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

2011

Department of the Treasury
Internal Revenue Service

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

For calendar year 2011 or tax year beginning

, and ending

Name of foundation SWARTZ FOUNDATION		A Employer identification number 04-3255974
Number and street (or P O box number if mail is not delivered to street address) C/O ROPES & GRAY LLP, 800 BOYLSTON ST	Room/suite	B Telephone number (617) 951-7000
City or town, state, and ZIP code BOSTON, MA 02199-3600		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ 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) \$ 234,201,255.	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))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received		76,870,000.		N/A	
2 Check ☐ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		11,277.	11,539.		STATEMENT 2
4 Dividends and interest from securities		1,554,223.	2,112,551.		STATEMENT 3
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		36,678,572.			STATEMENT 1
b Gross sales price for all assets on line 6a	133,941,488.				
7 Capital gain net income (from Part IV, line 2)			113,548,572.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less: Cost of goods sold					
c Gross profit or (loss)					
11 Other income		133,444.	<257,402.>		STATEMENT 4
12 Total. Add lines 1 through 11		115,247,516.	115,415,260.		
13 Compensation of officers, directors, trustees, etc		257,882.	154,729.		103,153.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees	STMT 5	22,448.	14,266.		8,182.
16b Accounting fees	STMT 6	65,276.	42,429.		22,847.
c Other professional fees	STMT 7	382,347.	382,347.		0.
17 Interest					
18 Taxes	STMT 8	263,547.	18,022.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses	STMT 9	12,761.	1,059,719.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		1,004,261.	1,671,512.		134,182.
25 Contributions, gifts, grants paid		15,891,785.			15,891,785.
26 Total expenses and disbursements. Add lines 24 and 25		16,896,046.	1,671,512.		16,025,967.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		98,351,470.			
b Net investment income (if negative, enter -0-)			113,743,748.		
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets		Beginning of year		End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1 Cash - non-interest-bearing				
	2 Savings and temporary cash investments	8,597,589.	104,820,824.	104,820,824.	
	3 Accounts receivable ▶				
	Less: allowance for doubtful accounts ▶				
	4 Pledges receivable ▶				
	Less: allowance for doubtful accounts ▶				
	5 Grants receivable				
	6 Receivables due from officers, directors, trustees, and other disqualified persons				
	7 Other notes and loans receivable ▶				
	Less: allowance for doubtful accounts ▶				
	8 Inventories for sale or use				
	9 Prepaid expenses and deferred charges				
	10a Investments - U.S. and state government obligations STMT 12	4,781,534.	3,609,130.	3,786,649.	
	b Investments - corporate stock STMT 13	22,756,542.	27,431,251.	28,767,374.	
	c Investments - corporate bonds STMT 14	9,353,068.	9,607,704.	10,154,023.	
11 Investments - land, buildings, and equipment basis ▶					
Less accumulated depreciation ▶					
12 Investments - mortgage loans					
13 Investments - other					
14 Land, buildings, and equipment: basis ▶					
Less accumulated depreciation ▶					
15 Other assets (describe ▶ STATEMENT 15)	86,316,764.	81,867,954.	86,672,385.		
16 Total assets (to be completed by all filers)	131,805,497.	227,336,863.	234,201,255.		
Liabilities	17 Accounts payable and accrued expenses				
	18 Grants payable				
	19 Deferred revenue				
	20 Loans from officers, directors, trustees, and other disqualified persons				
	21 Mortgages and other notes payable				
	22 Other liabilities (describe ▶)				
	23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐				
	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	115,914,320.	115,914,320.		
28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.			
29 Retained earnings, accumulated income, endowment, or other funds	15,891,177.	111,422,543.			
30 Total net assets or fund balances	131,805,497.	227,336,863.			
31 Total liabilities and net assets/fund balances	131,805,497.	227,336,863.			

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	131,805,497.
2 Enter amount from Part I, line 27a	2	98,351,470.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 10	3	3,020,001.
4 Add lines 1, 2, and 3	4	233,176,968.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 11	5	5,840,105.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	227,336,863.

Part IV Capital Gains and Losses for Tax on Investment Income

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 133,941,488.		20,392,916.	113,548,572.
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			
b			
c			
d			
e			113,548,572.

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	113,548,572.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

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

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	10,744,050.	142,153,100.	.075581
2009	8,173,410.	128,424,880.	.063644
2008	11,262,352.	153,706,218.	.073272
2007	5,419,695.	171,867,435.	.031534
2006	7,014,973.	127,024,796.	.055225

2 Total of line 1, column (d)	2	.299256
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	.059851
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	223,165,998.
5 Multiply line 4 by line 3	5	13,356,708.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,137,437.
7 Add lines 5 and 6	7	14,494,145.
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	16,025,967.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		1	1,137,437.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		2	0.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		3	1,137,437.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
3 Add lines 1 and 2		5	1,137,437.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		6a	133,444.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		6b	
6 Credits/Payments:		6c	1,136,582.
a 2011 estimated tax payments and 2010 overpayment credited to 2011		6d	
b Exempt foreign organizations - tax withheld at source		7	1,270,026.
c Tax paid with application for extension of time to file (Form 8868)		8	
d Backup withholding erroneously withheld		9	
7 Total credits and payments. Add lines 6a through 6d		10	132,589.
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached		11	0.
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed			
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid			
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax ☒ 132,589. Refunded ☐			

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☒ \$ 0. (2) On foundation managers. ☒ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☒ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ MA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

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 ► <u>N/A</u>	13	X	
14	The books are in care of ► <u>ROPES & GRAY LLP</u> Telephone no. ► <u>617-951-7000</u> Located at ► <u>800 BOYLSTON STREET, BOSTON, MA</u> ZIP+4 ► <u>02199-3600</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
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 ► _____, _____, _____		
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.) <u>N/A</u>	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____, _____, _____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 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.) <u>N/A</u>	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

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

6b

X

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

N/A

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 16		257,882.	0.	0.

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

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

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

0

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

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

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

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1	
SEE STATEMENT 17	134,182.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

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

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	0.
b	Average of monthly cash balances	1b	37,378,708.
c	Fair market value of all other assets	1c	189,185,757.
d	Total (add lines 1a, b, and c)	1d	226,564,465.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	226,564,465.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	3,398,467.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	223,165,998.
6	Minimum investment return. Enter 5% of line 5	6	11,158,300.

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	11,158,300.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	1,137,437.
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	1,137,437.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	10,020,863.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	10,020,863.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	10,020,863.

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	16,025,967.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	16,025,967.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	1,137,437.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	14,888,530.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				10,020,863.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2011:				
a From 2006	748,600.			
b From 2007				
c From 2008	3,605,439.			
d From 2009	1,816,608.			
e From 2010	3,799,769.			
f Total of lines 3a through e	9,970,416.			
4 Qualifying distributions for 2011 from Part XII, line 4: ► \$	16,025,967.			
a Applied to 2010, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2011 distributable amount				10,020,863.
e Remaining amount distributed out of corpus	6,005,104.			
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	15,975,520.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	748,600.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	15,226,920.			
10 Analysis of line 9:				
a Excess from 2007				
b Excess from 2008	3,605,439.			
c Excess from 2009	1,816,608.			
d Excess from 2010	3,799,769.			
e Excess from 2011	6,005,104.			

N/A

- ☐ 4942(1)(3) or ☐ 4942(1)(5)

- (4) Gross investment income

[illegible]

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	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
ANTI-DEFAMATION LEAGUE OF B'NAI B'RITH 823 UNITED NATIONS PLAZA NEW YORK, NY 10017-3518	N/A	PUBLIC	GENERAL	2,000.
B'NAI TORAH CONGREGATION 6261 S.W. 18TH STREET BOCA RATON, FL 33433	N/A	PUBLIC	GENERAL	7,500.
BETH ISRAEL DEACONESS MEDICAL CENTER, INC 330 BROOKLINE AVE BOSTON, MA 02215-5400	N/A	PUBLIC	GENERAL	5,000.
CHABAD LUBAVITCH OF THE NORTH SHORE 44 BURRILL STREET SWAMPSCOTT, MA 01907	N/A	PUBLIC	GENERAL	10,000.
COMBINED JEWISH PHILANTHROPIES OF GREATER BOSTON, INC. 126 HIGH STREET BOSTON, MA 02110-2700	N/A	PUBLIC	GENERAL	3,227,785.
Total SEE CONTINUATION SHEET(S)				15,891,785.
b Approved for future payment				
NONE				
Total				0.

Part XVII

- [illegible]

[illegible]

☐ Yes ☒ No

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

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





Signature of officer or trustee Date Title

May the IRS discuss this return with the preparer shown below (see instr. 7)?
☒ Yes ☐ No

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	JOE A. WATERS		11/12/12		P00576174
	Firm's name ▶ ROPES & GRAY LLP				Firm's EIN ▶ 04-2233412
	Firm's address ▶ 800 BOYLSTON ST, 30TH FL BOSTON, MA 02199-3600				Phone no. (617)951-7000

CCMTD_012

Schedule B(Form 990, 990-EZ,
or 990-PF)Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.

OMB No 1545-0047

2011

Name of the organization

SWARTZ FOUNDATION

Employer identification number

04-3255974

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐

501(c)() (enter number) organization

☐4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐

527 political organization

Form 990-PF

☒

501(c)(3) exempt private foundation

☐

4947(a)(1) nonexempt charitable trust treated as a private foundation

☐

501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions**General Rule**

- ☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not total to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year ▶ \$ _____

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on Part I, line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

LHA For Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF. Schedule B (Form 990, 990-EZ, or 990-PF) (2011)

Name of organization

Employer identification number

SWARTZ FOUNDATION**04-3255974****Part I Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
<u>1</u>	<u>SIDNEY W SWARTZ</u> <u>1001 SOUTH OCEAN BLVD</u> <u>DELRAY BEACH, FL 33483-6531</u>	\$ <u>76,870,000.</u>	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution)
_____	_____ _____ _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
_____	_____ _____ _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
_____	_____ _____ _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
_____	_____ _____ _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
_____	_____ _____ _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
_____	_____ _____ _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
_____	_____ _____ _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Employer identification number

04-3255974

[illegible]

Name of organization

Employer identification number

SWARTZ FOUNDATION**04-3255974****Part III**

Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations that total more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of \$1,000 or less for the year. (Enter this information once) ▶ \$

Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

► File a separate application for each return.

