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Form **990-PF**

Return of Private Foundation

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

Treated as a Private Foundation

OMB No 1545-0052

2011Department of the Treasury
Internal Revenue Service

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

For calendar year 2011 or tax year beginning 12/1/2011, and ending 11/30/2012

Name of foundation THE JOHN C KISH FOUNDATION		A Employer identification number 73-1688377
Number and street (or P O box number if mail is not delivered to street address) Room/suite P O BOX 1501, NJ2-130-03-31		B Telephone number (see instructions) 609-274-6834
City or town, state, and ZIP code PENNINGTON NJ 08534-1501		C If exemption application is pending, check here ☐
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 26,131,423	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	665,123	577,815		
	5 a Gross rents		0		
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	235,781			
	b Gross sales price for all assets on line 6a	9,313,229			
	7 Capital gain net income (from Part IV, line 2)		235,781		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	-7,448	0	0		
12 Total. Add lines 1 through 11	893,456	813,596	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	90,000			90,000
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	3,608	3,247	0	361
	b Accounting fees (attach schedule)	1,500	0	0	1,500
	c Other professional fees (attach schedule)	213,590	128,154	0	85,436
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	23,190	8,698	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	32,464	32,464	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	364,352	172,563	0	177,297
	25 Contributions, gifts, grants paid	994,393			994,393
26 Total expenses and disbursements. Add lines 24 and 25	1,358,745	172,563	0	1,171,690	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-465,289				
b Net investment income (if negative, enter -0-)		641,033			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.
(HTA)Form **990-PF** (2011)

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Form 990-PF (2011) THE JOHN C KISH FOUNDATION

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Part II Balance Sheets		Beginning of year (a) Book Value	End of year	
			(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	387	4,364	4,364
	2 Savings and temporary cash investments	1,025,922	1,173,184	1,173,184
	3 Accounts receivable	0		
	Less allowance for doubtful accounts	0	0	0
	4 Pledges receivable	0		
	Less allowance for doubtful accounts	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule)	0		
	Less allowance for doubtful accounts	0	0	0
	8 Inventories for sale or use	0	0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S. and state government obligations (attach schedule)	4,380,298	4,101,461	4,169,375
	b Investments—corporate stock (attach schedule)	13,265,520	13,680,948	15,299,828
	c Investments—corporate bonds (attach schedule)	0	0	0
	11 Investments—land, buildings, and equipment basis	0		
Liabilities	Less accumulated depreciation (attach schedule)	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	6,216,597	5,431,460	5,484,672
	14 Land, buildings, and equipment basis	0		
	Less accumulated depreciation (attach schedule)	0	0	0
	15 Other assets (describe)	0	0	0
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	24,888,724	24,391,417	26,131,423
	17 Accounts payable and accrued expenses	0	0	
	18 Grants payable			
	19 Deferred revenue	0	0	
Net Assets or Fund Balances	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe)	0	0	
	23 Total liabilities (add lines 17 through 22)	0	0	
	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ☒			
	27 Capital stock, trust principal, or current funds	24,888,724	24,391,417	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see instructions)	24,888,724	24,391,417	
	31 Total liabilities and net assets/fund balances (see instructions)	24,888,724	24,391,417	

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	24,888,724
2 Enter amount from Part I, line 27a	2	-465,289
3 Other increases not included in line 2 (itemize) <u>See Attached Statement</u>	3	48,531
4 Add lines 1, 2, and 3	4	24,471,966
5 Decreases not included in line 2 (itemize) <u>See Attached Statement</u>	5	80,549
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	24,391,417

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a 0	0	0	0
b 0	0	0	0
c 0	0	0	0
d 0	0	0	0
e 0	0	0	0

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	235,781
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 instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	1,042,283	25,775,659	0.040437
2009	1,200,747	24,554,034	0.048902
2008	693,912	20,384,934	0.034040
2007	700,768	22,856,773	0.030659
2006	164,660	7,228,689	0.022779

2 Total of line 1, column (d)	2	0.176817
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	0.035363
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	25,495,968
5 Multiply line 4 by line 3	5	901,614
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	6,410
7 Add lines 5 and 6	7	908,024
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions	8	1,171,690

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	6,410	
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)				
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0	
3 Add lines 1 and 2		3	6,410	
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4		
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	6,410	
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	33,912		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	0		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments Add lines 6a through 6d	7	33,912		
8 Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	0		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	27,502		
11 Enter the amount of line 10 to be Credited to 2012 estimated tax 6,410 Refunded	11	21,092		

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ _____ (2) On foundation managers \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		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? <i>If "Yes," attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		N/A
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) TX		
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? <i>If "No," attach explanation</i>	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 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	13	X	
14	The books are in care of ▶ MLTC, A DIVISION OF BANK OF AMERICA, N A Telephone no ▶ 609-274-6834 Located at ▶ 1300 MERRILL LYNCH DRIVE PENNINGTON NJ ZIP+4 ▶ 08534-1501			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 0			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 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 2011)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

Organizations relying on a current notice regarding disaster assistance check here

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

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

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

If "Yes" to 6b, file Form 8870

☐ Yes ☒ No**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?**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 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
JOAN KISH 3307 BONITA WOODS DR BONITA CA 91902-	PRINCIPAL 2 00	30,000	0	0
FRANK PLEVO 100 QUAIL RUN ROAD HENDERSON NV 890	PRINCIPAL 2 00	30,000	0	0
H. MATTHEW FRAZIER 1920 SPYGLASS DR HENDERSON NV 89014-	PRINCIPAL 2 00	30,000	0	0
	00	0	0	0

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

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

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

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
		0
		0
		0
		0
		0
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

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

	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	0
Total. Add lines 1 through 3	0

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	24,966,443
b	Average of monthly cash balances	1b	917,788
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	25,884,231
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	25,884,231
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	388,263
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	25,495,968
6	Minimum investment return. Enter 5% of line 5	6	1,274,798

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

1	Minimum investment return from Part X, line 6	1	1,274,798
2a	Tax on investment income for 2011 from Part VI, line 5	2a	6,410
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	6,410
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,268,388
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,268,388
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,268,388

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	1,171,690
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,171,690
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 instructions)	5	6,410
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,165,280

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 instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				1,268,388
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			994,393	
b Total for prior years: 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	0			
b From 2007	0			
c From 2008	0			
d From 2009	0			
e From 2010	0			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,171,690				
a Applied to 2010, but not more than line 2a			994,393	
b Applied to undistributed income of prior years (Election required—see instructions)		0		
c Treated as distributions out of corpus (Election required—see instructions)	0			
d Applied to 2011 distributable amount				177,297
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				1,091,091
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	0			
c Excess from 2009	0			
d Excess from 2010	0			
e Excess from 2011	0			

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)**N/A****1 a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling**b** Check box to indicate whether the foundation is a private operating foundation described in section☐ 4942(j)(3) or ☐ 4942(j)(5)**2 a** Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed**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

Tax year	Prior 3 years			(e) Total
(a) 2011	(b) 2010	(c) 2009	(d) 2008	
0				0
0	0	0	0	0
0				0
				0
0	0	0	0	0
				0
0				0
				0
0				0
				0
				0
				0
				0

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

JOHN C KISH AND JOAN KISH

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

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d**a** The name, address, and telephone number of the person to whom applications should be addressed**b** The form in which applications should be submitted and information and materials they should include**c** Any submission deadlines**d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	994,393
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	0

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

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

[illegible]

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

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

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) is based on all information of which preparer has any knowledge.

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

**Sign
Here**

Signature of officer or trustee Joan M. Risk Date 4-12-13 Title _____

Paid
Preparer
Use Only

Print/Type preparer's name

DONALD J ROMAN

Preparer's signature

[Handwritten signature]

Date

4/4/2013

Check ☒ if
self-employed

PTIN

P00364310

Firm's name ► PricewaterhouseCoopers, LLP

Firm's EIN	13-4008324
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Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Phone no	412-355-6000
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THE JOHN C KISH FOUNDATION

Account Number.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

November 01, 2012 - November 30, 2012

Equities (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Annual Income	Estimated Current Yield%
LKQ CORP	LKQ	03/22/12	1,944	15.6150	30,355.75	21.9000	42,573.60	12,217.85		
		03/23/12	1,740	15.7620	27,425.88	21.9000	38,106.00	10,680.12		
Subtotal			3,684		57,781.63		80,679.60	22,897.97		
LOCKHEED MARTIN CORP	LMT	02/23/10	2,452	77.2398	189,392.23	93.3000	228,771.60	39,379.37		11.280
		07/06/11	310	81.5606	25,283.79	93.3000	28,923.00	3,639.21		4.93
Subtotal			2,762		214,676.02		257,694.60	43,018.58		12.706
LORILLARD INC	LOR	02/29/12	276	131.7267	36,356.57	121.1600	33,440.16	(2,916.41)		5.11
		04/04/12	238	135.5144	32,252.43	121.1600	28,836.08	(3,416.35)		5.11
		04/11/12	222	135.9873	30,189.20	121.1600	26,897.52	(3,291.68)		5.11
		05/30/12	210	123.3286	25,899.01	121.1600	25,443.60	(455.41)		5.11
		09/12/12	259	118.6115	30,720.40	121.1600	31,380.44	660.04		5.11
Subtotal			1,205		155,417.61		145,997.80	(9,419.81)		7.473
LOUISIANA PAC CORP	LPX	06/22/12	675	10.4273	7,038.43	17.4200	11,758.50	4,720.07		
		09/30/12	289	11.0260	3,186.54	17.4200	5,034.38	1,847.84		
Subtotal			964		10,224.97		16,792.88	6,567.91		
LUCKIN INDS INC	LUEK	02/23/10	240	36.7362	8,816.70	54.7600	13,142.40	4,325.70		120
		06/08/12	129	26.4100	3,406.89	35.2400	4,545.96	1,139.07		129
		06/11/12	134	26.0682	3,493.14	35.2400	4,722.16	1,229.02		134
		06/19/12	96	29.5082	2,832.79	35.2400	3,383.04	550.25		96
		06/26/12	108	29.5000	3,186.00	35.2400	3,805.92	619.92		108
		11/15/12	70	32.0158	2,241.11	35.2400	2,466.80	225.69		70
Subtotal			537		15,159.93		18,923.88	3,763.95		537
MADDEN STEVEN LTD	SHOO	03/26/10	259	22.0471	5,710.22	44.5100	11,528.09	5,817.87		
MEAD JOHNSON NUTRITION CO	MJN	08/22/12	745	71.7610	53,461.95	68.1900	50,801.55	(2,660.40)		895
		08/23/12	60	71.6251	4,297.51	68.1900	4,091.40	(206.11)		72
Subtotal			805		57,759.46		54,892.95	(2,866.51)		967

THE JOHN C KISH FOUNDATION

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

Recipient(s) paid during the year

Name

SPREAD THE WORD NEVADA

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

Name

BETHEL TABERNACLE

Street

City NILES	State MI	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 20,000

Name

R&R FOUNDATION

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 35,000

Name

THREE SQUARE

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 2,000

Name

CAMPANILE FOUNDATION FBO CTR FOR EXCELLENCE IN SCHOOL CNSLNG & LDRSHP

Street

City SAN DIEGO	State CA	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 2,000

Name

HUMAN RIGHTS CAMPAIGN

Street

City WASHINGTON	State DC	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 17,408

THE JOHN C KISH FOUNDATION

73-1688377 Page 2 of 6

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

Recipient(s) paid during the year

Name

HILLTOP TABERNACLE

Street

City CHULA VISTA	State CA	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 151,464

Name

TUPELO CHILDRENS MANSION

Street

City TUPELO	State MS	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 25,000

Name

YELLOWSTONE PARK FOUNDATION

Street

City BOZEMAN	State MT	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

Name

ST BONAVENTURE INDIAN MISSION

Street

City THOREAU	State NM	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

Name

NAVAJO LUTHERAN MISSION

Street

City PARK CITY	State UT	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 36,464

Name

ADOPT A NATIVE ELDER HUMAN RIGHTS CAMPAIGN

Street

City PARK CITY	State UT	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 40,000

THE JOHN C KISH FOUNDATION

73-1688377 Page 3 of 6

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

Recipient(s) paid during the year

Name

ST THERESE CHRIST CHURCH EPISCOPAL

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

Name

BOYS & GIRLS CLUB OF HENDERSON

Street

City HENDERSON	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 11,000

Name

THE ANIMAL FOUNDATION

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 105,000

Name

AID FOR AIDS OF NEVADA

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 1,500

Name

THE SHADE TREE INC

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 600

Name

LAS VEGAS VALLEY HUMANE SOCIETY

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

THE JOHN C KISH FOUNDATION

73-1688377 Page 4 of 6

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

Recipient(s) paid during the year

Name

ST ROSE DOMINICAN

Street

City HENDERSON	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 22,500

Name

THE SMITH CENTER

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 134,001

Name

SPAY OUR STRAYS

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

Name

HEAVAN CAN WAIT

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

Name

BOYS AND GIRLS CLUB OF HENDERSON

Street

City HENDERSON	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 50,000

Name

UNLV FOUNDATION

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 85,756

THE JOHN C KISH FOUNDATION

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

Recipient(s) paid during the year

Name

COLLEGE OF SOUTHERN NV FDTN

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 67,000

Name

GOLDEN RAINBOW

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 10,000

Name

RONALD MCDONALD HOUSE

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 35,000

Name

THE PUBLIC EDUCATION FOUNDATION

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 7,500

Name

THE CENTER LGBT

Street

City LAS VEGAS	State NV	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 5,200

Name

SCRIPPS MERCY HOSPITAL

Street

City SAN DIEGO	State CA	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 25,000

THE JOHN C KISH FOUNDATION

73-1688377 Page 6 of 6

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

Recipient(s) paid during the year

Name

CHURCH OF CHRIST EPISCOPAL

Street

City	State	Zip Code	Foreign Country
LAS VEGAS	NV		
Relationship	Foundation Status		
Purpose of grant/contribution			Amount
			35,000

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount
			0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount
			0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount
			0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount
			0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount
			0

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

Totals										Amount				
Long Term CG Distributions										341				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1	X	TENNECO INC DEL	880349105			5/24/2010		8/6/2012	5,084	3,864				1,220
2	X	TESCO PLC SPNRD ADR	881575302			2/23/2010		9/18/2012	7,835	9,191				-1,356
3	X	TEVA PHARMACTCL INDS AD	881624209			7/5/2010		6/5/2012	1,946	2,804				-858
4	X	TEVA PHARMACTCL INDS AD	881624209			7/5/2010		7/6/2012	6,356	9,030				-2,674
5	X	TEVA PHARMACTCL INDS AD	881624209			3/30/2011		7/6/2012	70,622	89,948				-19,326
6	X	THORATEC CORP COM NEW	885175307			2/23/2010		1/3/2012	635	543				92
7	X	THORATEC CORP COM NEW	885175307			2/23/2010		2/23/2012	3,146	2,570				576
8	X	3M COMPANY	88579Y101			2/23/2010		6/5/2012	4,129	4,005				124
9	X	TIBCO SOFTWARE INC	88632Q103			2/23/2010		7/9/2012	3,568	1,191				2,377
10	X	TOYOTA MOTOR CORP ADR	892331307			2/7/2012		9/19/2012	14,655	14,162				493
11	X	TURKIYE GRTI BK SPN ADR	900148701			8/4/2010		7/27/2012	14,752	20,289				-5,537
12	X	TURKIYE GRTI BK SPN ADR	900148701			6/5/2012		7/27/2012	2,708	2,450				258
13	X	ULTRA PETROLEUM CORP	903914109			2/23/2010		1/13/2012	7,649	13,837				-6,188
14	X	U S TRSY INFLATION BOND	912810FD5			1/15/2010		2/14/2012	91,424	81,052				10,372
15	X	U S TRSY INFLATION BOND	912810FD5			1/15/2010		2/15/2012	4,250	3,769				481
16	X	U S TRSY INFLATION BOND	912810FD5			1/21/2011		2/15/2012	61,628	50,594				11,034
17	X	U S TRSY INFLATION BOND	912810FD5			6/10/2011		2/15/2012	23,376	20,096				3,280
18	X	U S TRSRY INFLATION BON	912810PZ5			1/15/2010		1/27/2012	70,536	63,506				7,030
19	X	U S TRSRY INFLATION BON	912810PZ5			1/21/2011		1/27/2012	43,732	36,139				7,593
20	X	U S TRSRY INFLATION BON	912810PZ5			6/10/2011		1/27/2012	14,107	12,190				1,917
21	X	U S TRSRY INFLATION BON	912810PZ5			7/13/2011		1/27/2012	77,589	68,874				8,715
22	X	U S TRSRY INFLATION BON	912810PZ5			7/13/2011		1/31/2012	17,341	15,026				2,315
23	X	U S TRSRY INFLATION BON	912810PZ5			7/27/2011		1/31/2012	56,357	49,076				7,281
24	X	GNC HOLDINGS INC SHS	36191G107			6/5/2012		8/15/2012	1,844	1,835				9
25	X	GAFISA S A SPON ADR	362607301			5/13/2010		5/16/2012	3,324	13,830				-10,506
26	X	GAFISA S A SPON ADR	362607301			7/21/2010		5/16/2012	1,270	5,650				-4,380
27	X	GENESCO INC	371532102			2/23/2010		2/8/2012	6,286	2,255				4,031
28	X	GEOSPACE TECHNOLOGIES	37364X109			2/23/2010		11/21/2012	1,522	486				1,036
29	X	GEOSPACE TECHNOLOGIES	37364X109			2/23/2010		11/23/2012	724	231				493
30	X	GEOSPACE TECHNOLOGIES	37364X109			2/23/2010		11/26/2012	936	301				635
31	X	GILEAD SCIENCES INC COM	375558103			3/30/2011		6/5/2012	2,451	2,138				313
32	X	GOLDMAN SACHS GROUP INC	38141G104			2/23/2010		3/21/2012	30,139	37,801				-7,662
33	X	GOOGLE INC CL A	38259P508			2/23/2010		4/25/2012	75,572	66,521				9,051
34	X	GRAFTECH INTL LTD	384313102			2/23/2010		2/24/2012	4,533	4,234				299
35	X	GRAFTECH INTL LTD	384313102			5/25/2010		2/24/2012	1,463	1,733				-270
36	X	HALOZYME THERAPEUTICS	40637H109			4/16/2012		8/2/2012	1,694	3,458				-1,764
37	X	HALOZYME THERAPEUTICS	40637H109			7/3/2012		8/2/2012	855	1,970				-1,115
38	X	HASBRO INC COM	418056107			2/23/2010		1/19/2012	27,161	29,438				-2,277
39	X	HASBRO INC COM	418056107			2/23/2010		2/1/2012	10,194	10,298				-104
40	X	HASBRO INC COM	418056107			6/1/2011		2/1/2012	12,514	16,469				-3,955
41	X	HASBRO INC COM	418056107			6/1/2011		2/2/2012	5,819	7,679				-1,860
42	X	HASBRO INC COM	418056107			6/1/2011		2/22/2012	3,076	4,117				-1,041
43	X	HASBRO INC COM	418056107			8/17/2011		2/22/2012	6,360	6,965				-605
44	X	HASBRO INC COM	418056107			8/17/2011		2/23/2012	13,118	14,194				-1,076
45	X	HASBRO INC COM	418056107			9/14/2011		2/23/2012	2,973	3,115				-142
46	X	HASBRO INC COM	418056107			9/14/2011		2/24/2012	17,177	17,993				-816
47	X	HASBRO INC COM	418056107			9/14/2011		2/27/2012	3,997	4,214				-217
48	X	HUNTSMAN CORP	447011107			2/23/2010		10/23/2012	3,434	3,208				226
49	X	IMPAX LABS INC	45256B101			3/15/2011		1/12/2012	2,292	3,026				-734
50	X	INFORMATICA CORP CA	45666Q102			2/23/2010		2/24/2012	5,978	3,062				2,916
51	X	INFORMATICA CORP CA	45666Q102			2/23/2010		7/6/2012	3,814	3,241				573

