2010
1,732.00		1,859.00					-127.00	
		25. OGE ENERGY CORP PROPERTY TYPE: SECURITIES					08/03/2010	05/04/2011
1,309.00		1,006.00					303.00	
		36. OGE ENERGY CORP PROPERTY TYPE: SECURITIES					08/11/2010	05/04/2011
1,885.00		1,432.00					453.00	
		55. OGE ENERGY CORP PROPERTY TYPE: SECURITIES					06/29/2010	05/04/2011
2,879.00		2,040.00					839.00	
		12. OM GROUP INC PROPERTY TYPE: SECURITIES					07/22/2010	12/14/2010
465.00		320.00					145.00	

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)	
		18. OM GROUP INC PROPERTY TYPE: SECURITIES					02/14/2011	06/15/2011
709.00		676.00					33.00	
		12. OM GROUP INC PROPERTY TYPE: SECURITIES					02/25/2011	06/15/2011
473.00		434.00					39.00	
		6. OM GROUP INC PROPERTY TYPE: SECURITIES					07/22/2010	06/15/2011
236.00		160.00					76.00	
		38. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
3,625.00		2,999.00					626.00	
		77. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	05/11/2011
7,968.00		6,076.00					1,892.00	
		137. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
11,395.00		10,811.00					584.00	
		125000. OCCIDENTAL PETE CORP SR NT PROPERTY TYPE: SECURITIES					10/29/2008	03/31/2011
142,081.00		129,280.00					12,801.00	
		535. OCWEN FINL CORP NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	12/02/2010
4,747.00		5,414.00					-667.00	
		216. OCWEN FINL CORP NEW COM PROPERTY TYPE: SECURITIES					11/15/2010	12/02/2010
1,917.00		1,931.00					-14.00	
		547. OFFICEMAX INC COM PROPERTY TYPE: SECURITIES					02/14/2011	05/17/2011
4,903.00		9,446.00					-4,543.00	
		131. OFFICEMAX INC COM PROPERTY TYPE: SECURITIES					02/16/2011	05/17/2011
1,174.00		2,073.00					-899.00	

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)	
		59. OPENTABLE INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/28/2011
5,158.00		3,816.00					1,342.00	
		13. OPENTABLE INC COM PROPERTY TYPE: SECURITIES					11/15/2010	04/12/2011
1,378.00		841.00					537.00	
		6. OPENTABLE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/12/2011
636.00		260.00					376.00	
		30. OPENTABLE INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/29/2011
3,318.00		1,302.00					2,016.00	
		200. ORACLE CORP COM PROPERTY TYPE: SECURITIES					11/09/2010	12/02/2010
5,578.00		5,789.00					-211.00	
		1400. ORACLE CORP COM PROPERTY TYPE: SECURITIES					09/24/2010	12/02/2010
39,043.00		37,861.00					1,182.00	
		400. ORACLE CORP COM PROPERTY TYPE: SECURITIES					09/24/2010	12/14/2010
12,253.00		10,817.00					1,436.00	
		75. OPTIMER PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
829.00		686.00					143.00	
		181. OPTIMER PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/08/2011	09/23/2011
3,055.00		2,365.00					690.00	
		14. OPTIMER PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	09/23/2011
236.00		128.00					108.00	
		106. OPTIMER PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	09/27/2011
1,663.00		970.00					693.00	

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)	
		62. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/09/2010
2,169.00		2,005.00					164.00	
		5. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
178.00		162.00					16.00	
		155. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					06/29/2010	01/31/2011
5,946.00		5,011.00					935.00	
		102. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					06/29/2010	03/30/2011
3,605.00		3,298.00					307.00	
		139. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					06/29/2010	04/29/2011
4,343.00		4,494.00					-151.00	
		27. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					08/03/2010	04/29/2011
844.00		853.00					-9.00	
		102. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					08/03/2010	05/03/2011
3,155.00		3,223.00					-68.00	
		3. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					08/03/2010	07/05/2011
97.00		95.00					2.00	
		27. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					10/11/2010	07/05/2011
875.00		811.00					64.00	
		3. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					10/11/2010	07/05/2011
97.00		90.00					7.00	
		32. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					10/11/2010	11/16/2011
693.00		961.00					-268.00	

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)	
		98. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					10/29/2010	11/16/2011
2,121.00		2,902.00					-781.00	
		30. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					10/29/2010	11/16/2011
649.00		888.00					-239.00	
		15. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					10/29/2010	11/28/2011
290.00		444.00					-154.00	
		78. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					11/30/2010	11/28/2011
1,508.00		2,247.00					-739.00	
		32. OSHKOSH TRUCK CORP PROPERTY TYPE: SECURITIES					11/30/2010	11/28/2011
619.00		922.00					-303.00	
		38. PG&E CORP PROPERTY TYPE: SECURITIES					11/05/2010	12/14/2010
1,812.00		1,812.00						
		40. PG&E CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,935.00		1,657.00					278.00	
		35. PG&E CORP PROPERTY TYPE: SECURITIES					11/05/2010	01/28/2011
1,636.00		1,689.00					-53.00	
		1. PG&E CORP PROPERTY TYPE: SECURITIES					11/05/2010	01/31/2011
46.00		48.00					-2.00	
		15. PG&E CORP PROPERTY TYPE: SECURITIES					10/20/2010	01/31/2011
696.00		721.00					-25.00	
		6. PG&E CORP PROPERTY TYPE: SECURITIES					10/20/2010	01/31/2011
278.00		288.00					-10.00	

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)	
		6. PG&E CORP PROPERTY TYPE: SECURITIES					10/01/2010	02/01/2011
279.00		289.00					-10.00	
		14. PG&E CORP PROPERTY TYPE: SECURITIES					10/20/2010	02/01/2011
651.00		673.00					-22.00	
		56. PG&E CORP PROPERTY TYPE: SECURITIES					10/28/2010	02/01/2011
2,603.00		2,663.00					-60.00	
		14. PG&E CORP PROPERTY TYPE: SECURITIES					10/28/2010	02/16/2011
637.00		666.00					-29.00	
		34. PG&E CORP PROPERTY TYPE: SECURITIES					10/19/2010	02/16/2011
1,547.00		1,608.00					-61.00	
		7. PG&E CORP PROPERTY TYPE: SECURITIES					12/04/2010	02/16/2011
318.00		330.00					-12.00	
		31. PG&E CORP PROPERTY TYPE: SECURITIES					06/29/2010	03/15/2011
1,331.00		1,286.00					45.00	
		31. PG&E CORP PROPERTY TYPE: SECURITIES					12/04/2010	03/15/2011
1,331.00		1,461.00					-130.00	
		352. PG&E CORP PROPERTY TYPE: SECURITIES					06/29/2010	03/17/2011
14,769.00		14,581.00					188.00	
		29. PG&E CORP PROPERTY TYPE: SECURITIES					12/20/2010	08/10/2011
1,131.00		1,395.00					-264.00	
		400. PNC BK CORP COM PROPERTY TYPE: SECURITIES					10/27/2009	12/02/2010
22,551.00		20,251.00					2,300.00	

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
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		48. PNC BK CORP COM PROPERTY TYPE: SECURITIES					05/25/2010	12/20/2010
2,817.00		3,104.00					-287.00	
		300. PNC BK CORP COM PROPERTY TYPE: SECURITIES					10/27/2009	01/06/2011
18,776.00		15,188.00					3,588.00	
		587. PNC BK CORP COM PROPERTY TYPE: SECURITIES					05/25/2010	10/20/2011
30,476.00		37,964.00					-7,488.00	
		43. PNC BK CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
2,232.00		2,495.00					-263.00	
		100. PPG INDS INC COM PROPERTY TYPE: SECURITIES					10/06/2009	12/02/2010
7,984.00		5,835.00					2,149.00	
		100. PPG INDS INC COM PROPERTY TYPE: SECURITIES					08/25/2009	12/14/2010
8,133.00		5,506.00					2,627.00	
		100. PPG INDS INC COM PROPERTY TYPE: SECURITIES					08/25/2009	01/06/2011
8,351.00		5,506.00					2,845.00	
		88. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/02/2009	01/06/2011
7,349.00		3,303.00					4,046.00	
		12. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/02/2009	01/06/2011
1,002.00		450.00					552.00	
		81. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/02/2009	04/01/2011
7,705.00		3,035.00					4,670.00	
		19. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/02/2009	04/01/2011
1,807.00		710.00					1,097.00	

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)	
		429. PPG INDS INC COM PROPERTY TYPE: SECURITIES					03/31/2009	04/01/2011
40,807.00		15,975.00					24,832.00	
		90. PPG INDS INC COM PROPERTY TYPE: SECURITIES					03/31/2009	04/01/2011
8,561.00		3,323.00					5,238.00	
		181. PPG INDS INC COM PROPERTY TYPE: SECURITIES					03/31/2009	04/01/2011
17,217.00		6,632.00					10,585.00	
		31. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/17/2009	04/01/2011
2,949.00		1,084.00					1,865.00	
		28. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/17/2009	04/01/2011
2,663.00		978.00					1,685.00	
		112. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/17/2009	04/01/2011
10,654.00		3,908.00					6,746.00	
		29. PPG INDS INC COM PROPERTY TYPE: SECURITIES					02/17/2009	04/01/2011
2,759.00		1,008.00					1,751.00	
		10. PPG INDS INC COM PROPERTY TYPE: SECURITIES					06/14/2011	11/02/2011
863.00		854.00					9.00	
		140. PPG INDS INC COM PROPERTY TYPE: SECURITIES					07/11/2011	11/02/2011
12,076.00		12,665.00					-589.00	
		30. PPG INDS INC COM PROPERTY TYPE: SECURITIES					06/14/2011	11/18/2011
2,516.00		2,562.00					-46.00	
		110. PPG INDS INC COM PROPERTY TYPE: SECURITIES					06/14/2011	11/22/2011
8,925.00		9,393.00					-468.00	

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)	
		475. PACCAR INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/28/2011
26,129.00		19,312.00					6,817.00	
		158. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES					06/29/2010	12/07/2010
4,146.00		3,443.00					703.00	
		8. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
216.00		174.00					42.00	
		15. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES					09/21/2010	12/14/2010
401.00		345.00					56.00	
		268. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES					06/29/2010	01/05/2011
7,122.00		5,840.00					1,282.00	
		38. PACWEST BANCORP DEL COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
731.00		726.00					5.00	
		20. PANTRY INC PROPERTY TYPE: SECURITIES					12/01/2010	12/30/2010
409.00		409.00						
		15. PANTRY INC PROPERTY TYPE: SECURITIES					12/02/2010	12/30/2010
307.00		307.00						
		8. PANTRY INC PROPERTY TYPE: SECURITIES					12/02/2010	12/30/2010
164.00		164.00						
		25. PARAMETRIC TECHNOLOGY CORP NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
572.00		409.00					163.00	
		39. PARAMETRIC TECHNOLOGY CORP NEW COM PROPERTY TYPE: SECURITIES					01/27/2011	02/25/2011
919.00		892.00					27.00	

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
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		19. PARAMETRIC TECHNOLOGY CORP NEW COM PROPERTY TYPE: SECURITIES					01/28/2011	02/25/2011
448.00		419.00					29.00	
		54. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,071.00		1,071.00						
		54. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES					05/31/2010	04/15/2011
1,428.00		1,256.00					172.00	
		64. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	04/15/2011
1,692.00		1,417.00					275.00	
		102. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/08/2011
1,662.00		2,258.00					-596.00	
		351. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					08/09/2010	01/28/2011
30,590.00		22,903.00					7,687.00	
		100. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					03/31/2009	01/31/2011
8,950.00		3,444.00					5,506.00	
		33. PATRIOT COAL CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
553.00		481.00					72.00	
		192. PATRIOT COAL CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	01/11/2011
4,940.00		2,801.00					2,139.00	
		112. PATRIOT COAL CORP COM PROPERTY TYPE: SECURITIES					08/03/2010	01/11/2011
2,882.00		1,417.00					1,465.00	
		91. PATRIOT COAL CORP COM PROPERTY TYPE: SECURITIES					02/16/2011	03/29/2011
2,293.00		2,304.00					-11.00	

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)	
		22. PATRIOT COAL CORP COM PROPERTY TYPE: SECURITIES					08/03/2010	03/29/2011
554.00		278.00					276.00	
		6. PATRIOT COAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
151.00		72.00					79.00	
		13. PATTERSON COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
393.00		377.00					16.00	
		10. PATTERSON COMPANIES INC PROPERTY TYPE: SECURITIES					02/22/2011	02/25/2011
328.00		321.00					7.00	
		51. PATTERSON COMPANIES INC PROPERTY TYPE: SECURITIES					02/22/2011	05/18/2011
1,851.00		1,637.00					214.00	
		22. PATTERSON COMPANIES INC PROPERTY TYPE: SECURITIES					02/22/2011	05/27/2011
773.00		706.00					67.00	
		36. PATTERSON COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	05/27/2011
1,265.00		1,043.00					222.00	
		129. PATTERSON COMPANIES INC PROPERTY TYPE: SECURITIES					06/29/2010	06/08/2011
4,104.00		3,737.00					367.00	
		96. PATTERSON-UTI ENERGY INC COM PROPERTY TYPE: SECURITIES					04/29/2011	07/25/2011
3,227.00		2,998.00					229.00	
		24. PATTERSON-UTI ENERGY INC COM PROPERTY TYPE: SECURITIES					04/29/2011	11/30/2011
501.00		750.00					-249.00	
		149. PATTERSON-UTI ENERGY INC COM PROPERTY TYPE: SECURITIES					04/15/2011	11/30/2011
3,111.00		4,429.00					-1,318.00	