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

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

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

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

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete

Part I only ☐

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

Type or print	Name of exempt organization or other filer, see instructions. SWARTZ FOUNDATION	Employer identification number (EIN) or ☒ 04-3255974
File by the due date for filing your return. See instructions	Number, street, and room or suite no. If a P.O. box, see instructions. C/O ROPES & GRAY LLP, 800 BOYLSTON ST	Social security number (SSN) ☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. BOSTON, MA 02199-3600	

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

04

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

ROPES & GRAY LLP

- The books are in the care of ► **800 BOYLSTON STREET - BOSTON, MA 02199-3600**

Telephone No ► **617-951-7000**

FAX No ► **617-951-7050**

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **AUGUST 15, 2012**, to file the exempt organization return for the organization named above. The extension is for the organization's return for
► ☒ calendar year **2011** or
► ☐ tax year beginning _____, and ending _____

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$ 1,270,026.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$ 133,444.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$ 1,136,582.

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

LHA For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form 8868 (Rev. 1-2012)

- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box ☒ **Note.** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.
- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1).

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

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions	Name of exempt organization or other filer, see instructions. SWARTZ FOUNDATION	Employer identification number (EIN) or ☐ 04-3255974
	Number, street, and room or suite no. If a P.O. box, see instructions. C/O ROPES & GRAY LLP, 800 BOYLSTON STREET	Social security number (SSN) ☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. BOSTON, MA 02199-3600	

Enter the Return code for the return that this application is for (file a separate application for each return) ☐ 0 ☐ 4

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

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

- The books are in the care of **ROPES & GRAY, 800 BOYLSTON STREET, BOSTON, MA 02199-3600**
Telephone No. **617-951-7000** FAX No. **617-951-7050**
- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) If this is for the whole group, check this box ☐ . If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

- 4 I request an additional 3-month extension of time until **NOVEMBER 15**, 20 **12**.
- 5 For calendar year **2011**, or other tax year beginning , 20 , and ending , 20 .
- 6 If the tax year entered in line 5 is for less than 12 months, check reason: ☐ Initial return ☐ Final return
☐ Change in accounting period
- 7 State in detail why you need the extension **MORE TIME IS NEEDED IN ORDER TO FILE A MORE COMPLETE AND ACCURATE RETURN.**

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	1,136,582
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	1,136,582
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0

Signature and Verification must be completed for Part II only.

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

Signature ▶

Title ▶ **EA #000887756**

Date ▶

8/18/12Form **8868** (Rev. 1-2012)

Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

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
COMBINED JEWISH PHILANTHROPIES OF GREATER BOSTON, INC. 126 HIGH STREET BOSTON, MA 02110-2700	N/A	PUBLIC	GENERAL	2,000,000.
DANA FARBER CANCER INSTITUTE INC 44 BINNEY STREET BOSTON, MA 02115	N/A	PUBLIC	GENERAL	1,000.
ELI AND BESSIE COHEN HILLEL ACADEMY 6 COMMUNITY ROAD MARBLEHEAD, MA 01945	N/A	PUBLIC	GENERAL	5,000.
FRIENDS OF ISRAEL DAVID INC P O BOX 908 BELLMAWR, NJ 08099	N/A	PUBLIC	GENERAL	1,100,000.
GATEWAYS ACCESS TO JEWISH EDUCATION, INC 333 NAHANTON STREET NEWTON, MA 02459	N/A	PUBLIC	GENERAL	25,000.
HADASSAH THE WOMENS ZIONIST ORGANIZATION OF AMERICA 50 W 58TH STREET NEW YORK, NY 10019-2500	N/A	PUBLIC	GENERAL	8,917,000.
HEBREW SENIORLIFE, INC 1200 CENTRE STREET BOSTON, MA 02131	N/A	PUBLIC	GENERAL	1,000.
JEWISH CEMETERY ASSOCIATION OF MASSACHUSETTS INC 189 WELLS AVENUE NEWTON CENTRE, MA 02459	N/A	PUBLIC	GENERAL	1,000.
JEWISH FAMILY AND CHILDRENS FOUNDATION INC 31 NEW CHARDON STREET BOSTON, MA 02114	N/A	PUBLIC	GENERAL	1,000.
JEWISH FEDERATION OF SOUTH PALM BEACH COUNTY INC 9901 DONNA KLEIN BLVD BOCA RATON, FL 33428	N/A	PUBLIC	GENERAL	50,000.
Total from continuation sheets				12,639,500.

Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

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
MAIMONIDES SCHOOL 34 PHILBRICK ROAD BROOKLINE, MA 02445-6099	N/A	PUBLIC	GENERAL	5,000.
P. E. F. ISRAEL ENDOWMENT FUNDS, INC 317 MADISON AVE, SUITE 607 NEW YORK, NY 10017	N/A	PUBLIC	GENERAL	100,000.
RUTH RALES JEWISH FAMILY SERVICE OF SOUTH PALM BEACH COUNTY INC 21300 RUTH BARON COLEMAN BLVD BOCA RATON, FL 33428	N/A	PUBLIC	GENERAL	5,000.
SIMON WIESENTHAL CENTER 1399 S ROXBURY DRIVE LOS ANGELES, CA 90035-4709	N/A	PUBLIC	GENERAL	1,000.
SOUTHERN POVERTY LAW CENTER 400 WASHINGTON AVE MONTGOMERY, AL 36104	N/A	PUBLIC	GENERAL	500.
TEMPLE EMANUEL 385 WARD STREET NEWTON CENTRE, MA 02459	N/A	PUBLIC	GENERAL	1,000.
UNITED STATES HOLOCAUST MEMORIAL COUNCIL 100 RAOUL WALLENBERG PL SW WASHINGTON, DC 20024-2126	N/A	PUBLIC	GENERAL	1,000.
FACING HISTORY AND OURSELVES 16 HURD ROAD BROOKLINE, MA 02445	N/A	PUBLIC	GENERAL	5,000.
CONGREGATION KEHILLATH ISRAEL 384 HARVARD STREET BROOKLINE, MA 02446	N/A	PUBLIC	GENERAL	10,000.
BRANDEIS UNIVERSITY 415 SOUTH STREET WALTHAM, MA 02453	N/A	PUBLIC	GENERAL	5,000.
Total from continuation sheets				

04-3255974

3 Grants and Contributions Paid During the Year (Continuation)Total from continuation sheets

SWARTZ FOUNDATION

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 CLASS ACTION - DORAL FINL CORP		P		01/03/11
b PROCEEDS REC'D MERGER TIMBERLAND CO & VF CORP		P		09/14/11
c GOLDMAN SACHS ACCT #010-42896-9 CAPITAL GAIN DIVI		P		
d JP MORGAN CLEARING CORP #578-00554/#541-40211 CAP		P		
e ADAMAS OPPORTUNITIES, L.P. (1YR)		P		
f ADAMAS OPPORTUNITIES, L.P. (1YR)		P		
g ADAMAS OPPORTUNITIES, L.P. (3YR)		P		
h ADAMAS OPPORTUNITIES, L.P. (3YR)		P		
i ADAMAS PARTNERS, LP		P		
j ADAMAS PARTNERS, LP		P		
k BAUPOST VALUE PARTNERS LP - IV		P		
l HIGHVISTA II LIMITED PARTNERSHIP		P		
m PERRY REAL ESTATE FUND I LP		P		
n GS CAPITAL PARTNERS V INSTITUTIONAL, L.P.		P		
o METRO REAL ESTATE PARTNER II, L.P.		P		

(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 1,074.			1,074.
b 109,977,101.			109,977,101.
c 37,174.			37,174.
d 5,048.			5,048.
e 1,523.			1,523.
f 10,087.			10,087.
g 19,066.			19,066.
h 126,405.			126,405.
i 12,765.			12,765.
j 137,055.			137,055.
k 1,060,224.			1,060,224.
l 137,929.			137,929.
m		165,577.	<165,577.>
n 42,586.			42,586.
o 19,351.			19,351.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			1,074.
b			109,977,101.
c			37,174.
d			5,048.
e			1,523.
f			10,087.
g			19,066.
h			126,405.
i			12,765.
j			137,055.
k			1,060,224.
l			137,929.
m			<165,577.>
n			42,586.
o			19,351.

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 }

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

2

3

SWARTZ FOUNDATION

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 NB CROSSROADS FUND XVII - INSTITUTIONAL ASSET ALL		P		
b NB CROSSROADS FUND XVIII - ASSET ALLOCATION LP		P		
c RCP FUND II, L.P.		P		
d GSCP V INSTITUTIONAL AIV		P		
e 517 SHS ACE LIMITED		P	01/01/00	03/03/11
f 1219 SHS ABB LTD SPON ADR		P	06/27/08	03/03/11
g 2579 SHS AT&T INC		P	04/26/10	03/03/11
h 1050 SHS ABBOTT LABS		P	01/23/06	03/03/11
i 356 SHS AIR PRODS & CHEM INC		P	12/27/04	03/03/11
j 175 SHS AIR PRODS & CHEM INC		P	01/27/05	03/03/11
k 1808 SHS AUTOMATIC DATA PROCESSING		P	04/26/10	03/03/11
l 693 SHS BHP BILLITON LTD SPON ADR		P	04/26/10	03/03/11
m 498 SHS CANADIAN NATIONAL RAILWAY CO		P	11/26/04	03/03/11
n 185 SHS CANADIAN NATIONAL RAILWAY CO		P	12/27/04	03/03/11
o 400 SHS CANADIAN NATIONAL RAILWAY CO		P	01/27/05	03/03/11

(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 222,172.			222,172.
b 83,989.			83,989.
c 57,883.			57,883.
d 21,548.			21,548.
e 32,382.		29,896.	2,486.
f 29,832.		35,116.	<5,284.>
g 72,542.		68,080.	4,462.
h 50,509.		42,662.	7,847.
i 32,545.		20,793.	11,752.
j 15,998.		10,153.	5,845.
k 91,125.		82,551.	8,574.
l 66,298.		40,547.	25,751.
m 36,717.		14,410.	22,307.
n 13,640.		5,502.	8,138.
o 29,492.		11,666.	17,826.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			222,172.
b			83,989.
c			57,883.
d			21,548.
e			2,486.
f			<5,284.>
g			4,462.
h			7,847.
i			11,752.
j			5,845.
k			8,574.
l			25,751.
m			22,307.
n			8,138.
o			17,826.