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

Totals										Amount		Long Term CG Distributions				Short Term CG Distributions			
										341									
										0									
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
															Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
														9,313,229	0	9,077,448	0	235,781	0
Securities														Other sales					
52	X	INFORMATICA CORP CA	45666Q102			11/22/2011		7/6/2012	541	811				-270					
53	X	INTL BUSINESS MACHINES	459200101			11/3/2010		12/21/2011	3,415	2,731				684					
54	X	INTL BUSINESS MACHINES	459200101			3/30/2011		12/21/2011	13,480	12,294				1,186					
55	X	INTL BUSINESS MACHINES	459200101			3/30/2011		5/23/2012	26,738	22,621				4,117					
56	X	INTUIT INC COM	461202103			3/30/2011		6/5/2012	2,765	2,613				152					
57	X	INVESTORS BANCORP INC	46146P102			2/23/2010		6/5/2012	1,475	1,277				198					
58	X	JOHNSON CONTROLS INC	478366107			5/26/2010		3/8/2012	31,213	27,643				3,570					
59	X	JOHNSON CONTROLS INC	478366107			12/2/2010		3/8/2012	22,523	27,592				-5,069					
60	X	JOHNSON CONTROLS INC	478366107			3/23/2011		3/8/2012	24,120	30,468				-6,348					
61	X	JOHNSON CONTROLS INC	478366107			3/30/2011		3/8/2012	8,402	10,969				-2,567					
62	X	JUPITER TELECOM CO ADR	48206M102			6/5/2012		9/10/2012	7	7				0					
63	X	KKR FINL HDGS LLC	48248A306			8/25/2011		4/24/2012	3,177	3,052				125					
64	X	KAO CORP SPD ADR	485537302			2/23/2010		2/15/2012	15,461	14,976				485					
65	X	KDDI CORP SHS	48667L106			2/23/2010		4/10/2012	37,426	31,749				5,677					
66	X	KEYCORP NEW COM	493267108			7/30/2010		1/13/2012	3,231	3,322				-91					
67	X	KEYCORP NEW COM	493267108			8/10/2010		1/13/2012	663	690				-27					
68	X	LVMH MOET HENNESSY ADR	502441306			5/10/2010		6/18/2012	9,332	7,013				2,319					
69	X	LVMH MOET HENNESSY ADR	502441306			5/10/2010		8/21/2012	1,991	1,349				642					
70	X	LVMH MOET HENNESSY ADR	502441306			3/24/2011		8/21/2012	19,083	18,066				1,017					
71	X	LVMH MOET HENNESSY ADR	502441306			6/5/2012		8/21/2012	4,978	4,256				722					
72	X	LEUCADIA NATL CORP	527288104			2/23/2010		10/1/2012	4,670	4,595				75					
73	X	NORFOLK SOUTHERN CORP	655844108			6/3/2011		5/9/2012	6,897	7,083				-186					
74	X	NORTHROP GRUMMAN CORP	668607102			11/11/2009		8/22/2012	619	446				173					
75	X	NORTHROP GRUMMAN CORP	668607102			2/23/2010		8/22/2012	26,401	21,356				5,045					
76	X	NOVARTIS ADR	66987V109			2/23/2010		1/20/2012	15,354	15,012				342					
77	X	NOVO NORDISK A S ADR	670100205			2/23/2010		6/1/2012	4,319	2,338				1,981					
78	X	NOVO NORDISK A S ADR	670100205			2/23/2010		6/4/2012	14,079	7,651				6,428					
79	X	NOVO NORDISK A S ADR	670100205			2/23/2010		10/10/2012	11,563	5,101				6,462					
80	X	NU SKIN ENTERPRS A \$001	67018T105			5/27/2011		5/10/2012	12,889	11,482				1,407					
81	X	NU SKIN ENTERPRS A \$001	67018T105			5/31/2011		5/10/2012	30,831	27,917				2,914					
82	X	OGX PETROLEO E-SPON AD	670849108			7/11/2011		6/6/2012	5,062	9,735				-4,673					
83	X	OGX PETROLEO E-SPON AD	670849108			7/12/2011		6/6/2012	7,311	14,067				-6,756					
84	X	OGX PETROLEO E-SPON AD	670849108			6/5/2012		6/6/2012	1,956	2,062				-106					
85	X	OYO GEOSPACE CORP	671074102			2/23/2010		2/8/2012	7,444	3,140				4,304					
86	X	OYO GEOSPACE CORP	671074102			2/23/2010		2/9/2012	1,072	462				610					
87	X	OCCIDENTAL PETE CORP CA	674599105			3/30/2011		3/8/2012	38,493	39,765				-1,272					
88	X	OCCIDENTAL PETE CORP CA	674599105			3/30/2011		3/8/2012	29,827	30,813				-986					
89	X	OCCIDENTAL PETE CORP CA	674599105			3/30/2011		11/1/2012	11,924	16,170				-4,246					
90	X	OCCIDENTAL PETE CORP CA	674599105			3/30/2011		11/1/2012	77,270	101,182				-23,912					
91	X	ONEOK INC (OKLAHOMA)	682680103			2/23/2010		12/15/2011	7,748	4,056				3,692					
92	X	ONEOK INC (OKLAHOMA)	682680103			2/23/2010		1/18/2012	3,722	1,812				1,910					
93	X	ONEOK INC (OKLAHOMA)	682680103			2/23/2010		1/26/2012	7,066	3,452				3,614					
94	X	ONEOK INC (OKLAHOMA)	682680103			2/23/2010		1/30/2012	7,043	3,624				3,419					
95	X	ORACLE CORP \$0.01 DEL	68389X105			2/23/2010		3/7/2012	29,428	24,228				5,200					
96	X	ORACLE CORP \$0.01 DEL	68389X105			2/23/2010		8/8/2012	25,185	19,956				5,229					
97	X	PNC FINCL SERVICES GROUP	693475105			5/11/2011		5/16/2012	29,804	29,947				-143					
98	X	PPG INDUSTRIES INC SHS	693506107			2/23/2010		7/25/2012	26,210	15,031				11,179					
99	X	PPG INDUSTRIES INC SHS	693506107			2/23/2010		9/12/2012	26,075	13,918				12,157					
100	X	PEET'S COFFEE AND TEA INC	705560100			6/29/2012		10/5/2012	3,232	2,644				588					
101	X	PEET'S COFFEE AND TEA INC	705560100			6/29/2012		10/8/2012	1,175	961				214					
102	X	PENN WEST PETE LTD NEW	707887105			2/14/2011		6/15/2012	6,361	12,187				-5,826					

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
										Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	
Long Term CG Distributions										9,313,229	9,077,448			235,781
Short Term CG Distributions										0	0			0
103	X		PENN WEST PETE LTD NEW	707887105			2/14/2011		6/15/2012	2,134	4,090		-1,956	
104	X		PENN WEST PETE LTD NEW	707887105			4/14/2011		6/15/2012	3,017	5,528		-2,511	
105	X		PENN WEST PETE LTD NEW	707887105			2/14/2011		6/18/2012	2,099	3,930		-1,831	
106	X		PENN WEST PETE LTD NEW	707887105			4/14/2011		6/18/2012	1,175	2,190		-1,015	
107	X		LOCKHEED MARTIN CORP	539830109			11/11/2009		3/7/2012	22,181	19,122		3,059	
108	X		LOCKHEED MARTIN CORP	539830109			2/23/2010		7/20/2012	4,208	3,710		498	
109	X		LUFKIN INDS INC	549764108			2/23/2010		7/23/2012	1,451	920		531	
110	X		LUFKIN INDS INC	549764108			2/23/2010		7/23/2012	2,925	1,913		1,012	
111	X		MATSON INC	57686G105			4/5/2012		7/9/2012	1,723	1,591		132	
112	X		MATSON INC	57686G105			4/17/2012		7/9/2012	5,093	4,767		326	
113	X		MCDONALDS CORP COM	580135101			3/30/2011		6/5/2012	4,320	3,802		518	
114	X		MCDONALDS CORP COM	580135101			3/30/2011		10/24/2012	49,645	43,194		6,451	
115	X		MCDONALDS CORP COM	580135101			4/6/2011		10/24/2012	33,126	29,125		4,001	
116	X		MCDONALDS CORP COM	580135101			4/27/2011		10/24/2012	35,223	31,265		3,958	
117	X		MEDIDATA SOLUTIONS INC	58471A105			12/21/2010		10/3/2012	912	561		351	
118	X		MEDIDATA SOLUTIONS INC	58471A105			12/21/2010		10/4/2012	1,760	1,097		663	
119	X		MEDIDATA SOLUTIONS INC	58471A105			12/28/2010		10/4/2012	1,095	680		415	
120	X		MEDIDATA SOLUTIONS INC	58471A105			12/28/2010		10/5/2012	1,031	631		400	
121	X		MEDIDATA SOLUTIONS INC	58471A105			12/28/2010		10/8/2012	196	121		75	
122	X		MEDTRONIC INC COM	585055106			2/23/2010		4/11/2012	25,757	29,658		-3,901	
123	X		MEDTRONIC INC COM	585055106			2/23/2010		5/2/2012	28,040	31,644		-3,604	
124	X		MEDTRONIC INC COM	585055106			2/23/2010		5/30/2012	27,253	32,032		-4,779	
125	X		MEDTRONIC INC COM	585055106			2/23/2010		6/13/2012	10,768	12,433		-1,665	
126	X		MEDTRONIC INC COM	585055106			8/18/2010		6/13/2012	24,341	23,838		503	
127	X		MENS WEARHOUSE INC CO	587118100			2/23/2010		6/5/2012	1,753	1,041		712	
128	X		MERCK AND CO INC SHS	58933Y105			6/13/2012		11/1/2012	25,701	21,683		4,018	
129	X		MERCK AND CO INC SHS	58933Y105			6/13/2012		11/9/2012	21,976	19,321		2,655	
130	X		MERCK AND CO INC SHS	58933Y105			6/20/2012		11/9/2012	30,916	27,584		3,332	
131	X		MERITOR INCCOM	59001K100			2/25/2010		9/21/2012	2,871	6,824		-3,953	
132	X		MERITOR INCCOM	59001K100			7/14/2010		9/21/2012	517	1,676		-1,159	
133	X		MERITOR INCCOM	59001K100			4/1/2011		9/21/2012	32	119		-87	
134	X		MERITOR INCCOM	59001K100			4/1/2011		9/24/2012	133	492		-359	
135	X		MTN GROUP LTD-SPONS ADR	62474M108			2/23/2010		3/1/2012	20,713	16,296		4,417	
136	X		MTN GROUP LTD-SPONS ADR	62474M108			3/23/2010		3/1/2012	774	732		42	
137	X		MTN GROUP LTD-SPONS ADR	62474M108			3/24/2010		3/1/2012	5,674	5,266		408	
138	X		MTN GROUP LTD-SPONS ADR	62474M108			4/20/2010		3/1/2012	8,735	7,356		1,379	
139	X		NTT DOCOMO INC SPD ADR	62942M201			9/22/2011		5/9/2012	21,422	24,682		-3,260	
140	X		NIKE INC CL B	654106103			2/3/2011		6/5/2012	2,214	1,762		452	
141	X		NIKE INC CL B	654106103			2/3/2011		6/5/2012	3,058	2,431		627	
142	X		NORFOLK SOUTHERN CORP	655844108			3/30/2011		5/9/2012	113,808	114,527		-719	
143	X		FIFTH THIRD BANCORP	316773100			2/23/2010		10/22/2012	6,831	5,690		1,141	
144	X		FIFTH THIRD BANCORP	316773100			6/15/2010		10/22/2012	180	167		13	
145	X		FIFTH THIRD BANCORP	316773100			6/15/2010		10/24/2012	2,202	2,097		105	
146	X		FIFTH THIRD BANCORP	316773100			6/3/2011		10/24/2012	1,269	1,096		173	
147	X		FIFTH THIRD BANCORP	316773100			6/3/2011		11/5/2012	902	794		108	
148	X		FIFTH THIRD BANCORP	316773100			1/30/2012		11/5/2012	2,633	2,419		214	
149	X		FOOT LOCKER INC N Y COM	344849104			2/23/2010		4/17/2012	14,911	6,312		8,599	
150	X		FRESH MKT INC	35804H106			11/8/2010		5/1/2012	2,847	1,821		1,026	
151	X		GEO GROUP INC	36159R103			2/23/2010		2/29/2012	2,842	3,183		-341	
152	X		GNC HOLDINGS INC SHS	36191G107			4/4/2011		5/22/2012	5,892	2,758		3,134	
153	X		GNC HOLDINGS INC SHS	36191G107			4/4/2011		6/19/2012	1,836	896		940	
Securities										9,313,229	9,077,448	0	235,781	
Other sales										0	0	0	0	

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										341			
										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
154	X	GNC HOLDINGS INC SHS	36191G107			4/7/2011		6/19/2012	2,124	1,057			1,067
155	X	GNC HOLDINGS INC SHS	36191G107			4/7/2011		8/15/2012	5,458	2,652			2,806
156	X	J C PENNEY CO COM	708160106			1/27/2011		4/17/2012	5,241	4,959			282
157	X	J C PENNEY CO COM	708160106			1/31/2011		4/17/2012	4,310	4,039			271
158	X	J C PENNEY CO COM	708160106			1/31/2011		4/25/2012	71	65			6
159	X	J C PENNEY CO COM	708160106			2/3/2011		4/25/2012	5,555	4,883			672
160	X	J C PENNEY CO COM	708160106			2/14/2011		4/25/2012	1,415	1,440			-25
161	X	J C PENNEY CO COM	708160106			2/14/2011		5/1/2012	647	648			-1
162	X	J C PENNEY CO COM	708160106			6/3/2011		5/1/2012	1,798	1,625			173
163	X	J C PENNEY CO COM	708160106			8/12/2011		5/1/2012	4,279	3,179			1,100
164	X	PEPSICO INC	713448108			2/23/2010		2/29/2012	15,856	15,629			227
165	X	PEPSICO INC	713448108			2/23/2010		3/14/2012	48,057	46,391			1,666
166	X	PEPSICO INC	713448108			3/30/2011		6/5/2012	3,345	3,268			77
167	X	PEPSICO INC	713448108			3/30/2011		10/24/2012	110,013	104,587			5,426
168	X	PHILIP MORRIS INTL INC	718172109			2/23/2010		12/21/2011	22,890	14,565			8,325
169	X	PHILIP MORRIS INTL INC	718172109			2/23/2010		2/29/2012	18,332	10,849			7,483
170	X	PHILIP MORRIS INTL INC	718172109			2/23/2010		5/23/2012	20,973	12,335			8,638
171	X	PIONEER NATURAL RES CO	723787107			1/13/2012		10/1/2012	4,729	4,372			357
172	X	PLANTRONICS INC NEW COM	727493108			9/22/2010		2/8/2012	6,437	5,736			701
173	X	FHLMC G0 6020 05 50%2039	3128M8AV6			4/3/2012		6/7/2012	10,363	10,462			-99
174	X	FHLMC G0 6020 05 50%2039	3128M8AV6			4/3/2012		11/27/2012	94,260	95,561			-1,301
175	X	FEDERAL HOME LN MTG COR	3137EADA4			2/16/2012		6/6/2012	16,018	16,038			-20
176	X	FEDERAL HOME LN MTG COR	3137EADA4			2/16/2012		8/3/2012	37,252	37,083			169
177	X	FEDERAL HOME LN MTG COR	3137EADA4			2/22/2012		8/3/2012	58,395	58,178			217
178	X	FNMA PAH0936 03 50%2040	3138A2BE8			1/11/2012		6/7/2012	22,606	22,265			341
179	X	FNMA PAH3401 04 50%2041	3138A4X75			12/27/2011		12/27/2011	6,156	6,156			0
180	X	FNMA PAH3401 04 50%2041	3138A4X75			2/8/2011		4/9/2012	296,942	279,469			17,473
181	X	FNMA PAH3645 04%2041	3138A5BP6			4/16/2012		6/7/2012	61,618	61,658			-40
182	X	FAMILY DOLLAR STORES	307000109			7/19/2010		6/26/2012	6,544	3,552			2,992
183	X	FAMILY DOLLAR STORES	307000109			7/19/2010		6/29/2012	4,635	2,674			1,961
184	X	FNMA PAL0065 04 50%2041	3138EGCB8			12/27/2011		12/27/2011	8,571	8,571			0
185	X	FNMA PAL0065 04 50%2041	3138EGCB8			3/17/2011		4/9/2012	115,987	109,299			6,688
186	X	FNMA PAL0065 04 50%2041	3138EGCB8			3/17/2011		6/7/2012	72,664	68,630			4,034
187	X	FEDERAL NATL MTG ASSOC	31398ASW8			1/11/2011		6/6/2012	28,177	27,673			504
188	X	FEDERAL NATL MTG ASSOC	31398ASW8			1/11/2011		8/3/2012	171,106	168,014			3,092
189	X	FEDERAL NATL MTG ASSOC	31398ASW8			1/21/2011		8/3/2012	5,033	4,942			91
190	X	FEDERAL NATL MTG ASSOC	31398ASW8			6/10/2011		8/3/2012	18,117	18,018			99
191	X	FNMA P735402 05%2035	31402RAB5			4/2/2012		4/9/2012	319	330			-11
192	X	FNMA P735402 05%2035	31402RAB5			4/2/2012		6/7/2012	296	299			-3
193	X	FNMA P735402 05%2035	31402RAB5			4/2/2012		11/15/2012	244	235			9
194	X	FNMA P745275 05%2036	31403C6L0			12/27/2011		12/27/2011	8,134	8,134			0
195	X	FNMA P745275 05%2036	31403C6L0			2/25/2010		4/9/2012	1,041	999			42
196	X	FNMA P745275 05%2036	31403C6L0			2/25/2010		6/7/2012	959	927			32
197	X	FNMA P745275 05%2036	31403C6L0			2/25/2010		11/15/2012	149,138	136,515			12,623
198	X	FNMA P745275 05%2036	31403C6L0			6/13/2011		11/15/2012	30,394	28,745			1,649
199	X	FNMA P745275 05%2036	31403C6L0			1/5/2012		11/15/2012	14,940	14,231			709
200	X	FNMA P745275 05%2036	31403C6L0			7/12/2012		11/15/2012	111,532	107,464			4,068
201	X	FNMA P889572 05 50%2038	31410KJUR6			12/27/2011		12/27/2011	6,099	6,099			0
202	X	FNMA P889572 05 50%2038	31410KJUR6			2/8/2011		4/9/2012	312	303			9
203	X	FNMA P889572 05 50%2038	31410KJUR6			2/8/2011		6/7/2012	282	276			6
204	X	FNMA P889572 05 50%2038	31410KJUR6			2/8/2011		11/27/2012	133,774	131,075			2,699