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
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		4. PATTERSON-UTI ENERGY INC COM PROPERTY TYPE: SECURITIES					04/15/2011	11/30/2011
84.00		119.00					-35.00	
		400. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	12/02/2010
25,057.00		9,638.00					15,419.00	
		59. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					02/06/2010	12/20/2010
3,655.00		2,654.00					1,001.00	
		131. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					02/06/2010	05/02/2011
8,777.00		5,892.00					2,885.00	
		266. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					05/01/2010	05/02/2011
17,822.00		11,603.00					6,219.00	
		20. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	08/24/2011
861.00		482.00					379.00	
		380. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	08/24/2011
16,358.00		9,142.00					7,216.00	
		100. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/26/2011	08/24/2011
4,305.00		6,507.00					-2,202.00	
		100. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/06/2011	10/20/2011
3,682.00		7,231.00					-3,549.00	
		261. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/04/2011	10/20/2011
9,609.00		13,125.00					-3,516.00	
		100. PEPSICO INC COM PROPERTY TYPE: SECURITIES					02/19/2003	12/14/2010
6,554.00		4,007.00					2,547.00	

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)	
		100. PEPSICO INC COM PROPERTY TYPE: SECURITIES					02/19/2003	01/31/2011
6,435.00		4,007.00					2,428.00	
		100. PEPSICO INC COM PROPERTY TYPE: SECURITIES					08/29/2002	03/02/2011
6,274.00		3,937.00					2,337.00	
		100. PEPSICO INC COM PROPERTY TYPE: SECURITIES					08/29/2002	08/24/2011
6,335.00		3,937.00					2,398.00	
		31. PEPSICO INC COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
1,922.00		1,901.00					21.00	
		64. PEPSICO INC COM PROPERTY TYPE: SECURITIES					04/20/2010	10/20/2011
3,969.00		4,030.00					-61.00	
		140. PEPSICO INC COM PROPERTY TYPE: SECURITIES					04/08/2011	10/20/2011
8,682.00		9,233.00					-551.00	
		100. PEPSICO INC COM PROPERTY TYPE: SECURITIES					04/21/2011	11/18/2011
6,387.00		6,628.00					-241.00	
		39. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
727.00		677.00					50.00	
		99. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES					05/04/2011	07/15/2011
3,780.00		2,423.00					1,357.00	
		376. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES					06/29/2010	07/15/2011
14,355.00		6,531.00					7,824.00	
		430. PETROLEO BRASILEIRO SA PETROBRAS AD PROPERTY TYPE: SECURITIES					06/29/2010	07/08/2011
14,419.00		14,766.00					-347.00	

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

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		188. PETROLEUM DEV CORP COM PROPERTY TYPE: SECURITIES					08/01/2011	08/08/2011
4,714.00		6,753.00					-2,039.00	
		102. PFIZER INC COM PROPERTY TYPE: SECURITIES					07/29/2005	12/20/2010
1,752.00		2,820.00					-1,068.00	
		200. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES					03/31/2008	12/14/2010
11,812.00		5,850.00					5,962.00	
		500. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES					03/31/2008	01/06/2011
28,964.00		14,624.00					14,340.00	
		100. PHILIP MORRIS INTL INC COM PROPERTY TYPE: SECURITIES					01/31/2011	04/26/2011
6,767.00		5,701.00					1,066.00	
		103. PHILIPPINE LONG DISTANCE TEL SPONSO PROPERTY TYPE: SECURITIES					06/29/2010	03/21/2011
4,810.00		5,291.00					-481.00	
		276. PHILIPPINE LONG DISTANCE TEL SPONSO PROPERTY TYPE: SECURITIES					06/29/2010	03/22/2011
12,753.00		14,178.00					-1,425.00	
		41. PHILIPPINE LONG DISTANCE TEL SPONSOR PROPERTY TYPE: SECURITIES					06/29/2010	03/23/2011
1,902.00		2,106.00					-204.00	
		390. PITNEY BOWES INC COM PROPERTY TYPE: SECURITIES					04/01/2011	11/02/2011
7,386.00		9,991.00					-2,605.00	
		890. PITNEY BOWES INC COM PROPERTY TYPE: SECURITIES					04/01/2011	11/02/2011
16,856.00		22,801.00					-5,945.00	
		160. POLO RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES					04/01/2011	07/11/2011
21,476.00		20,377.00					1,099.00	

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)	
		240. POLO RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES					04/01/2011	08/04/2011
29,960.00		30,565.00					-605.00	
		110. POLO RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES					03/02/2011	08/04/2011
13,732.00		13,687.00					45.00	
		22. PORTLAND GEN ELEC CO COM NEW PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
486.00		407.00					79.00	
		50. PORTLAND GEN ELEC CO COM NEW PROPERTY TYPE: SECURITIES					06/29/2010	07/27/2011
1,263.00		925.00					338.00	
		63. PORTLAND GEN ELEC CO COM NEW PROPERTY TYPE: SECURITIES					06/29/2010	08/09/2011
1,363.00		1,165.00					198.00	
		192. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
17,768.00		17,903.00					-135.00	
		306. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/23/2010
29,205.00		28,532.00					673.00	
		289. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					02/18/2011	03/30/2011
29,253.00		28,514.00					739.00	
		4. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					02/16/2011	03/30/2011
405.00		389.00					16.00	
		92. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					02/16/2011	03/31/2011
9,375.00		8,953.00					422.00	
		103. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					02/16/2011	03/31/2011
10,496.00		10,000.00					496.00	

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)	
		40. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					02/15/2011	03/31/2011
4,076.00		3,880.00					196.00	
		46. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					02/15/2011	03/31/2011
4,688.00		4,451.00					237.00	
		83. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					02/15/2011	04/01/2011
8,466.00		8,032.00					434.00	
		81. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	04/01/2011
8,262.00		7,553.00					709.00	
		202. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	04/05/2011
20,893.00		18,835.00					2,058.00	
		77. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	06/02/2011
7,970.00		7,180.00					790.00	
		186. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	07/13/2011
19,968.00		17,343.00					2,625.00	
		125. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					07/29/2011	08/19/2011
11,280.00		12,972.00					-1,692.00	
		8. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					07/29/2011	08/19/2011
722.00		821.00					-99.00	
		101. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					07/28/2011	08/19/2011
9,114.00		10,332.00					-1,218.00	
		250. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					07/28/2011	08/19/2011
22,597.00		25,575.00					-2,978.00	

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)	
		44. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					07/29/2011	08/19/2011
3,977.00		4,498.00					-521.00	
		386. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/19/2011
34,890.00		35,992.00					-1,102.00	
		10. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/22/2011
913.00		932.00					-19.00	
		420. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/22/2011
37,365.00		39,162.00					-1,797.00	
		804. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/22/2011
72,180.00		74,968.00					-2,788.00	
		521. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/08/2010	08/23/2011
47,713.00		48,580.00					-867.00	
		155. PRAXAIR INC COM PROPERTY TYPE: SECURITIES					11/10/2010	08/23/2011
14,195.00		14,336.00					-141.00	
		103. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					12/13/2010	12/14/2010
14,513.00		14,513.00						
		1. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					12/13/2010	03/11/2011
141.00		143.00					-2.00	
		14. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					12/13/2010	03/11/2011
1,975.00		2,000.00					-25.00	
		163. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					12/13/2010	04/05/2011
24,065.00		23,290.00					775.00	

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)	
		139. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					12/21/2010	04/05/2011
20,522.00		19,705.00					817.00	
		7. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/08/2010	04/05/2011
1,033.00		987.00					46.00	
		1. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/08/2010	05/31/2011
157.00		141.00					16.00	
		240. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/08/2010	05/31/2011
37,597.00		33,853.00					3,744.00	
		202. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/08/2010	06/16/2011
30,566.00		28,493.00					2,073.00	
		52. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/08/2010	10/27/2011
8,748.00		7,335.00					1,413.00	
		107. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/08/2010	10/27/2011
18,199.00		15,093.00					3,106.00	
		41. PRESTIGE BRANDS HOLDINGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
477.00		296.00					181.00	
		460. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES					12/02/2010	09/16/2011
24,095.00		28,009.00					-3,914.00	
		340. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
17,447.00		20,703.00					-3,256.00	
		100. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES					08/05/2009	10/10/2011
5,131.00		4,722.00					409.00	

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)	
		100. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES					08/25/2009	10/10/2011
5,131.00		4,649.00					482.00	
		200. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES					07/20/2009	10/10/2011
10,263.00		8,567.00					1,696.00	
		100. PRICE T ROWE GROUP INC COM PROPERTY TYPE: SECURITIES					06/16/2009	10/10/2011
5,131.00		4,145.00					986.00	
		21. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/03/2010	12/14/2010
8,498.00		8,498.00						
		9. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/03/2010	12/14/2010
3,642.00		3,642.00						
		100. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					10/18/2010	12/14/2010
40,577.00		35,523.00					5,054.00	
		7. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/03/2010	02/03/2011
3,056.00		2,877.00					179.00	
		18. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/06/2010	02/03/2011
7,859.00		7,351.00					508.00	
		3. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/06/2010	02/28/2011
1,367.00		1,225.00					142.00	
		9. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/06/2010	02/28/2011
4,101.00		3,675.00					426.00	
		1. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/20/2010	02/28/2011
456.00		403.00					53.00	

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)	
		63. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/17/2010	02/28/2011
28,710.00		25,326.00					3,384.00	
		15. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					12/20/2010	02/28/2011
6,836.00		6,030.00					806.00	
		57. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/28/2011
25,976.00		22,091.00					3,885.00	
		42. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					03/10/2011	04/20/2011
22,439.00		19,576.00					2,863.00	
		46. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					06/03/2011	08/01/2011
24,546.00		23,615.00					931.00	
		45. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					06/03/2011	08/01/2011
24,120.00		23,102.00					1,018.00	
		11. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					06/06/2011	09/27/2011
5,627.00		5,519.00					108.00	
		38. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					08/24/2011	09/27/2011
19,438.00		18,271.00					1,167.00	
		12. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					06/03/2011	09/27/2011
6,138.00		6,160.00					-22.00	
		10. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					07/11/2011	11/02/2011
4,926.00		5,401.00					-475.00	
		16. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					07/11/2011	11/22/2011
7,617.00		8,641.00					-1,024.00	

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)	
		4. PRICELINE COM INC COM PROPERTY TYPE: SECURITIES					07/11/2011	11/22/2011
1,904.00		2,160.00					-256.00	
		12. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
738.00		701.00					37.00	
		5. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					03/29/2011	06/20/2011
342.00		311.00					31.00	
		20. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					01/25/2011	06/20/2011
1,369.00		1,208.00					161.00	
		9. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	06/20/2011
616.00		526.00					90.00	
		32. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/17/2011
2,221.00		1,871.00					350.00	
		22. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/17/2011
1,520.00		1,286.00					234.00	
		10. PROASSURANCE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/24/2011
775.00		585.00					190.00	
		39. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					02/02/2009	12/14/2010
2,475.00		2,057.00					418.00	
		47. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					02/02/2009	12/14/2010
2,983.00		2,477.00					506.00	
		14. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					02/02/2009	12/14/2010
888.00		737.00					151.00	

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)	
		96. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					02/02/2009	01/31/2011
6,070.00		5,057.00					1,013.00	
		104. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					02/02/2009	01/31/2011
6,576.00		5,478.00					1,098.00	
		100. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					03/02/2009	01/31/2011
6,323.00		4,753.00					1,570.00	
		300. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					03/04/2003	01/31/2011
18,968.00		12,099.00					6,869.00	
		500. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					03/04/2003	03/02/2011
31,268.00		20,165.00					11,103.00	
		70. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					03/04/2003	07/11/2011
4,512.00		2,823.00					1,689.00	
		155. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					03/04/2003	08/04/2011
9,409.00		6,251.00					3,158.00	
		185. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					02/05/2004	08/04/2011
11,231.00		7,030.00					4,201.00	
		30. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES					08/24/2011	09/16/2011
1,918.00		1,877.00					41.00	
		100. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					06/19/2010	12/14/2010
5,680.00		5,595.00					85.00	
		100. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					09/24/2010	12/14/2010
5,680.00		5,570.00					110.00	

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)	
		52. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
3,032.00		2,839.00					193.00	
		316. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/02/2011
19,977.00		17,255.00					2,722.00	
		40. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					07/11/2011	08/04/2011
2,274.00		2,508.00					-234.00	
		20. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					07/11/2011	11/02/2011
1,065.00		1,254.00					-189.00	
		1000. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					04/01/2011	11/02/2011
53,253.00		62,521.00					-9,268.00	
		400. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					09/24/2010	11/02/2011
21,301.00		22,281.00					-980.00	
		40. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					07/31/2011	11/02/2011
2,130.00		2,133.00					-3.00	
		460. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES					08/24/2011	11/02/2011
24,497.00		21,840.00					2,657.00	
		667. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES					07/26/2010	02/18/2011
21,282.00		22,655.00					-1,373.00	
		150. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	07/11/2011
4,808.00		3,774.00					1,034.00	
		40. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	08/04/2011
1,246.00		1,006.00					240.00	

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)	
		360. PUBLIC SVC ENTERPRISE GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	09/16/2011
12,423.00		9,057.00					3,366.00	
		70. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES					07/11/2011	11/18/2011
8,710.00		8,337.00					373.00	
		136. QLOGIC CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/01/2010
2,456.00		2,436.00					20.00	
		21. QLOGIC CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
368.00		376.00					-8.00	
		11. QLOGIC CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/17/2010
189.00		197.00					-8.00	
		336. QLOGIC CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/17/2010
5,769.00		5,709.00					60.00	
		67. QLOGIC CORP PROPERTY TYPE: SECURITIES					08/16/2010	12/17/2010
1,150.00		978.00					172.00	
		42. QLIK TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					12/09/2010	12/14/2010
1,004.00		972.00					32.00	
		67. QLIK TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					12/09/2010	01/10/2011
1,754.00		1,551.00					203.00	
		89. QLIK TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					03/24/2011	07/26/2011
2,617.00		2,145.00					472.00	
		336. QUALCOMM INC PROPERTY TYPE: SECURITIES					12/13/2010	12/14/2010
16,599.00		16,562.00					37.00	