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

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

3

SWARTZ FOUNDATION

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 803 SHS CATERPILLAR INC		P	04/26/10	03/03/11
b 995 SHS CHEVRON CORP		P	04/26/10	03/03/11
c 779 SHS CHUBB CORP		P	04/26/10	03/03/11
d 814 SHS CISCO SYSTEMS INC		P	11/26/04	03/03/11
e 500 SHS CISCO SYSTEMS INC		P	01/27/05	03/03/11
f 680 SHS CISCO SYSTEMS INC		P	04/26/10	03/03/11
g 3462 SHS COMPANHIA ENERGETICA DE MINAS GERAIS CE		P	04/26/10	03/03/11
h 1154 SHS DUKE ENERGY CORP		P	12/27/04	03/03/11
i 1345 SHS DUKE ENERGY CORP		P	04/26/10	03/03/11
j 1368 SHS EMC CORP - MASS		P	03/02/07	03/03/11
k 1028 SHS EMERSON ELECTRIC CO		P	12/27/04	03/03/11
l 300 SHS EMERSON ELECTRIC CO		P	01/27/05	03/03/11
m 591 SHS EXXON MOBIL CORP		P	06/23/00	03/03/11
n 1539 SHS GENERAL MILLS INC		P	06/27/08	03/03/11
o 506 SHS HEWLETT PACKARD CO		P	04/26/10	03/03/11

(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 83,524.		58,032.	25,492.
b 103,782.		82,384.	21,398.
c 46,377.		41,855.	4,522.
d 15,108.		15,702.	<594.>
e 9,280.		9,125.	155.
f 12,621.		18,795.	<6,174.>
g 60,406.		57,415.	2,991.
h 20,828.		17,684.	3,144.
i 24,276.		21,921.	2,355.
j 37,303.		18,673.	18,630.
k 62,088.		35,776.	26,312.
l 18,119.		9,904.	8,215.
m 50,587.		24,750.	25,837.
n 56,606.		46,336.	10,270.
o 21,926.		27,581.	<5,655.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			25,492.
b			21,398.
c			4,522.
d			<594.>
e			155.
f			<6,174.>
g			2,991.
h			3,144.
i			2,355.
j			18,630.
k			26,312.
l			8,215.
m			25,837.
n			10,270.
o			<5,655.>

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

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

3

SWARTZ FOUNDATION

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	1712 SHS INTEL CORP	P	04/26/10	03/03/11
b	632 SHS IBM CORP	P	04/26/10	03/03/11
c	912 SHS ISHARES TR DOW JONES US MEDICAL DEVICES I	P	04/26/10	03/03/11
d	1199 SHS JPMORGAN CHASE & CO	P	06/27/08	03/03/11
e	831 SHS JOHNSON & JOHNSON	P	04/26/10	03/03/11
f	863 SHS KIMBERLY CLARK CORP	P	04/26/10	03/03/11
g	1509 SHS ELI LILLY & CO	P	04/26/10	03/03/11
h	1019 SHS LOWES COS INC	P	04/26/10	03/03/11
i	773 SHS MCDONALDS CORP	P	04/26/10	03/03/11
j	1563 SHS MERCK & CO INC	P	04/26/10	03/03/11
k	2601 SHS MICROSOFT CORP	P	04/26/10	03/03/11
l	1112 SHS NESTLE SA SPON ADR	P	04/26/10	03/03/11
m	758 SHS NEXTERA ENERGY INC	P	01/01/00	03/03/11
n	578 SHS NOVARTIS AG ADS	P	10/20/05	03/03/11
o	450 SHS NOVARTIS AG ADS	P	04/26/10	03/03/11

(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 37,231.		41,170.	<3,939.>
b 103,188.		82,393.	20,795.
c 59,271.		54,395.	4,876.
d 55,424.		41,507.	13,917.
e 50,725.		54,013.	<3,288.>
f 56,270.		52,573.	3,697.
g 52,032.		53,585.	<1,553.>
h 26,753.		29,070.	<2,317.>
i 58,967.		54,967.	4,000.
j 51,622.		55,593.	<3,971.>
k 68,270.		80,964.	<12,694.>
l 63,166.		55,452.	7,714.
m 41,226.		28,539.	12,687.
n 33,114.		30,824.	2,290.
o 25,781.		23,539.	2,242.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<3,939.>
b			20,795.
c			4,876.
d			13,917.
e			<3,288.>
f			3,697.
g			<1,553.>
h			<2,317.>
i			4,000.
j			<3,971.>
k			<12,694.>
l			7,714.
m			12,687.
n			2,290.
o			2,242.

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

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

3

SWARTZ FOUNDATION

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	973 SHS ORACLE CORP	P	05/14/08	03/03/11
b	1610 SHS ORACLE CORP	P	04/26/10	03/03/11
c	320 SHS PEPSICO INC	P	01/27/05	03/03/11
d	325 SHS PEPSICO INC	P	03/24/05	03/03/11
e	590 SHS PEPSICO INC	P	10/20/05	03/03/11
f	3273 SHS PFIZER INC	P	04/26/10	03/03/11
g	756 SHS POTASH CORP OF SASK INC CANADA	P	06/27/08	03/03/11
h	661 SHS PROCTER & GAMBLE CO	P	03/24/05	03/03/11
i	620 SHS PROCTER & GAMBLE CO	P	10/20/05	03/03/11
j	912 SHS SPDR SER TR S&P BIOTECH ETF	P	04/26/10	03/03/11
k	553 SHS SCHLUMBERGER LTD	P	01/27/05	03/03/11
l	475 SHS SCHLUMBERGER LTD	P	01/23/06	03/03/11
m	798 SHS SUNCOR ENERGY INC	P	10/20/05	03/03/11
n	2057 SHS TEXAS INSTRUMENTS INC	P	01/01/00	03/03/11
o	1458 SHS US BANCORP	P	04/26/10	03/03/11

(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	32,187.	21,327.	10,860.
b	53,259.	42,631.	10,628.
c	20,429.	17,144.	3,285.
d	20,748.	16,979.	3,769.
e	37,666.	34,545.	3,121.
f	64,226.	55,117.	9,109.
g	46,549.	56,963.	<10,414.>
h	41,226.	34,848.	6,378.
i	38,669.	34,590.	4,079.
j	57,209.	55,070.	2,139.
k	51,273.	18,624.	32,649.
l	44,041.	28,945.	15,096.
m	37,304.	20,342.	16,962.
n	75,251.	52,135.	23,116.
o	40,107.	39,684.	423.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			10,860.
b			10,628.
c			3,285.
d			3,769.
e			3,121.
f			9,109.
g			<10,414.>
h			6,378.
i			4,079.
j			2,139.
k			32,649.
l			15,096.
m			16,962.
n			23,116.
o			423.

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

SWARTZ FOUNDATION

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	1775 SHS UNILEVER NV NY SHS ADR	P	04/26/10	03/03/11
b	82 SHS UNITED TECHNOLOGIES CORP	P	12/27/04	03/03/11
c	200 SHS UNITED TECHNOLOGIES CORP	P	01/27/05	03/03/11
d	600 SHS UNITED TECHNOLOGIES CORP	P	03/24/05	03/03/11
e	378 SHS VERIZON COMMUNICATIONS	P	06/27/08	03/03/11
f	1460 SHS VERIZON COMMUNICATIONS	P	04/26/10	03/03/11
g	1496 SHS WAL-MART STORES INC	P	04/26/10	03/03/11
h	1646 SHS WELLS FARGO & CO	P	04/26/10	03/03/11
i	935 SHS WOODSIDE PETROLEUM LTD SPON ADR	P	06/27/08	03/03/11
j	100 SHS BUCYRUS INTERNATIONAL INC	P	03/12/07	01/07/11
k	120 SHS BUCYRUS INTERNATIONAL INC	P	09/05/07	01/07/11
l	200 SHS BUCYRUS INTERNATIONAL INC	P	09/05/07	03/07/11
m	60 SHS ATMEL CORP	P	08/19/04	04/19/11
n	800 SHS CROWN MEDIA HLDGS INC CL A	P	09/17/09	04/19/11
o	110 SHS IMMUNOGEN INC	P	05/10/10	04/19/11

(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 54,075.		55,252.	<1,177.>
b 6,885.		4,305.	2,580.
c 16,793.		10,292.	6,501.
d 50,380.		30,722.	19,658.
e 13,728.		13,026.	702.
f 53,024.		42,264.	10,760.
g 77,769.		81,425.	<3,656.>
h 53,247.		54,595.	<1,348.>
i 40,816.		60,831.	<20,015.>
j 9,000.		2,641.	6,359.
k 10,800.		3,751.	7,049.
l 18,192.		6,251.	11,941.
m 788.		230.	558.
n 1,681.		1,544.	137.
o 1,390.		945.	445.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<1,177.>
b			2,580.
c			6,501.
d			19,658.
e			702.
f			10,760.
g			<3,656.>
h			<1,348.>
i			<20,015.>
j			6,359.
k			7,049.
l			11,941.
m			558.
n			137.
o			445.