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

Long Term CG Distributions										Amount						
Short Term CG Distributions										341						
										0						
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals							
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
205	X	FNMA P889579 06%2038	31410KJY1			12/27/2011		12/27/2011	5,689	5,689						
206	X	FNMA P889579 06%2038	31410KJY1			2/25/2010		4/9/2012	8,297	8,009						288
207	X	FNMA P889579 06%2038	31410KJY1			2/25/2010		6/7/2012	11,331	11,055						276
208	X	FNMA P995018 05 50%2038	31416BK72			12/27/2011		12/27/2011	5,613	5,613						0
209	X	FNMA P995018 05 50%2038	31416BK72			2/25/2010		4/9/2012	333	322						11
210	X	FNMA P995018 05 50%2038	31416BK72			2/25/2010		6/7/2012	301	294						7
211	X	FNMA P995018 05 50%2038	31416BK72			2/25/2010		11/27/2012	132,657	129,120						3,537
212	X	FNMA PAA7681 04 50%2039	31416RRB1			3/23/2012		4/9/2012	661	658						3
213	X	FNMA PAA7681 04 50%2039	31416RRB1			3/23/2012		6/7/2012	615	613						2
214	X	FNMA PAA7937 04 50%2037	31416RZB2			12/27/2011		12/27/2011	647	647						0
215	X	FNMA PAA7937 04 50%2037	31416RZB2			6/13/2011		4/9/2012	495	481						14
216	X	FNMA PAA7937 04 50%2037	31416RZB2			6/13/2011		6/7/2012	453	441						12
217	X	FNMA PAE0392 05 50%2039	31419ANJ2			12/27/2011		12/27/2011	4,506	4,506						0
218	X	FNMA PAE0392 05 50%2039	31419ANJ2			4/25/2011		4/9/2012	146,149	144,058						2,091
219	X	FHLMC G0 6020 05 50%2039	3128M8AV6			4/3/2012		4/9/2012	630	657						-27
220	X	FNMA PAE0392 05 50%2039	31419ANJ2			4/25/2011		6/7/2012	23,512	23,377						135
221	X	FNMA PAE5471 04 50%2040	31419GCH5			12/27/2011		12/27/2011	4,654	4,654						0
222	X	FNMA PAE5471 04 50%2040	31419GCH5			10/13/2011		4/9/2012	838	827						11
223	X	FNMA PAE5471 04 50%2040	31419GCH5			10/13/2011		6/7/2012	805	797						8
224	X	FIFTH THIRD BANCORP	316773100			2/23/2010		1/13/2012	5,521	4,916						605
225	X	U S TRSRY INFLATION BON	912810PZ5			7/27/2011		2/28/2012	63,257	55,221						8,036
226	X	U S TRSRY INFLATION BON	912810PZ5			7/27/2011		2/29/2012	75,720	66,510						9,210
227	X	U S TRSRY INFLATION BON	912810PZ5			7/27/2011		3/1/2012	35,356	31,376						3,980
228	X	U S TRSY INFLATION NOTE	912828AF7			2/24/2010		6/6/2012	42,312	42,271						41
229	X	U S TRSY INFLATION NOTE	912828AF7			2/24/2010		7/16/2012	231,497	231,498						-1
230	X	U S TRSY INFLATION NOTE	912828AF7			11/5/2010		7/16/2012	1,279	1,279						0
231	X	U S TRSY INFLATION NOTE	912828AF7			1/21/2011		7/16/2012	1,279	1,279						0
232	X	U S TRSY INFLATION NOTE	912828AF7			6/10/2011		7/16/2012	23,022	23,022						0
233	X	U S TRSY INFLATION NOTE	912828AF7			3/22/2012		7/16/2012	5,116	5,116						0
234	X	U S TREASURY NOTE	912828MQ0			3/1/2010		2/29/2012	99,000	99,000						0
235	X	U S TREASURY NOTE	912828MQ0			4/1/2010		2/29/2012	21,000	20,950						50
236	X	U S TREASURY NOTE	912828MQ0			11/5/2010		2/29/2012	17,000	17,000						0
237	X	U S TREASURY NOTE	912828MQ0			1/21/2011		2/29/2012	214,000	214,000						0
238	X	U S TREASURY NOTE	912828MQ0			6/10/2011		2/29/2012	72,000	72,374						-374
239	X	U S TREASURY NOTE	912828MT4			5/19/2010		3/1/2012	78,941	78,159						782
240	X	U S TREASURY NOTE	912828MT4			1/21/2011		3/1/2012	1,012	1,007						5
241	X	U S TREASURY NOTE	912828MT4			6/10/2011		3/1/2012	8,097	8,084						13
242	X	FAMILY DOLLAR STORES	307000109			8/10/2010		6/29/2012	8,145	5,284						2,861
243	X	FHLMC G0 5188 05%2038	3128M7CZ7			12/15/2011		12/15/2011	7,051	7,051						0
244	X	FHLMC G0 5188 05%2038	3128M7CZ7			10/12/2011		4/9/2012	104,512	103,916						596
245	X	FHLMC G0 5188 05%2038	3128M7CZ7			10/12/2011		6/7/2012	18,153	18,190						-37
246	X	FHLMC G0 5188 05%2038	3128M7CZ7			10/12/2011		11/15/2012	25,242	25,267						-25
247	X	PLANTRONICS INC NEW COM	727493108			10/28/2011		2/8/2012	374	347						27
248	X	PLANTRONICS INC NEW COM	727493108			10/28/2011		2/9/2012	673	624						49
249	X	POLYPORE INTL INC	73179V103			11/14/2011		2/8/2012	2,865	3,374						-509
250	X	POLYPORE INTL INC	73179V103			11/25/2011		2/8/2012	239	255						-16
251	X	POLYPORE INTL INC	73179V103			11/14/2011		3/19/2012	2,127	3,012						-885
252	X	POLYPORE INTL INC	73179V103			11/25/2011		3/19/2012	1,453	2,092						-639
253	X	POLYPORE INTL INC	73179V103			11/25/2011		7/6/2012	382	510						-128
254	X	POLYPORE INTL INC	73179V103			11/25/2011		7/6/2012	191	225						-34
255	X	DISNEY (WALT) CO COM STK	254687106			10/12/2011		1/25/2012	36,498	31,435						5,063

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										341		
										0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	
256	X	DISCOVER FINL SVCS	254709108			5/19/2010		6/5/2012	6,208	2,698		3,510
257	X	DISCOVER FINL SVCS	254709108			5/19/2010		6/26/2012	4,968	1,956		2,912
258	X	DISCOVERY COMMUNICATN	25470F104			5/13/2011		6/5/2012	2,429	2,222		207
259	X	DONALDSON CO INC	257651109			3/30/2011		6/5/2012	3,425	3,115		310
260	X	E M C CORPORATION MASS	268648102			3/30/2011		6/5/2012	3,502	4,056		-554
261	X	EATON CORP	278058102			4/18/2012		11/29/2012	30,056	27,627		2,429
262	X	EATON CORP	278058102			6/5/2012		11/29/2012	2,591	1,966		625
263	X	ECOLAB INC	278865100			3/30/2011		6/5/2012	3,114	2,522		592
264	X	EMERSON ELEC CO	291011104			3/30/2011		6/5/2012	2,255	2,891		-636
265	X	EMERSON ELEC CO	291011104			3/30/2011		7/13/2012	84,784	109,866		-25,082
266	X	ENCORE WIRE CORP	292562105			2/23/2010		6/5/2012	1,245	1,030		215
267	X	EXPERIAN PLC SP ADR	30215C101			2/23/2010		4/2/2012	10,515	6,559		3,956
268	X	EXPRIAN PLC SP ADR	30215C101			3/30/2011		11/12/2012	11,702	6,931		4,771
269	X	EXPRESS SCRIPTS HLDG CO	30219G108			2/23/2010		6/5/2012	2,540	2,775		-235
270	X	EXXON MOBIL CORP COM	30231G102			2/25/2008		6/5/2012	3,904	4,307		-403
271	X	FLIR SYSTEMS INC	302445101			3/30/2011		2/3/2012	6,879	8,945		-2,066
272	X	FLIR SYSTEMS INC	302445101			3/30/2011		2/6/2012	28,227	37,300		-9,073
273	X	FLIR SYSTEMS INC	302445101			3/30/2011		2/7/2012	8,031	10,741		-2,710
274	X	FLIR SYSTEMS INC	302445101			6/3/2011		2/7/2012	3,874	5,211		-1,337
275	X	FTI CONSULTING INC COM	302941109			7/19/2010		3/1/2012	3,823	3,302		521
276	X	FTI CONSULTING INC COM	302941109			7/28/2010		3/1/2012	158	143		15
277	X	FTI CONSULTING INC COM	302941109			7/28/2010		7/10/2012	5,389	7,136		-1,747
278	X	FAMILY DOLLAR STORES	307000109			7/16/2010		6/5/2012	6,742	3,823		2,919
279	X	FAMILY DOLLAR STORES	307000109			7/16/2010		6/26/2012	1,196	650		546
280	X	POTASH CORP SASKATCHEW	73755L107			2/23/2010		4/30/2012	15,767	13,718		2,049
281	X	POTASH CORP SASKATCHEW	73755L107			5/12/2011		4/30/2012	4,535	5,521		-986
282	X	POTASH CORP SASKATCHEW	73755L107			8/5/2011		4/30/2012	5,722	7,146		-1,424
283	X	PRAXAIR INC	74005P104			3/30/2011		6/5/2012	5,137	5,074		63
284	X	PRAXAIR INC	74005P104			3/30/2011		9/26/2012	51,170	49,822		1,348
285	X	POLYPORE INTL INC	73179V103			2/1/2012		7/6/2012	3,288	3,588		-300
286	X	POTASH CORP SASKATCHEW	73755L107			2/23/2010		2/14/2012	4,666	3,909		757
287	X	PRECISION DRILLING CORP	74022D308			6/27/2011		6/27/2012	2,431	5,280		-2,849
288	X	PRECISION DRILLING CORP	74022D308			6/28/2011		6/27/2012	547	1,204		-657
289	X	PRECISION DRILLING CORP	74022D308			6/28/2011		6/27/2012	56	123		-67
290	X	PRECISION DRILLING CORP	74022D308			6/30/2011		6/27/2012	2,536	5,892		-3,356
291	X	PRECISION DRILLING CORP	74022D308			3/14/2012		6/27/2012	3,680	6,594		-2,914
292	X	PRECISION DRILLING CORP	74022D308			4/24/2012		6/27/2012	3,071	4,595		-1,524
293	X	U S TREASURY NOTE	912828QX1			8/9/2011		3/1/2012	180,537	179,393		1,144
294	X	U S TREASURY NOTE	912828RC6			9/13/2011		6/6/2012	34,663	33,390		1,273
295	X	U S TREASURY NOTE	912828RC6			9/13/2011		9/17/2012	239,416	232,640		6,776
296	X	U S TREASURY NOTE	912828RC6			3/22/2012		9/17/2012	4,164	3,976		188
297	X	U S TREASURY NOTE	912828RR3			1/27/2012		6/6/2012	40,414	39,262		1,152
298	X	U S TREASURY NOTE	912828SF8			2/28/2012		6/6/2012	21,709	21,141		568
299	X	U S TREASURY NOTE	912828SF8			2/28/2012		9/14/2012	46,942	46,300		642
300	X	U S TREASURY NOTE	912828SF8			2/29/2012		9/14/2012	76,535	75,156		1,379
301	X	U S TREASURY NOTE	912828SF8			3/1/2012		9/14/2012	60,208	58,834		1,374
302	X	U S TREASURY NOTE	912828SF8			3/22/2012		9/14/2012	2,041	1,951		90
303	X	U S TREASURY NOTE	912828SH4			3/1/2012		6/6/2012	33,675	32,871		804
304	X	UNITED TECHS CORP COM	913017109			2/23/2010		9/18/2012	30,694	25,646		5,048
305	X	UNIVERSAL AMERN SPIN CO	91338E101			1/13/2012		10/1/2012	1,827	2,155		-328
306	X	UNIVERSAL DISPLAY CORP	91347P105			2/27/2012		10/5/2012	2,725	3,577		-852

Amount 341
Long Term CG Distributions 0
Short Term CG Distributions 0

Totals
Securities 9,313,229
Other sales 0
Cost, Other Basis and Expenses 9,077,448
Expense of Sale and Cost of Improvements 0
Net Gain or Loss 235,781

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										341		
										0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	
307	X	UNIVERSAL ELECTRONICS INC	913483103			2/23/2010		4/9/2012	1,537	1,885		-348
308	X	UNIVERSAL ELECTRONICS INC	913483103			2/23/2010		4/10/2012	700	898		-198
309	X	UNIVERSAL ELECTRONICS INC	913483103			2/23/2010		4/11/2012	558	718		-160
310	X	VARIAN MEDICAL SYS INC	92220P105			3/30/2011		6/5/2012	2,860	3,371		-511
311	X	VARIAN MEDICAL SYS INC	92220P105			3/30/2011		7/13/2012	83,829	97,756		-13,927
312	X	VIACOM INC NEW CL B	92553P201			3/16/2011		8/8/2012	25,500	22,771		2,729
313	X	VITAMIN SHOPPE INC	92849E101			2/23/2010		10/24/2012	1,584	550		1,034
314	X	VITAMIN SHOPPE INC	92849E101			2/23/2010		10/25/2012	3,225	1,121		2,104
315	X	VIVUS INC DEL PV\$0.001	928551100			2/27/2012		4/5/2012	1,624	1,824		-200
316	X	VIVUS INC DEL PV\$0.001	928551100			3/21/2012		4/5/2012	2,158	2,086		72
317	X	VODAFONE GROU PLC SP AD	92857W209			2/23/2010		2/14/2012	12,520	10,070		2,450
318	X	VODAFONE GROU PLC SP AD	92857W209			2/23/2010		8/16/2012	4,344	3,247		1,097
319	X	VODAFONE GROU PLC SP AD	92857W209			2/23/2010		10/18/2012	34,167	26,393		7,774
320	X	WELLS FARGO & CO NEW DE	949746101			3/30/2011		6/5/2012	1,520	1,605		-85
321	X	WESTERN UN CO	959802109			1/11/2012		9/26/2012	15,984	16,433		-449
322	X	WESTERN UN CO	959802109			1/12/2012		9/26/2012	7,974	8,259		-285
323	X	WESTERN UN CO	959802109			1/13/2012		9/26/2012	6,434	6,652		-218
324	X	ACCENTURE PLC SHS	G1151C101			2/23/2010		7/5/2012	26,537	17,766		8,771
325	X	BUNGE LIMITED	G16962105			3/30/2011		3/22/2012	80,351	87,004		-6,653
326	X	BUNGE LIMITED	G16962105			6/3/2011		3/22/2012	13,392	14,503		-1,111
327	X	HERBALIFE LTD	G4412G101			2/23/2010		5/10/2012	7,418	3,088		4,330
328	X	HERBALIFE LTD	G4412G101			3/30/2011		5/10/2012	37,092	32,994		4,098
329	X	PENTAIR LTD	H6169Q108			11/16/2011		10/3/2012	6,982	5,580		1,402
330	X	PENTAIR LTD	H6169Q108			3/7/2012		10/3/2012	6,181	5,334		847
331	X	PENTAIR LTD	H6169Q108			3/7/2012		11/6/2012	34	30		4
332	X	PENTAIR LTD	H6169Q108			11/12/2012		11/12/2012	0	0		0
333	X	TYCO INTL LTD NAMEN-AKT	H89128104			11/16/2011		9/5/2012	29,697	25,503		4,194
334	X	ADT CORP SHS	00101J106			3/7/2012		11/6/2012	20	17		3
335	X	AT&T INC	00206R102			2/23/2010		2/2/2012	26,644	22,341		4,303
336	X	AT&T INC	00206R102			2/23/2010		2/8/2012	28,056	23,291		4,765
337	X	ADT CORP SHS	00101J106			11/16/2011		10/3/2012	12,944	10,231		2,713
338	X	ADT CORP SHS	00101J106			3/7/2012		10/3/2012	11,445	9,767		1,678
339	X	ABBOTT LABS	002824100			2/23/2010		4/11/2012	26,460	23,938		2,522
340	X	ABBOTT LABS	002824100			2/23/2010		10/10/2012	33,298	25,672		7,626
341	X	ACACIA RESH CORP	003881307			5/19/2011		8/6/2012	4,286	6,872		-2,586
342	X	ACACIA RESH CORP	003881307			5/20/2011		8/6/2012	292	466		-174
343	X	ACME PACKET INC	004764106			2/10/2012		5/11/2012	2,692	3,577		-885
344	X	ACME PACKET INC	004764106			2/14/2012		5/11/2012	1,446	1,997		-551
345	X	ADVANCE AUTO PARTS INC	00751Y106			5/23/2012		11/14/2012	14,530	13,167		1,363
346	X	ADVANCE AUTO PARTS INC	00751Y106			5/23/2012		11/15/2012	15,704	14,294		1,410
347	X	AIR PRODUCTS&CHEM	009158106			4/14/2010		4/18/2012	28,595	24,343		4,252
348	X	AIR PRODUCTS&CHEM	009158106			4/28/2010		4/18/2012	1,154	1,010		144
349	X	AIR PRODUCTS&CHEM	009158106			4/28/2010		5/9/2012	31,016	28,601		2,415
350	X	AKAMAI TECHNOLOGIES INC	009711101			3/30/2011		6/5/2012	1,327	1,917		-590
351	X	FIXED INCOME SHARES	01882B205			2/24/2010		6/6/2012	211,311	200,976		10,335
352	X	FIXED INCOME SHARES	01882B304			2/24/2010		6/6/2012	182,112	165,480		16,632
353	X	ALLSCRIPTS HEALTHCARE	01988P108			2/23/2010		7/19/2012	3,085	4,804		-1,719
354	X	ALTRIA CORP COM	021441100			4/6/2011		6/5/2012	1,644	2,165		-521
355	X	ALTRIA GROUP INC	02209S103			9/19/2011		4/4/2012	30,120	26,132		3,988
356	X	ALTRIA GROUP INC	02209S103			9/28/2011		4/4/2012	778	665		113
357	X	ALTRIA GROUP INC	02209S103			9/28/2011		4/11/2012	28,498	24,243		4,255