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)	
		300. QUALCOMM INC PROPERTY TYPE: SECURITIES					09/24/2010	04/01/2011
16,466.00		13,393.00					3,073.00	
		261. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/11/2011	04/20/2011
14,319.00		14,054.00					265.00	
		261. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/11/2011	04/20/2011
14,332.00		14,054.00					278.00	
		254. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/11/2011	06/03/2011
14,712.00		13,677.00					1,035.00	
		160. QUALCOMM INC PROPERTY TYPE: SECURITIES					05/23/2011	08/04/2011
8,370.00		9,015.00					-645.00	
		204. QUALCOMM INC PROPERTY TYPE: SECURITIES					06/14/2011	09/27/2011
10,679.00		11,376.00					-697.00	
		139. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/11/2011	09/27/2011
7,277.00		7,485.00					-208.00	
		599. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/23/2011	09/27/2011
31,358.00		31,256.00					102.00	
		73. QUALCOMM INC PROPERTY TYPE: SECURITIES					12/13/2010	09/27/2011
3,822.00		3,598.00					224.00	
		53. QUALCOMM INC PROPERTY TYPE: SECURITIES					11/22/2010	09/27/2011
2,775.00		2,599.00					176.00	
		510. QUALCOMM INC PROPERTY TYPE: SECURITIES					05/23/2011	10/10/2011
26,364.00		28,734.00					-2,370.00	

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)	
		328. QUALCOMM INC PROPERTY TYPE: SECURITIES					11/22/2010	10/21/2011
17,092.00		16,084.00					1,008.00	
		124. QUALCOMM INC PROPERTY TYPE: SECURITIES					12/03/2010	10/21/2011
6,462.00		6,046.00					416.00	
		437. QUALCOMM INC PROPERTY TYPE: SECURITIES					11/08/2010	10/21/2011
22,772.00		21,033.00					1,739.00	
		25. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					10/11/2010	12/14/2010
1,300.00		1,259.00					41.00	
		15. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					10/11/2010	01/04/2011
821.00		755.00					66.00	
		66. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					10/11/2010	01/12/2011
3,623.00		3,323.00					300.00	
		71. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					04/05/2011	05/12/2011
4,032.00		4,138.00					-106.00	
		6. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					04/05/2011	06/09/2011
351.00		350.00					1.00	
		44. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					01/31/2011	06/09/2011
2,573.00		2,528.00					45.00	
		6. QUEST DIAGNOSTICS INC PROPERTY TYPE: SECURITIES					03/30/2011	06/09/2011
351.00		343.00					8.00	
		417. QUESTAR CORP COM PROPERTY TYPE: SECURITIES					07/29/2011	09/30/2011
7,447.00		7,703.00					-256.00	

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)	
		17. QUICKSILVER RESOURCES INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
249.00		252.00					-3.00	
		7. QUICKSILVER RESOURCES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
102.00		78.00					24.00	
		367. QUICKSILVER RESOURCES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/16/2011
5,508.00		4,099.00					1,409.00	
		600. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					02/02/2009	12/14/2010
4,478.00		1,769.00					2,709.00	
		2100. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					02/02/2009	01/06/2011
15,557.00		6,192.00					9,365.00	
		2000. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					11/10/2008	01/06/2011
14,816.00		5,399.00					9,417.00	
		400. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					11/17/2008	01/06/2011
2,963.00		1,068.00					1,895.00	
		139. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					12/15/2008	01/06/2011
1,030.00		359.00					671.00	
		352. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					12/15/2008	01/06/2011
2,608.00		907.00					1,701.00	
		209. QWEST COMMUNICATIONS INTL INC PROPERTY TYPE: SECURITIES					12/15/2008	01/06/2011
1,548.00		537.00					1,011.00	
		10. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					10/22/2010	12/14/2010
271.00		271.00						

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)	
		5. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					11/30/2010	12/14/2010
136.00		136.00						
		10. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					10/08/2010	05/09/2011
368.00		305.00					63.00	
		5. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					11/25/2010	05/09/2011
184.00		144.00					40.00	
		1. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					11/30/2010	05/09/2011
37.00		29.00					8.00	
		26. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					12/09/2010	05/09/2011
956.00		710.00					246.00	
		7. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					12/09/2010	06/20/2011
240.00		191.00					49.00	
		39. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/20/2011
1,339.00		971.00					368.00	
		37. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	07/14/2011
1,196.00		922.00					274.00	
		10. RTI INTL METALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	10/24/2011
263.00		249.00					14.00	
		28. RADIOSHACK CORP PROPERTY TYPE: SECURITIES					08/03/2010	03/02/2011
402.00		584.00					-182.00	
		73. RADIOSHACK CORP PROPERTY TYPE: SECURITIES					11/04/2010	03/02/2011
1,047.00		1,488.00					-441.00	

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

Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Gain or (loss)	Date sold
Kind of Property		Description					Date acquired	
		51. RADIOSHACK CORP PROPERTY TYPE: SECURITIES					06/29/2010	03/02/2011
732.00		1,023.00					-291.00	
		256. RADIOSHACK CORP PROPERTY TYPE: SECURITIES					06/29/2010	03/16/2011
3,597.00		5,135.00					-1,538.00	
		479. RADIOSHACK CORP PROPERTY TYPE: SECURITIES					06/29/2010	03/23/2011
6,705.00		9,609.00					-2,904.00	
		45. RADIOSHACK CORP PROPERTY TYPE: SECURITIES					01/26/2011	03/23/2011
630.00		703.00					-73.00	
		49. RALCORP HLDGS INC NEW PROPERTY TYPE: SECURITIES					01/04/2011	05/05/2011
4,264.00		3,174.00					1,090.00	
		47. RALCORP HLDGS INC NEW PROPERTY TYPE: SECURITIES					12/14/2010	05/05/2011
4,090.00		2,958.00					1,132.00	
		58. RALCORP HLDGS INC NEW PROPERTY TYPE: SECURITIES					12/06/2010	05/05/2011
5,047.00		3,591.00					1,456.00	
		60. RALCORP HLDGS INC NEW PROPERTY TYPE: SECURITIES					10/21/2010	05/05/2011
5,221.00		3,714.00					1,507.00	
		111. RALCORP HLDGS INC NEW PROPERTY TYPE: SECURITIES					09/14/2010	05/05/2011
9,659.00		6,773.00					2,886.00	
		65. RALCORP HLDGS INC NEW PROPERTY TYPE: SECURITIES					10/11/2010	05/05/2011
5,656.00		3,860.00					1,796.00	
		90. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES					08/24/2011	10/10/2011
12,966.00		11,766.00					1,200.00	

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)	
		160. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES					08/24/2011	11/02/2011
25,399.00		20,917.00					4,482.00	
		90. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES					03/02/2011	11/02/2011
14,287.00		11,198.00					3,089.00	
		10. RALPH LAUREN CORP CL A COM PROPERTY TYPE: SECURITIES					01/06/2011	11/02/2011
1,587.00		1,083.00					504.00	
		13. RAYONIER INC REIT PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
684.00		587.00					97.00	
		23. RAYONIER INC REIT PROPERTY TYPE: SECURITIES					06/29/2010	01/26/2011
1,387.00		1,039.00					348.00	
		64. RAYONIER INC REIT PROPERTY TYPE: SECURITIES					06/29/2010	06/09/2011
4,119.00		2,892.00					1,227.00	
		78. RAYONIER INC REIT PROPERTY TYPE: SECURITIES					06/29/2010	08/10/2011
4,493.00		3,524.00					969.00	
		97. RAYONIER INC REIT PROPERTY TYPE: SECURITIES					06/29/2010	09/20/2011
3,954.00		2,922.00					1,032.00	
		80. RAYONIER INC REIT PROPERTY TYPE: SECURITIES					06/29/2010	10/04/2011
2,796.00		2,410.00					386.00	
		1000. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES					03/10/2009	08/24/2011
41,560.00		34,483.00					7,077.00	
		27. RBC BEARINGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
998.00		943.00					55.00	

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)	
		48. RBC BEARINGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	10/25/2011
1,902.00		1,676.00					226.00	
		18. REALPAGE INC COM PROPERTY TYPE: SECURITIES					12/08/2010	12/14/2010
508.00		518.00					-10.00	
		54. REALPAGE INC COM PROPERTY TYPE: SECURITIES					12/08/2010	10/31/2011
1,430.00		1,553.00					-123.00	
		12. REGIS CORP MINN COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
224.00		194.00					30.00	
		30. REINSURANCE GROUP AMER INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,593.00		1,419.00					174.00	
		12. REINSURANCE GROUP AMER INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
725.00		568.00					157.00	
		44. REPUBLIC SVCS INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,339.00		1,309.00					30.00	
		75. REPUBLIC SVCS INC CL A PROPERTY TYPE: SECURITIES					06/29/2010	05/03/2011
2,400.00		2,231.00					169.00	
		462. RESEARCH IN MOTION LTD 00 PROPERTY TYPE: SECURITIES					01/05/2011	04/08/2011
25,285.00		27,565.00					-2,280.00	
		39. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
739.00		630.00					109.00	
		147. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES					11/15/2010	06/17/2011
1,690.00		2,374.00					-684.00	

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)	
		97. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES					10/14/2010	06/17/2011
1,115.00		1,501.00					-386.00	
		135. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES					05/17/2011	06/17/2011
1,552.00		1,898.00					-346.00	
		359. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/17/2011
4,127.00		4,974.00					-847.00	
		123. RIVERBED TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/16/2011
5,135.00		3,576.00					1,559.00	
		18. RIVERBED TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					11/15/2010	05/27/2011
688.00		523.00					165.00	
		54. RIVERBED TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/27/2011
2,063.00		771.00					1,292.00	
		69. RIVERBED TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/15/2011
2,268.00		985.00					1,283.00	
		94. RIVERBED TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
3,289.00		1,342.00					1,947.00	
		133. RIVERBED TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/30/2011
5,248.00		1,899.00					3,349.00	
		20. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
741.00		688.00					53.00	
		281. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	02/03/2011
10,551.00		9,666.00					885.00	

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)	
		220. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	02/09/2011
8,054.00		7,568.00					486.00	
		30. ROCKWOOD HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,254.00		1,088.00					166.00	
		46. ROCKWOOD HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/11/2011
2,082.00		1,668.00					414.00	
		57. ROCKWOOD HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/24/2011
2,783.00		2,067.00					716.00	
		14. ROCKWOOD HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	06/10/2011
664.00		508.00					156.00	
		43. ROCKWOOD HLDGS INC COM PROPERTY TYPE: SECURITIES					11/03/2010	06/10/2011
2,039.00		1,484.00					555.00	
		61. ROCKWOOD HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/29/2011
3,349.00		1,383.00					1,966.00	
		701. ROGERS COMMUNICATIONS INC CL B PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
23,855.00		23,385.00					470.00	
		600. ROGERS COMMUNICATIONS INC CL B PROPERTY TYPE: SECURITIES					06/29/2010	02/18/2011
21,291.00		20,016.00					1,275.00	
		12. ROSETTA RES INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
442.00		379.00					63.00	
		55. ROSETTA RES INC COM PROPERTY TYPE: SECURITIES					07/05/2011	08/02/2011
2,937.00		3,005.00					-68.00	

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)	
		9. ROSETTA RES INC COM PROPERTY TYPE: SECURITIES					11/15/2010	08/02/2011
481.00		284.00					197.00	
		51. ROSETTA RES INC COM PROPERTY TYPE: SECURITIES					11/15/2010	09/13/2011
2,139.00		1,609.00					530.00	
		29. ROSETTA RES INC COM PROPERTY TYPE: SECURITIES					09/16/2010	09/13/2011
1,216.00		609.00					607.00	
		77. ROSS STORES COM PROPERTY TYPE: SECURITIES					06/29/2010	12/02/2010
5,059.00		4,155.00					904.00	
		60. ROSS STORES COM PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
4,287.00		3,238.00					1,049.00	
		100. ROSS STORES COM PROPERTY TYPE: SECURITIES					04/08/2010	08/24/2011
7,289.00		5,623.00					1,666.00	
		20. ROSS STORES COM PROPERTY TYPE: SECURITIES					07/20/2010	08/24/2011
1,458.00		1,074.00					384.00	
		110. ROSS STORES COM PROPERTY TYPE: SECURITIES					07/20/2010	09/16/2011
8,916.00		5,906.00					3,010.00	
		130. ROSS STORES COM PROPERTY TYPE: SECURITIES					07/20/2010	10/10/2011
10,823.00		6,979.00					3,844.00	
		10. ROSS STORES COM PROPERTY TYPE: SECURITIES					08/22/2011	10/28/2011
883.00		709.00					174.00	
		22. ROSS STORES COM PROPERTY TYPE: SECURITIES					03/29/2011	10/28/2011
1,943.00		1,539.00					404.00	

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)	
		39. ROSS STORES COM PROPERTY TYPE: SECURITIES					03/29/2011	11/07/2011
3,469.00		2,728.00					741.00	
		9. ROSS STORES COM PROPERTY TYPE: SECURITIES					06/29/2010	11/07/2011
801.00		486.00					315.00	
		100. ROWAN COS INC PROPERTY TYPE: SECURITIES					10/18/2010	12/02/2010
3,197.00		3,334.00					-137.00	
		200. ROWAN COS INC PROPERTY TYPE: SECURITIES					09/18/2009	12/02/2010
6,395.00		4,629.00					1,766.00	
		200. ROWAN COS INC PROPERTY TYPE: SECURITIES					09/18/2009	01/06/2011
6,551.00		4,629.00					1,922.00	
		300. ROWAN COS INC PROPERTY TYPE: SECURITIES					07/20/2009	01/06/2011
9,827.00		5,815.00					4,012.00	
		.788 ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2011	04/08/2011
58.00		58.00						
		3. ROYAL DUTCH SHELL PLC SPONSORED ADR C PROPERTY TYPE: SECURITIES					03/25/2011	07/08/2011
217.00		221.00					-4.00	
		557. ROYAL KPN NV SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/26/2011
8,671.00		7,107.00					1,564.00	
		633. ROYAL KPN NV SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	05/11/2011
9,516.00		8,077.00					1,439.00	
		125000. SBC COMMUNICATIONS INC NT PROPERTY TYPE: SECURITIES					10/15/2008	03/15/2011
125,000.00		125,000.00						