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

SWARTZ FOUNDATION

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	10 SHS LAM RESEARCH CORP	P	08/20/04	04/19/11
b	10 SHS MOSAIC COMPANY	P	08/23/04	04/19/11
c	10 SHS PRECISION CASTPARTS CORP	P	08/20/04	04/19/11
d	40 SHS SINCLAIR BROADCAST GROUP INC	P	03/13/06	04/19/11
e	40 SHS UNITED STATES CELLULAR CORP	P	08/20/04	04/19/11
f	20 SHS KANSAS CITY SOUTHERN	P	01/16/09	04/19/11
g	80 SHS BUCYRUS INTERNATIONAL INC	P	09/05/07	04/26/11
h	150 SHS BUCYRUS INTERNATIONAL INC	P	04/24/09	04/26/11
i	50 SHS LODGENET INTERACTIVE CORP	P	09/08/04	04/29/11
j	850 SHS LODGENET INTERACTIVE CORP	P	05/08/08	04/29/11
k	157 SHS VISHAY PRECISION GROUP INC	P	01/01/00	04/29/11
l	350 SHS GILEAD SCIENCES INC	P	01/01/00	05/02/11
m	200 SHS GILEAD SCIENCES INC	P	08/23/04	05/02/11
n	350 SHS AMR CORP	P	04/04/08	06/30/11
o	1100 SHS AMR CORP	P	04/18/08	06/30/11

(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 497.		222.	275.
b 760.		142.	618.
c 1,421.		263.	1,158.
d 428.		306.	122.
e 1,917.		1,612.	305.
f 1,045.		356.	689.
g 7,315.		2,500.	4,815.
h 13,716.		6,058.	7,658.
i 169.		703.	<534.>
j 2,874.		4,769.	<1,895.>
k 2,590.		2,029.	561.
l 14,093.		6,136.	7,957.
m 8,053.		3,280.	4,773.
n 1,897.		3,381.	<1,484.>
o 5,962.		10,351.	<4,389.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			275.
b			618.
c			1,158.
d			122.
e			305.
f			689.
g			4,815.
h			7,658.
i			<534.>
j			<1,895.>
k			561.
l			7,957.
m			4,773.
n			<1,484.>
o			<4,389.>

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

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

3

SWARTZ FOUNDATION

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	50 SHS PDL BIOPHARMA INC	P	08/23/04	07/11/11
b	600 SHS PDL BIOPHARMA INC	P	10/26/04	07/11/11
c	850 SHS PDL BIOPHARMA INC	P	02/28/05	07/11/11
d	FRAC SH AMC NETWORKS INC CL A	P	08/19/04	07/20/11
e	FRAC SH BANK OF MONTREAL	P	06/07/11	07/20/11
f	182 SHS BANK OF MONTREAL	P	06/07/11	08/31/11
g	200 SHS FLUSHING FINANCIAL CORP	P	08/19/04	10/18/11
h	650 SHS FLUSHING FINANCIAL CORP	P	08/23/04	10/18/11
i	250 SHS INTERMEC INC	P	04/18/07	10/26/11
j	600 SHS INTERMEC INC	P	10/11/07	10/26/11
k	150 SHS INTERMEC INC	P	08/07/08	10/26/11
l	FRAC SH LEVEL 3 COMMUNICATIONS INC	P	04/19/11	11/14/11
m	100 SHS HEIDRICK & STRUGGLES INTL INC	P	08/19/04	12/21/11
n	250 SHS HEIDRICK & STRUGGLES INTL INC	P	09/17/04	12/21/11
o	500 SHS ECOLAB INC	P	08/26/10	01/14/11

(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 298.		702.	<404.>
b 3,575.		7,909.	<4,334.>
c 5,064.		9,733.	<4,669.>
d 18.		9.	9.
e 16.		20.	<4.>
f 11,398.		11,928.	<530.>
g 2,484.		3,510.	<1,026.>
h 8,074.		11,427.	<3,353.>
i 1,892.		5,574.	<3,682.>
j 4,541.		14,953.	<10,412.>
k 1,135.		2,849.	<1,714.>
l 8.		7.	1.
m 2,160.		2,575.	<415.>
n 5,400.		7,093.	<1,693.>
o 24,522.		23,246.	1,276.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<404.>
b			<4,334.>
c			<4,669.>
d			9.
e			<4.>
f			<530.>
g			<1,026.>
h			<3,353.>
i			<3,682.>
j			<10,412.>
k			<1,714.>
l			1.
m			<415.>
n			<1,693.>
o			1,276.

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

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

3

SWARTZ FOUNDATION

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	100 SHS IBM CORP	P	10/22/09	01/20/11
b	325 SHS BOEING CO	P	11/18/10	01/21/11
c	650 SHS COCA COLA ENTERPRISES INC	P	01/01/00	01/21/11
d	250 SHS OCCIDENTAL PETE CORP	P	02/12/10	01/31/11
e	500 SHS NORFOLK SOUTHERN CORP	P	10/15/09	02/04/11
f	225 SHS EBAY INC	P	05/06/10	02/07/11
g	200 SHS ROVI CORP	P	09/15/10	02/14/11
h	275 SHS PROCTER & GAMBLE CO	P	06/21/07	02/16/11
i	300 SHS PROCTER & GAMBLE CO	P	01/21/10	02/16/11
j	400 SHS ITT CORP	P	01/12/11	03/01/11
k	25 SHS BOEING CO	P	11/18/10	03/02/11
l	50 SHS BOEING CO	P	12/17/10	03/02/11
m	75 SHS MONSANTO CO	P	10/15/10	03/02/11
n	75 SHS BORG WARNER AUTOMOTIVE INC	P	08/24/10	03/03/11
o	100 SHS LUBRIZOL CORP	P	12/07/10	03/21/11

(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 15,552.		12,234.	3,318.
b 23,378.		20,758.	2,620.
c 16,395.		16,911.	<516.>
d 23,862.		19,853.	4,009.
e 30,364.		24,174.	6,190.
f 7,307.		5,093.	2,214.
g 13,057.		8,791.	4,266.
h 17,539.		17,044.	495.
i 19,133.		17,921.	1,212.
j 22,899.		24,410.	<1,511.>
k 1,721.		1,597.	124.
l 3,442.		3,248.	194.
m 5,205.		4,108.	1,097.
n 5,781.		3,256.	2,525.
o 13,398.		10,909.	2,489.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			3,318.
b			2,620.
c			<516.>
d			4,009.
e			6,190.
f			2,214.
g			4,266.
h			495.
i			1,212.
j			<1,511.>
k			124.
l			194.
m			1,097.
n			2,525.
o			2,489.

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

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

3

SWARTZ FOUNDATION

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	100 SHS LUBRIZOL CORP	P	12/09/10	03/23/11
b	135 SHS LUBRIZOL CORP	P	12/17/10	03/23/11
c	2500 SHS INVESCO LTD	P	11/11/10	03/24/11
d	1450 SHS TEEKAY CORP MARSHALL ISLAND	P	10/28/09	03/24/11
e	300 SHS AMERICAN TOWER CORP REIT	P	08/26/05	03/24/11
f	1250 SHS AMERICAN TOWER CORP REIT	P	09/24/09	03/24/11
g	400 SHS BHP BILLITON PLC SPON ADR	P	12/22/09	03/24/11
h	125 SHS BHP BILLITON PLC SPON ADR	P	12/30/10	03/24/11
i	350 SHS BOEING CO	P	12/17/10	03/24/11
j	200 SHS BOEING CO	P	12/29/10	03/24/11
k	425 SHS BORG WARNER AUTOMOTIVE INC	P	08/24/10	03/24/11
l	75 SHS BORG WARNER AUTOMOTIVE INC	P	02/02/11	03/24/11
m	275 SHS CATERPILLAR INC	P	09/11/09	03/24/11
n	125 SHS CATERPILLAR INC	P	12/30/10	03/24/11
o	225 SHS CUMMINS INC	P	10/01/10	03/24/11

(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 13,379.		10,556.	2,823.
b 18,061.		14,644.	3,417.
c 64,761.		56,173.	8,588.
d 52,110.		30,771.	21,339.
e 14,827.		7,057.	7,770.
f 61,781.		45,961.	15,820.
g 30,433.		24,620.	5,813.
h 9,510.		10,139.	<629.>
i 25,431.		22,735.	2,696.
j 14,532.		13,009.	1,523.
k 32,185.		18,450.	13,735.
l 5,680.		4,971.	709.
m 29,862.		13,340.	16,522.
n 13,573.		11,711.	1,862.
o 23,360.		20,320.	3,040.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			2,823.
b			3,417.
c			8,588.
d			21,339.
e			7,770.
f			15,820.
g			5,813.
h			<629.>
i			2,696.
j			1,523.
k			13,735.
l			709.
m			16,522.
n			1,862.
o			3,040.

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

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

3

SWARTZ FOUNDATION

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	100 SHS CUMMINS INC	P	10/26/10	03/24/11
b	50 SHS CUMMINS INC	P	10/28/10	03/24/11
c	225 SHS DEERE & CO	P	12/09/10	03/24/11
d	650 SHS DISCOVERY COMMUNICATIONS INC SER C	P	12/14/10	03/24/11
e	300 SHS EOG RES INC	P	03/03/11	03/24/11
f	175 SHS EBAY INC	P	05/06/10	03/24/11
g	1000 SHS EBAY INC	P	09/23/10	03/24/11
h	125 SHS GOLDMAN SACHS GROUP INC	P	03/23/09	03/24/11
i	100 SHS GOLDMAN SACHS GROUP INC	P	03/07/11	03/24/11
j	1000 SHS HEWLETT PACKARD CO	P	03/18/11	03/24/11
k	400 SHS HEWLETT PACKARD CO	P	03/24/11	03/24/11
l	450 SHS JB HUNT TRANSPORT SERVICES INC	P	09/23/10	03/24/11
m	575 SHS JB HUNT TRANSPORT SERVICES INC	P	10/06/10	03/24/11
n	275 SHS IBM CORP	P	10/22/09	03/24/11
o	575 SHS INTL FLAVORS & FRAGRANCES INC	P	03/01/11	03/24/11

(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 10,382.		9,033.	1,349.
b 5,191.		4,446.	745.
c 20,855.		18,104.	2,751.
d 22,802.		23,796.	<994.>
e 34,454.		32,622.	1,832.
f 5,486.		3,961.	1,525.
g 31,349.		24,220.	7,129.
h 19,956.		13,132.	6,824.
i 15,965.		15,910.	55.
j 42,909.		41,994.	915.
k 17,164.		17,013.	151.
l 19,384.		15,594.	3,790.
m 24,769.		20,306.	4,463.
n 44,016.		33,644.	10,372.
o 34,798.		32,468.	2,330.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			1,349.
b			745.
c			2,751.
d			<994.>
e			1,832.
f			1,525.
g			7,129.
h			6,824.
i			55.
j			915.
k			151.
l			3,790.
m			4,463.
n			10,372.
o			2,330.