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										341		
										0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	
358	X	AMERICAN TOWER REIT INC	03027X100			3/30/2011		6/5/2012	3,191	2,581		610
359	X	AN S Y S INC COM	03662Q105			2/23/2010		7/11/2012	1,567	1,211		356
360	X	AN S Y S INC COM	03662Q105			2/23/2010		11/21/2012	1,940	1,254		686
361	X	APACHE CORP	037411105			2/23/2010		3/21/2012	29,688	29,420		268
362	X	APACHE CORP	037411105			2/23/2010		5/16/2012	29,348	36,542		-7,194
363	X	APACHE CORP	037411105			6/3/2011		5/16/2012	4,145	5,960		-1,815
364	X	ARCH COAL INC	039380100			3/20/2012		7/25/2012	1,626	3,685		-2,059
365	X	ASSISTED LIVING CONCEPTS	04544X300			2/23/2010		8/13/2012	2,834	5,484		-2,650
366	X	ASSISTED LIVING CONCEPTS	04544X300			5/26/2010		8/13/2012	347	810		-463
367	X	ASSISTED LIVING CONCEPTS	04544X300			5/26/2010		9/21/2012	589	1,239		-650
368	X	ASSISTED LIVING CONCEPTS	04544X300			6/3/2011		9/21/2012	786	1,639		-853
369	X	ASSISTED LIVING CONCEPTS	04544X300			9/28/2011		9/21/2012	2,373	3,722		-1,349
370	X	ASSISTED LIVING CONCEPTS	04544X300			10/3/2011		9/21/2012	306	487		-181
371	X	ATLAS AIR WORLDWIDE HLD	049164205			9/21/2010		6/5/2012	2,088	2,683		-595
372	X	BASF SE SPONSORED ADR	055262505			2/23/2010		6/28/2012	5,329	4,646		683
373	X	BG GROUP PLC SPON ADR	055434203			2/23/2010		6/6/2012	6,006	5,662		344
374	X	BANK NEW YORK MELLON	064058100			2/23/2010		6/5/2012	987	1,423		-436
375	X	BANK NEW YORK MELLON	064058100			2/23/2010		8/16/2012	31,160	39,996		-8,836
376	X	BAYTEX ENERGY CORP SHS	07317Q105			3/18/2011		6/20/2012	4,219	5,678		-1,459
377	X	BAYTEX ENERGY CORP SHS	07317Q105			3/18/2011		6/20/2012	7,762	10,448		-2,686
378	X	BAYTEX ENERGY CORP SHS	07317Q105			4/14/2011		6/20/2012	1,519	2,130		-611
379	X	BAYTEX ENERGY CORP SHS	07317Q105			3/18/2011		6/21/2012	3,966	5,742		-1,776
380	X	BAYTEX ENERGY CORP SHS	07317Q105			4/14/2011		6/21/2012	2,895	4,319		-1,424
381	X	BAYTEX ENERGY CORP SHS	07317Q105			5/24/2011		6/21/2012	5,275	7,425		-2,150
382	X	BECTON DICKINSON CO	075887109			3/30/2011		1/4/2012	25,684	27,981		-2,297
383	X	BECTON DICKINSON CO	075887109			3/30/2011		1/11/2012	38,418	40,975		-2,557
384	X	BECTON DICKINSON CO	075887109			3/30/2011		1/12/2012	5,830	6,218		-388
385	X	W R BERKLEY CORP	084423102			2/23/2010		6/5/2012	3,730	2,585		1,145
386	X	BIOMARIN PHARMACEUTICAL	09061G101			2/23/2010		12/16/2011	3,256	2,131		1,125
387	X	BIOMARIN PHARMACEUTICAL	09061G101			2/23/2010		10/23/2012	3,917	2,069		1,848
388	X	BJS RESTAURANTS INC	09180C106			2/23/2010		2/8/2012	7,113	2,909		4,204
389	X	BJS RESTAURANTS INC	09180C106			2/23/2010		6/1/2012	2,045	1,064		981
390	X	BJS RESTAURANTS INC	09180C106			2/23/2010		6/4/2012	1,658	868		790
391	X	BRIDGESTONE CORP ADR	108441205			10/7/2011		9/24/2012	15,543	15,213		330
392	X	BRIDGESTONE CORP ADR	108441205			2/29/2012		9/24/2012	5,805	6,086		-281
393	X	BRIDGESTONE CORP ADR	108441205			6/5/2012		9/24/2012	4,682	4,272		410
394	X	BROADCOM CORP CALIF CL	111320107			3/30/2011		6/5/2012	1,629	2,017		-388
395	X	BRUKER CORP	116794108			6/25/2010		8/14/2012	415	471		-56
396	X	BRUKER CORP	116794108			7/29/2010		8/14/2012	427	460		-33
397	X	BRUKER CORP	116794108			7/29/2010		8/15/2012	2,545	2,736		-191
398	X	BRUKER CORP	116794108			7/29/2010		10/15/2012	567	601		-34
399	X	BRUKER CORP	116794108			8/15/2011		10/15/2012	494	600		-106
400	X	BRUKER CORP	116794108			8/15/2011		10/16/2012	1,943	2,371		-428
401	X	BRUKER CORP	116794108			8/16/2011		10/16/2012	48	58		-10
402	X	BRUKER CORP	116794108			6/5/2012		10/16/2012	600	726		-126
403	X	BUNZL PLC ADR	120738406			2/23/2010		10/18/2012	8,879	5,439		3,440
404	X	CIT GROUP INC NEW	125581801			3/30/2010		6/5/2012	1,675	1,958		-283
405	X	CNOOC LTD ADR	126132109			6/18/2012		7/26/2012	4,855	5,042		-187
406	X	CSL LTD SHS	12637N105			7/7/2011		8/7/2012	12,846	10,810		2,036
407	X	CABOT CORP	127055101			11/15/2011		6/5/2012	1,797	1,667		130
408	X	CABOT OIL & GAS CORP	127097103			2/23/2010		1/18/2012	4,448	2,652		1,796

235,781

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										341					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss	
409	X	CABOT OIL & GAS CORP	127097103			2/23/2010		1/26/2012	2,499	1,569					930
410	X	CABOT OIL & GAS CORP	127097103			3/15/2011		1/26/2012	11,342	8,377					2,965
411	X	CASEYS GEN STORES INC	147528103			2/23/2010		1/30/2012	4,545	2,674					1,871
412	X	CASEYS GEN STORES INC	147528103			2/23/2010		6/5/2012	2,879	1,502					1,377
413	X	CASH AMERICAN INTL INC	14754D100			2/23/2010		1/24/2012	5,839	5,182					657
414	X	CATALYST HEALTH Solutio	14888B103			11/11/2010		7/3/2012	1,176	0					1,176
415	X	CATALYST HEALTH Solutio	14888B103			11/22/2010		7/3/2012	2,548	0					2,548
416	X	CENTENE CORP	15135B101			2/23/2010		6/11/2012	6,207	4,341					1,866
417	X	CENTENE CORP	15135B101			6/3/2011		6/11/2012	1,293	1,745					-452
418	X	CHEVRON CORP	166764100			2/5/2007		2/8/2012	25,866	17,977					7,889
419	X	CHEVRON CORP	166764100			5/10/2007		2/8/2012	106	79					27
420	X	CHEVRON CORP	166764100			5/10/2007		2/14/2012	26,557	19,662					6,895
421	X	CHINA MOBILE LTD SPN ADR	16941M109			2/23/2010		2/14/2012	8,834	8,449					385
422	X	CLOUD PEAK ENERGY INC	18911Q102			8/9/2010		2/21/2012	5,521	5,434					87
423	X	COHERENT INC CAL	192479103			2/23/2010		4/10/2012	3,090	1,847					1,243
424	X	COMPUWARE CORP	205638109			2/10/2012		10/24/2012	3,356	3,633					-277
425	X	CONCUR TECHNOLOGIES INC	206708109			8/12/2011		12/20/2011	677	491					186
426	X	CONCUR TECHNOLOGIES INC	206708109			8/12/2011		7/10/2012	1,529	906					623
427	X	CONTINENTAL RESOURCES	212015101			3/30/2011		6/5/2012	3,464	3,619					-155
428	X	COSTCO WHOLESALE CRP D	22160K105			3/30/2011		2/15/2012	31,357	27,467					3,890
429	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		1/12/2012	6,578	12,382					-5,804
430	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		6/27/2012	804	1,962					-1,158
431	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		6/27/2012	1,393	3,598					-2,205
432	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		6/27/2012	197	507					-310
433	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		6/27/2012	197	507					-310
434	X	CREDIT SUISSE GP SP ADR	225401108			7/21/2010		6/27/2012	89	210					-121
435	X	CREDIT SUISSE GP SP ADR	225401108			7/21/2010		6/27/2012	89	210					-121
436	X	CREDIT SUISSE GP SP ADR	225401108			7/21/2010		6/27/2012	1,822	4,286					-2,464
437	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		6/28/2012	773	2,034					-1,261
438	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		6/28/2012	1,341	3,722					-2,381
439	X	CREDIT SUISSE GP SP ADR	225401108			2/23/2010		6/28/2012	189	525					-336
440	X	CYMER INC	232572107			7/22/2011		11/5/2012	6,501	3,752					2,749
441	X	CYMER INC	232572107			7/22/2011		11/6/2012	248	142					106
442	X	CYMER INC	232572107			8/17/2012		11/6/2012	992	738					254
443	X	DTS INC	23335C101			2/23/2010		4/10/2012	2,698	2,661					37
444	X	DTS INC	23335C101			2/23/2010		11/9/2012	3,167	6,111					-2,944
445	X	DECKERS OUTDOORS CORP	243537107			5/13/2011		5/9/2012	32,457	56,276					-23,819
446	X	DECKERS OUTDOORS CORP	243537107			12/20/2011		5/9/2012	22,761	40,178					-17,417
447	X	DECKERS OUTDOORS CORP	243537107			12/20/2011		5/10/2012	4,586	8,054					-3,468
448	X	DENBURY RES INC	247916208			2/23/2010		6/6/2012	4,713	4,350					363
449	X	DENBURY RES INC	247916208			2/23/2010		6/6/2012	3,080	2,772					308
450	X	DENBURY RES INC	247916208			2/23/2010		7/3/2012	3,355	3,042					313
451	X	DENBURY RES INC	247916208			2/23/2010		10/22/2012	2,646	2,374					272
452	X	DENBURY RES INC	247916208			6/3/2011		10/22/2012	1,030	1,372					-342
453	X	DENBURY RES INC	247916208			6/3/2011		10/24/2012	1,296	1,794					-498
454	X	DENBURY RES INC	247916208			6/5/2012		10/24/2012	2,286	2,243					43
455	X	DIAGEO PLC SPDR ADR NEW	25243Q205			2/23/2010		6/21/2012	27,388	18,005					9,383
456	X	DIAGEO PLC SPDR ADR NEW	25243Q205			2/23/2010		6/22/2012	6,072	4,008					2,064
457	X	PRECISION DRILLING CORP	74022D308			6/27/2011		6/28/2012	2,442	5,914					-3,472
458	X	PRECISION DRILLING CORP	74022D308			6/28/2011		6/28/2012	56	138					-82
459	X	PRECISION DRILLING CORP	74022D308			4/24/2012		6/28/2012	350	521					-171

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals					Net Gain or Loss		
									Securities				Expense of Sale and Cost of Improve-ments		Valuation Method	Depreciation
									Gross Sales	Cost or Other Basis	Date Sold	Gross Price				
460	X		PRECISION DRILLING CORP	740220308			4/25/2012			6/28/2012	1,961	3,002			-1,041	
461	X		PRICE T ROWE GROUP INC	741441108			4/27/2011			6/5/2012	2,783	3,239			-456	
462	X		QUALCOMM INC	747525103			3/30/2011			6/5/2012	2,823	2,731			92	
463	X		QUALITY SYSTEMS INC	747582104			2/23/2010			5/15/2012	2,320	2,207			113	
464	X		QUALITY SYSTEMS INC	747582104			2/23/2010			7/19/2012	1,300	1,528			-228	
465	X		QUALITY SYSTEMS INC	747582104			1/27/2012			7/19/2012	3,033	4,932			-1,899	
466	X		RANGE RESOURCES CORP	75281A109			3/2/2010			6/5/2012	2,789	2,548			241	
467	X		RANGE RESOURCES CORP	75281A109			3/2/2010			6/6/2012	2,565	2,242			323	
468	X		RAYMOND JAMES FINL INC	754730109			2/23/2010			6/5/2012	1,630	1,322			308	
469	X		REDWOOD TRUST INC	758075402			2/23/2010			6/11/2012	2,795	3,215			-420	
470	X		REDWOOD TRUST INC	758075402			2/23/2010			6/12/2012	265	310			-45	
471	X		REED ELSEVIER P L C	758205207			2/23/2010			2/15/2012	7,314	6,718			596	
472	X		REED ELSEVIER P L C	758205207			2/23/2010			9/18/2012	12,621	9,879			2,742	
473	X		REED ELSEVIER P L C	758205207			2/23/2010			9/25/2012	7,170	5,562			1,608	
474	X		RIO TINTO PLC SPNSRD ADR	767204100			11/16/2010			7/20/2012	25,745	37,586			-11,841	
475	X		RIO TINTO PLC SPNSRD ADR	767204100			6/3/2011			7/20/2012	2,262	3,377			-1,115	
476	X		RIO TINTO PLC SPNSRD ADR	767204100			6/5/2012			7/20/2012	2,262	2,151			111	
477	X		RIVERBED TECHNOLOGY INC	768573107			2/23/2010			12/20/2011	1,344	732			612	
478	X		ROBERTHALF INTL INC COM	770323103			3/30/2011			2/3/2012	18,440	18,774			-334	
479	X		ROBERTHALF INTL INC COM	770323103			3/30/2011			2/6/2012	30,237	30,948			-711	
480	X		ROSS STORES INC COM	778296103			3/30/2011			6/5/2012	3,093	1,788			1,305	
481	X		ROSS STORES INC COM	778296103			3/30/2011			6/28/2012	61,068	35,431			25,637	
482	X		ROVI CORP	779376102			2/23/2010			3/16/2012	6,345	6,427			-82	
483	X		SL GREEN REALTY CORP	78440X101			2/23/2010			7/24/2012	5,476	3,482			1,994	
484	X		SXC HEALTH SOLUTIONS	78509P100			11/22/2010			7/24/2012	82	57			25	
485	X		SAGE GROUP PLC UNSP ADR	78663S102			2/23/2010			9/18/2012	8,004	5,585			2,419	
486	X		SAGE GROUP PLC UNSP ADR	78663S102			2/23/2010			11/1/2012	19,084	13,747			5,337	
487	X		SAGE GROUP PLC UNSP ADR	78663S102			6/5/2012			11/1/2012	3,976	3,106			870	
488	X		SAPIENT CORP	803062108			12/14/2010			4/3/2012	1,122	1,145			-23	
489	X		SAPIENT CORP	803062108			12/14/2010			4/4/2012	1,135	1,170			-35	
490	X		SAPIENT CORP	803062108			12/14/2010			10/9/2012	392	453			-61	
491	X		SAPIENT CORP	803062108			12/27/2010			10/9/2012	1,286	1,467			-181	
492	X		SAPIENT CORP	803062108			12/27/2010			10/10/2012	997	1,169			-172	
493	X		SCHLUMBERGER LTD	806857108			3/30/2011			6/5/2012	3,148	4,693			-1,545	
494	X		SCHNEIDER ELEC SA ADR	80687P106			2/23/2010			6/28/2012	5,512	6,006			-494	
495	X		SCHNEIDER ELEC SA ADR	80687P106			2/23/2010			6/28/2012	2,084	2,271			-187	
496	X		SCHNITZER STEEL INDS A	806882106			2/23/2010			10/1/2012	3,818	6,230			-2,412	
497	X		SEATTLE GENETICS INC COM	812578102			2/23/2010			5/8/2012	2,864	1,557			1,307	
498	X		SEATTLE GENETICS INC COM	812578102			10/11/2010			5/8/2012	458	407			51	
499	X		SHUFFLE MASTER INC	825549108			2/23/2010			4/3/2012	4,096	1,929			2,167	
500	X		SOCIEDAD Q&M CHLE SPDA	833635105			2/23/2010			2/14/2012	5,451	3,470			1,981	
501	X		SODEXO ADR	833792104			2/23/2010			9/24/2012	10,358	7,459			2,899	
502	X		SOFTBANK CORP SHS	83404D109			4/4/2012			9/21/2012	10,356	7,416			2,940	
503	X		SOTHEBY'S (DELAWARE)	835898107			2/23/2010			9/11/2012	2,694	1,850			844	
504	X		SPIRIT AEROSYSTEMS HLDG	848574109			9/3/2010			6/5/2012	442	411			31	
505	X		SPIRIT AEROSYSTEMS HLDG	848574109			9/17/2010			6/5/2012	1,767	1,582			185	
506	X		SPIRIT AEROSYSTEMS HLDG	848574109			9/17/2010			10/31/2012	1,501	1,898			-397	
507	X		SPIRIT AEROSYSTEMS HLDG	848574109			10/12/2010			10/31/2012	2,236	3,068			-832	
508	X		SPIRIT AEROSYSTEMS HLDG	848574109			10/29/2010			10/31/2012	1,204	1,676			-472	
509	X		SPIRIT AEROSYSTEMS HLDG	848574109			10/29/2010			11/27/2012	1,208	1,741			-533	
510	X		SPIRIT AEROSYSTEMS HLDG	848574109			11/9/2010			11/27/2012	2,340	2,971			-631	

	Amount
Long Term CG Distributions	341
Short Term CG Distributions	0

Statement of Capital Gains and Losses From Sales

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(WASH SALES)

(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

THE JOHN C KISH FOUNDATION

Trust Year 12/1/2011 - 11/30/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
							Loss Disallowed		
07317Q105	BAYTEX ENERGY CORP SHS								
Sold		06/20/12	320	13,499.35					
Acq		03/18/11	100	4,218.55	5,678.12	5,678.12	-1,459.57	-1,459.57	L
							1,459.57		
Total for 6/20/2012					5,678.12	5,678.12	-1,459.57	-1,459.57	
							1,459.57		
225401108	CREDIT SUISSE GROUP SPONSORED ADR								
Sold		06/27/12	257	4,591.18					
Acq		02/23/10	11	196.51	507.35	507.35	-310.84	-310.84	L
							310.84		
Acq		07/21/10	5	89.32	210.12	210.12	-120.80	-120.80	L
							120.80		
Acq		02/23/10	11	196.51	507.35	507.35	-310.84	-310.84	L
							310.84		
Acq		02/23/10	78	1,393.43	3,597.55	3,597.55	-2,204.12	-2,204.12	L
							2,204.12		
Acq		02/23/10	45	803.90	1,961.96	1,961.96	-1,158.06	-1,158.06	L
							1,158.06		
Total for 6/27/2012					6,784.33	6,784.33	-4,104.65	-4,104.65	
							4,104.66		
493267108	KEYCORP NEW COM								
Sold		01/13/12	470	3,893.65					
Acq		07/30/10	390	3,230.90	3,322.41	3,322.41	-91.51	-91.51	L
							91.51		
Acq		08/10/10	80	662.75	690.16	690.16	-27.41	-27.41	L
							27.41		
Total for 1/13/2012					4,012.57	4,012.57	-118.92	-118.92	
							118.92		
674599105	OCCIDENTAL PETROLEUM CORPORATION COMMON								
Sold		03/08/12	678	68,320.02					
Acq		03/30/11	296	29,827.03	30,812.59	30,812.59	-985.56	-985.56	S
							985.56		
Total for 3/8/2012					30,812.59	30,812.59	-985.56	-985.56	
							985.56		
707887105	PENN WEST PETE LTD NEW								
Sold		06/15/12	809	11,511.65					
Acq		02/14/11	150	2,134.42	4,089.75	4,089.75	-1,955.33	-1,955.33	L
							1,955.33		
Total for 6/15/2012					4,089.75	4,089.75	-1,955.33	-1,955.33	
							1,955.33		