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)	
		104. SAIC INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,601.00		. 1,768.00					-167.00	
		149. SAIC INC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/05/2011
2,573.00		2,533.00					40.00	
		500. SLM CORP COM PROPERTY TYPE: SECURITIES					07/20/2009	12/02/2010
5,999.00		4,901.00					1,098.00	
		6. SM ENERGY CO COM PROPERTY TYPE: SECURITIES					11/24/2010	12/14/2010
324.00		297.00					27.00	
		139. SM ENERGY CO COM PROPERTY TYPE: SECURITIES					11/24/2010	01/27/2011
7,999.00		6,890.00					1,109.00	
		18. SRA INTL INC CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
380.00		366.00					14.00	
		174. SRA INTL INC CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	03/03/2011
4,599.00		3,541.00					1,058.00	
		75. SRA INTL INC CL A COM PROPERTY TYPE: SECURITIES					11/15/2010	03/03/2011
1,982.00		1,523.00					459.00	
		21. STR HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
423.00		411.00					12.00	
		225. STR HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/22/2011
4,026.00		4,402.00					-376.00	
		223. STR HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/22/2011
3,991.00		4,230.00					-239.00	

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

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		300. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES					03/02/2011	07/11/2011
6,958.00		6,519.00					439.00	
		745. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
31,232.00		28,724.00					2,508.00	
		800. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	12/23/2010
33,913.00		30,845.00					3,068.00	
		229. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	12/28/2010
9,741.00		8,829.00					912.00	
		181. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	12/28/2010
7,743.00		6,979.00					764.00	
		61. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	12/30/2010
2,609.00		2,352.00					257.00	
		167. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	03/11/2011
8,061.00		6,439.00					1,622.00	
		368. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	04/05/2011
19,330.00		14,189.00					5,141.00	
		269. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	06/03/2011
12,979.00		10,372.00					2,607.00	
		869. ST JUDE MED INC PROPERTY TYPE: SECURITIES					07/21/2011	09/27/2011
33,960.00		42,884.00					-8,924.00	
		134. ST JUDE MED INC PROPERTY TYPE: SECURITIES					07/22/2011	10/27/2011
5,493.00		6,564.00					-1,071.00	

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)	
		133. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	10/27/2011
5,452.00		5,128.00					324.00	
		1182. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	10/27/2011
48,451.00		45,573.00					2,878.00	
		1061. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	10/27/2011
43,544.00		40,908.00					2,636.00	
		173. ST JUDE MED INC PROPERTY TYPE: SECURITIES					07/21/2011	10/28/2011
6,947.00		8,537.00					-1,590.00	
		369. ST JUDE MED INC PROPERTY TYPE: SECURITIES					06/14/2011	10/28/2011
14,818.00		18,166.00					-3,348.00	
		330. ST JUDE MED INC PROPERTY TYPE: SECURITIES					07/21/2011	10/28/2011
13,252.00		16,240.00					-2,988.00	
		1028. ST JUDE MED INC PROPERTY TYPE: SECURITIES					07/22/2011	10/28/2011
41,281.00		50,354.00					-9,073.00	
		50. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	10/28/2011
2,032.00		1,928.00					104.00	
		531. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	10/31/2011
20,683.00		20,473.00					210.00	
		29. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	10/31/2011
1,135.00		1,118.00					17.00	
		2096. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	11/01/2011
79,167.00		80,813.00					-1,646.00	

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
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		53. ST JUDE MED INC PROPERTY TYPE: SECURITIES					11/08/2010	11/01/2011
2,013.00		2,043.00					-30.00	
		51. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
7,057.00		5,814.00					1,243.00	
		115. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					11/08/2010	02/03/2011
15,388.00		13,109.00					2,279.00	
		41. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/30/2011	04/25/2011
5,676.00		5,467.00					209.00	
		155. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/30/2011	05/20/2011
22,794.00		20,669.00					2,125.00	
		14. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/30/2011	05/20/2011
2,059.00		1,862.00					197.00	
		80. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/11/2011	05/20/2011
11,765.00		10,244.00					1,521.00	
		138. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/10/2011	05/20/2011
20,294.00		17,573.00					2,721.00	
		115. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/10/2011	05/20/2011
16,945.00		14,644.00					2,301.00	
		93. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					06/14/2011	08/01/2011
13,397.00		13,161.00					236.00	
		12. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					06/14/2011	08/01/2011
1,753.00		1,698.00					55.00	

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)	
		15. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/10/2011	08/01/2011
2,191.00		1,910.00					281.00	
		65. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/14/2011	08/01/2011
9,496.00		8,165.00					1,331.00	
		8. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/14/2011	08/04/2011
1,139.00		1,005.00					134.00	
		251. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					11/08/2010	09/27/2011
31,474.00		28,612.00					2,862.00	
		28. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/14/2011	09/27/2011
3,511.00		3,517.00					-6.00	
		112. SALESFORCE.COM INC COMMON PROPERTY TYPE: SECURITIES					03/14/2011	09/27/2011
14,044.00		14,069.00					-25.00	
		14. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES					06/07/2011	06/23/2011
660.00		578.00					82.00	
		10. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES					08/17/2011	10/19/2011
494.00		428.00					66.00	
		10. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES					08/17/2011	11/03/2011
496.00		428.00					68.00	
		28. SANDERSON FARMS INC PROPERTY TYPE: SECURITIES					06/07/2011	11/03/2011
1,390.00		1,156.00					234.00	
		100. SANDISK CORP PROPERTY TYPE: SECURITIES					11/09/2010	12/14/2010
5,030.00		4,083.00					947.00	

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
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		300. SANDISK CORP PROPERTY TYPE: SECURITIES					11/09/2010	01/06/2011
15,752.00		12,249.00					3,503.00	
		33. SANDISK CORP PROPERTY TYPE: SECURITIES					02/16/2011	04/25/2011
1,667.00		1,683.00					-16.00	
		44. SANDISK CORP PROPERTY TYPE: SECURITIES					02/16/2011	05/16/2011
2,108.00		2,244.00					-136.00	
		14. SANDISK CORP PROPERTY TYPE: SECURITIES					01/23/2011	05/16/2011
671.00		654.00					17.00	
		100. SANDISK CORP PROPERTY TYPE: SECURITIES					11/09/2010	05/23/2011
4,546.00		4,083.00					463.00	
		200. SANDISK CORP PROPERTY TYPE: SECURITIES					09/01/2010	05/23/2011
9,092.00		7,003.00					2,089.00	
		300. SANDISK CORP PROPERTY TYPE: SECURITIES					03/19/2010	05/23/2011
13,638.00		9,572.00					4,066.00	
		3. SANDISK CORP PROPERTY TYPE: SECURITIES					01/23/2011	08/03/2011
127.00		140.00					-13.00	
		16. SANDISK CORP PROPERTY TYPE: SECURITIES					01/23/2011	08/03/2011
677.00		747.00					-70.00	
		39. SANDISK CORP PROPERTY TYPE: SECURITIES					04/01/2011	08/03/2011
1,649.00		1,802.00					-153.00	
		2. SANDISK CORP PROPERTY TYPE: SECURITIES					08/03/2010	08/03/2011
85.00		90.00					-5.00	

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
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		4. SANDISK CORP PROPERTY TYPE: SECURITIES					08/03/2010	08/03/2011
169.00		180.00					-11.00	
		48. SANDISK CORP PROPERTY TYPE: SECURITIES					08/03/2010	11/01/2011
2,348.00		2,162.00					186.00	
		247. SANDRIDGE ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2011	11/16/2011
1,918.00		2,981.00					-1,063.00	
		122. SANDRIDGE ENERGY INC COM PROPERTY TYPE: SECURITIES					05/10/2011	11/16/2011
948.00		1,354.00					-406.00	
		420. SAVIENT PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/16/2011
4,206.00		5,508.00					-1,302.00	
		168. SAVIENT PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/16/2011
1,682.00		1,974.00					-292.00	
		70. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES					04/01/2011	07/11/2011
6,167.00		6,598.00					-431.00	
		30. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES					04/01/2011	07/11/2011
2,643.00		2,828.00					-185.00	
		30. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES					04/25/2011	08/24/2011
2,256.00		2,692.00					-436.00	
		20. SCHOOL SPECIALTY INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
249.00		376.00					-127.00	
		22. SCHOOL SPECIALTY INC PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
322.00		413.00					-91.00	

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

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		5. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					12/06/2010	12/14/2010
304.00		292.00					12.00	
		5. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					11/30/2010	12/14/2010
304.00		304.00						
		6. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					12/30/2010	06/10/2011
310.00		381.00					-71.00	
		5. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					11/22/2010	06/10/2011
258.00		299.00					-41.00	
		17. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					12/06/2010	06/10/2011
878.00		992.00					-114.00	
		13. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					02/04/2011	06/10/2011
671.00		729.00					-58.00	
		21. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					02/04/2011	08/05/2011
1,178.00		1,177.00					1.00	
		3. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					02/25/2011	08/05/2011
168.00		164.00					4.00	
		5. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					02/25/2011	08/09/2011
269.00		273.00					-4.00	
		14. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					06/29/2010	08/09/2011
753.00		722.00					31.00	
		3. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					06/29/2010	08/12/2011
164.00		155.00					9.00	

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

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		11. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					06/29/2010	10/24/2011
765.00		568.00					197.00	
		1. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					06/29/2010	10/25/2011
71.00		52.00					19.00	
		8. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					06/16/2010	10/25/2011
564.00		398.00					166.00	
		6. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					06/16/2010	11/28/2011
406.00		298.00					108.00	
		4. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					03/29/2011	11/28/2011
271.00		198.00					73.00	
		12. SCHWEITZER-MAUDUIT INTL COM PROPERTY TYPE: SECURITIES					03/29/2011	11/28/2011
811.00		595.00					216.00	
		30. SCIENTIFIC GAMES CORP COM CL A PROPERTY TYPE: SECURITIES					09/27/2010	12/14/2010
281.00		296.00					-15.00	
		9. SCIENTIFIC GAMES CORP COM CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
84.00		87.00					-3.00	
		814. SELECT MED HLDGS CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/01/2010
5,039.00		5,603.00					-564.00	
		282. SELECT MED HLDGS CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	12/01/2010
1,746.00		1,763.00					-17.00	
		18. SEMPRA ENERGY PROPERTY TYPE: SECURITIES					09/14/2010	12/14/2010
930.00		930.00						

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

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		18. SEMPRA ENERGY					09/22/2010	03/24/2011
		PROPERTY TYPE: SECURITIES						
943.00		971.00					-28.00	
		26. SEMPRA ENERGY					09/14/2010	03/24/2011
		PROPERTY TYPE: SECURITIES						
1,362.00		1,392.00					-30.00	
		32. SEMPRA ENERGY					09/14/2010	06/02/2011
		PROPERTY TYPE: SECURITIES						
1,717.00		1,713.00					4.00	
		45. SEMPRA ENERGY					02/16/2011	06/02/2011
		PROPERTY TYPE: SECURITIES						
2,414.00		2,401.00					13.00	
		40. SEMPRA ENERGY					02/16/2011	07/06/2011
		PROPERTY TYPE: SECURITIES						
2,127.00		2,135.00					-8.00	
		8. SEMPRA ENERGY					08/10/2010	07/06/2011
		PROPERTY TYPE: SECURITIES						
425.00		419.00					6.00	
		75. SEMPRA ENERGY					08/10/2010	07/28/2011
		PROPERTY TYPE: SECURITIES						
3,852.00		3,924.00					-72.00	
		65. SEMPRA ENERGY					08/10/2010	09/12/2011
		PROPERTY TYPE: SECURITIES						
3,241.00		3,401.00					-160.00	
		1430. SHARP CORP ADR					06/29/2010	06/15/2011
		PROPERTY TYPE: SECURITIES						
12,685.00		15,158.00					-2,473.00	
		10. SHIRE PHARMACEUTICALS GROUP ADR (UK-					06/29/2010	12/14/2010
		PROPERTY TYPE: SECURITIES						
705.00		622.00					83.00	
		74. SHIRE PHARMACEUTICALS GROUP ADR (UK-					06/29/2010	04/20/2011
		PROPERTY TYPE: SECURITIES						
6,825.00		4,599.00					2,226.00	

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
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		59. SHIRE PHARMACEUTICALS GROUP ADR (UK- PROPERTY TYPE: SECURITIES					06/29/2010	05/13/2011
5,636.00		3,667.00					1,969.00	
		81. SHIRE PHARMACEUTICALS GROUP ADR (UK- PROPERTY TYPE: SECURITIES					06/29/2010	07/01/2011
7,618.00		5,034.00					2,584.00	
		77. SHIRE PHARMACEUTICALS GROUP ADR (UK- PROPERTY TYPE: SECURITIES					06/29/2010	09/02/2011
7,333.00		4,786.00					2,547.00	
		21. SHUTTERFLY INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
712.00		638.00					74.00	
		78. SHUTTERFLY INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/16/2011
3,571.00		2,370.00					1,201.00	
		62. SHUTTERFLY INC COM PROPERTY TYPE: SECURITIES					11/15/2010	04/15/2011
3,216.00		1,884.00					1,332.00	
		4. SHUTTERFLY INC COM PROPERTY TYPE: SECURITIES					11/15/2010	06/03/2011
236.00		122.00					114.00	
		42. SHUTTERFLY INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/03/2011
2,478.00		1,030.00					1,448.00	
		9. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
423.00		393.00					30.00	
		3. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
141.00		118.00					23.00	
		36. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES					06/29/2010	01/07/2011
1,731.00		1,412.00					319.00	

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)	
		13. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES					06/29/2010	01/10/2011
619.00		510.00					109.00	
		5. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES					06/29/2010	01/27/2011
271.00		196.00					75.00	
		15. SIGNATURE BANK COM PROPERTY TYPE: SECURITIES					06/29/2010	08/15/2011
800.00		588.00					212.00	
		21. SILGAN HOLDINGS INC PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
731.00		696.00					35.00	
		15. SIRONA DENTAL SYS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
603.00		543.00					60.00	
		56. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/08/2010
1,526.00		963.00					563.00	
		12. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/13/2010
333.00		276.00					57.00	
		103. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/13/2010
2,856.00		1,758.00					1,098.00	
		15. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
402.00		256.00					146.00	
		315. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/16/2010
8,688.00		5,377.00					3,311.00	
		162. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	01/10/2011
5,126.00		2,785.00					2,341.00	