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

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

3

SWARTZ FOUNDATION

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	1050 SHS ITC HOLDINGS CORP	P	11/06/08	03/24/11
b	550 SHS MSCI INC	P	02/22/11	03/24/11
c	550 SHS MSCI INC	P	03/15/11	03/24/11
d	275 SHS MONSANTO CO	P	10/15/10	03/24/11
e	125 SHS MONSANTO CO	P	11/10/10	03/24/11
f	225 SHS MONSANTO CO	P	01/04/11	03/24/11
g	800 SHS NEXTERA ENERGY INC	P	01/01/00	03/24/11
h	800 SHS PALL CORP	P	05/05/10	03/24/11
i	250 SHS PRAXAIR INC	P	08/05/09	03/24/11
j	200 SHS ROVI CORP	P	09/15/10	03/24/11
k	300 SHS ROVI CORP	P	10/29/10	03/24/11
l	300 SHS SCHLUMBERGER LTD	P	10/15/10	03/24/11
m	575 SHS SUNCOR ENERGY INC	P	05/06/09	03/24/11
n	450 SHS TECK RESOURCES LTD CL B	P	03/21/11	03/24/11
o	725 SHS UNITED PARCEL SVC INC CL B	P	05/19/10	03/24/11

(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 71,055.		47,727.	23,328.
b 19,761.		20,048.	<287.>
c 19,761.		18,924.	837.
d 19,294.		15,062.	4,232.
e 8,770.		7,870.	900.
f 15,786.		15,680.	106.
g 43,039.		40,961.	2,078.
h 44,783.		30,604.	14,179.
i 24,875.		19,413.	5,462.
j 11,187.		8,791.	2,396.
k 16,780.		15,050.	1,730.
l 26,354.		19,210.	7,144.
m 25,771.		17,098.	8,673.
n 24,507.		24,231.	276.
o 51,974.		47,037.	4,937.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			23,328.
b			<287.>
c			837.
d			4,232.
e			900.
f			106.
g			2,078.
h			14,179.
i			5,462.
j			2,396.
k			1,730.
l			7,144.
m			8,673.
n			276.
o			4,937.

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 }

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

2

3

SWARTZ FOUNDATION

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 150 SHS UNITED PARCEL SVC INC CL B		P	02/23/11	03/24/11
b 1125 SHS VERISK ANALYTICS INC CL A		P	04/28/10	03/24/11
c 16 SHS CEPHALON INC		P	01/01/00	04/27/11
d 135 SHS CEPHALON INC		P	10/30/08	04/27/11
e 44 SHS CEPHALON INC		P	08/27/10	04/27/11
f 50 SHS CEPHALON INC		P	08/27/10	04/27/11
g 44 SHS CEPHALON INC		P	03/04/11	04/27/11
h 44 SHS CEPHALON INC		P	01/01/00	04/27/11
i 198 SHS BECKMAN COULTER INC CONTRA		P	01/01/00	07/15/11
j 5 SHS BECKMAN COULTER INC CONTRA		P	04/26/07	07/15/11
k 360 SHS BECKMAN COULTER INC CONTRA		P	09/25/07	07/15/11
l 70 SHS BECKMAN COULTER INC CONTRA		P	03/04/11	07/15/11
m 328 SHS CABOT OIL & GAS CORP		P	01/01/00	12/01/11
n 564 SHS CABOT OIL & GAS CORP		P	05/18/10	12/01/11
o 96 SHS CABOT OIL & GAS CORP		P	03/04/11	12/01/11

(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 10,753.		11,093.	<340.>
b 36,474.		31,415.	5,059.
c 1,221.		976.	245.
d 10,299.		9,436.	863.
e 3,357.		2,520.	837.
f 3,814.		2,864.	950.
g 3,357.		2,482.	875.
h 3,357.		2,683.	674.
i 16,533.		12,414.	4,119.
j 418.		362.	56.
k 30,060.		22,370.	7,690.
l 5,845.		5,806.	39.
m 27,884.		10,768.	17,116.
n 47,946.		18,527.	29,419.
o 8,161.		4,402.	3,759.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<340.>
b			5,059.
c			245.
d			863.
e			837.
f			950.
g			875.
h			674.
i			4,119.
j			56.
k			7,690.
l			39.
m			17,116.
n			29,419.
o			3,759.

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

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

3

SWARTZ FOUNDATION

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 268 SHS PHARMACEUTICAL PRODUCT DEV INC		P	01/01/00	12/06/11
b 350 SHS PHARMACEUTICAL PRODUCT DEV INC		P	08/12/08	12/06/11
c 155 SHS PHARMACEUTICAL PRODUCT DEV INC		P	10/28/08	12/06/11
d 124 SHS PHARMACEUTICAL PRODUCT DEV INC		P	03/04/11	12/06/11
e 644 SHS PHARMACEUTICAL PRODUCT DEV INC		P	07/11/11	12/06/11
f 102 SHS CUMMINS INC		P	01/01/00	01/03/11
g 152 SHS FREEPORT MCMORAN COPPER & GOLD INC		P	01/01/00	01/05/11
h 92 SHS FREEPORT MCMORAN COPPER & GOLD INC		P	01/01/00	01/01/11
i 160 SHS JOY GLOBAL INC		P	04/27/07	01/03/11
j 140 SHS MB FINANCIAL INC		P	05/25/07	01/26/11
k 200 SHS MB FINANCIAL INC		P	05/25/07	01/26/11
l 150 SHS MB FINANCIAL INC		P	05/25/07	01/26/11
m 250 SHS MB FINANCIAL INC		P	06/05/07	01/26/11
n 90 SHS MB FINANCIAL INC		P	08/11/08	01/26/11
o 580 SHS WILLBROS GROUP INC		P	04/27/07	02/07/11

(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 8,911.		7,383.	1,528.
b 11,638.		14,881.	<3,243.>
c 5,154.		4,179.	975.
d 4,123.		3,483.	640.
e 21,413.		17,565.	3,848.
f 11,222.		6,124.	5,098.
g 18,269.		5,829.	12,440.
h 11,058.			11,058.
i 13,976.		8,282.	5,694.
j 2,450.		2,518.	<68.>
k 3,500.		3,596.	<96.>
l 2,625.		2,697.	<72.>
m 4,375.		3,204.	1,171.
n 1,575.		3,920.	<2,345.>
o 6,669.		13,659.	<6,990.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			1,528.
b			<3,243.>
c			975.
d			640.
e			3,848.
f			5,098.
g			12,440.
h			11,058.
i			5,694.
j			<68.>
k			<96.>
l			<72.>
m			1,171.
n			<2,345.>
o			<6,990.>

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

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):
If gain, also enter in Part I, line 8, column (c)
If (loss), enter "-0-" in Part I, line 8

3

SWARTZ FOUNDATION

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	140 SHS WILLBROS GROUP INC	P	08/11/08	02/07/11
b	300 SHS TOLL BROTHERS INC	P	09/09/09	02/15/11
c	260 SHS TOLL BROTHERS INC	P	09/09/09	02/15/11
d	510 SHS TOLL BROTHERS INC	P	11/10/09	02/15/11
e	380 SHS SPDR SER TR S&P REGL BKG ETF	P	10/24/08	02/24/11
f	340 SHS SPDR SER TR S&P REGL BKG ETF	P	12/05/08	02/24/11
g	500 SHS SPDR SER TR S&P REGL BKG ETF	P	01/29/10	02/24/11
h	110 SHS SPDR SER TR S&P REGL BKG ETF	P	04/16/10	02/24/11
i	50 SHS WALTER ENERGY INC	P	04/27/07	03/09/11
j	70 SHS WALTER ENERGY INC	P	08/11/08	03/09/11
k	400 SHS KANSAS CITY SOUTHERN	P	04/27/07	03/14/11
l	160 SHS JOY GLOBAL INC	P	04/27/07	03/22/11
m	130 SHS COMSTOCK RESOURCES INC	P	04/27/07	04/25/11
n	150 SHS COMSTOCK RESOURCES INC	P	08/11/08	04/25/11
o	50 SHS RALCORP HOLDINGS INC	P	08/11/08	05/04/11

(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 1,610.		5,261.	<3,651.>
b 6,430.		6,573.	<143.>
c 5,572.		5,696.	<124.>
d 10,930.		14,068.	<3,138.>
e 9,886.		10,601.	<715.>
f 8,845.		8,891.	<46.>
g 13,008.		12,230.	778.
h 2,862.		3,050.	<188.>
i 6,058.		1,495.	4,563.
j 8,481.		5,915.	2,566.
k 20,422.		15,436.	4,986.
l 14,885.		8,282.	6,603.
m 3,910.		3,728.	182.
n 4,512.		8,096.	<3,584.>
o 4,388.		2,983.	1,405.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<3,651.>
b			<143.>
c			<124.>
d			<3,138.>
e			<715.>
f			<46.>
g			778.
h			<188.>
i			4,563.
j			2,566.
k			4,986.
l			6,603.
m			182.
n			<3,584.>
o			1,405.

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

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

3

SWARTZ FOUNDATION

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	170 SHS RALCORP HOLDINGS INC	P	04/27/07	05/04/11
b	220 SHS RALCORP HOLDINGS INC	P	08/11/08	05/04/11
c	310 SHS COMSTOCK RESOURCES INC	P	08/11/08	05/20/11
d	670 SHS GALLAGHER ARTHUR J & CO	P	02/02/09	05/20/11
e	300 SHS BANKFINANCIAL CORP	P	04/27/07	07/06/11
f	160 SHS BANKFINANCIAL CORP	P	04/27/07	07/07/11
g	240 SHS ARCH CHEMICALS INC	P	06/18/08	07/11/11
h	170 SHS ARCH CHEMICALS INC	P	06/19/08	07/11/11
i	30 SHS ARCH CHEMICALS INC	P	01/29/10	07/11/11
j	670 SHS PETROHAWK ENERGY CORP	P	04/27/07	07/18/11
k	30 SHS EXTERRAN HLDGS INC	P	01/01/00	08/10/11
l	560 SHS EXTERRAN HLDGS INC	P	10/07/09	08/10/11
m	770 SHS SALLY BEAUTY HOLDINGS INC	P	01/22/10	08/15/11
n	260 SHS WABTEC CORP	P	04/27/07	08/15/11
o	430 SHS CORELOGIC INC	P	01/01/00	08/23/11