Statement of Capital Gains and Losses From Sales
(WASH SALES)

1/15/2013 18:31:24

Account Id:

(Does not include capital gain distributions from mutual funds or CTF's - See Tax Transaction Detail)

THE JOHN C KISH FOUNDATION

Trust Year 12/1/2011 - 11/30/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain	(Type)
							Loss Disallowed		
73179V103	POLYPORE INTL INC								
Sold		02/08/12	65	3,103.29					
Acq		11/25/11	5	238.71	255.12	255.12	-16.41	-16.41	S
								16.40	
Acq		11/14/11	60	2,864.58	3,373.53	3,373.53	-508.95	-508.95	S
								508.96	
Total for 2/8/2012					3,628.65	3,628.65	-525.36	-525.36	
								525.36	
74022D308	PRECISION DRILLING CORP								
Sold		06/27/12	1982	12,321.62					
Acq		06/28/11	9	55.95	123.12	123.12	-67.17	-67.17	S
								67.17	
Acq		06/27/11	391	2,430.75	5,280.26	5,280.26	-2,849.51	-2,849.51	L
								2,849.51	
Total for 6/27/2012					5,403.38	5,403.38	-2,916.68	-2,916.68	
								2,916.68	
80687P106	SCHNEIDER ELEC SA ADR								
Sold		06/28/12	758	7,596.20					
Acq		02/23/10	550	5,511.75	6,006.00	6,006.00	-494.25	-494.25	L
								494.25	
Total for 6/28/2012					6,006.00	6,006.00	-494.25	-494.25	
								494.25	
864323100	SUBSEA 7 SA SPONSRD ADR								
Sold		06/06/12	79	1,557.19					
Acq		05/23/11	79	1,557.19	1,954.86	1,954.86	-397.67	-397.67	L
								397.67	
Total for 6/6/2012					1,954.86	1,954.86	-397.67	-397.67	
								397.67	
864323100	SUBSEA 7 SA SPONSRD ADR								
Sold		06/07/12	265	5,276.43					
Acq		05/23/11	221	4,400.34	5,468.67	5,468.67	-1,068.33	-1,068.33	L
								1,068.33	
Total for 6/7/2012					5,468.67	5,468.67	-1,068.33	-1,068.33	
								1,068.33	
Total for Account:					73,838.92	73,838.92	-14,026.31	-14,026.31	
								14,026.33	
Total Proceeds (Wash Sales Only):									
			59,812.61	S/T Gain/Loss	-1,578.09	-1,578.09		1,578.09	
				L/T Gain/Loss	-12,448.22	-12,448.22		12,448.24	

Line 11 (990-PF) - Other Income

			-7,448	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	
1	FROM PARTNERSHIP K-1'S	-7,448	0		
2			0		
3			0		
4			0		
5			0		
6			0		
7			0		
8			0		
9			0		
10			0		

Line 16a (990-PF) - Legal Fees

		3,608	3,247	0	361
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	LEGAL FEES	3,608	3,247		361
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16b (990-PF) - Accounting Fees

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

Line 16c (990-PF) - Other Fees

		213,590	128,154	0	85,436
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	MERRILL LYNCH FEES AS AGENT	213,590	128,154		85,436
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX				
2	ESTIMATED EXCISE TAX PAID	14,492			
3	FOREIGN TAX WITHHELD	8,698	8,698		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	2,660	2,660		
2	STATE AG FEES				
3	INVESTMENT FEES	7,873	7,873		
4	PARTNERSHIP DEDUCTIONS	21,931	21,931		
5	OTHER MISC FEES				
6					
7					
8					
9					
		32,464	32,464	0	0

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

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

1	GAIN ON PY SALES SETTLED IN CY	1	1,439
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	527
3	FEDERAL EXCISE TAX REFUND	3	31,285
4	COST BASIS ADJUSTMENT	4	15,280
5	Total	5	48,531

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

1	BOND AMORTIZATION	1	76,872
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	3,054
3	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	3	623
4	Total	4	80,549

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										341					
										0					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1	TENNECO INC DEL	880349105		5/24/2010	8/6/2012	5,084	0	3,864	1,220			0			1,220
2	TESCO PLC SPNRD ADR	881575302		2/23/2010	9/18/2012	7,835	0	9,191	-1,356			0			-1,356
3	TEVA PHARMACTCL INDS ADR	881624209		7/5/2010	6/5/2012	1,946	0	2,804	-858			0			-858
4	TEVA PHARMACTCL INDS ADR	881624209		7/5/2010	7/6/2012	6,356	0	9,030	-2,674			0			-2,674
5	TEVA PHARMACTCL INDS ADR	881624209		3/30/2011	7/6/2012	70,622	0	89,948	-19,326			0			-19,326
6	THORATEC CORP COM NEW	885175307		2/23/2010	1/3/2012	635	0	543	92			0			92
7	THORATEC CORP COM NEW	885175307		2/23/2010	2/23/2012	3,146	0	2,570	576			0			576
8	3M COMPANY	88579Y101		2/23/2010	6/5/2012	4,129	0	4,005	124			0			124
9	TIBCO SOFTWARE INC	88632Q103		2/23/2010	7/9/2012	3,568	0	1,191	2,377			0			2,377
10	TOYOTA MOTOR CORP ADR	892331307		2/7/2012	9/19/2012	14,655	0	14,162	493			0			493
11	TURKIYE GRTI BK SPN ADR	900148701		8/4/2010	7/27/2012	14,752	0	20,289	-5,537			0			-5,537
12	TURKIYE GRTI BK SPN ADR	900148701		6/5/2012	7/27/2012	2,708	0	2,450	258			0			258
13	ULTRA PETROLEUM CORP	903914109		2/23/2010	1/13/2012	7,649	0	13,837	-6,188			0			-6,188
14	U S TRSY INFLATION BOND	912810FD5		1/15/2010	2/14/2012	91,424	0	81,052	10,372			0			10,372
15	U S TRSY INFLATION BOND	912810FD5		1/15/2010	2/15/2012	4,250	0	3,769	481			0			481
16	U S TRSY INFLATION BOND	912810FD5		1/21/2011	2/15/2012	61,628	0	50,594	11,034			0			11,034
17	U S TRSY INFLATION BOND	912810FD5		6/10/2011	2/15/2012	23,376	0	20,096	3,280			0			3,280
18	U S TRSRY INFLATION BON	912810PZ5		1/15/2010	1/27/2012	70,536	0	63,506	7,030			0			7,030
19	U S TRSRY INFLATION BON	912810PZ5		1/21/2011	1/27/2012	43,732	0	36,139	7,593			0			7,593
20	U S TRSRY INFLATION BON	912810PZ5		6/10/2011	1/27/2012	14,107	0	12,190	1,917			0			1,917
21	U S TRSRY INFLATION BON	912810PZ5		7/13/2011	1/27/2012	77,589	0	68,874	8,715			0			8,715
22	U S TRSRY INFLATION BON	912810PZ5		7/13/2011	1/31/2012	17,341	0	15,026	2,315			0			2,315
23	U S TRSRY INFLATION BON	912810PZ5		7/27/2011	1/31/2012	56,357	0	49,076	7,281			0			7,281
24	GNC HOLDINGS INC SHS	36191G107		6/5/2012	8/15/2012	1,844	0	1,835	9			0			9
25	GAFISA S A SPON ADR	362607301		5/13/2010	5/16/2012	3,324	0	13,830	-10,506			0			-10,506
26	GAFISA S A SPON ADR	362607301		7/21/2010	5/16/2012	1,270	0	5,650	-4,380			0			-4,380
27	GENESCO INC	371532102		2/23/2010	2/8/2012	6,286	0	2,255	4,031			0			4,031
28	GEOSPACE TECHNOLOGIES	37364X109		2/23/2010	1/21/2012	1,522	0	486	1,036			0			1,036
29	GEOSPACE TECHNOLOGIES	37364X109		2/23/2010	1/23/2012	724	0	231	493			0			493
30	GEOSPACE TECHNOLOGIES	37364X109		2/23/2010	1/26/2012	936	0	301	635			0			635
31	GILEAD SCIENCES INC COM	375558103		3/30/2011	6/5/2012	2,451	0	2,138	313			0			313
32	GOLDMAN SACHS GROUP INC	38141G104		2/23/2010	3/21/2012	30,139	0	37,801	-7,662			0			-7,662
33	GOLDMAN SACHS GROUP INC	38259P508		2/23/2010	4/25/2012	75,572	0	66,521	9,051			0			9,051
34	GOOGLE INC CL A	384313102		2/23/2010	2/24/2012	4,533	0	4,234	299			0			299
35	GRAFTECH INTL LTD	384313102		5/25/2010	2/24/2012	1,463	0	1,733	-270			0			-270
36	HALOZYME THERAPEUTICS	40637H109		4/16/2012	8/2/2012	1,694	0	3,458	-1,764			0			-1,764
37	HALOZYME THERAPEUTICS	40637H109		7/3/2012	8/2/2012	855	0	1,970	-1,115			0			-1,115
38	HASBRO INC COM	418056107		2/23/2010	1/19/2012	27,161	0	29,438	-2,277			0			-2,277
39	HASBRO INC COM	418056107		2/23/2010	2/1/2012	10,194	0	10,298	-104			0			-104
40	HASBRO INC COM	418056107		6/1/2011	2/1/2012	12,514	0	16,469	-3,955			0			-3,955
41	HASBRO INC COM	418056107		6/1/2011	2/2/2012	5,819	0	7,679	-1,860			0			-1,860
42	HASBRO INC COM	418056107		6/1/2011	2/22/2012	3,076	0	4,117	-1,041			0			-1,041
43	HASBRO INC COM	418056107		8/17/2011	2/22/2012	6,360	0	6,965	-605			0			-605
44	HASBRO INC COM	418056107		8/17/2011	2/23/2012	13,118	0	14,194	-1,076			0			-1,076
45	HASBRO INC COM	418056107		9/14/2011	2/23/2012	2,973	0	3,115	-142			0			-142
46	HASBRO INC COM	418056107		9/14/2011	2/24/2012	17,177	0	17,993	-816			0			-816
47	HASBRO INC COM	418056107		9/14/2011	2/27/2012	3,997	0	4,214	-217			0			-217
48	HUNTSMAN CORP	447011107		2/23/2010	10/23/2012	3,434	0	3,208	226			0			226
49	IMPAX LABS INC	45256B101		3/15/2011	1/12/2012	2,292	0	3,026	-734			0			-734
50	INFORMATICA CORP CA	45666Q102		2/23/2010	2/24/2012	5,978	0	3,062	2,916			0			2,916
51	INFORMATICA CORP CA	45666Q102		2/23/2010	7/6/2012	3,814	0	3,241	573			0			573
52	INFORMATICA CORP CA	45666Q102		1/12/2011	7/6/2012	541	0	811	-270			0			-270
53	INTL BUSINESS MACHINES	459200101		1/13/2010	12/21/2011	3,415	0	2,731	684			0			684
54	INTL BUSINESS MACHINES	459200101		3/30/2011	12/21/2011	13,480	0	12,294	1,186			0			1,186
55	INTL BUSINESS MACHINES	459200101		3/30/2011	5/23/2012	26,738	0	22,621	4,117			0			4,117
56	INTUIT INC COM	461202103		3/30/2011	6/5/2012	2,765	0	2,613	152			0			152
57	INVESTORS BANCORP INC	46146P102		2/23/2010	6/5/2012	1,475	0	1,277	198			0			198
58	JOHNSON CONTROLS INC	478366107		5/26/2010	3/8/2012	31,213	0	27,643	3,570			0			3,570

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															341	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
59	JOHNSON CONTROLS INC	478366107		12/2/2010	3/8/2012			22,523	0	27,592	-5,069			0	-5,069	
60	JOHNSON CONTROLS INC	478366107		3/23/2011	3/8/2012			24,120	0	30,468	-6,348			0	-6,348	
61	JOHNSON CONTROLS INC	478366107		3/30/2011	3/8/2012			8,402	0	10,969	-2,567			0	-2,567	
62	JUPITER TELECOM CO ADR	48206M102		6/5/2012	9/10/2012			7	0	7	0			0	0	
63	KKR FINL HLDGS LLC	48248A306		8/25/2011	4/24/2012			3,177	0	3,052	125			0	125	
64	KAO CORP SPD ADR	485537302		2/23/2010	2/15/2012			15,461	0	14,976	485			0	485	
65	KDDI CORP SHS	48667L106		2/23/2010	4/10/2012			37,426	0	31,749	5,677			0	5,677	
66	KEYCORP NEW COM	493267108		7/30/2010	1/13/2012			3,231	0	3,322	-91			0	-91	
67	KEYCORP NEW COM	493267108		8/10/2010	1/13/2012			663	0	690	-27			0	-27	
68	LVMH MOET HENNESSY ADR	502441306		5/10/2010	6/18/2012			9,332	0	7,013	2,319			0	2,319	
69	LVMH MOET HENNESSY ADR	502441306		5/10/2010	8/21/2012			1,991	0	1,349	642			0	642	
70	LVMH MOET HENNESSY ADR	502441306		3/24/2011	8/21/2012			19,083	0	18,066	1,017			0	1,017	
71	LVMH MOET HENNESSY ADR	502441306		6/5/2012	8/21/2012			4,978	0	4,256	722			0	722	
72	LEUCADIA NATL CORP	527288104		2/23/2010	10/1/2012			4,670	0	4,595	75			0	75	
73	NORFOLK SOUTHERN CORP	655844108		6/3/2011	5/9/2012			6,897	0	7,083	-186			0	-186	
74	NORTROP GRUMMAN CORP	666807102		11/11/2009	8/22/2012			619	0	446	173			0	173	
75	NORTROP GRUMMAN CORP	666807102		2/23/2010	8/22/2012			26,401	0	21,356	5,045			0	5,045	
76	NOVARTIS ADR	66987V109		2/23/2010	12/02/2012			15,354	0	15,012	342			0	342	
77	NOVO NORDISK A S ADR	670100205		2/23/2010	6/1/2012			4,319	0	2,338	1,981			0	1,981	
78	NOVO NORDISK A S ADR	670100205		2/23/2010	6/4/2012			14,079	0	7,651	6,428			0	6,428	
79	NOVO NORDISK A S ADR	670100205		2/23/2010	10/10/2012			11,563	0	5,101	6,462			0	6,462	
80	NU SKIN ENTERPRS A \$ 001	670181T105		5/27/2011	5/10/2012			12,889	0	11,482	1,407			0	1,407	
81	NU SKIN ENTERPRS A \$ 001	670181T105		5/31/2011	5/10/2012			30,831	0	27,917	2,914			0	2,914	
82	OGX PETROLEO E-SPON ADR	670849108		7/11/2011	6/6/2012			5,062	0	9,735	-4,673			0	-4,673	
83	OGX PETROLEO E-SPON ADR	670849108		7/12/2011	6/6/2012			7,311	0	14,067	-6,756			0	-6,756	
84	OGX PETROLEO E-SPON ADR	670849108		6/5/2012	6/6/2012			1,956	0	2,062	-106			0	-106	
85	OYO GEOSPACE CORP	671074102		2/23/2010	2/8/2012			7,444	0	3,140	4,304			0	4,304	
86	OYO GEOSPACE CORP	671074102		2/23/2010	2/9/2012			1,072	0	462	610			0	610	
87	OCCIDENTAL PETE CORP CAL	674599105		3/30/2011	3/8/2012			38,493	0	39,765	-1,272			0	-1,272	
88	OCCIDENTAL PETE CORP CAL	674599105		3/30/2011	3/8/2012			29,827	0	30,813	-986			0	-986	
89	OCCIDENTAL PETE CORP CAL	674599105		3/30/2011	11/1/2012			11,924	0	16,170	-4,246			0	-4,246	
90	OCCIDENTAL PETE CORP CAL	674599105		3/30/2011	11/1/2012			77,270	0	101,182	-23,912			0	-23,912	
91	ONEOK INC (OKLAHOMA)	682680103		2/23/2010	12/15/2011			7,748	0	4,056	3,692			0	3,692	
92	ONEOK INC (OKLAHOMA)	682680103		2/23/2010	1/18/2012			3,722	0	1,812	1,910			0	1,910	
93	ONEOK INC (OKLAHOMA)	682680103		2/23/2010	1/26/2012			7,066	0	3,452	3,614			0	3,614	
94	ONEOK INC (OKLAHOMA)	682680103		2/23/2010	1/30/2012			7,043	0	3,624	3,419			0	3,419	
95	ORACLE CORP \$0.01 DEL	68389X105		2/23/2010	3/7/2012			29,428	0	24,228	5,200			0	5,200	
96	ORACLE CORP \$0.01 DEL	68389X105		2/23/2010	8/8/2012			25,185	0	19,956	5,229			0	5,229	
97	PNC FINCL SERVICES GROUP	693475105		5/11/2011	5/16/2012			29,804	0	29,947	-143			0	-143	
98	PPG INDUSTRIES INC SHS	693506107		2/23/2010	7/25/2012			26,210	0	15,031	11,179			0	11,179	
99	PPG INDUSTRIES INC SHS	693506107		2/23/2010	9/12/2012			26,075	0	13,918	12,157			0	12,157	
100	PEETS COFFEE AND TEA INC	705560100		6/29/2012	10/5/2012			3,232	0	2,644	588			0	588	
101	PEETS COFFEE AND TEA INC	705560100		6/29/2012	10/8/2012			1,175	0	961	214			0	214	
102	PENN WEST PETE LTD NEW	707887105		2/14/2011	6/15/2012			6,361	0	12,187	-5,826			0	-5,826	
103	PENN WEST PETE LTD NEW	707887105		2/14/2011	6/15/2012			2,134	0	4,090	-1,956			0	-1,956	
104	PENN WEST PETE LTD NEW	707887105		4/14/2011	6/15/2012			3,017	0	5,528	-2,511			0	-2,511	
105	PENN WEST PETE LTD NEW	707887105		2/14/2011	6/18/2012			2,099	0	3,930	-1,831			0	-1,831	
106	PENN WEST PETE LTD NEW	707887105		4/14/2011	6/18/2012			1,175	0	2,190	-1,015			0	-1,015	
107	LOCKHEED MARTIN CORP	539830109		11/11/2009	3/7/2012			22,181	0	19,122	3,059			0	3,059	
108	LOCKHEED MARTIN CORP	539830109		2/23/2010	3/7/2012			4,208	0	3,710	498			0	498	
109	LUFKIN INDS INC	549764108		2/23/2010	7/20/2012			1,451	0	920	531			0	531	
110	LUFKIN INDS INC	549764108		2/23/2010	7/23/2012			2,925	0	1,913	1,012			0	1,012	
111	MATSON INC	57686G105		4/5/2012	7/9/2012			1,723	0	1,591	132			0	132	
112	MATSON INC	57686G105		4/17/2012	7/9/2012			5,093	0	4,767	326			0	326	
113	MCDONALDS CORP COM	580135101		3/30/2011	6/5/2012			4,320	0	3,802	518			0	518	
114	MCDONALDS CORP COM	580135101		3/30/2011	10/24/2012			49,645	0	43,194	6,451			0	6,451	
115	MCDONALDS CORP COM	580135101		4/6/2011	10/24/2012			33,126	0	29,125	4,001			0	4,001	
116	MCDONALDS CORP COM	580135101		4/27/2011	10/24/2012			35,223	0	31,265	3,958			0	3,958	