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)	
		104. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					08/31/2011	11/08/2011
2,172.00		2,157.00					15.00	
		67. SKYWORKS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	11/08/2011
1,399.00		1,152.00					247.00	
		18. SOLERA HLDGS INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
924.00		914.00					10.00	
		11. SOLERA HLDGS INC COM PROPERTY TYPE: SECURITIES					11/08/2010	02/01/2011
580.00		559.00					21.00	
		51. SOLERA HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/01/2011
2,688.00		2,531.00					157.00	
		54. SOLERA HLDGS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	06/08/2011
3,063.00		2,679.00					384.00	
		20. SOLERA HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/08/2011
1,135.00		738.00					397.00	
		107. SOLERA HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/27/2011
6,095.00		3,947.00					2,148.00	
		107. SOLERA HLDGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	06/28/2011
6,178.00		3,947.00					2,231.00	
		30. SOLUTIA INC NEW COM PROPERTY TYPE: SECURITIES					11/26/2010	12/14/2010
685.00		659.00					26.00	
		51. SONIC CORP COM PROPERTY TYPE: SECURITIES					10/28/2010	12/14/2010
491.00		462.00					29.00	

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)	
		348. SONIC CORP COM PROPERTY TYPE: SECURITIES					10/28/2010	09/13/2011
2,705.00		3,150.00					-445.00	
		97. SONIC CORP COM PROPERTY TYPE: SECURITIES					10/28/2010	09/26/2011
714.00		878.00					-164.00	
		357. SONIC CORP COM PROPERTY TYPE: SECURITIES					11/26/2010	09/26/2011
2,627.00		3,216.00					-589.00	
		201. SONIC CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	09/26/2011
1,479.00		1,801.00					-322.00	
		66. SOTHEBYS HLDGS INC CL A PROPERTY TYPE: SECURITIES					11/15/2010	12/01/2010
2,643.00		2,765.00					-122.00	
		18. SOTHEBYS HLDGS INC CL A PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
806.00		754.00					52.00	
		36. SOTHEBYS HLDGS INC CL A PROPERTY TYPE: SECURITIES					11/15/2010	04/29/2011
1,808.00		1,508.00					300.00	
		20. SOTHEBYS HLDGS INC CL A PROPERTY TYPE: SECURITIES					08/10/2010	04/29/2011
1,005.00		604.00					401.00	
		4. SOUTH JERSEY INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
212.00		174.00					38.00	
		13. SOUTH JERSEY INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/17/2011
720.00		566.00					154.00	
		66. SOUTH JERSEY INDUSTRIES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	05/23/2011
3,595.00		2,874.00					721.00	

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)	
		68. SPRINT CORP COM PROPERTY TYPE: SECURITIES					01/05/2009	12/02/2010
267.00		136.00					131.00	
		1008. SPRINT CORP COM PROPERTY TYPE: SECURITIES					01/05/2009	12/02/2010
3,963.00		1,935.00					2,028.00	
		24. SPRINT CORP COM PROPERTY TYPE: SECURITIES					01/05/2009	12/02/2010
94.00		46.00					48.00	
		1004. STAPLES INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/17/2011
19,492.00		19,478.00					14.00	
		73. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					07/18/2011	10/31/2011
2,375.00		2,660.00					-285.00	
		166. STIFEL FINL CORP PROPERTY TYPE: SECURITIES					06/17/2011	10/31/2011
5,401.00		5,937.00					-536.00	
		27. STILLWATER MNG CO PROPERTY TYPE: SECURITIES					12/10/2010	12/14/2010
579.00		541.00					38.00	
		348. STILLWATER MNG CO PROPERTY TYPE: SECURITIES					12/10/2010	08/10/2011
4,720.00		6,978.00					-2,258.00	
		135. STILLWATER MNG CO PROPERTY TYPE: SECURITIES					08/03/2011	08/10/2011
1,831.00		2,021.00					-190.00	
		300. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES					03/30/2010	03/02/2011
8,788.00		8,073.00					715.00	
		1096. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES					05/02/2011	08/22/2011
18,857.00		30,929.00					-12,072.00	

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)	
		33. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES					06/29/2010	12/06/2010
1,348.00		910.00					438.00	
		20. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
806.00		551.00					255.00	
		109. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES					01/27/2011	03/01/2011
4,494.00		4,360.00					134.00	
		11. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES					02/25/2011	03/29/2011
469.00		505.00					-36.00	
		7. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES					12/30/2010	03/29/2011
299.00		278.00					21.00	
		4. SWIFT ENERGY CO COM PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
171.00		110.00					61.00	
		21. SYNOPSYS INC PROPERTY TYPE: SECURITIES					11/11/2010	12/14/2010
564.00		532.00					32.00	
		1. SYNOPSYS INC PROPERTY TYPE: SECURITIES					08/24/2010	12/14/2010
27.00		23.00					4.00	
		20. SYNOPSYS INC PROPERTY TYPE: SECURITIES					12/30/2010	02/11/2011
575.00		542.00					33.00	
		3. SYNOPSYS INC PROPERTY TYPE: SECURITIES					08/24/2010	02/11/2011
86.00		69.00					17.00	
		9. SYNOPSYS INC PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
259.00		193.00					66.00	

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)	
		37. SYNOPSYS INC PROPERTY TYPE: SECURITIES					04/28/2011	08/18/2011
882.00		1,014.00					-132.00	
		6. SYNOPSYS INC PROPERTY TYPE: SECURITIES					06/29/2010	08/18/2011
143.00		129.00					14.00	
		10. SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
581.00		463.00					118.00	
		134. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/28/2010	12/14/2010
323.00		349.00					-26.00	
		84. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/28/2010	12/14/2010
202.00		202.00						
		67. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/28/2010	12/31/2010
177.00		175.00					2.00	
		230. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/31/2010
607.00		586.00					21.00	
		433. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/29/2010	01/06/2011
1,169.00		1,103.00					66.00	
		184. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/29/2010	01/31/2011
493.00		469.00					24.00	
		1159. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/01/2011
3,152.00		2,952.00					200.00	
		228. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/02/2011
604.00		581.00					23.00	

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)	
		233. SYNIVERSE HOLDINGS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/03/2010
7,158.00		4,623.00					2,535.00	
		33. TCF FINL CORP COM PROPERTY TYPE: SECURITIES					10/19/2010	12/14/2010
498.00		469.00					29.00	
		23. TD AMERITRADE HLDG CORP COM PROPERTY TYPE: SECURITIES					12/22/2010	01/14/2011
475.00		435.00					40.00	
		191. TD AMERITRADE HLDG CORP COM PROPERTY TYPE: SECURITIES					08/10/2010	01/14/2011
3,941.00		3,158.00					783.00	
		10. TD AMERITRADE HLDG CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	01/14/2011
206.00		154.00					52.00	
		214. TD AMERITRADE HLDG CORP COM PROPERTY TYPE: SECURITIES					04/13/2011	06/06/2011
4,200.00		4,575.00					-375.00	
		64. TD AMERITRADE HLDG CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	06/06/2011
1,256.00		984.00					272.00	
		73. TD AMERITRADE HLDG CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	08/09/2011
1,111.00		1,123.00					-12.00	
		94. TD AMERITRADE HLDG CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	10/27/2011
1,593.00		1,446.00					147.00	
		14. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					10/21/2010	12/14/2010
624.00		624.00						
		41. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,802.00		1,735.00					67.00	

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)	
		5. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					10/21/2010	02/22/2011
248.00		224.00					24.00	
		80. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					10/21/2010	03/01/2011
3,999.00		3,585.00					414.00	
		200. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					01/31/2011	03/02/2011
10,031.00		9,500.00					531.00	
		52. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					10/21/2010	04/18/2011
2,668.00		2,330.00					338.00	
		24. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	04/18/2011
1,231.00		1,019.00					212.00	
		14. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					11/13/2010	04/26/2011
746.00		637.00					109.00	
		86. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					01/06/2011	04/26/2011
4,580.00		3,895.00					685.00	
		100. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					04/20/2009	04/26/2011
5,325.00		2,731.00					2,594.00	
		62. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					05/11/2011	07/08/2011
3,410.00		3,303.00					107.00	
		29. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	07/08/2011
1,595.00		1,232.00					363.00	
		56. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	08/16/2011
3,083.00		2,378.00					705.00	

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)	
		71. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	09/15/2011
3,837.00		3,015.00					822.00	
		102. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	10/04/2011
5,551.00		4,332.00					1,219.00	
		10.806 TNT N V SPONSORED ADR PROPERTY TYPE: SECURITIES					03/18/2011	03/31/2011
277.00		275.00					2.00	
		669.194 TNT N V SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	03/31/2011
17,182.00		17,018.00					164.00	
		.806 TNT N V SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	04/05/2011
21.00		21.00						
		22. TNS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
451.00		389.00					62.00	
		446. TAIWAN SEMICONDUCTOR MFG LTD SPONSO PROPERTY TYPE: SECURITIES					06/29/2010	07/14/2011
5,493.00		4,344.00					1,149.00	
		342. TALBOTS INC PROPERTY TYPE: SECURITIES					12/13/2010	06/07/2011
923.00		3,039.00					-2,116.00	
		81. TALBOTS INC PROPERTY TYPE: SECURITIES					12/14/2010	06/07/2011
218.00		700.00					-482.00	
		380. TALBOTS INC PROPERTY TYPE: SECURITIES					12/14/2010	06/10/2011
1,046.00		3,283.00					-2,237.00	
		570. TALISMAN ENERGY INC PROPERTY TYPE: SECURITIES					06/29/2010	07/08/2011
11,453.00		8,881.00					2,572.00	

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)	
		35. TARGET CORP PROPERTY TYPE: SECURITIES					05/01/2010	12/20/2010
2,054.00		1,781.00					273.00	
		100. TARGET CORP PROPERTY TYPE: SECURITIES					12/29/2008	01/06/2011
5,557.00		3,188.00					2,369.00	
		200. TARGET CORP PROPERTY TYPE: SECURITIES					12/29/2008	01/31/2011
10,917.00		6,376.00					4,541.00	
		400. TARGET CORP PROPERTY TYPE: SECURITIES					12/29/2008	03/02/2011
20,879.00		12,752.00					8,127.00	
		328. TARGET CORP PROPERTY TYPE: SECURITIES					03/01/2011	04/08/2011
16,297.00		17,278.00					-981.00	
		73. TARGET CORP PROPERTY TYPE: SECURITIES					05/01/2010	04/08/2011
3,627.00		3,714.00					-87.00	
		400. TARGET CORP PROPERTY TYPE: SECURITIES					12/29/2008	04/26/2011
19,979.00		12,752.00					7,227.00	
		46. TARGET CORP PROPERTY TYPE: SECURITIES					12/29/2008	07/11/2011
2,328.00		1,466.00					862.00	
		54. TARGET CORP PROPERTY TYPE: SECURITIES					12/29/2008	07/11/2011
2,733.00		1,721.00					1,012.00	
		500. TARGET CORP PROPERTY TYPE: SECURITIES					03/02/2009	07/11/2011
25,302.00		13,733.00					11,569.00	
		11. TARGET CORP PROPERTY TYPE: SECURITIES					05/01/2010	10/20/2011
584.00		560.00					24.00	

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)	
		184. TARGET CORP PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
9,769.00		9,037.00					732.00	
		13. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					11/22/2010	12/14/2010
570.00		513.00					57.00	
		1. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
44.00		39.00					5.00	
		24. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/16/2011	08/17/2011
1,236.00		1,180.00					56.00	
		12. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/15/2011	08/17/2011
618.00		567.00					51.00	
		19. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/29/2010	08/17/2011
979.00		746.00					233.00	
		26. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/29/2010	09/08/2011
1,345.00		1,021.00					324.00	
		6. TELEDYNE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/29/2010	10/21/2011
330.00		236.00					94.00	
		7. TELEFLEX INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
381.00		381.00						
		4. TELEFLEX INC PROPERTY TYPE: SECURITIES					07/22/2010	12/14/2010
218.00		218.00						
		6. TELEFLEX INC PROPERTY TYPE: SECURITIES					07/28/2010	12/14/2010
327.00		327.00						

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)	
		7. TELEFLEX INC PROPERTY TYPE: SECURITIES					02/25/2011	03/29/2011
399.00		409.00					-10.00	
		3. TELEFLEX INC PROPERTY TYPE: SECURITIES					02/25/2011	04/25/2011
182.00		175.00					7.00	
		6. TELEFLEX INC PROPERTY TYPE: SECURITIES					07/20/2010	04/25/2011
365.00		331.00					34.00	
		17. TELEFLEX INC PROPERTY TYPE: SECURITIES					06/29/2010	04/25/2011
1,033.00		935.00					98.00	
		19. TELEFLEX INC PROPERTY TYPE: SECURITIES					06/29/2010	09/22/2011
996.00		1,045.00					-49.00	
		200. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES					05/12/2009	12/14/2010
8,522.00		4,230.00					4,292.00	
		100. TERADATA CORP DELAWARE COM PROPERTY TYPE: SECURITIES					05/12/2009	01/06/2011
4,303.00		2,115.00					2,188.00	
		600. TERADYNE INC PROPERTY TYPE: SECURITIES					01/31/2011	08/04/2011
7,361.00		10,000.00					-2,639.00	
		620. TERADYNE INC PROPERTY TYPE: SECURITIES					05/23/2011	08/04/2011
7,606.00		9,591.00					-1,985.00	
		400. TERADYNE INC PROPERTY TYPE: SECURITIES					07/11/2011	08/04/2011
4,907.00		5,830.00					-923.00	
		210. TERADYNE INC PROPERTY TYPE: SECURITIES					01/06/2011	08/04/2011
2,576.00		2,821.00					-245.00	