(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 14,920.		11,348.	3,572.
b 19,308.		13,123.	6,185.
c 8,197.		16,731.	<8,534.>
d 19,284.		15,919.	3,365.
e 2,530.		4,825.	<2,295.>
f 1,338.		2,574.	<1,236.>
g 11,245.		9,203.	2,042.
h 7,965.		6,654.	1,311.
i 1,406.		851.	555.
j 25,573.		9,916.	15,657.
k 332.		749.	<417.>
l 6,205.		13,404.	<7,199.>
m 12,595.		6,838.	5,757.
n 14,859.		9,914.	4,945.
o 3,349.		8,777.	<5,428.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			3,572.
b			6,185.
c			<8,534.>
d			3,365.
e			<2,295.>
f			<1,236.>
g			2,042.
h			1,311.
i			555.
j			15,657.
k			<417.>
l			<7,199.>
m			5,757.
n			4,945.
o			<5,428.>

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

SWARTZ FOUNDATION

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	510 SHS CORELOGIC INC	P	09/10/10	08/23/11
b	210 SHS TEXAS INSTRUMENTS INC	P	05/30/08	08/26/11
c	300 SHS TENNANT CO	P	09/25/07	09/06/11
d	760 SHS WESTAR ENERGY INC	P	04/27/07	09/07/11
e	440 SHS WESTAR ENERGY INC	P	08/11/08	09/07/11
f	270 SHS FEDERATED INVESTORS INC CL B	P	03/09/11	11/28/11
g	320 SHS FEDERATED INVESTORS INC CL B	P	08/15/11	11/28/11
h	510 SHS FEDERATED INVESTORS INC CL B	P	02/24/11	11/28/11
i	480 SHS FOSTER WHEELER AG US	P	01/01/00	12/21/11
j	330 SHS TIMKEN CO	P	04/27/07	12/21/11
k	615 SHS ACCENTURE LTD CL A	P	08/25/10	02/11/11
l	1465 SHS ACCENTURE LTD CL A	P	08/25/10	07/13/11
m	810 SHS ACCENTURE LTD CL A	P	08/25/10	11/03/11
n	115 SHS ACCENTURE LTD CL A	P	08/27/10	11/03/11
o	425 SHS TYCO INTL LTD	P	08/25/10	02/11/11

(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 3,972.		9,183.	<5,211.>
b 6,857.		15,369.	<8,512.>
c 11,883.		14,264.	<2,381.>
d 19,360.		21,250.	<1,890.>
e 11,209.		9,788.	1,421.
f 4,184.		7,432.	<3,248.>
g 4,959.		5,689.	<730.>
h 7,903.		13,955.	<6,052.>
i 8,747.		17,009.	<8,262.>
j 12,419.		11,025.	1,394.
k 32,172.		22,760.	9,412.
l 89,616.		54,216.	35,400.
m 47,844.		29,976.	17,868.
n 6,793.		4,272.	2,521.
o 19,665.		16,248.	3,417.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<5,211.>
b			<8,512.>
c			<2,381.>
d			<1,890.>
e			1,421.
f			<3,248.>
g			<730.>
h			<6,052.>
i			<8,262.>
j			1,394.
k			9,412.
l			35,400.
m			17,868.
n			2,521.
o			3,417.

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

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

3

SWARTZ FOUNDATION

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	2078 SHS TYCO INTL LTD	P	08/25/10	09/21/11
b	357 SHS TYCO INTL LTD	P	08/25/10	09/23/11
c	2305 SHS TYCO INTL LTD	P	08/27/10	09/23/11
d	1735 SHS TYCO INTL LTD	P	08/30/10	09/23/11
e	975 SHS TYCO INTL LTD	P	03/09/11	09/23/11
f	1390 SHS AMERISOURCEBERGEN CORP	P	08/25/10	08/02/11
g	1095 SHS AUTOMATIC DATA PROCESSING INC	P	08/25/10	06/23/11
h	1290 SHS AUTOMATIC DATA PROCESSING INC	P	08/25/10	08/30/11
i	280 SHS BERKSHIRE HATHAWAY INC	P	08/25/10	02/11/11
j	3280 SHS CINTAS CORP	P	08/25/10	06/27/11
k	3565 SHS DENTSPLY INTL INC	P	08/25/10	07/06/11
l	2915 SHS DENTSPLY INTL INC	P	08/27/10	07/06/11
m	2100 SHS DENTSPLY INTL INC	P	08/30/10	07/06/11
n	965 SHS DENTSPLY INTL INC	P	03/09/11	07/06/11
o	1500 SHS MCGRAW HILL COS INC	P	08/25/10	11/10/11

(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 93,512.		79,444.	14,068.
b 15,379.		13,648.	1,731.
c 99,296.		88,123.	11,173.
d 74,741.		66,124.	8,617.
e 42,002.		44,016.	<2,014.>
f 52,481.		38,500.	13,981.
g 56,474.		42,456.	14,018.
h 63,331.		50,017.	13,314.
i 23,581.		21,361.	2,220.
j 104,951.		84,090.	20,861.
k 138,620.		102,930.	35,690.
l 113,346.		83,225.	30,121.
m 81,656.		59,719.	21,937.
n 37,523.		36,195.	1,328.
o 63,411.		41,735.	21,676.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			14,068.
b			1,731.
c			11,173.
d			8,617.
e			<2,014.>
f			13,981.
g			14,018.
h			13,314.
i			2,220.
j			20,861.
k			35,690.
l			30,121.
m			21,937.
n			1,328.
o			21,676.

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

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

3

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	2370 SHS MCGRAW HILL COS INC	P	08/27/10	11/10/11
b	1915 SHS MCGRAW HILL COS INC	P	08/30/10	11/10/11
c	725 SHS MCGRAW HILL COS INC	P	03/09/11	11/10/11
d	295 SHS MONSANTO CO	P	08/25/10	02/10/11
e	1045 SHS MONSANTO CO	P	08/25/10	08/12/11
f	245 SHS MONSANTO CO	P	08/27/10	08/12/11
g	1295 SHS NESTLE SA SPON ADR	P	08/25/10	10/27/11
h	915 SHS SCHLUMBERGER LTD	P	08/25/10	04/11/11
i	770 SHS SCHLUMBERGER LTD	P	08/27/10	04/11/11
j	480 SHS SCHLUMBERGER LTD	P	08/30/10	04/11/11
k	305 SHS SCHLUMBERGER LTD	P	03/09/11	04/11/11
l	2535 SHS TIME WARNER INC	P	08/25/10	08/23/11
m	410 SHS UNITED PARCEL SVC INC	P	08/25/10	02/10/11
n	\$5,000 HERTZ CORP 8.875% 1/1/14	P	08/24/10	01/03/11
o	22,000 HERTZ CORP 8.875% 1/1/14	P	08/24/10	01/05/11

(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	100,190.	66,352.	33,838.
b	80,955.	54,169.	26,786.
c	30,649.	27,543.	3,106.
d	22,058.	16,373.	5,685.
e	73,163.	57,999.	15,164.
f	17,153.	13,670.	3,483.
g	76,792.	65,527.	11,265.
h	83,284.	49,522.	33,762.
i	70,086.	41,925.	28,161.
j	43,690.	26,525.	17,165.
k	27,761.	27,115.	646.
l	71,296.	75,208.	<3,912.>
m	30,561.	25,891.	4,670.
n	5,113.	5,141.	<28.>
o	22,510.	22,621.	<111.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			33,838.
b			26,786.
c			3,106.
d			5,685.
e			15,164.
f			3,483.
g			11,265.
h			33,762.
i			28,161.
j			17,165.
k			646.
l			<3,912.>
m			4,670.
n			<28.>
o			<111.>

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

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

3

SWARTZ FOUNDATION

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	\$10,000 SPRINT NEXTEL CORP 6% 12/1/16	P	08/31/10	02/10/11
b	\$35,000 NEWELL RUBBERMAID INC 4.7% 8/15/20	P	09/13/10	02/11/11
c	\$40,000 NEWELL RUBBERMAID INC 4.7% 8/15/20	P	12/08/10	02/11/11
d	\$25,000 SPRINT NEXTEL CORP 6% 12/1/16	P	08/31/10	02/15/11
e	\$10,000 SPRINT NEXTEL CORP 6% 12/1/16	P	08/31/10	02/16/11
f	\$35,000 SPRINT NEXTEL CORP 6% 12/1/16	P	11/02/10	02/17/11
g	\$20,000 HERTZ CORP 8.875% 1/1/14	P	10/28/10	02/24/11
h	\$40,000 DELUXE CORP 5% 12/15/12	P	09/02/10	03/15/11
i	\$40,000 DELUXE CORP 5% 12/15/12	P	11/10/10	03/15/11
j	\$35,000 QWEST CORP 7.5% 10/1/14	P	09/23/10	03/15/11
k	\$5,000 QWEST CORP 7.5% 10/1/14	P	09/23/10	03/28/11
l	\$20,000 QWEST CORP 7.5% 10/1/14	P	10/26/10	03/28/11
m	\$21,000 HERTZ CORP 8.875% 1/1/14	P	10/28/10	04/08/11
n	\$70,000 AMERICAN EXPRESS CO 7.25% 5/20/14	P	11/02/10	05/05/11
o	\$35,000 OMNICOM GROUP INC 5.9% 4/15/16	P	09/27/10	05/05/11

(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 9,975.		9,382.	593.
b 34,160.		35,955.	<1,795.>
c 38,872.		39,779.	<907.>
d 24,781.		23,458.	1,323.
e 9,925.		9,383.	542.
f 34,738.		35,084.	<346.>
g 20,444.		20,567.	<123.>
h 41,800.		39,942.	1,858.
i 41,800.		40,379.	1,421.
j 40,155.		39,141.	1,014.
k 5,725.		5,586.	139.
l 22,900.		22,548.	352.
m 21,466.		21,574.	<108.>
n 80,401.		80,317.	84.
o 39,472.		39,745.	<273.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			593.
b			<1,795.>
c			<907.>
d			1,323.
e			542.
f			<346.>
g			<123.>
h			1,858.
i			1,421.
j			1,014.
k			139.
l			352.
m			<108.>
n			84.
o			<273.>