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		341	0					9,312,888	0	9,077,448	235,440	0	0	0	235,440
117	MEDIDATA SOLUTIONS INC	58471A105			12/21/2010	10/3/2012		912	0	561	351				351
118	MEDIDATA SOLUTIONS INC	58471A105			12/21/2010	10/4/2012		1,760	0	1,097	663				663
119	MEDIDATA SOLUTIONS INC	58471A105			12/28/2010	10/4/2012		1,095	0	680	415				415
120	MEDIDATA SOLUTIONS INC	58471A105			12/28/2010	10/5/2012		1,031	0	631	400				400
121	MEDIDATA SOLUTIONS INC	58471A105			12/28/2010	10/8/2012		196	0	121	75				75
122	MEDTRONIC INC COM	585055106			2/23/2010	4/11/2012		25,757	0	29,658	-3,901				-3,901
123	MEDTRONIC INC COM	585055106			2/23/2010	5/2/2012		28,040	0	31,644	-3,604				-3,604
124	MEDTRONIC INC COM	585055106			2/23/2010	5/30/2012		27,253	0	32,032	-4,779				-4,779
125	MEDTRONIC INC COM	585055106			2/23/2010	6/13/2012		10,768	0	12,433	-1,665				-1,665
126	MEDTRONIC INC COM	585055106			8/18/2010	6/13/2012		24,341	0	23,838	503				503
127	MENS WEARHOUSE INC COM	587118100			2/23/2010	6/5/2012		1,753	0	1,041	712				712
128	MERCK AND CO INC SHS	58933Y105			6/13/2012	11/1/2012		25,701	0	21,683	4,018				4,018
129	MERCK AND CO INC SHS	58933Y105			6/13/2012	11/9/2012		21,976	0	19,321	2,655				2,655
130	MERCK AND CO INC SHS	58933Y105			6/20/2012	11/9/2012		30,916	0	27,584	3,332				3,332
131	MERITOR INCCOM	59001K100			2/25/2010	9/21/2012		2,871	0	6,824	-3,953				-3,953
132	MERITOR INCCOM	59001K100			7/14/2010	9/21/2012		517	0	1,676	-1,159				-1,159
133	MERITOR INCCOM	59001K100			4/1/2011	9/21/2012		32	0	119	-87				-87
134	MERITOR INCCOM	59001K100			4/1/2011	9/24/2012		133	0	492	-359				-359
135	MTN GROUP LTD-SPONS ADR	62474M108			2/23/2010	3/1/2012		20,713	0	16,296	4,417				4,417
136	MTN GROUP LTD-SPONS ADR	62474M108			3/23/2010	3/1/2012		774	0	732	42				42
137	MTN GROUP LTD-SPONS ADR	62474M108			3/24/2010	3/1/2012		5,674	0	5,266	408				408
138	MTN GROUP LTD-SPONS ADR	62474M108			4/20/2010	3/1/2012		8,735	0	7,356	1,379				1,379
139	NTT DOCOMO INC SPD ADR	62942M201			9/22/2011	5/9/2012		21,422	0	24,682	-3,260				-3,260
140	NIKE INC CL B	654106103			2/3/2011	6/5/2012		2,214	0	1,762	452				452
141	NIKE INC CL B	654106103			2/3/2011	6/5/2012		3,058	0	2,431	627				627
142	NORFOLK SOUTHERN CORP	655844108			3/30/2011	5/9/2012		113,808	0	114,527	-719				-719
143	FIFTH THIRD BANCORP	316773100			2/23/2010	10/22/2012		6,831	0	5,690	1,141				1,141
144	FIFTH THIRD BANCORP	316773100			6/15/2010	10/22/2012		180	0	167	13				13
145	FIFTH THIRD BANCORP	316773100			6/15/2010	10/24/2012		2,202	0	2,097	105				105
146	FIFTH THIRD BANCORP	316773100			6/3/2011	10/24/2012		1,269	0	1,096	173				173
147	FIFTH THIRD BANCORP	316773100			6/3/2011	11/5/2012		902	0	794	108				108
148	FIFTH THIRD BANCORP	316773100			1/30/2012	11/5/2012		2,633	0	2,419	214				214
149	FOOT LOCKER INC N.Y. COM	344849104			2/23/2010	4/17/2012		14,911	0	6,312	8,599				8,599
150	FRESH MKT INC	35804H106			11/8/2010	5/1/2012		2,847	0	1,821	1,026				1,026
151	GEO GROUP INC	36159R103			2/23/2010	2/29/2012		2,842	0	3,183	-341				-341
152	GNC HOLDINGS INC SHS	36191G107			4/4/2011	5/22/2012		5,892	0	2,758	3,134				3,134
153	GNC HOLDINGS INC SHS	36191G107			4/4/2011	6/19/2012		1,838	0	896	940				940
154	GNC HOLDINGS INC SHS	36191G107			4/7/2011	6/19/2012		2,124	0	1,057	1,067				1,067
155	GNC HOLDINGS INC SHS	36191G107			4/7/2011	8/15/2012		5,458	0	2,652	2,806				2,806
156	J.C. PENNEY CO COM	708160106			1/27/2011	4/17/2012		5,241	0	4,959	282				282
157	J.C. PENNEY CO COM	708160106			1/31/2011	4/17/2012		4,310	0	4,039	271				271
158	J.C. PENNEY CO COM	708160106			1/31/2011	4/25/2012		71	0	65	6				6
159	J.C. PENNEY CO COM	708160106			2/3/2011	4/25/2012		5,555	0	4,883	672				672
160	J.C. PENNEY CO COM	708160106			2/14/2011	4/25/2012		1,415	0	1,440	-25				-25
161	J.C. PENNEY CO COM	708160106			2/14/2011	5/1/2012		647	0	648	-1				-1
162	J.C. PENNEY CO COM	708160106			6/3/2011	5/1/2012		1,798	0	1,625	173				173
163	J.C. PENNEY CO COM	708160106			8/12/2011	5/1/2012		4,279	0	3,179	1,100				1,100
164	PEPSICO INC	713448108			2/23/2010	2/29/2012		15,856	0	15,629	227				227
165	PEPSICO INC	713448108			2/23/2010	3/14/2012		48,057	0	46,391	1,666				1,666
166	PEPSICO INC	713448108			3/30/2011	6/5/2012		3,345	0	3,268	77				77
167	PEPSICO INC	713448108			3/30/2011	10/24/2012		110,013	0	104,587	5,426				5,426
168	PHILIP MORRIS INTL INC	718172109			2/23/2010	12/21/2011		22,890	0	14,565	8,325				8,325
169	PHILIP MORRIS INTL INC	718172109			2/23/2010	2/29/2012		18,332	0	10,849	7,483				7,483
170	PHILIP MORRIS INTL INC	718172109			2/23/2010	5/23/2012		20,973	0	12,335	8,638				8,638
171	PIONEER NATURAL RES CO	723787107			1/13/2012	10/1/2012		4,729	0	4,372	357				357
172	PLANTER'S NATURAL RES CO	727493108			9/22/2010	2/8/2012		6,437	0	5,736	701				701
173	FHLMC GO 6020 05 50%2039	3128MBAV6			4/3/2012	6/7/2012		10,363	0	10,462	-99				-99
174	FHLMC GO 6020 05 50%2039	3128MBAV6			4/3/2012	11/27/2012		94,260	0	95,561	-1,301				-1,301

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		341	0					9,312,988	0	9,077,448	235,440	0	0	0	235,440
175	FEDERAL HOME LN MTG CORP	3137EADA4			2/16/2012	6/6/2012		16,018	0	16,038	-20			0	-20
176	FEDERAL HOME LN MTG CORP	3137EADA4			2/16/2012	8/3/2012		37,252	0	37,083	169			0	169
177	FEDERAL HOME LN MTG CORP	3137EADA4			2/22/2012	8/3/2012		58,395	0	58,178	217			0	217
178	FNMA PAH0936 03 50%2040	3138A2BE8			1/11/2012	6/7/2012		22,606	0	22,285	341			0	341
179	FNMA PAH3401 04 50%2041	3138A4X75			12/27/2011	12/27/2011		6,156	0	6,156	0			0	0
180	FNMA PAH3401 04 50%2041	3138A4X75			2/8/2011	4/9/2012		296,942	0	279,469	17,473			0	17,473
181	FNMA PAH3645 04%2041	3138A5BP6			4/16/2012	6/7/2012		61,618	0	61,658	-40			0	-40
182	FAMILY DOLLAR STORES	307000109			7/19/2010	6/26/2012		6,544	0	3,552	2,992			0	2,992
183	FAMILY DOLLAR STORES	307000109			7/19/2010	6/29/2012		4,635	0	2,674	1,961			0	1,961
184	FNMA PAL0065 04 50%2041	3138EGCB8			12/27/2011	12/27/2011		8,571	0	8,571	0			0	0
185	FNMA PAL0065 04 50%2041	3138EGCB8			3/17/2011	4/9/2012		115,987	0	109,299	6,688			0	6,688
186	FNMA PAL0065 04 50%2041	3138EGCB8			3/17/2011	6/7/2012		72,664	0	68,630	4,034			0	4,034
187	FEDERAL NATL MTG ASSOC	31398A5W8			1/11/2011	6/6/2012		28,177	0	27,673	504			0	504
188	FEDERAL NATL MTG ASSOC	31398A5W8			1/11/2011	8/3/2012		171,106	0	168,014	3,092			0	3,092
189	FEDERAL NATL MTG ASSOC	31398A5W8			1/21/2011	8/3/2012		5,033	0	4,942	91			0	91
190	FEDERAL NATL MTG ASSOC	31398A5W8			6/10/2011	8/3/2012		18,117	0	18,018	99			0	99
191	FNMA P735402 05%2035	31402RAB5			4/2/2012	4/9/2012		319	0	330	-11			0	-11
192	FNMA P735402 05%2035	31402RAB5			4/2/2012	6/7/2012		296	0	299	-3			0	-3
193	FNMA P735402 05%2035	31402RAB5			4/2/2012	11/15/2012		244	0	235	9			0	9
194	FNMA P745275 05%2036	31403C6L0			12/27/2011	12/27/2011		8,134	0	8,134	0			0	0
195	FNMA P745275 05%2036	31403C6L0			2/25/2010	4/9/2012		1,041	0	999	42			0	42
196	FNMA P745275 05%2036	31403C6L0			2/25/2010	6/7/2012		959	0	927	32			0	32
197	FNMA P745275 05%2036	31403C6L0			2/25/2010	11/15/2012		149,138	0	136,515	12,623			0	12,623
198	FNMA P745275 05%2036	31403C6L0			6/13/2011	11/15/2012		30,394	0	28,745	1,649			0	1,649
199	FNMA P745275 05%2036	31403C6L0			1/5/2012	11/15/2012		14,940	0	14,231	709			0	709
200	FNMA P745275 05%2036	31403C6L0			7/12/2012	11/15/2012		111,532	0	107,464	4,068			0	4,068
201	FNMA P889572 05 50%2038	31410KJR6			12/27/2011	12/27/2011		6,099	0	6,099	0			0	0
202	FNMA P889572 05 50%2038	31410KJR6			2/8/2011	4/9/2012		312	0	303	9			0	9
203	FNMA P889572 05 50%2038	31410KJR6			2/8/2011	6/7/2012		282	0	276	6			0	6
204	FNMA P889572 05 50%2038	31410KJR6			2/8/2011	11/21/2012		133,774	0	131,075	2,699			0	2,699
205	FNMA P889579 05%2038	31410KJY1			12/27/2011	12/27/2011		5,689	0	5,689	0			0	0
206	FNMA P889579 05%2038	31410KJY1			2/25/2010	4/9/2012		8,297	0	8,009	288			0	288
207	FNMA P889579 05%2038	31410KJY1			2/25/2010	6/7/2012		11,331	0	11,055	276			0	276
208	FNMA P889579 05%2038	31410KJY1			12/27/2011	12/27/2011		5,613	0	5,613	0			0	0
209	FNMA P995018 05 50%2038	31416BK72			2/25/2010	4/9/2012		333	0	322	11			0	11
210	FNMA P995018 05 50%2038	31416BK72			2/25/2010	6/7/2012		301	0	294	7			0	7
211	FNMA P995018 05 50%2038	31416BK72			2/25/2010	11/27/2012		132,657	0	129,120	3,537			0	3,537
212	FNMA PAA7681 04 50%2039	31416RRB1			3/23/2012	4/9/2012		661	0	658	3			0	3
213	FNMA PAA7681 04 50%2039	31416RRB1			3/23/2012	6/7/2012		615	0	613	2			0	2
214	FNMA PAA7937 04 50%2037	31416RZB2			12/27/2011	12/27/2011		647	0	647	0			0	0
215	FNMA PAA7937 04 50%2037	31416RZB2			6/13/2011	4/9/2012		495	0	481	14			0	14
216	FNMA PAA7937 04 50%2037	31416RZB2			6/13/2011	6/7/2012		453	0	441	12			0	12
217	FNMA PAE0392 05 50%2039	31419ANJ2			12/27/2011	12/27/2011		4,506	0	4,506	0			0	0
218	FNMA PAE0392 05 50%2039	31419ANJ2			4/25/2011	4/9/2012		146,149	0	144,058	2,091			0	2,091
219	FHLMC G0 6020 05 50%2039	3128MBAV6			4/3/2012	4/9/2012		630	0	657	-27			0	-27
220	FNMA PAE0392 05 50%2039	31419ANJ2			4/25/2011	6/7/2012		23,512	0	23,377	135			0	135
221	FNMA PAE5471 04 50%2040	31419GCH5			12/27/2011	12/27/2011		4,654	0	4,654	0			0	0
222	FNMA PAE5471 04 50%2040	31419GCH5			10/13/2011	4/9/2012		838	0	827	11			0	11
223	FNMA PAE5471 04 50%2040	31419GCH5			10/13/2011	6/7/2012		805	0	797	8			0	8
224	FIFTH THIRD BANCORP	316773100			2/23/2010	1/13/2012		5,521	0	4,916	605			0	605
225	U S TRSRY INFLATION BON	912810PZ5			7/27/2011	2/28/2012		63,257	0	55,221	8,036			0	8,036
226	U S TRSRY INFLATION BON	912810PZ5			7/27/2011	2/29/2012		75,720	0	66,510	9,210			0	9,210
227	U S TRSRY INFLATION BON	912810PZ5			7/27/2011	3/1/2012		35,356	0	31,376	3,980			0	3,980
228	U S TRSRY INFLATION NOTE	912828AF7			2/24/2010	6/6/2012		42,312	0	42,271	41			0	41
229	U S TRSRY INFLATION NOTE	912828AF7			2/24/2010	7/16/2012		231,497	0	231,498	-1			0	-1
230	U S TRSRY INFLATION NOTE	912828AF7			1/5/2010	7/16/2012		1,279	0	1,279	0			0	0
231	U S TRSRY INFLATION NOTE	912828AF7			1/21/2011	7/16/2012		1,279	0	1,279	0			0	0
232	U S TRSRY INFLATION NOTE	912828AF7			6/10/2011	7/16/2012		23,022	0	23,022	0			0	0