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)	
		270. TERADYNE INC PROPERTY TYPE: SECURITIES					01/06/2011	08/04/2011
3,312.00		3,627.00					-315.00	
		500. TERADYNE INC PROPERTY TYPE: SECURITIES					01/06/2011	10/10/2011
6,252.00		6,716.00					-464.00	
		2120. TERADYNE INC PROPERTY TYPE: SECURITIES					01/06/2011	11/02/2011
29,374.00		28,476.00					898.00	
		420. TERADYNE INC PROPERTY TYPE: SECURITIES					11/09/2010	11/02/2011
5,819.00		4,983.00					836.00	
		490. TERADYNE INC PROPERTY TYPE: SECURITIES					11/09/2010	11/18/2011
6,470.00		5,814.00					656.00	
		90. TERADYNE INC PROPERTY TYPE: SECURITIES					11/09/2010	11/22/2011
1,123.00		1,068.00					55.00	
		31. TEREX CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
864.00		592.00					272.00	
		22. TEREX CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	12/23/2010
678.00		420.00					258.00	
		40. TEREX CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	01/20/2011
1,227.00		764.00					463.00	
		40. TEREX CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	02/11/2011
1,449.00		764.00					685.00	
		248. TEREX CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	09/23/2011
2,696.00		4,737.00					-2,041.00	

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)	
		34. TEREX CORP NEW PROPERTY TYPE: SECURITIES					06/10/2011	09/23/2011
370.00		848.00					-478.00	
		74. TEREX CORP NEW PROPERTY TYPE: SECURITIES					07/21/2011	09/23/2011
804.00		1,849.00					-1,045.00	
		5. TEREX CORP NEW PROPERTY TYPE: SECURITIES					08/17/2011	10/24/2011
74.00		138.00					-64.00	
		15. TEREX CORP NEW PROPERTY TYPE: SECURITIES					08/17/2011	10/24/2011
222.00		415.00					-193.00	
		29. TEREX CORP NEW PROPERTY TYPE: SECURITIES					08/17/2011	10/27/2011
521.00		802.00					-281.00	
		324. TESCO PLC SPONSORED ADR 00 PROPERTY TYPE: SECURITIES					06/29/2010	04/20/2011
6,307.00		5,693.00					614.00	
		10. TEVA PHARMACEUTICAL INDS LTD ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
527.00		515.00					12.00	
		100. TEVA PHARMACEUTICAL INDS LTD ADR PROPERTY TYPE: SECURITIES					06/29/2010	02/08/2011
5,140.00		5,151.00					-11.00	
		24. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES					12/09/2010	12/14/2010
606.00		591.00					15.00	
		15. TETRA TECH INC NEW PROPERTY TYPE: SECURITIES					11/30/2010	12/14/2010
379.00		342.00					37.00	
		200. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					02/23/2009	12/02/2010
6,555.00		2,991.00					3,564.00	

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)	
		100. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					02/23/2009	03/02/2011
3,619.00		1,495.00					2,124.00	
		746. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					02/23/2009	11/02/2011
22,409.00		11,156.00					11,253.00	
		171. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/12/2009	11/02/2011
5,137.00		2,551.00					2,586.00	
		173. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/12/2009	11/02/2011
5,197.00		2,580.00					2,617.00	
		388. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/12/2009	11/18/2011
11,703.00		5,785.00					5,918.00	
		600. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	11/18/2011
18,098.00		8,926.00					9,172.00	
		222. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/12/2009	11/18/2011
6,696.00		3,296.00					3,400.00	
		165. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	11/18/2011
4,977.00		2,446.00					2,531.00	
		160. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	11/18/2011
4,826.00		2,366.00					2,460.00	
		585. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	11/18/2011
17,645.00		8,608.00					9,037.00	
		43. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	11/22/2011
1,229.00		633.00					596.00	

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)	
		47. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	11/22/2011
1,344.00		686.00					658.00	
		600. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES					03/02/2009	11/22/2011
17,156.00		8,446.00					8,710.00	
		117. THORATEC LABS CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
3,248.00		3,248.00						
		73. THORATEC LABS CORP NEW PROPERTY TYPE: SECURITIES					06/29/2010	03/24/2011
1,848.00		3,194.00					-1,346.00	
		40. THORATEC LABS CORP NEW PROPERTY TYPE: SECURITIES					05/31/2010	03/24/2011
1,013.00		1,629.00					-616.00	
		100. 3M CO COM PROPERTY TYPE: SECURITIES					04/20/2009	12/14/2010
8,558.00		5,201.00					3,357.00	
		170. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES					01/31/2011	10/10/2011
11,703.00		11,545.00					158.00	
		30. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES					01/31/2011	11/02/2011
1,898.00		2,037.00					-139.00	
		20. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES					01/06/2011	11/02/2011
1,265.00		1,337.00					-72.00	
		80. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES					01/06/2011	11/22/2011
4,735.00		5,349.00					-614.00	
		400. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES					12/02/2010	11/22/2011
23,673.00		25,910.00					-2,237.00	

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)	
		230. TIME WARNER CABLE INC COM PROPERTY TYPE: SECURITIES					08/24/2011	11/22/2011
13,612.00		14,525.00					-913.00	
		164. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES					12/02/2010	01/31/2011
10,209.00		9,879.00					330.00	
		36. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES					12/02/2010	01/31/2011
2,251.00		2,168.00					83.00	
		509. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES					11/09/2010	01/31/2011
31,828.00		30,125.00					1,703.00	
		91. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES					11/09/2010	01/31/2011
5,690.00		5,352.00					338.00	
		100. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES					11/09/2010	04/01/2011
6,714.00		5,882.00					832.00	
		400. TORCHMARK CORP COM PROPERTY TYPE: SECURITIES					08/11/2010	05/23/2011
26,452.00		20,841.00					5,611.00	
		12. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					08/03/2010	12/14/2010
633.00		538.00					95.00	
		23. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					07/14/2010	12/14/2010
1,213.00		949.00					264.00	
		6. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
316.00		300.00					16.00	
		10. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
526.00		400.00					126.00	

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)	
		70. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					11/15/2010	03/01/2011
4,076.00		3,504.00					572.00	
		2. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					11/15/2010	03/24/2011
109.00		100.00					9.00	
		29. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					08/10/2010	03/24/2011
1,586.00		1,328.00					258.00	
		69. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	03/24/2011
3,774.00		2,723.00					1,051.00	
		111. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	03/31/2011
6,123.00		4,380.00					1,743.00	
		13. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	05/09/2011
798.00		520.00					278.00	
		16. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	05/17/2011
996.00		640.00					356.00	
		13. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	07/11/2011
823.00		520.00					303.00	
		11. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	08/05/2011
623.00		440.00					183.00	
		13. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					08/17/2011	10/10/2011
809.00		762.00					47.00	
		69. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					05/23/2011	10/13/2011
4,411.00		4,326.00					85.00	

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)	
		8. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					05/23/2011	10/14/2011
509.00		502.00					7.00	
		7. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					05/23/2011	10/14/2011
445.00		439.00					6.00	
		46. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/09/2011	10/14/2011
2,927.00		2,738.00					189.00	
		9. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					08/17/2011	10/20/2011
567.00		528.00					39.00	
		1. TOWERS WATSON & CO CL A COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
63.00		40.00					23.00	
		35. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES					04/20/2010	12/20/2010
1,943.00		1,782.00					161.00	
		365. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES					04/20/2010	02/18/2011
22,128.00		18,588.00					3,540.00	
		44. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/18/2011
2,667.00		2,192.00					475.00	
		400. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES					11/09/2010	04/01/2011
23,897.00		22,572.00					1,325.00	
		300. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
17,923.00		16,869.00					1,054.00	
		130. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES					05/23/2011	07/11/2011
7,589.00		8,032.00					-443.00	

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)	
		60. TRAVELERS COS INC COM PROPERTY TYPE: SECURITIES					05/23/2011	08/04/2011
3,209.00		3,707.00					-498.00	
		360. TREND MICRO INC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES					06/29/2010	06/29/2011
11,175.00		9,943.00					1,232.00	
		5. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
454.00		339.00					115.00	
		11. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES					02/02/2011	05/18/2011
1,049.00		1,015.00					34.00	
		28. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES					02/02/2011	08/04/2011
1,363.00		1,292.00					71.00	
		1. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES					06/29/2010	08/04/2011
49.00		34.00					15.00	
		21. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES					06/29/2010	08/18/2011
955.00		712.00					243.00	
		12. TUPPERWARE CORPORATION-W/I PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
571.00		573.00					-2.00	
		75. TUPPERWARE CORPORATION-W/I PROPERTY TYPE: SECURITIES					11/15/2010	06/08/2011
4,687.00		3,579.00					1,108.00	
		15. TUPPERWARE CORPORATION-W/I PROPERTY TYPE: SECURITIES					09/14/2010	06/08/2011
937.00		650.00					287.00	
		21. TUPPERWARE CORPORATION-W/I PROPERTY TYPE: SECURITIES					09/14/2010	06/23/2011
1,351.00		910.00					441.00	

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

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		79. TUPPERWARE CORPORATION-W/I PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
5,083.00		3,184.00					1,899.00	
		119. TUPPERWARE CORPORATION-W/I PROPERTY TYPE: SECURITIES					06/29/2010	06/29/2011
7,884.00		4,797.00					3,087.00	
		3240. TYSON FOODS INC COM PROPERTY TYPE: SECURITIES					05/23/2011	07/11/2011
59,599.00		60,407.00					-808.00	
		90. TYSON FOODS INC COM PROPERTY TYPE: SECURITIES					10/10/2011	11/02/2011
1,717.00		1,601.00					116.00	
		79. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					02/24/2010	12/20/2010
2,066.00		1,798.00					268.00	
		70. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					02/24/2010	05/02/2011
1,800.00		1,593.00					207.00	
		697. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					06/29/2010	05/02/2011
17,920.00		15,815.00					2,105.00	
		1360. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					08/04/2011	10/20/2011
32,853.00		33,472.00					-619.00	
		410. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
9,904.00		9,303.00					601.00	
		18. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
597.00		572.00					25.00	
		64. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					11/15/2010	03/18/2011
2,963.00		2,035.00					928.00	

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)	
		68. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					11/15/2010	04/14/2011
3,354.00		2,162.00					1,192.00	
		16. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					10/14/2010	04/14/2011
789.00		481.00					308.00	
		29. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					10/14/2010	05/24/2011
1,507.00		873.00					634.00	
		21. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					06/29/2010	05/24/2011
1,091.00		508.00					583.00	
		54. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					06/29/2010	06/03/2011
2,780.00		1,305.00					1,475.00	
		40. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					06/29/2010	06/29/2011
2,549.00		967.00					1,582.00	
		62. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					06/29/2010	07/13/2011
4,024.00		1,499.00					2,525.00	
		53. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					06/29/2010	09/20/2011
3,842.00		1,281.00					2,561.00	
		92. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES					06/29/2010	09/29/2011
5,986.00		2,224.00					3,762.00	
		12. ULTIMATE SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
564.00		512.00					52.00	
		19. ULTIMATE SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	01/28/2011
917.00		810.00					107.00	

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)	
		37. ULTIMATE SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					11/15/2010	01/28/2011
1,786.00		1,559.00					227.00	
		26. ULTIMATE SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					11/15/2010	11/29/2011
1,656.00		1,096.00					560.00	
		18. UNITED NAT FOODS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
656.00		656.00						
		10. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES					01/06/2011	08/04/2011
663.00		726.00					-63.00	
		20. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES					01/06/2011	08/24/2011
1,286.00		1,451.00					-165.00	
		360. UNITED PARCEL SERVICE CL B PROPERTY TYPE: SECURITIES					01/06/2011	10/10/2011
24,287.00		26,122.00					-1,835.00	
		25000. UNITED STATES TREAS NT DTD 08/15/ PROPERTY TYPE: SECURITIES					10/05/2010	05/03/2011
27,741.00		28,684.00					-943.00	
		75000. UNITED STATES TREAS NT DTD 10/31/ PROPERTY TYPE: SECURITIES					10/05/2010	01/05/2011
77,646.00		78,478.00					-832.00	
		140000. UNITED STATES TREAS NT DTD 10/31 PROPERTY TYPE: SECURITIES					10/05/2010	02/15/2011
144,309.00		146,492.00					-2,183.00	
		110000. UNITED STATES TREAS NT DTD 10/31 PROPERTY TYPE: SECURITIES					10/05/2010	03/22/2011
112,952.00		115,101.00					-2,149.00	
		95000. UNITED STATES TREAS NT DTD 10/31/ PROPERTY TYPE: SECURITIES					10/05/2010	04/06/2011
97,386.00		99,405.00					-2,019.00	

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)	
		5000. UNITED STATES TREAS NT DTD 10/31/0 PROPERTY TYPE: SECURITIES					10/05/2010	05/03/2011
5,111.00		5,232.00					-121.00	
		475000. UNITED STATES TREAS NT DTD 10/31 PROPERTY TYPE: SECURITIES					10/05/2010	09/28/2011
476,911.00		497,026.00					-20,115.00	
		175000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					09/28/2011	11/18/2011
178,459.00		179,525.00					-1,066.00	
		75000. UNITED STATES TREAS NT DTD 08/15/ PROPERTY TYPE: SECURITIES					03/22/2011	05/03/2011
81,542.00		81,006.00					536.00	
		225000. UNITED STATES TREAS NT DTD 08/15 PROPERTY TYPE: SECURITIES					04/30/2009	05/03/2011
244,626.00		241,453.00					3,173.00	
		616. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES					06/29/2010	05/11/2011
28,034.00		24,147.00					3,887.00	
		20. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
1,581.00		1,300.00					281.00	
		116. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES					02/17/2009	06/14/2011
9,750.00		5,375.00					4,375.00	
		104. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES					02/17/2009	06/14/2011
8,741.00		4,789.00					3,952.00	
		30. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES					02/17/2009	06/14/2011
2,522.00		1,381.00					1,141.00	
		9. UNITED THERAPEUTICS CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
567.00		545.00					22.00	