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

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

3

SWARTZ FOUNDATION

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	\$5,000 OMNICOM GROUP INC 5.9% 4/15/16	P	09/27/10	05/05/11
b	\$30,000 OMNICOM GROUP INC 5.9% 4/15/16	P	10/26/10	05/05/11
c	\$10,000 OMNICOM GROUP INC 5.9% 4/15/16	P	03/10/11	05/05/11
d	\$5,000 BLOCK FINL CORP 7.785% 1/15/13	P	10/25/10	05/10/11
e	\$5,000 BLOCK FINL CORP 7.785% 1/15/13	P	11/16/10	05/10/11
f	\$20,000 BLOCK FINL CORP 7.785% 1/15/13	P	11/16/10	05/10/11
g	\$45,000 BLOCK FINL CORP 7.785% 1/15/13	P	11/19/10	05/10/11
h	\$45,000 BLOCK FINL CORP 7.785% 1/15/13	P	03/08/11	05/10/11
i	\$40,000 CA INC 6.125% 12/1/14	P	09/16/10	06/08/11
j	\$10,000 CA INC 6.125% 12/1/14	P	03/10/11	06/08/11
k	\$10,000 CA INC 6.125% 12/1/14	P	03/10/11	06/15/11
l	\$10,000 CONSTELLATION BRANDS INC 7.25% 9/1/16	P	02/10/11	06/16/11
m	\$10,000 CA INC 6.125% 12/1/14	P	03/10/11	06/21/11
n	\$15,000 OMNICOM GROUP INC 5.9% 4/15/16	P	03/10/11	06/28/11
o	\$5,000 CA INC 6.125% 12/1/14	P	03/10/11	07/05/11

(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 5,629.		5,678.	<49.>
b 33,775.		34,315.	<540.>
c 11,258.		11,212.	46.
d 5,350.		5,073.	277.
e 5,350.		5,198.	152.
f 21,197.		20,791.	406.
g 47,694.		46,700.	994.
h 47,694.		48,207.	<513.>
i 45,130.		44,182.	948.
j 11,282.		10,958.	324.
k 11,246.		10,953.	293.
l 10,950.		10,711.	239.
m 11,259.		10,949.	310.
n 16,906.		16,768.	138.
o 5,622.		5,470.	152.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<49.>
b			<540.>
c			46.
d			277.
e			152.
f			406.
g			994.
h			<513.>
i			948.
j			324.
k			293.
l			239.
m			310.
n			138.
o			152.

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

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

3

SWARTZ FOUNDATION

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 \$15,000 CA INC 6.125% 12/1/14	P	03/10/11	07/06/11
b \$5,000 CA INC 6.125% 12/1/14	P	03/10/11	07/08/11
c \$15,000 CA INC 6.125% 12/1/14	P	03/10/11	07/15/11
d \$30,000 ALTRIA GROUP INC 9.7% 11/10/18	P	08/25/10	08/23/11
e \$15,000 ALTRIA GROUP INC 9.7% 11/10/18	P	11/15/10	08/24/11
f \$15,000 ALTRIA GROUP INC 9.7% 11/10/18	P	11/15/10	08/24/11
g \$35,000 ALTRIA GROUP INC 9.7% 11/10/18	P	05/20/11	08/24/11
h \$25,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	P	09/08/10	08/25/11
i \$40,000 FORTUNE BRANDS INC 5.375% 1/15/16	P	08/26/10	08/26/11
j \$35,000 FORTUNE BRANDS INC 5.375% 1/15/16	P	11/02/10	08/26/11
k \$19,000 FORTUNE BRANDS INC 5.375% 1/15/16	P	03/10/11	08/26/11
l \$15,000 OMNICOM GROUP INC 5.9% 4/15/16	P	03/10/11	09/13/11
m \$15,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	P	09/08/10	09/14/11
n \$5,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	P	01/10/11	09/14/11
o \$15,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	P	01/10/11	09/19/11

(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 16,878.		16,408.	470.
b 5,633.		5,468.	165.
c 16,904.		16,398.	506.
d 40,071.		38,816.	1,255.
e 19,794.		19,951.	<157.>
f 19,707.		19,951.	<244.>
g 45,984.		46,437.	<453.>
h 29,728.		28,556.	1,172.
i 45,982.		42,388.	3,594.
j 40,235.		36,524.	3,711.
k 21,842.		19,968.	1,874.
l 16,889.		16,696.	193.
m 17,614.		17,117.	497.
n 5,871.		5,622.	249.
o 17,750.		16,861.	889.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			470.
b			165.
c			506.
d			1,255.
e			<157.>
f			<244.>
g			<453.>
h			1,172.
i			3,594.
j			3,711.
k			1,874.
l			193.
m			497.
n			249.
o			889.

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

SWARTZ FOUNDATION

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	\$10,000	TYCO ELECTRONICS GROUP	6.55% 10/1/17	P	01/10/11	09/23/11
b	\$35,000	TYCO ELECTRONICS GROUP	6.55% 10/1/17	P	03/10/11	09/23/11
c	\$15,000	SEALED AIR CORP	7.875% 6/15/17	P	03/08/11	10/24/11
d	\$20,000	SEALED AIR CORP	7.875% 6/15/17	P	03/08/11	10/25/11
e	\$15,000	SEALED AIR CORP	7.875% 6/15/17	P	03/08/11	10/26/11
f	\$25,000	SEALED AIR CORP	7.875% 6/15/17	P	03/08/11	11/03/11
g	\$5,000	SEALED AIR CORP	7.875% 6/15/17	P	03/08/11	11/03/11
h	\$5,000	SEALED AIR CORP	7.875% 6/15/17	P	03/08/11	11/07/11
i	\$18,000	FORTUNE BRANDS INC	5.375% 1/15/16	P	03/10/11	11/23/11
j	\$3,000	FORTUNE BRANDS INC	5.375% 1/15/16	P	03/10/11	12/01/11
k	\$25,000	SEALED AIR CORP	7.875% 6/15/17	P	03/08/11	12/20/11
l	\$40,000	L-3 COMMUNICATIONS CORP	6.375% 10/15/15	P	09/23/10	12/22/11
m	\$18,000	L-3 COMMUNICATIONS CORP	6.375% 10/15/15	P	10/28/10	12/22/11
n	1500	SHS INGERSOLL RAND CO LTD		P	10/25/10	06/23/11
o	1000	SHS INGERSOLL RAND CO LTD		P	03/10/11	06/23/11

(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 11,806.		11,239.	567.
b 41,322.		39,896.	1,426.
c 15,750.		16,631.	<881.>
d 21,000.		22,174.	<1,174.>
e 15,750.		16,629.	<879.>
f 26,250.		27,707.	<1,457.>
g 5,250.		5,549.	<299.>
h 5,250.		5,548.	<298.>
i 19,624.		18,871.	753.
j 3,266.		3,144.	122.
k 26,250.		27,692.	<1,442.>
l 40,850.		41,013.	<163.>
m 18,383.		18,480.	<97.>
n 66,454.		59,866.	6,588.
o 44,303.		45,770.	<1,467.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			567.
b			1,426.
c			<881.>
d			<1,174.>
e			<879.>
f			<1,457.>
g			<299.>
h			<298.>
i			753.
j			122.
k			<1,442.>
l			<163.>
m			<97.>
n			6,588.
o			<1,467.>

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

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

3

SWARTZ FOUNDATION

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	1700 SHS INGERSOLL RAND CO LTD	P	03/11/11	06/23/11
b	1000 SHS TYCO INTL LTD	P	10/25/10	04/11/11
c	750 SHS ABB LTD	P	12/31/10	02/28/11
d	500 SHS ABBOTT LABS	P	10/25/10	04/21/11
e	450 SHS ABBOTT LABS	P	10/25/10	05/09/11
f	50 SHS ABBOTT LABS	P	10/25/10	01/05/11
g	300 SHS ABBOTT LABS	P	12/30/10	10/05/11
h	225 SHS ABBOTT LABS	P	12/30/10	10/27/11
i	400 SHS ABBOTT LABS	P	03/10/11	10/27/11
j	175 SHS APPLE COMPUTER INC	P	10/25/10	08/05/11
k	1950 SHS BERKSHIRE HATHAWAY INC	P	04/25/11	09/22/11
l	550 SHS CABOT OIL & GAS CORP	P	04/27/11	08/10/11
m	675 SHS CENOVUS ENERGY INC	P	12/31/10	07/14/11
n	625 SHS CENOVUS ENERGY INC	P	12/31/10	07/25/11
o	175 SHS CHICAGO MERCANTILE EXCHANGE	P	10/25/10	08/05/11

(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 75,315.		78,726.	<3,411.>
b 49,047.		38,800.	10,247.
c 18,323.		16,778.	1,545.
d 25,665.		26,495.	<830.>
e 23,668.		23,846.	<178.>
f 2,543.		2,650.	<107.>
g 15,258.		14,248.	1,010.
h 12,150.		10,686.	1,464.
i 21,600.		19,448.	2,152.
j 66,048.		54,302.	11,746.
k 128,283.		160,679.	<32,396.>
l 35,859.		30,173.	5,686.
m 25,510.		22,381.	3,129.
n 24,987.		20,724.	4,263.
o 46,592.		49,418.	<2,826.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<3,411.>
b			10,247.
c			1,545.
d			<830.>
e			<178.>
f			<107.>
g			1,010.
h			1,464.
i			2,152.
j			11,746.
k			<32,396.>
l			5,686.
m			3,129.
n			4,263.
o			<2,826.>

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

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):

If gain, also enter in Part I, line 8, column (c).