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Long Term CG Distributions															Amount	
Short Term CG Distributions															341	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
233	U S TRSY INFLATION NOTE	912828AF7		3/22/2012	7/16/2012			5,116	0	5,116	0			0	0	235,440
234	U S TREASURY NOTE	912828MQ0		3/1/2010	2/29/2012			99,000	0	99,000	0			0	0	0
235	U S TREASURY NOTE	912828MQ0		4/1/2010	2/29/2012			21,000	0	20,950	50			0	0	50
236	U S TREASURY NOTE	912828MQ0		1/15/2010	2/29/2012			17,000	0	17,000	0			0	0	0
237	U S TREASURY NOTE	912828MQ0		1/21/2011	2/29/2012			214,000	0	214,000	0			0	0	0
238	U S TREASURY NOTE	912828MQ0		6/10/2011	2/29/2012			72,000	0	72,374	-374			0	0	-374
239	U S TREASURY NOTE	912828MT4		5/19/2010	3/1/2012			78,941	0	78,159	782			0	0	782
240	U S TREASURY NOTE	912828MT4		1/21/2011	3/1/2012			1,012	0	1,007	5			0	0	5
241	U S TREASURY NOTE	912828MT4		6/10/2011	3/1/2012			8,097	0	8,084	13			0	0	13
242	FAMILY DOLLAR STORES	307000109		8/10/2010	6/29/2012			8,145	0	5,284	2,861			0	0	2,861
243	FHLMC G0 5188 05%2038	3128M7CZ7		12/15/2011	12/15/2011			7,051	0	7,051	0			0	0	0
244	FHLMC G0 5188 05%2038	3128M7CZ7		10/12/2011	4/9/2012			104,512	0	103,916	596			0	0	596
245	FHLMC G0 5188 05%2038	3128M7CZ7		10/12/2011	6/7/2012			18,153	0	18,190	-37			0	0	-37
246	FHLMC G0 5188 05%2038	3128M7CZ7		10/12/2011	11/15/2012			25,242	0	25,287	-25			0	0	-25
247	PLANTRONICS INC NEW COM	727493108		10/28/2011	2/8/2012			374	0	347	27			0	0	27
248	PLANTRONICS INC NEW COM	727493108		10/28/2011	2/9/2012			673	0	624	49			0	0	49
249	POLYPORE INTL INC	73179V103		11/14/2011	2/8/2012			2,865	0	3,374	-509			0	0	-509
250	POLYPORE INTL INC	73179V103		11/25/2011	2/8/2012			239	0	255	-16			0	0	-16
251	POLYPORE INTL INC	73179V103		11/14/2011	3/19/2012			2,127	0	3,012	-885			0	0	-885
252	POLYPORE INTL INC	73179V103		11/25/2011	3/19/2012			1,453	0	2,092	-639			0	0	-639
253	POLYPORE INTL INC	73179V103		11/25/2011	7/6/2012			382	0	510	-128			0	0	-128
254	POLYPORE INTL INC	73179V103		11/25/2011	7/6/2012			191	0	225	-34			0	0	-34
255	DISNEY (WALT) CO COM STK	254687106		10/12/2011	12/5/2012			36,498	0	31,435	5,063			0	0	5,063
256	DISCOVER FINL SVCS	254709108		5/19/2010	6/5/2012			6,208	0	2,698	3,510			0	0	3,510
257	DISCOVER FINL SVCS	254709108		5/19/2010	6/26/2012			4,868	0	1,956	2,912			0	0	2,912
258	DISCOVERY COMMUNICATN	25470F104		5/13/2011	6/5/2012			2,429	0	2,222	207			0	0	207
259	DONALDSON CO INC	257651109		3/30/2011	6/5/2012			3,425	0	3,115	310			0	0	310
260	E M C CORPORATION MASS	268648102		3/30/2011	6/5/2012			3,502	0	4,056	-554			0	0	-554
261	EATON CORP	278058102		4/18/2012	11/29/2012			30,056	0	27,627	2,429			0	0	2,429
262	EATON CORP	278058102		6/5/2012	11/29/2012			2,591	0	1,966	625			0	0	625
263	ECOLAB INC	278865100		3/30/2011	6/5/2012			3,114	0	2,522	592			0	0	592
264	EMERSON ELEC CO	291011104		3/30/2011	6/5/2012			2,255	0	2,891	-636			0	0	-636
265	EMERSON ELEC CO	291011104		3/30/2011	7/13/2012			84,784	0	109,866	-25,082			0	0	-25,082
266	ENCORE WIRE CORP	292562105		2/23/2010	6/5/2012			1,245	0	1,030	215			0	0	215
267	EXPERIAN PLC SP ADR	30215C101		2/23/2010	4/2/2012			10,515	0	6,559	3,956			0	0	3,956
268	EXPERIAN PLC SP ADR	30215C101		2/23/2010	11/12/2012			11,702	0	6,931	4,771			0	0	4,771
269	EXPRESS SCRIPTS HLDG CO	30219G108		3/30/2011	6/5/2012			2,540	0	2,775	-235			0	0	-235
270	EXXON MOBIL CORP COM	30231G102		2/25/2008	6/5/2012			3,904	0	4,307	-403			0	0	-403
271	FLIR SYSTEMS INC	302445101		3/30/2011	2/3/2012			6,879	0	8,945	-2,066			0	0	-2,066
272	FLIR SYSTEMS INC	302445101		3/30/2011	2/6/2012			28,227	0	37,300	-9,073			0	0	-9,073
273	FLIR SYSTEMS INC	302445101		3/30/2011	2/7/2012			8,031	0	10,741	-2,710			0	0	-2,710
274	FLIR SYSTEMS INC	302445101		6/3/2011	2/7/2012			3,874	0	5,211	-1,337			0	0	-1,337
275	FTI CONSULTING INC COM	302941109		7/19/2010	3/1/2012			3,823	0	3,302	521			0	0	521
276	FTI CONSULTING INC COM	302941109		7/28/2010	3/1/2012			158	0	143	15			0	0	15
277	FTI CONSULTING INC COM	302941109		7/28/2010	7/10/2012			5,389	0	7,136	-1,747			0	0	-1,747
278	FAMILY DOLLAR STORES	307000109		7/16/2010	6/5/2012			6,742	0	3,823	2,919			0	0	2,919
279	FAMILY DOLLAR STORES	307000109		7/16/2010	6/26/2012			1,196	0	650	546			0	0	546
280	POTASH CORP SASKATCHEWAN	73755L107		2/23/2010	4/30/2012			15,767	0	13,718	2,049			0	0	2,049
281	POTASH CORP SASKATCHEWAN	73755L107		5/12/2011	4/30/2012			4,535	0	5,521	-986			0	0	-986
282	POTASH CORP SASKATCHEWAN	73755L107		8/5/2011	4/30/2012			5,722	0	7,146	-1,424			0	0	-1,424
283	PRAXAIR INC	74005P104		3/30/2011	6/5/2012			5,137	0	5,074	63			0	0	63
284	PRAXAIR INC	74005P104		3/30/2011	9/26/2012			51,170	0	49,822	1,348			0	0	1,348
285	POLYPORE INTL INC	73179V103		2/1/2012	7/6/2012			3,288	0	3,588	-300			0	0	-300
286	POTASH CORP SASKATCHEWAN	73755L107		2/23/2010	2/14/2012			4,666	0	3,909	757			0	0	757
287	PRECISION DRILLING CORP	74022D308		6/27/2011	6/27/2012			2,431	0	5,280	-2,849			0	0	-2,849
288	PRECISION DRILLING CORP	74022D308		6/28/2011	6/27/2012			547	0	1,204	-657			0	0	-657
289	PRECISION DRILLING CORP	74022D308		6/28/2011	6/27/2012			56	0	123	-67			0	0	-67
290	PRECISION DRILLING CORP	74022D308		6/30/2011	6/27/2012			2,536	0	5,892	-3,356			0	0	-3,356

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							341	0								
291	PRECISION DRILLING CORP	74022D308		4/24/2012	6/27/2012				3,680	0	6,594	-2,914			0	235,440
292	PRECISION DRILLING CORP	74022D308		4/24/2012	6/27/2012				3,071	0	4,595	-1,524			0	-2,914
293	U.S. TREASURY NOTE	912828QX1		8/9/2011	3/1/2012				180,537	0	179,393	1,144			0	-1,524
294	U.S. TREASURY NOTE	912828RC6		9/13/2011	6/6/2012				34,663	0	33,390	1,273			0	1,144
295	U.S. TREASURY NOTE	912828RC6		9/13/2011	9/17/2012				239,416	0	232,640	6,776			0	1,273
296	U.S. TREASURY NOTE	912828RC6		3/22/2012	9/17/2012				4,164	0	3,976	188			0	6,776
297	U.S. TREASURY NOTE	912828RR3		1/27/2012	6/6/2012				40,414	0	39,262	1,152			0	188
298	U.S. TREASURY NOTE	912828SF8		2/28/2012	6/6/2012				21,709	0	21,141	568			0	1,152
299	U.S. TREASURY NOTE	912828SF8		2/28/2012	9/14/2012				46,942	0	46,300	642			0	568
300	U.S. TREASURY NOTE	912828SF8		2/29/2012	9/14/2012				76,535	0	75,155	1,379			0	642
301	U.S. TREASURY NOTE	912828SF8		3/22/2012	9/14/2012				60,208	0	58,834	1,374			0	1,379
302	U.S. TREASURY NOTE	912828SF8		3/22/2012	9/14/2012				2,041	0	1,951	90			0	1,374
303	U.S. TREASURY NOTE	912828SH4		3/1/2012	6/6/2012				33,875	0	32,871	804			0	90
304	UNITED TECHS CORP COM	913017109		2/23/2010	9/18/2012				30,694	0	25,646	5,048			0	804
305	UNIVERSAL AMERN SPIN COR	91338E101		1/13/2012	10/1/2012				1,827	0	2,155	-328			0	5,048
306	UNIVERSAL DISPLAY CORP	91347P105		2/27/2012	10/5/2012				2,725	0	3,577	-852			0	-328
307	UNIVERSAL ELECTRONICS INC	913483103		2/23/2010	4/9/2012				1,537	0	1,885	-348			0	-852
308	UNIVERSAL ELECTRONICS INC	913483103		2/23/2010	4/10/2012				700	0	898	-198			0	-348
309	UNIVERSAL ELECTRONICS INC	913483103		2/23/2010	4/11/2012				558	0	718	-160			0	-198
310	VARIAN MEDICAL SYS INC	92220P105		3/30/2011	6/5/2012				2,860	0	3,371	-511			0	-160
311	VARIAN MEDICAL SYS INC	92220P105		3/30/2011	7/13/2012				83,829	0	97,756	-13,927			0	-511
312	VIACOM INC NEW CL B	92553P201		3/16/2011	8/8/2012				25,500	0	22,771	2,729			0	-13,927
313	VITAMIN SHOPPE INC	92849E101		2/23/2010	10/24/2012				1,584	0	550	1,034			0	2,729
314	VITAMIN SHOPPE INC	92849E101		2/23/2010	10/25/2012				3,225	0	1,121	2,104			0	1,034
315	VIVUS INC DEL PV50 001	928551100		2/27/2012	4/5/2012				1,624	0	1,824	-200			0	-200
316	VIVUS INC DEL PV50 001	928551100		3/21/2012	4/5/2012				2,158	0	2,086	72			0	72
317	VODAFONE GROU PLC SP ADR	92857W209		2/23/2010	2/14/2012				12,520	0	10,070	2,450			0	2,450
318	VODAFONE GROU PLC SP ADR	92857W209		2/23/2010	8/16/2012				4,344	0	3,247	1,097			0	1,097
319	VODAFONE GROU PLC SP ADR	92857W209		2/23/2010	10/18/2012				34,167	0	26,393	7,774			0	7,774
320	WELLS FARGO & CO NEW DEL	949746101		3/30/2011	6/5/2012				1,520	0	1,605	-85			0	-85
321	WESTERN UN CO	959802109		1/11/2012	9/26/2012				15,984	0	16,433	-449			0	-449
322	WESTERN UN CO	959802109		1/12/2012	9/26/2012				7,974	0	8,259	-285			0	-285
323	WESTERN UN CO	959802109		1/13/2012	9/26/2012				6,434	0	6,652	-218			0	-218
324	ACCENTURE PLC SHS	G1151C101		2/23/2010	7/5/2012				26,537	0	17,766	8,771			0	8,771
325	BUNGE LIMITED	G16962105		3/30/2011	3/22/2012				80,351	0	87,004	-6,653			0	-6,653
326	BUNGE LIMITED	G16962105		6/3/2011	3/22/2012				13,392	0	14,503	-1,111			0	-1,111
327	HERBALIFE LTD	G4412G101		2/23/2010	5/10/2012				7,418	0	3,088	4,330			0	4,330
328	HERBALIFE LTD	G4412G101		3/30/2011	5/10/2012				37,092	0	32,994	4,098			0	4,098
329	PENTAIR LTD	H6169Q108		1/16/2011	10/3/2012				6,982	0	5,580	1,402			0	1,402
330	PENTAIR LTD	H6169Q108		3/7/2012	10/3/2012				6,181	0	5,334	847			0	847
331	PENTAIR LTD	H6169Q108		3/7/2012	11/6/2012				34	0	30	4			0	4
332	PENTAIR LTD	H6169Q108		1/12/2012	11/12/2012				0	0	0	0			0	0
333	TYCO INTL LTD NAMEN-AKT	H89128104		1/16/2011	9/5/2012				28,697	0	25,503	4,194			0	4,194
334	ADT CORP SHS	00101J106		3/7/2012	11/6/2012				20	0	17	3			0	3
335	AT&T INC	00206R102		2/23/2010	2/2/2012				26,644	0	22,341	4,303			0	4,303
336	AT&T INC	00206R102		2/23/2010	2/8/2012				28,056	0	23,291	4,765			0	4,765
337	ADT CORP SHS	00101J106		1/16/2011	10/3/2012				12,944	0	10,231	2,713			0	2,713
338	ADT CORP SHS	00101J106		3/7/2012	10/3/2012				11,445	0	9,767	1,678			0	1,678
339	ABBOTT LABS	002824100		2/23/2010	4/11/2012				26,460	0	23,938	2,522			0	2,522
340	ABBOTT LABS	002824100		2/23/2010	10/10/2012				33,298	0	25,672	7,626			0	7,626
341	ACACIA RESH CORP	003881307		5/19/2011	8/6/2012				3,286	0	6,872	-2,586			0	-2,586
342	ACACIA RESH CORP	003881307		5/20/2011	8/6/2012				292	0	466	-174			0	-174
343	ACME PACKET INC	004764106		2/10/2012	5/11/2012				2,692	0	3,577	-885			0	-885
344	ACME PACKET INC	004764106		2/14/2012	5/11/2012				1,446	0	1,997	-551			0	-551
345	ADVANCE AUTO PARTS INC	00751Y106		5/23/2012	11/14/2012				14,530	0	13,167	1,363			0	1,363
346	ADVANCE AUTO PARTS INC	00751Y106		5/23/2012	11/15/2012				15,704	0	14,294	1,410			0	1,410
347	AIR PRODUCTS&CHEM	009158106		4/14/2010	4/18/2012				28,595	0	24,343	4,252			0	4,252
348	AIR PRODUCTS&CHEM	009158106		4/28/2010	4/18/2012				1,154	0	1,010	144			0	144

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							Long Term CG Distributions	Short Term CG Distributions								
							341	0								
349	AIR PRODUCTS&CHEM	009158106		4/28/2010	5/9/2012				31,016	0	28,601	2,415			0	235,440
350	AKAMAI TECHNOLOGIES INC	009711101		3/30/2011	6/5/2012				1,327	0	1,917	-590			0	2,415
351	FIXED INCOME SHARES	018828205		2/24/2010	6/6/2012				211,311	0	200,976	10,335			0	-590
352	FIXED INCOME SHARES	018828304		2/24/2010	6/6/2012				182,112	0	165,480	16,632			0	10,335
353	ALLSCRIPTS HEALTHCARE	01988P108		2/23/2010	7/19/2012				3,085	0	4,804	-1,719			0	16,632
354	ALTERA CORP COM	021441100		4/6/2011	6/5/2012				1,644	0	2,165	-521			0	-1,719
355	ALTRIA GROUP INC	022095103		9/19/2011	4/4/2012				30,120	0	26,132	3,988			0	-521
356	ALTRIA GROUP INC	022095103		9/28/2011	4/4/2012				778	0	685	113			0	3,988
357	ALTRIA GROUP INC	022095103		9/28/2011	4/11/2012				28,498	0	24,243	4,255			0	113
358	AMERICAN TOWER REIT INC	03027X100		3/30/2011	6/5/2012				3,191	0	2,581	610			0	4,255
359	A N S Y S INC COM	036620105		2/23/2010	7/11/2012				1,967	0	1,211	356			0	610
360	A N S Y S INC COM	036620105		2/23/2010	11/21/2012				1,540	0	1,254	686			0	356
361	APACHE CORP	037411105		2/23/2010	3/21/2012				29,688	0	29,420	268			0	686
362	APACHE CORP	037411105		2/23/2010	5/16/2012				29,348	0	36,542	-7,194			0	268
363	APACHE CORP	037411105		6/3/2011	5/16/2012				4,145	0	5,960	-1,815			0	-7,194
364	ARCH COAL INC	039380100		3/20/2012	7/25/2012				1,626	0	3,685	-2,059			0	-1,815
365	ASSISTED LIVING CONCEPTS	04544X300		2/23/2010	8/13/2012				2,834	0	5,484	-2,650			0	-2,059
366	ASSISTED LIVING CONCEPTS	04544X300		5/26/2010	8/13/2012				347	0	810	-463			0	-2,650
367	ASSISTED LIVING CONCEPTS	04544X300		5/26/2010	9/21/2012				589	0	1,239	-650			0	-463
368	ASSISTED LIVING CONCEPTS	04544X300		6/3/2011	9/21/2012				786	0	1,639	-853			0	-650
369	ASSISTED LIVING CONCEPTS	04544X300		9/28/2011	9/21/2012				2,373	0	3,722	-1,349			0	-853
370	ASSISTED LIVING CONCEPTS	04544X300		10/3/2011	9/21/2012				306	0	487	-181			0	-1,349
371	ATLAS AIR WORLDWIDE HLDS	049164205		9/21/2010	6/5/2012				2,088	0	2,883	-595			0	-181
372	BASF SE SPONSORED ADR	052828205		2/23/2010	6/28/2012				5,329	0	4,846	683			0	-595
373	BIG GROUP PLC SPON ADR	055434203		2/23/2010	6/6/2012				6,006	0	5,662	344			0	683
374	BANK NEW YORK MELLON	064058100		2/23/2010	6/5/2012				987	0	1,423	-436			0	344
375	BANK NEW YORK MELLON	064058100		2/23/2010	8/16/2012				31,160	0	39,996	-8,836			0	-436
376	BAYTEX ENERGY CORP SHS	07317Q105		3/18/2011	6/20/2012				4,219	0	5,678	-1,459			0	-8,836
377	BAYTEX ENERGY CORP SHS	07317Q105		3/18/2011	6/20/2012				7,762	0	10,448	-2,686			0	-1,459
378	BAYTEX ENERGY CORP SHS	07317Q105		4/14/2011	6/20/2012				1,519	0	2,130	-611			0	-2,686
379	BAYTEX ENERGY CORP SHS	07317Q105		3/18/2011	6/21/2012				3,966	0	5,742	-1,776			0	-611
380	BAYTEX ENERGY CORP SHS	07317Q105		4/14/2011	6/21/2012				2,895	0	4,319	-1,424			0	-1,776
381	BAYTEX ENERGY CORP SHS	07317Q105		5/24/2011	6/21/2012				5,275	0	7,425	-2,150			0	-1,424
382	BECTON DICKINSON CO	075887109		3/30/2011	1/4/2012				25,684	0	27,981	-2,297			0	-2,150
383	BECTON DICKINSON CO	075887109		3/30/2011	1/11/2012				38,418	0	40,975	-2,557			0	-2,297
384	BECTON DICKINSON CO	075887109		3/30/2011	1/12/2012				5,830	0	6,218	-388			0	-2,557
385	BECTON DICKINSON CO	075887109		2/23/2010	6/5/2012				3,730	0	2,585	1,145			0	-388
386	BIOMARIN PHARMACEUTICALS	09061G101		2/23/2010	12/16/2011				3,256	0	2,131	1,125			0	1,145
387	BIOMARIN PHARMACEUTICALS	09061G101		2/23/2010	10/23/2012				3,917	0	2,069	1,848			0	1,125
388	BIJ'S RESTAURANTS INC	09180C106		2/23/2010	2/8/2012				7,113	0	2,909	4,204			0	1,848
389	BIJ'S RESTAURANTS INC	09180C106		2/23/2010	6/1/2012				2,045	0	1,064	981			0	4,204
390	BIJ'S RESTAURANTS INC	09180C106		2/23/2010	6/4/2012				1,658	0	868	790			0	981
391	BRIDGESTONE CORP ADR	108441205		10/7/2011	9/24/2012				15,543	0	15,213	330			0	790
392	BRIDGESTONE CORP ADR	108441205		2/29/2012	9/24/2012				5,805	0	6,086	-281			0	330
393	BRIDGESTONE CORP ADR	108441205		6/5/2012	9/24/2012				4,682	0	4,272	410			0	-281
394	BROADCOM CORP CALIF CLA	111320107		3/30/2011	6/5/2012				1,629	0	2,017	-388			0	-281
395	BRUKER CORP	116794108		6/25/2010	8/14/2012				415	0	471	-56			0	-388
396	BRUKER CORP	116794108		7/29/2010	8/14/2012				427	0	460	-33			0	-56
397	BRUKER CORP	116794108		7/29/2010	8/15/2012				2,545	0	2,736	-191			0	-33
398	BRUKER CORP	116794108		7/29/2010	10/15/2012				567	0	601	-34			0	-191
399	BRUKER CORP	116794108		8/15/2011	10/15/2012				494	0	600	-106			0	-34
400	BRUKER CORP	116794108		8/15/2011	10/16/2012				1,943	0	2,371	-428			0	-106
401	BRUKER CORP	116794108		8/16/2011	10/16/2012				48	0	58	-10			0	-428
402	BRUKER CORP	116794108		6/5/2012	10/16/2012				600	0	726	-126			0	-10
403	BUNZL PLC ADR	120738406		2/23/2010	10/18/2012				8,879	0	5,439	3,440			0	-126
404	CIT GROUP INC NEW	125581801		3/30/2010	6/5/2012				1,675	0	1,958	-283			0	3,440
405	CNOOC LTD ADR	126132109		6/18/2012	7/26/2012				4,855	0	5,042	-187			0	-283
406	CSL LTD SHS	12637N105		7/7/2011	8/7/2012				12,846	0	10,810	2,036			0	-187