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)	
		42. UNITED THERAPEUTICS CORP PROPERTY TYPE: SECURITIES					11/15/2010	12/17/2010
2,655.00		2,541.00					114.00	
		20. UNITED THERAPEUTICS CORP PROPERTY TYPE: SECURITIES					10/25/2010	12/17/2010
1,264.00		1,112.00					152.00	
		114. UNITED THERAPEUTICS CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/17/2010
7,208.00		5,616.00					1,592.00	
		200. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	12/14/2010
7,340.00		5,745.00					1,595.00	
		38. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					02/06/2010	12/20/2010
1,335.00		1,152.00					183.00	
		100. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	03/02/2011
4,356.00		2,872.00					1,484.00	
		100. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	04/26/2011
4,746.00		2,872.00					1,874.00	
		90. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	05/23/2011
4,421.00		2,585.00					1,836.00	
		60. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	07/11/2011
3,068.00		1,723.00					1,345.00	
		90. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	09/16/2011
4,534.00		2,585.00					1,949.00	
		190. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	11/18/2011
8,471.00		5,458.00					3,013.00	

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)	
		170. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					11/18/2009	11/22/2011
7,551.00		4,883.00					2,668.00	
		220. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/10/2009	11/22/2011
9,772.00		4,205.00					5,567.00	
		7. V F CORP COM PROPERTY TYPE: SECURITIES					01/26/2010	12/14/2010
613.00		512.00					101.00	
		57. V F CORP COM PROPERTY TYPE: SECURITIES					04/04/2011	07/13/2011
6,627.00		5,614.00					1,013.00	
		10. V F CORP COM PROPERTY TYPE: SECURITIES					01/28/2011	07/13/2011
1,163.00		826.00					337.00	
		23. V F CORP COM PROPERTY TYPE: SECURITIES					01/28/2011	10/12/2011
3,025.00		1,899.00					1,126.00	
		14. V F CORP COM PROPERTY TYPE: SECURITIES					01/28/2011	10/12/2011
1,841.00		1,156.00					685.00	
		1. V F CORP COM PROPERTY TYPE: SECURITIES					01/28/2011	10/12/2011
132.00		83.00					49.00	
		25. V F CORP COM PROPERTY TYPE: SECURITIES					01/28/2011	10/13/2011
3,286.00		2,064.00					1,222.00	
		26. V F CORP COM PROPERTY TYPE: SECURITIES					01/28/2011	10/18/2011
3,377.00		2,146.00					1,231.00	
		2. V F CORP COM PROPERTY TYPE: SECURITIES					01/26/2010	10/18/2011
260.00		146.00					114.00	

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)	
		3. V F CORP COM PROPERTY TYPE: SECURITIES					01/26/2010	10/25/2011
404.00		220.00					184.00	
		23. V F CORP COM PROPERTY TYPE: SECURITIES					01/26/2010	10/25/2011
3,096.00		1,683.00					1,413.00	
		30. VALASSIS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					10/18/2010	12/14/2010
1,060.00		1,060.00						
		20. VALASSIS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					10/18/2010	02/01/2011
620.00		728.00					-108.00	
		61. VALASSIS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					09/27/2010	02/01/2011
1,891.00		2,107.00					-216.00	
		134. VALASSIS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					09/27/2010	02/14/2011
4,343.00		4,628.00					-285.00	
		78. VALASSIS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					11/26/2010	02/14/2011
2,528.00		2,583.00					-55.00	
		30. VALASSIS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					09/19/2010	02/14/2011
972.00		974.00					-2.00	
		63. VALASSIS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/14/2011
2,042.00		1,978.00					64.00	
		50. VALEANT PHARMACEUTICALS INTL INC CDA PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,440.00		960.00					480.00	
		87. VALEANT PHARMACEUTICALS INTL INC CDA PROPERTY TYPE: SECURITIES					06/29/2010	02/01/2011
3,347.00		1,670.00					1,677.00	

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)	
		123. VALEANT PHARMACEUTICALS INTL INC CD PROPERTY TYPE: SECURITIES					06/29/2010	02/02/2011
4,763.00		2,360.00					2,403.00	
		37. VALEANT PHARMACEUTICALS INTL INC CDA PROPERTY TYPE: SECURITIES					06/29/2010	03/30/2011
1,787.00		710.00					1,077.00	
		126. VALEANT PHARMACEUTICALS INTL INC CD PROPERTY TYPE: SECURITIES					06/29/2010	04/06/2011
6,628.00		2,418.00					4,210.00	
		71. VALEANT PHARMACEUTICALS INTL INC CDA PROPERTY TYPE: SECURITIES					06/29/2010	05/11/2011
3,731.00		1,362.00					2,369.00	
		151. VALEANT PHARMACEUTICALS INTL INC CD PROPERTY TYPE: SECURITIES					06/29/2010	05/18/2011
7,521.00		2,898.00					4,623.00	
		12. VANCEINFO TECHNOLOGIES INC ADR COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
423.00		421.00					2.00	
		33. VANCEINFO TECHNOLOGIES INC ADR COM PROPERTY TYPE: SECURITIES					11/15/2010	06/15/2011
703.00		1,158.00					-455.00	
		299. VANCEINFO TECHNOLOGIES INC ADR COM PROPERTY TYPE: SECURITIES					06/29/2010	06/15/2011
6,372.00		7,145.00					-773.00	
		180. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/02/2008	12/14/2010
6,205.00		6,251.00					-46.00	
		20. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					03/02/2008	12/14/2010
689.00		694.00					-5.00	
		40. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					02/19/2008	12/20/2010
1,390.00		1,357.00					33.00	

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)	
		100. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					09/01/2010	01/06/2011
3,631.00		3,016.00					615.00	
		100. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					08/11/2010	01/06/2011
3,631.00		2,976.00					655.00	
		100. VERIZON COMMUNICATIONS PROPERTY TYPE: SECURITIES					10/07/2005	01/06/2011
3,631.00		2,757.00					874.00	
		12. VITAMIN SHOPPE INC COM PROPERTY TYPE: SECURITIES					12/02/2010	12/14/2010
393.00		355.00					38.00	
		53. VITAMIN SHOPPE INC COM PROPERTY TYPE: SECURITIES					06/03/2011	06/15/2011
2,311.00		2,152.00					159.00	
		10. VITAMIN SHOPPE INC COM PROPERTY TYPE: SECURITIES					06/03/2011	07/20/2011
460.00		406.00					54.00	
		23. VITAMIN SHOPPE INC COM PROPERTY TYPE: SECURITIES					12/17/2010	07/20/2011
1,057.00		772.00					285.00	
		20. VODAFONE GROUP PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
539.00		429.00					110.00	
		330. VODAFONE GROUP PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					06/29/2010	05/04/2011
9,318.00		7,085.00					2,233.00	
		19. VORNADO RLTY TR SH BEN INT PROPERTY TYPE: SECURITIES					03/18/2010	12/20/2010
1,530.00		1,432.00					98.00	
		192. VORNADO RLTY TR SH BEN INT PROPERTY TYPE: SECURITIES					03/18/2010	02/18/2011
17,192.00		14,467.00					2,725.00	

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)	
		237. VORNADO RLTY TR SH BEN INT PROPERTY TYPE: SECURITIES					06/29/2010	02/18/2011
21,222.00		17,596.00					3,626.00	
		12. WMS INDS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
542.00		518.00					24.00	
		54. WMS INDS INC COM PROPERTY TYPE: SECURITIES					11/15/2010	12/29/2010
2,443.00		2,329.00					114.00	
		164. WMS INDS INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/29/2010
7,420.00		6,660.00					760.00	
		3. WMS INDS INC COM PROPERTY TYPE: SECURITIES					04/14/2011	08/15/2011
67.00		93.00					-26.00	
		36. WMS INDS INC COM PROPERTY TYPE: SECURITIES					04/18/2011	08/15/2011
802.00		1,135.00					-333.00	
		19. WMS INDS INC COM PROPERTY TYPE: SECURITIES					04/14/2011	10/24/2011
408.00		589.00					-181.00	
		10. WPP PLC ADR COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
605.00		482.00					123.00	
		299. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					03/31/2010	03/01/2011
15,641.00		15,981.00					-340.00	
		246. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					03/31/2010	06/23/2011
12,993.00		13,148.00					-155.00	
		98. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					03/31/2010	08/04/2011
4,968.00		5,238.00					-270.00	

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)	
		262. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					07/26/2010	08/04/2011
13,282.00		13,416.00					-134.00	
		10. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					04/08/2010	08/24/2011
530.00		555.00					-25.00	
		140. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					04/08/2010	10/10/2011
7,696.00		7,769.00					-73.00	
		100. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					04/08/2010	11/18/2011
5,730.00		5,549.00					181.00	
		20. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					04/08/2010	11/22/2011
1,132.00		1,110.00					22.00	
		400. WALGREEN CO COM PROPERTY TYPE: SECURITIES					01/31/2011	11/22/2011
12,422.00		16,279.00					-3,857.00	
		170. WALGREEN CO COM PROPERTY TYPE: SECURITIES					08/24/2011	11/22/2011
5,279.00		5,852.00					-573.00	
		240. WALGREEN CO COM PROPERTY TYPE: SECURITIES					10/18/2010	11/22/2011
7,453.00		8,250.00					-797.00	
		12. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES					12/02/2010	12/14/2010
676.00		664.00					12.00	
		14. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES					12/02/2010	07/25/2011
802.00		775.00					27.00	
		3. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES					03/08/2011	07/25/2011
172.00		172.00						

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)	
		38. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES					03/08/2011	07/25/2011
2,176.00		2,179.00					-3.00	
		7. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES					12/02/2010	11/02/2011
342.00		387.00					-45.00	
		27. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES					11/08/2010	11/02/2011
1,319.00		1,473.00					-154.00	
		10. WARNACO GROUP INC COM PROPERTY TYPE: SECURITIES					02/24/2011	11/02/2011
488.00		541.00					-53.00	
		12. WASHINGTON POST CO CL B PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
5,282.00		5,210.00					72.00	
		39. WASTE CONNECTIONS INC PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,061.00		1,019.00					42.00	
		131. WASTE CONNECTIONS INC PROPERTY TYPE: SECURITIES					11/15/2010	08/11/2011
4,022.00		3,423.00					599.00	
		36.5 WASTE CONNECTIONS INC PROPERTY TYPE: SECURITIES					11/15/2010	11/16/2011
1,179.00		954.00					225.00	
		7.5 WASTE CONNECTIONS INC PROPERTY TYPE: SECURITIES					06/29/2010	11/16/2011
242.00		174.00					68.00	
		181. WASTE MANAGEMENT INC PROPERTY TYPE: SECURITIES					06/29/2010	03/01/2011
6,650.00		5,712.00					938.00	
		677. WASTE MANAGEMENT INC PROPERTY TYPE: SECURITIES					06/29/2010	06/23/2011
24,855.00		21,366.00					3,489.00	

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)	
		200. WATERS CORP COM PROPERTY TYPE: SECURITIES					09/24/2010	01/06/2011
15,201.00		14,231.00					970.00	
		300. WATERS CORP COM PROPERTY TYPE: SECURITIES					09/24/2010	01/31/2011
22,922.00		21,346.00					1,576.00	
		14. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES					11/11/2010	12/14/2010
494.00		460.00					34.00	
		7. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES					11/11/2010	11/03/2011
251.00		230.00					21.00	
		5. WATTS INDS INC CL A PROPERTY TYPE: SECURITIES					05/06/2011	11/03/2011
179.00		182.00					-3.00	
		180. WELLPOINT INC PROPERTY TYPE: SECURITIES					10/10/2011	11/18/2011
12,314.00		12,117.00					197.00	
		113. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES					06/29/2010	12/20/2010
3,398.00		2,947.00					451.00	
		600. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES					01/31/2011	03/02/2011
19,019.00		19,420.00					-401.00	
		200. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES					01/06/2011	03/02/2011
6,340.00		6,452.00					-112.00	
		290. WELLS FARGO & CO NEW PROPERTY TYPE: SECURITIES					01/06/2011	11/22/2011
7,002.00		9,356.00					-2,354.00	
		33. WESCO INTL INC PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,675.00		1,136.00					539.00	

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)	
		6. WESCO INTL INC PROPERTY TYPE: SECURITIES					12/30/2010	01/28/2011
326.00		318.00					8.00	
		41. WESCO INTL INC PROPERTY TYPE: SECURITIES					06/29/2010	01/28/2011
2,225.00		1,411.00					814.00	
		17. WESCO INTL INC PROPERTY TYPE: SECURITIES					06/29/2010	03/29/2011
1,046.00		585.00					461.00	
		10. WESCO INTL INC PROPERTY TYPE: SECURITIES					06/29/2010	04/26/2011
613.00		344.00					269.00	
		13. WESCO INTL INC PROPERTY TYPE: SECURITIES					05/26/2011	11/23/2011
594.00		698.00					-104.00	
		8. WESTAR ENERGY INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
202.00		175.00					27.00	
		89. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
3,089.00		2,779.00					310.00	
		43. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	04/06/2011
1,620.00		1,343.00					277.00	
		153. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	04/12/2011
5,858.00		4,777.00					1,081.00	
		600. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					11/09/2010	04/26/2011
24,570.00		20,838.00					3,732.00	
		300. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					12/02/2010	04/26/2011
12,285.00		10,371.00					1,914.00	

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)	
		68. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					12/02/2010	08/04/2011
2,164.00		2,351.00					-187.00	
		132. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					12/02/2010	08/04/2011
4,200.00		4,563.00					-363.00	
		300. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					12/02/2010	10/10/2011
8,389.00		10,371.00					-1,982.00	
		350. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					01/31/2011	10/10/2011
9,788.00		11,915.00					-2,127.00	
		650. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					01/31/2011	11/02/2011
17,484.00		22,127.00					-4,643.00	
		200. WESTERN DIGITAL CORP COM PROPERTY TYPE: SECURITIES					03/02/2011	11/02/2011
5,380.00		5,966.00					-586.00	
		700. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					01/06/2011	03/02/2011
15,169.00		13,357.00					1,812.00	
		400. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					09/24/2010	03/02/2011
8,668.00		7,017.00					1,651.00	
		54. WHITING PETROLEUM CORP PROPERTY TYPE: SECURITIES					06/29/2010	03/30/2011
4,034.00		2,166.00					1,868.00	
		131. WHITNEY HLDG CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,408.00		1,242.00					166.00	
		90. WHITNEY HLDG CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/17/2010
944.00		853.00					91.00	

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)	
		55. WHITNEY HLDG CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/21/2010
592.00		521.00					71.00	
		12. WILEY JOHN & SONS INC CL A PROPERTY TYPE: SECURITIES					11/10/2010	12/14/2010
554.00		517.00					37.00	
		73. WILEY JOHN & SONS INC CL A PROPERTY TYPE: SECURITIES					03/17/2011	09/01/2011
3,564.00		3,592.00					-28.00	
		7. WILEY JOHN & SONS INC CL A PROPERTY TYPE: SECURITIES					11/10/2010	09/01/2011
342.00		302.00					40.00	
		31. WILEY JOHN & SONS INC CL A PROPERTY TYPE: SECURITIES					11/10/2010	09/21/2011
1,426.00		1,336.00					90.00	
		42. WILEY JOHN & SONS INC CL A PROPERTY TYPE: SECURITIES					11/10/2010	09/23/2011
1,848.00		1,811.00					37.00	
		75. WILEY JOHN & SONS INC CL A PROPERTY TYPE: SECURITIES					11/10/2010	09/30/2011
3,325.00		3,233.00					92.00	
		24. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/05/2010	12/14/2010
840.00		840.00						
		24. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					10/07/2010	01/11/2011
818.00		889.00					-71.00	
		18. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/05/2010	01/11/2011
614.00		658.00					-44.00	
		31. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/15/2010	01/11/2011
1,057.00		1,100.00					-43.00	

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)	
		78. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/03/2011
2,861.00		2,768.00					93.00	
		14. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					11/15/2010	03/31/2011
554.00		497.00					57.00	
		41. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/28/2010	03/31/2011
1,623.00		1,288.00					335.00	
		280. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					06/29/2010	03/31/2011
11,085.00		6,877.00					4,208.00	
		64. WINDSTREAM CORP COM PROPERTY TYPE: SECURITIES					08/26/2010	12/14/2010
902.00		725.00					177.00	
		30. WOODWARD GOVERNOR CO PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
1,144.00		998.00					146.00	
		42. WOODWARD GOVERNOR CO PROPERTY TYPE: SECURITIES					11/15/2010	11/16/2011
1,688.00		1,398.00					290.00	
		18. WRIGHT EXPRESS CORP COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
811.00		786.00					25.00	
		39. WRIGHT MED GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
601.00		601.00						
		325. WRIGHT MED GROUP INC COM PROPERTY TYPE: SECURITIES					06/29/2010	02/22/2011
5,127.00		5,459.00					-332.00	
		39. WRIGHT MED GROUP INC COM PROPERTY TYPE: SECURITIES					05/31/2010	02/22/2011
615.00		615.00						

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)	
		99. WRIGHT MED GROUP INC COM PROPERTY TYPE: SECURITIES					11/15/2010	02/22/2011
1,562.00		1,423.00					139.00	
		229. XILINX INC COM PROPERTY TYPE: SECURITIES					05/04/2011	06/16/2011
7,713.00		8,001.00					-288.00	
		16. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
622.00		419.00					203.00	
		23. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					02/16/2011	03/30/2011
897.00		886.00					11.00	
		11. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					02/16/2011	03/31/2011
431.00		424.00					7.00	
		5. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	03/31/2011
196.00		131.00					65.00	
		58. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	05/27/2011
2,514.00		1,518.00					996.00	
		25. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					09/29/2011	10/20/2011
844.00		781.00					63.00	
		5. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					09/29/2011	11/28/2011
177.00		156.00					21.00	
		14. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					06/29/2010	11/28/2011
494.00		367.00					127.00	
		31. ZIONS BANCORPORATION COM PROPERTY TYPE: SECURITIES					04/29/2010	12/14/2010
704.00		881.00					-177.00	

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)	
		18. ZIONS BANCORPORATION COM PROPERTY TYPE: SECURITIES					04/29/2010	01/06/2011
445.00		511.00					-66.00	
		14. ZIONS BANCORPORATION COM PROPERTY TYPE: SECURITIES					06/05/2010	01/06/2011
346.00		380.00					-34.00	
		14. ZIONS BANCORPORATION COM PROPERTY TYPE: SECURITIES					06/29/2010	01/06/2011
346.00		316.00					30.00	
		14. ZIONS BANCORPORATION COM PROPERTY TYPE: SECURITIES					06/29/2010	06/27/2011
319.00		316.00					3.00	
		15. ZIONS BANCORPORATION COM PROPERTY TYPE: SECURITIES					06/29/2010	10/24/2011
267.00		338.00					-71.00	
		50. ZORAN CORP PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
402.00		402.00						
		61. ZORAN CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/17/2011
563.00		599.00					-36.00	
		213. ZORAN CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/23/2011
2,327.00		2,090.00					237.00	
		79. ZORAN CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/24/2011
866.00		775.00					91.00	
		76. ZORAN CORP PROPERTY TYPE: SECURITIES					06/29/2010	02/25/2011
849.00		746.00					103.00	
		50. ZORAN CORP PROPERTY TYPE: SECURITIES					06/15/2010	02/25/2011
559.00		430.00					129.00	

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)	
		4. ZORAN CORP PROPERTY TYPE: SECURITIES					11/30/2010	02/25/2011
45.00		27.00					18.00	
		105. AMDOCS LTD PROPERTY TYPE: SECURITIES					05/03/2011	10/28/2011
3,237.00		3,189.00					48.00	
		99. AMDOCS LTD PROPERTY TYPE: SECURITIES					02/16/2011	10/28/2011
3,052.00		2,979.00					73.00	
		61. ARCH CAP GROUP LTD COM NEW BERMUDA PROPERTY TYPE: SECURITIES					06/29/2010	12/06/2010
5,471.00		4,609.00					862.00	
		35. ARCH CAP GROUP LTD COM NEW BERMUDA PROPERTY TYPE: SECURITIES					06/29/2010	01/07/2011
3,029.00		2,645.00					384.00	
		108. ARCH CAP GROUP LTD COM NEW BERMUDA PROPERTY TYPE: SECURITIES					04/13/2011	11/30/2011
4,038.00		3,688.00					350.00	
		46. ARCH CAP GROUP LTD COM NEW BERMUDA PROPERTY TYPE: SECURITIES					05/04/2011	11/30/2011
1,720.00		1,568.00					152.00	
		64. ENERGY XXI (BERMUDA) LTD COM PROPERTY TYPE: SECURITIES					04/29/2011	11/03/2011
1,892.00		2,276.00					-384.00	
		32. ENERGY XXI (BERMUDA) LTD COM PROPERTY TYPE: SECURITIES					06/22/2011	11/03/2011
946.00		1,012.00					-66.00	
		275. ACCENTURE PLC CL A COM PROPERTY TYPE: SECURITIES					06/23/2011	08/04/2011
15,866.00		15,194.00					672.00	
		171. COVIDIEN PLC COM PROPERTY TYPE: SECURITIES					06/29/2010	04/08/2011
9,006.00		6,922.00					2,084.00	

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
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		10. ENDURANCE SPECIALTY HOLDINGS LTD COM PROPERTY TYPE: SECURITIES					07/30/2010	12/14/2010
463.00		387.00					76.00	
		1. ENDURANCE SPECIALTY HOLDINGS LTD COM PROPERTY TYPE: SECURITIES					07/29/2010	12/14/2010
46.00		39.00					7.00	
		16. PARTNERRE LTD ORD SHS PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,282.00		1,128.00					154.00	
		26. PARTNERRE LTD ORD SHS PROPERTY TYPE: SECURITIES					02/10/2011	03/15/2011
1,911.00		2,108.00					-197.00	
		9. PLATINUM UNDERWRITERS HOLDINGS LTD PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
409.00		399.00					10.00	
		12. PLATINUM UNDERWRITERS HOLDINGS LTD PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
545.00		449.00					96.00	
		39. PLATINUM UNDERWRITERS HOLDINGS LTD PROPERTY TYPE: SECURITIES					11/15/2010	03/08/2011
1,545.00		1,731.00					-186.00	
		124. PLATINUM UNDERWRITERS HOLDINGS LTD PROPERTY TYPE: SECURITIES					06/29/2010	03/08/2011
4,911.00		4,558.00					353.00	
		23. PLATINUM UNDERWRITERS HOLDINGS LTD PROPERTY TYPE: SECURITIES					06/29/2010	08/12/2011
701.00		861.00					-160.00	
		12. WILLIS GROUP HLDGS PLC COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
410.00		367.00					43.00	
		89. WILLIS GROUP HLDGS PLC COM PROPERTY TYPE: SECURITIES					05/11/2011	10/17/2011
3,201.00		3,634.00					-433.00	

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)	
		4. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
63.00		59.00					4.00	
		6. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	01/27/2011
80.00		88.00					-8.00	
		21. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					12/30/2010	01/27/2011
279.00		346.00					-67.00	
		21. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					12/13/2010	08/23/2011
173.00		363.00					-190.00	
		6. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/12/2010	08/23/2011
49.00		93.00					-44.00	
		18. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	08/23/2011
148.00		264.00					-116.00	
		108. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	10/11/2011
1,250.00		1,582.00					-332.00	
		48. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	10/19/2011
604.00		703.00					-99.00	
		124. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	10/20/2011
1,662.00		1,816.00					-154.00	
		60. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	10/21/2011
774.00		879.00					-105.00	
		11. XYRATEX LTD COM PROPERTY TYPE: SECURITIES					10/01/2010	10/21/2011
142.00		158.00					-16.00	

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)	
		110. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					08/03/2010	12/08/2010
3,478.00		2,621.00					857.00	
		37. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					11/01/2010	12/08/2010
1,170.00		851.00					319.00	
		31. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	12/08/2010
980.00		662.00					318.00	
		106. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	12/13/2010
3,557.00		2,264.00					1,293.00	
		36. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
1,194.00		769.00					425.00	
		123. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	01/05/2011
4,233.00		2,628.00					1,605.00	
		128. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	01/24/2011
4,720.00		2,734.00					1,986.00	
		105. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	01/25/2011
3,804.00		2,243.00					1,561.00	
		105. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	02/16/2011
4,104.00		2,243.00					1,861.00	
		66. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	02/24/2011
2,313.00		1,410.00					903.00	
		132. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	06/14/2011
4,167.00		2,820.00					1,347.00	

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
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		46. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	06/14/2011
1,452.00		983.00					469.00	
		253. FOSTER WHEELER AG COM PROPERTY TYPE: SECURITIES					06/29/2010	06/17/2011
7,288.00		5,405.00					1,883.00	
		163. GARMIN LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	12/06/2010
5,153.00		4,881.00					272.00	
		87. GARMIN LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	12/10/2010
2,612.00		2,605.00					7.00	
		21. GARMIN LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
647.00		629.00					18.00	
		117. GARMIN LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	02/22/2011
3,757.00		3,504.00					253.00	
		126. GARMIN LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	03/24/2011
4,262.00		3,773.00					489.00	
		175. GARMIN LTD COM PROPERTY TYPE: SECURITIES					06/29/2010	04/04/2011
5,880.00		5,240.00					640.00	
		50. GARMIN LTD COM PROPERTY TYPE: SECURITIES					11/12/2010	04/04/2011
1,680.00		1,476.00					204.00	
		300. NOBLE CORP COM PROPERTY TYPE: SECURITIES					04/01/2011	04/26/2011
12,626.00		13,630.00					-1,004.00	
		600. NOBLE CORP COM PROPERTY TYPE: SECURITIES					01/31/2011	04/26/2011
25,253.00		22,877.00					2,376.00	

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)	
		27. NOBLE CORP COM PROPERTY TYPE: SECURITIES					03/01/2011	06/22/2011
1,056.00		1,218.00					-162.00	
		81. NOBLE CORP COM PROPERTY TYPE: SECURITIES					03/24/2011	06/22/2011
3,167.00		3,636.00					-469.00	
		316. NOBLE CORP COM PROPERTY TYPE: SECURITIES					06/29/2010	06/22/2011
12,354.00		9,502.00					2,852.00	
		580. TYCO INTL LTD NEW F COM PROPERTY TYPE: SECURITIES					06/29/2010	03/01/2011
26,171.00		20,648.00					5,523.00	
		27. MELLANOX TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES					11/15/2010	12/14/2010
653.00		635.00					18.00	
		32. SODASTREAM INTERNATIONAL LTD COM PROPERTY TYPE: SECURITIES					04/15/2011	06/10/2011
1,811.00		1,395.00					416.00	
		41. SODASTREAM INTERNATIONAL LTD COM PROPERTY TYPE: SECURITIES					04/15/2011	07/13/2011
2,896.00		1,788.00					1,108.00	
		779. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					11/08/2010	12/14/2010
15,536.00		14,671.00					865.00	
		80. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/19/2011	03/11/2011
1,623.00		1,512.00					111.00	
		159. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/19/2011	03/11/2011
3,225.00		3,005.00					220.00	
		30. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/19/2011	03/14/2011
603.00		567.00					36.00	

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)	
		1067. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/19/2011	03/18/2011
20,687.00		20,164.00					523.00	
		321. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/19/2011	04/05/2011
6,464.00		6,066.00					398.00	
		399. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/20/2011	04/05/2011
8,035.00		7,523.00					512.00	
		253. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/20/2011	04/06/2011
5,110.00		4,770.00					340.00	
		144. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/20/2011	05/19/2011
2,919.00		2,715.00					204.00	
		41. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/20/2011	05/19/2011
832.00		773.00					59.00	
		8. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/20/2011	05/20/2011
160.00		151.00					9.00	
		20. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/20/2011	05/20/2011
404.00		377.00					27.00	
		456. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					01/20/2011	05/20/2011
9,108.00		8,598.00					510.00	
		2500. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					11/08/2010	05/20/2011
49,937.00		47,083.00					2,854.00	
		2885. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					11/08/2010	05/31/2011
56,807.00		54,333.00					2,474.00	

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)	
		865. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					11/08/2010	06/01/2011
16,852.00		16,291.00					561.00	
		2427. QIAGEN N V EURO.01 PROPERTY TYPE: SECURITIES					11/08/2010	06/02/2011
47,061.00		45,708.00					1,353.00	
		15. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES					06/29/2010	12/14/2010
664.00		664.00						
TOTAL GAIN(LOSS)							1,359,837.	