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Amount													
Long Term CG Distributions													341
Short Term CG Distributions													0
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Totals													
						9,312,888	0	9,077,448	235,440	0	0	0	235,440
407	CABOT CORP	127055101		11/15/2011	6/5/2012	1,797	0	1,667	130			0	130
408	CABOT OIL & GAS CORP	127097103		2/23/2010	1/18/2012	4,448	0	2,652	1,796			0	1,796
409	CABOT OIL & GAS CORP	127097103		2/23/2010	12/6/2012	2,499	0	1,569	930			0	930
410	CABOT OIL & GAS CORP	127097103		3/15/2011	12/6/2012	11,342	0	8,377	2,965			0	2,965
411	CASEYS GEN STORES INC	147528103		2/23/2010	1/30/2012	4,545	0	2,674	1,871			0	1,871
412	CASEYS GEN STORES INC	147528103		2/23/2010	6/5/2012	2,879	0	1,502	1,377			0	1,377
413	CASH AMERICAN INTL INC	14754D100		2/23/2010	1/24/2012	5,839	0	5,182	657			0	657
414	CATALYST HEALTH SOLUTION	14888B103		11/11/2010	7/3/2012	1,176	0	0	1,176			0	1,176
415	CATALYST HEALTH SOLUTION	14888B103		11/22/2010	7/3/2012	2,548	0	0	2,548			0	2,548
416	CENTENE CORP	15135B101		2/23/2010	6/11/2012	6,207	0	4,341	1,866			0	1,866
417	CENTENE CORP	15135B101		6/3/2011	6/11/2012	1,293	0	1,745	-452			0	-452
418	CHEVRON CORP	166764100		2/5/2007	2/8/2012	25,866	0	17,977	7,889			0	7,889
419	CHEVRON CORP	166764100		5/10/2007	2/8/2012	106	0	79	27			0	27
420	CHEVRON CORP	166764100		5/10/2007	2/14/2012	26,557	0	19,662	6,895			0	6,895
421	CHINA MOBILE LTD SPN ADR	16941M109		2/23/2010	2/14/2012	8,834	0	8,449	385			0	385
422	CLOUD PEAK ENERGY INC	18911Q102		8/9/2010	2/21/2012	5,521	0	5,434	87			0	87
423	COHERENT INC CAL	192479103		2/23/2010	4/10/2012	3,090	0	1,847	1,243			0	1,243
424	COMPUWARE CORP	205638109		2/10/2012	10/24/2012	3,356	0	3,633	-277			0	-277
425	CONCUR TECHNOLOGIES INC	206708109		8/12/2011	12/20/2011	677	0	491	186			0	186
426	CONCUR TECHNOLOGIES INC	206708109		8/12/2011	7/10/2012	1,529	0	906	623			0	623
427	CONTINENTAL RESOURCES	212015101		3/30/2011	6/5/2012	3,464	0	3,619	-155			0	-155
428	COSTCO WHOLESALE CRP DEL	22160K105		3/30/2011	2/15/2012	31,357	0	27,467	3,890			0	3,890
429	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	1/12/2012	6,578	0	12,382	-5,804			0	-5,804
430	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	6/27/2012	804	0	1,962	-1,158			0	-1,158
431	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	6/27/2012	1,393	0	3,598	-2,205			0	-2,205
432	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	6/27/2012	197	0	507	-310			0	-310
433	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	6/27/2012	197	0	507	-310			0	-310
434	CREDIT SUISSE GP SP ADR	225401108		7/21/2010	6/27/2012	89	0	210	-121			0	-121
435	CREDIT SUISSE GP SP ADR	225401108		7/21/2010	6/27/2012	89	0	210	-121			0	-121
436	CREDIT SUISSE GP SP ADR	225401108		7/21/2010	6/27/2012	1,822	0	4,286	-2,464			0	-2,464
437	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	6/28/2012	773	0	2,034	-1,261			0	-1,261
438	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	6/28/2012	1,341	0	3,722	-2,381			0	-2,381
439	CREDIT SUISSE GP SP ADR	225401108		2/23/2010	6/28/2012	189	0	525	-336			0	-336
440	CYMER INC	232572107		7/22/2011	11/5/2012	6,501	0	3,752	2,749			0	2,749
441	CYMER INC	232572107		7/22/2011	11/6/2012	248	0	142	106			0	106
442	CYMER INC	232572107		8/17/2012	11/6/2012	992	0	738	254			0	254
443	DTS INC	23335C101		2/23/2010	4/10/2012	2,698	0	2,661	37			0	37
444	DTS INC	23335C101		2/23/2010	11/9/2012	3,167	0	6,111	-2,944			0	-2,944
445	DECKERS OUTDOORS CORP	243537107		5/13/2011	5/9/2012	32,457	0	56,276	-23,819			0	-23,819
446	DECKERS OUTDOORS CORP	243537107		12/20/2011	5/9/2012	22,761	0	40,178	-17,417			0	-17,417
447	DECKERS OUTDOORS CORP	243537107		12/20/2011	5/10/2012	4,586	0	8,054	-3,468			0	-3,468
448	DENBURY RES INC	247916208		2/23/2010	6/6/2012	4,713	0	4,350	363			0	363
449	DENBURY RES INC	247916208		2/23/2010	6/6/2012	3,080	0	2,772	308			0	308
450	DENBURY RES INC	247916208		2/23/2010	7/3/2012	3,355	0	3,042	313			0	313
451	DENBURY RES INC	247916208		2/23/2010	10/22/2012	2,646	0	2,374	272			0	272
452	DENBURY RES INC	247916208		6/3/2011	10/22/2012	1,030	0	1,372	-342			0	-342
453	DENBURY RES INC	247916208		6/3/2011	10/24/2012	1,296	0	1,794	-498			0	-498
454	DENBURY RES INC	247916208		6/5/2012	10/24/2012	2,286	0	2,243	43			0	43
455	DIAGEO PLC SPSP ADR NEW	25243Q205		2/23/2010	6/21/2012	27,388	0	18,005	9,383			0	9,383
456	DIAGEO PLC SPSP ADR NEW	25243Q205		2/23/2010	6/22/2012	6,072	0	4,008	2,064			0	2,064
457	PRECISION DRILLING CORP	74022D308		6/27/2011	6/28/2012	2,442	0	5,914	-3,472			0	-3,472
458	PRECISION DRILLING CORP	74022D308		6/28/2011	6/28/2012	56	0	138	-82			0	-82
459	PRECISION DRILLING CORP	74022D308		4/24/2012	6/28/2012	350	0	521	-171			0	-171
460	PRECISION DRILLING CORP	74022D308		4/25/2012	6/28/2012	1,961	0	3,002	-1,041			0	-1,041
461	PRICE T ROWE GROUP INC	74144T108		4/27/2011	6/5/2012	2,783	0	3,239	-456			0	-456
462	QUALCOMM INC	747525103		3/30/2011	6/5/2012	2,823	0	2,731	92			0	92
463	QUALITY SYSTEMS INC	747582104		2/23/2010	5/15/2012	2,320	0	2,207	113			0	113
464	QUALITY SYSTEMS INC	747582104		2/23/2010	7/19/2012	1,300	0	1,528	-228			0	-228

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															341	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
465	QUALITY SYSTEMS INC	747582104		1/27/2012	7/19/2012			3,033	0	4,932	-1,899			0	-1,899	
466	RANGE RESOURCES CORP DEL	75281A109		3/2/2010	6/5/2012			2,789	0	2,548	241			0	241	
467	RANGE RESOURCES CORP DEL	75281A109		3/2/2010	6/6/2012			2,565	0	2,242	323			0	323	
468	RAYMOND JAMES FINL INC	754730109		2/23/2010	6/5/2012			1,630	0	1,322	308			0	308	
469	REDWOOD TRUST INC	758075402		2/23/2010	6/11/2012			2,795	0	3,215	-420			0	-420	
470	REDWOOD TRUST INC	758075402		2/23/2010	6/12/2012			265	0	310	-45			0	-45	
471	REED ELSEVIER P L C	758205207		2/23/2010	2/15/2012			7,314	0	6,718	596			0	596	
472	REED ELSEVIER P L C	758205207		2/23/2010	9/18/2012			12,621	0	9,879	2,742			0	2,742	
473	REED ELSEVIER P L C	758205207		2/23/2010	9/25/2012			7,170	0	5,562	1,608			0	1,608	
474	RIO TINTO PLC SPNSRD ADR	767204100		11/16/2010	7/20/2012			25,745	0	37,586	-11,841			0	-11,841	
475	RIO TINTO PLC SPNSRD ADR	767204100		6/3/2011	7/20/2012			2,262	0	3,377	-1,115			0	-1,115	
476	RIO TINTO PLC SPNSRD ADR	767204100		6/5/2012	7/20/2012			2,262	0	2,151	111			0	111	
477	RIVERBED TECHNOLOGY INC	768573107		2/23/2010	12/20/2011			1,344	0	732	612			0	612	
478	ROBERTHALF INTL INC COM	770323103		3/30/2011	2/3/2012			18,440	0	18,774	-334			0	-334	
479	ROBERTHALF INTL INC COM	770323103		3/30/2011	2/6/2012			30,237	0	30,948	-711			0	-711	
480	ROSS STORES INC COM	778296103		3/30/2011	6/5/2012			3,093	0	1,788	1,305			0	1,305	
481	ROSS STORES INC COM	778296103		3/30/2011	6/28/2012			61,068	0	35,431	25,637			0	25,637	
482	ROVI CORP	779376102		2/23/2010	3/16/2012			6,345	0	6,427	-82			0	-82	
483	SL GREEN REALTY CORP	78440X101		2/23/2010	7/24/2012			5,476	0	3,462	1,994			0	1,994	
484	SXC HEALTH SOLUTIONS	78505P100		1/22/2010	7/24/2012			82	0	57	25			0	25	
485	SAGE GROUP PLC UNSP ADR	78663S102		2/23/2010	9/18/2012			8,004	0	5,585	2,419			0	2,419	
486	SAGE GROUP PLC UNSP ADR	78663S102		2/23/2010	11/1/2012			19,084	0	13,747	5,337			0	5,337	
487	SAGE GROUP PLC UNSP ADR	78663S102		6/5/2012	11/1/2012			3,976	0	3,106	870			0	870	
488	SAPIENT CORP	803062108		12/14/2010	4/3/2012			1,122	0	1,145	-23			0	-23	
489	SAPIENT CORP	803062108		12/14/2010	4/4/2012			1,135	0	1,170	-35			0	-35	
490	SAPIENT CORP	803062108		12/14/2010	10/9/2012			392	0	453	-61			0	-61	
491	SAPIENT CORP	803062108		12/27/2010	10/9/2012			1,286	0	1,467	-181			0	-181	
492	SAPIENT CORP	803062108		12/27/2010	10/10/2012			997	0	1,169	-172			0	-172	
493	SCHLUMBERGER LTD	806857108		3/30/2011	6/5/2012			3,148	0	4,693	-1,545			0	-1,545	
494	SCHNEIDER ELEC SA ADR	80687P106		2/23/2010	6/28/2012			5,512	0	6,006	-494			0	-494	
495	SCHNEIDER ELEC SA ADR	80687P106		2/23/2010	6/28/2012			2,084	0	2,271	-187			0	-187	
496	SCHNITZER STEEL INDS A	806882106		2/23/2010	10/1/2012			3,818	0	6,230	-2,412			0	-2,412	
497	SEATTLE GENETICS INC COM	812578102		2/23/2010	5/8/2012			2,864	0	1,557	1,307			0	1,307	
498	SEATTLE GENETICS INC COM	812578102		10/11/2010	5/8/2012			458	0	407	51			0	51	
499	SHUFFLE MASTER INC	825549108		2/23/2010	4/3/2012			4,096	0	1,929	2,167			0	2,167	
500	SOCIEDAD Q&M CHLE SPDA DR	833635105		2/23/2010	2/14/2012			5,451	0	3,470	1,981			0	1,981	
501	SODEXO ADR	833792104		2/23/2010	9/24/2012			10,358	0	7,459	2,899			0	2,899	
502	SOFTBANK CORP SHS	83404D109		4/4/2012	9/21/2012			10,356	0	7,416	2,940			0	2,940	
503	SOTHEBY'S (DELAWARE)	835898107		2/23/2010	9/11/2012			2,694	0	1,850	844			0	844	
504	SPIRIT AEROSYSTEMS HLDGS	848574109		9/3/2010	6/5/2012			442	0	411	31			0	31	
505	SPIRIT AEROSYSTEMS HLDGS	848574109		9/17/2010	6/5/2012			1,767	0	1,582	185			0	185	
506	SPIRIT AEROSYSTEMS HLDGS	848574109		9/17/2010	10/31/2012			1,501	0	1,898	-397			0	-397	
507	SPIRIT AEROSYSTEMS HLDGS	848574109		10/12/2010	10/31/2012			2,236	0	3,068	-832			0	-832	
508	SPIRIT AEROSYSTEMS HLDGS	848574109		10/29/2010	10/31/2012			1,204	0	1,676	-472			0	-472	
509	SPIRIT AEROSYSTEMS HLDGS	848574109		10/29/2010	11/27/2012			1,208	0	1,741	-533			0	-533	
510	SPIRIT AEROSYSTEMS HLDGS	848574109		11/19/2010	11/27/2012			2,340	0	2,971	-631			0	-631	
511	SPIRIT AEROSYSTEMS HLDGS	848574109		11/11/2010	11/27/2012			468	0	579	-111			0	-111	
512	STANLEY BLACK & DECKER	854502101		6/30/2010	1/19/2012			2,643	0	1,863	760			0	760	
513	STANLEY BLACK & DECKER	854502101		8/11/2010	1/19/2012			24,217	0	18,986	5,231			0	5,231	
514	STRYKER CORP	863667101		3/30/2011	10/17/2012			13,866	0	34,758	-20,892			0	-20,892	
515	SUBSEA 7 SA SPONSRD ADR	864323100		5/23/2011	6/6/2012			1,557	0	1,955	-398			0	-398	
516	SUBSEA 7 SA SPONSRD ADR	864323100		5/23/2011	6/7/2012			4,400	0	5,469	-1,069			0	-1,069	
517	SUBSEA 7 SA SPONSRD ADR	864323100		5/23/2011	6/7/2012			876	0	1,089	-213			0	-213	
518	SUCCESSFACTORS INC	864596101		3/11/2010	12/20/2011			7,044	0	3,610	3,434			0	3,434	
519	SUCCESSFACTORS INC	864596101		3/11/2010	1/6/2012			518	0	265	253			0	253	
520	SUCCESSFACTORS INC	864596101		8/30/2011	1/6/2012			4,459	0	2,600	1,859			0	1,859	
521	SUCCESSFACTORS INC	864596101		10/19/2011	1/6/2012			4,976	0	3,092	1,884			0	1,884	
522	SUN HG KAI PPTY SPSP ADR	86676H1302		2/23/2010	3/23/2012			13,034	0	12,939	95			0	95	

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							341	0								
523	SUN HG KAL PPTY SPSPD ADR	86676H302		7/22/2010	3/23/2012				5,762	0	6,133	-371			0	235,440
524	TARGET CORP COM	87612E106		1/12/2011	6/6/2012				27,171	0	26,325	846			0	846
525	TARGET CORP COM	87612E106		1/12/2011	9/12/2012				28,951	0	23,319	3,632			0	3,632
526	TECH DATA CORP	878237106		7/7/2010	6/6/2012				1,706	0	1,306	400			0	400
527	TECH DATA CORP	878237106		7/16/2010	6/6/2012				3,791	0	3,087	704			0	704
528	TECH DATA CORP	878237106		7/20/2010	6/6/2012				1,943	0	1,547	396			0	396
529	TECH DATA CORP	878237106		7/20/2010	6/19/2012				3,426	0	2,716	710			0	710
530	CHECK POINT SOFTWARE TECH	M22465104		3/30/2011	6/5/2012				2,588	0	2,557	31			0	31
531	ASML HLDG N V NEW YORK	N07059186		8/10/2011	6/20/2012				29,275	0	19,357	9,918			0	9,918
532	ASML HLDG N V NEW YORK	N07059186		8/10/2011	7/11/2012				11,937	0	7,743	4,194			0	4,194
533	ASML HLDG N V NEW YORK	N07059186		8/17/2011	7/11/2012				515	0	350	165			0	165
534	ASML HLDG N V NEW YORK	N07059186		8/17/2011	7/12/2012				28,472	0	19,715	8,757			0	8,757
535	NXP SEMICONDUCTORS N V	N6596X109		4/4/2011	1/19/2012				7,947	0	12,851	-4,904			0	-4,904
536	NXP SEMICONDUCTORS N V	N6596X109		4/5/2011	1/19/2012				3,600	0	5,900	-2,300			0	-2,300
537	NXP SEMICONDUCTORS N V	N6596X109		6/30/2011	1/19/2012				6,204	0	8,644	-2,440			0	-2,440
538	ML SYSTEMATIC								440,303	0	440,303	0			0	0
539	ML SYSTEMATIC 2011								0	0	28,779	-28,779			0	-28,779
540	PAULSON ADVANTAGE								3,430	0	0	3,430			0	3,430
541	KKR								129	0	0	129			0	129
542	WASH SALES - SEE ATTACHED								4,428	0	0	4,428			0	4,428
543	WASH SALES - SEE ATTACHED								9,599	0	0	9,599			0	9,599
544	ML SYSTEMATIC 2012								0	0	22,639	-22,639			0	-22,639
545									0	0	0	0			0	0
546									0	0	0	0			0	0
547									0	0	0	0			0	0

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

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	JOAN KISH		3307 BONITA WOODS DR	BONITA	CA	91902-1710		PRINCIPAL	2.00	30,000
2	FRANK PLEVO		100 QUAIL RUN ROAD	HENDERSON	NV	89014-2159		PRINCIPAL	2.00	30,000
3	H MATTHEW FRAZIER		1920 SPYGLASS DR	HENDERSON	NV	89014-2159		PRINCIPAL	2.00	30,000
4										
5										
6										
7										
8										
9										
10										

90,000

Part

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

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

	Date	Amount
1 Credit from prior year return	1	19,420
2 First quarter estimated tax payment	2	
3 Second quarter estimated tax payment	3	
4 Third quarter estimated tax payment	4	
5 Fourth quarter estimated tax payment	5	
6 Other payments	6	14,492
7 Total	7	33,912

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

1	Distributable amounts for 2010 that remained undistributed at the beginning of the 2011 tax year	1	994,393
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	994,393