If (loss), enter "-0-" in Part I, line 8

3

SWARTZ FOUNDATION

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	25 SHS CHICAGO MERCANTILE EXCHANGE	P	12/31/10	08/05/11
b	200 SHS CHICAGO MERCANTILE EXCHANGE	P	03/10/11	08/05/11
c	250 SHS CHICAGO MERCANTILE EXCHANGE	P	03/11/11	08/05/11
d	200 SHS CHURCH & DWIGHT CO INC	P	10/25/10	02/10/11
e	2200 SHS CISCO SYSTEMS INC	P	10/25/10	03/16/11
f	2900 SHS DENBURY RESOURCES INC	P	01/25/11	08/10/11
g	4300 SHS DENBURY RESOURCES INC	P	04/19/11	08/10/11
h	3100 SHS DENBURY RESOURCES INC	P	04/21/11	08/10/11
i	175 SHS GOLDMAN SACHS GROUP INC	P	03/03/11	07/18/11
j	75 SHS GOLDMAN SACHS GROUP INC	P	03/04/11	07/18/11
k	325 SHS GOLDMAN SACHS GROUP INC	P	03/10/11	07/18/11
l	375 SHS GOLDMAN SACHS GROUP INC	P	03/11/11	07/18/11
m	50 SHS GOLDMAN SACHS GROUP INC	P	03/16/11	07/18/11
n	250 SHS GOLDMAN SACHS GROUP INC	P	03/31/11	07/18/11
o	175 SHS GOLDMAN SACHS GROUP INC	P	04/14/11	07/18/11

(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 6,656.		8,035.	<1,379.>
b 53,248.		59,529.	<6,281.>
c 66,560.		73,455.	<6,895.>
d 14,217.		13,575.	642.
e 38,428.		52,228.	<13,800.>
f 44,186.		53,259.	<9,073.>
g 65,517.		97,190.	<31,673.>
h 47,233.		71,274.	<24,041.>
i 22,618.		28,883.	<6,265.>
j 9,694.		12,174.	<2,480.>
k 42,005.		52,189.	<10,184.>
l 48,468.		60,264.	<11,796.>
m 6,462.		7,776.	<1,314.>
n 32,312.		39,830.	<7,518.>
o 22,618.		27,287.	<4,669.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<1,379.>
b			<6,281.>
c			<6,895.>
d			642.
e			<13,800.>
f			<9,073.>
g			<31,673.>
h			<24,041.>
i			<6,265.>
j			<2,480.>
k			<10,184.>
l			<11,796.>
m			<1,314.>
n			<7,518.>
o			<4,669.>

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

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

3

SWARTZ FOUNDATION

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	175 SHS IBM CORP	P	10/25/10	10/13/11
b	900 SHS LENNAR CORP	P	10/25/10	01/13/11
c	500 SHS LUBRIZOL CORP	P	01/14/11	03/14/11
d	600 SHS LUBRIZOL CORP	P	03/10/11	03/14/11
e	750 SHS LUBRIZOL CORP	P	03/11/11	03/14/11
f	450 SHS MCDONALDS CORP	P	10/25/10	06/28/11
g	1400 SHS MCGRAW HILL COS INC	P	12/31/10	08/05/11
h	1600 SHS MCGRAW HILL COS INC	P	04/21/11	08/05/11
i	750 SHS MEDNAX INC	P	10/25/10	03/29/11
j	1750 SHS METLIFE INC	P	10/25/10	07/05/11
k	50 SHS METLIFE INC	P	10/25/10	07/25/11
l	700 SHS METLIFE INC	P	03/10/11	07/25/11
m	1700 SHS METLIFE INC	P	03/11/11	07/25/11
n	300 SHS METLIFE INC	P	04/19/11	07/25/11
o	525 SHS MOODYS CORP	P	10/25/10	10/05/11

(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 32,522.		24,572.	7,950.
b 18,190.		13,482.	4,708.
c 66,972.		53,141.	13,831.
d 80,367.		63,536.	16,831.
e 100,459.		78,671.	21,788.
f 37,667.		35,465.	2,202.
g 57,372.		51,198.	6,174.
h 65,568.		63,795.	1,773.
i 48,833.		42,947.	5,886.
j 76,359.		70,656.	5,703.
k 2,056.		2,019.	37.
l 28,790.		31,864.	<3,074.>
m 69,919.		77,771.	<7,852.>
n 12,339.		12,936.	<597.>
o 15,819.		13,997.	1,822.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			7,950.
b			4,708.
c			13,831.
d			16,831.
e			21,788.
f			2,202.
g			6,174.
h			1,773.
i			5,886.
j			5,703.
k			37.
l			<3,074.>
m			<7,852.>
n			<597.>
o			1,822.

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

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

3

SWARTZ FOUNDATION

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	450 SHS NESTLE SA SPON ADR	P	10/25/10	06/02/11
b	2550 SHS PROCTER & GAMBLE CO	P	03/31/11	05/09/11
c	1200 SHS TEVA PHARMACEUTICAL	P	10/25/10	04/04/11
d	225 SHS TEVA PHARMACEUTICAL	P	11/05/10	04/04/11
e	700 SHS WATERS CORP	P	01/31/11	10/25/11
f	\$882.87 FHLM CORP #A95861	P	11/30/10	01/15/11
g	\$85,000 US TSY NTS 3.375% 11/15/19	P	05/28/10	01/21/11
h	\$150,000 US TSY NTS .875% 1/31/11	P	08/18/10	01/31/11
i	\$65,000 US TSY NTS 2.625% 11/15/20	P	01/31/11	02/08/11
j	BARCLAYS CAPITAL ACCOUNT #834-60243 CAPITAL GAIN	P		
k	BARCLAYS CAPITAL ACCOUNT #834-60270 CAPITAL GAIN	P		
l	\$40,000 US TSY NTS 3.375% 11/15/19	P	07/30/10	02/08/11
m	\$25,000 US TSY NTS 3.375% 11/15/19	P	05/28/10	02/08/11
n	\$1,070.26 FHLM CORP #A95861	P	11/30/10	02/15/11
o	\$722.00 FHLM CORP #A96413	P	12/30/10	02/15/11

(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 28,907.		24,638.	4,269.
b 166,340.		157,744.	8,596.
c 60,233.		63,636.	<3,403.>
d 11,294.		11,449.	<155.>
e 57,896.		53,474.	4,422.
f 883.		895.	<12.>
g 86,095.		85,299.	796.
h 150,000.		150,469.	<469.>
i 59,165.		60,912.	<1,747.>
j 2,694.			2,694.
k 18.			18.
l 39,626.		41,689.	<2,063.>
m 24,767.		25,088.	<321.>
n 1,070.		1,085.	<15.>
o 722.		713.	9.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			4,269.
b			8,596.
c			<3,403.>
d			<155.>
e			4,422.
f			<12.>
g			796.
h			<469.>
i			<1,747.>
j			2,694.
k			18.
l			<2,063.>
m			<321.>
n			<15.>
o			9.

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

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

3

SWARTZ FOUNDATION

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	\$35,000 TELEFONIC A EMISIONES 5.462% 2/16/21	P	02/08/11	03/03/11
b	\$75,000 FHLM CORP 2.875% 2/9/15	P	06/07/10	03/03/11
c	\$114,765.67 FHLM CORP #A96337	P	02/08/11	03/03/11
d	\$45,000 TIME WARNER INC 4.875% 3/15/20	P	08/17/10	03/03/11
e	\$50,000 US TSY NTS 2.625% 12/31/14	P	04/30/10	03/03/11
f	\$15,000 US TSY NTS 2.625% 12/31/14	P	06/30/10	03/03/11
g	\$127,110 US TSY NTS 10YR INFLATION INDEXED 1.375%	P	03/17/10	03/03/11
h	\$1,293.89 FHLM CORP #A95861	P	11/30/10	03/15/11
i	\$234.48 FHLM CORP #A96337	P	02/08/11	03/15/11
j	\$976.73 FHLM CORP #A96413	P	12/30/10	03/15/11
k	\$130,000 US TSY NTS 2.625% 11/15/20	P	01/31/11	03/16/11
l	\$1,010.84 FHLM CORP #A95861	P	11/30/10	04/15/11
m	\$1,116.06 FHLM CORP #A96413	P	12/30/10	04/15/11
n	\$15,000 US TSY BDS 4.75% 2/15/37	P	08/17/10	05/04/11
o	\$3,099.53 FHLM CORP #A95861	P	11/30/10	05/15/11

(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 35,124.		34,931.	193.
b 77,462.		77,190.	272.
c 112,022.		113,017.	<995.>
d 45,656.		48,286.	<2,630.>
e 51,644.		50,709.	935.
f 15,493.		15,621.	<128.>
g 134,860.		128,869.	5,991.
h 1,294.		1,312.	<18.>
i 234.		231.	3.
j 977.		964.	13.
k 124,028.		121,825.	2,203.
l 1,011.		1,025.	<14.>
m 1,116.		1,102.	14.
n 16,127.		17,735.	<1,608.>
o 3,100.		3,143.	<43.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			193.
b			272.
c			<995.>
d			<2,630.>
e			935.
f			<128.>
g			5,991.
h			<18.>
i			3.
j			13.
k			2,203.
l			<14.>
m			14.
n			<1,608.>
o			<43.>

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 }

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

2

3

SWARTZ FOUNDATION

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	\$1,640.80 FHLM CORP #A96413	P	12/30/10	05/15/11
b	\$35,000 US TSY NTS 2.625% 12/31/14	P	08/31/10	05/17/11
c	\$485,000 US TSY NTS 2.625% 12/31/14	P	06/30/10	05/17/11
d	\$85,000 US TSY NTS 2.625% 12/31/14	P	07/30/10	05/17/11
e	\$210,000 US TSY NTS 2.625% 12/31/14	P	09/30/10	05/17/11
f	\$235,000 US TSY NTS 2.0% 1/31/16	P	02/28/11	06/14/11
g	\$1,112.55 FHLM CORP #A95861	P	11/30/10	06/15/11
h	\$1,691.86 FHLM CORP #A96413	P	12/30/10	06/15/11
i	\$135,000 US TSY NTS 2.0% 1/31/16	P	02/28/11	06/23/11
j	\$170,000 US TSY NTS 2.625% 12/31/14	P	09/30/10	06/23/11
k	\$160,000 US TSY NTS 2.625% 12/31/14	P	10/29/10	06/23/11
l	\$50,000 CVS CAREMARK CORP 6.25% 6/1/27	P	08/18/10	06/27/11
m	\$50,000 ENTERPRISE PRODUCTS 5.95% 2/1/41	P	05/04/11	06/27/11
n	\$1,020.99 FHLM CORP #A95861	P	11/30/10	07/15/11
o	\$1,752.89 FHLM CORP #A96413	P	12/30/10	07/15/11

(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 1,641.		1,620.	21.
b 36,790.		37,188.	<398.>
c 509,798.		505,084.	4,714.
d 89,346.		89,469.	<123.>
e 220,737.		223,831.	<3,094.>
f 240,112.		233,835.	6,277.
g 1,113.		1,128.	<15.>
h 1,692.		1,670.	22.
i 139,081.		134,331.	4,750.
j 180,505.		181,197.	<692.>
k 169,887.		171,219.	<1,332.>
l 55,912.		56,778.	<866.>
m 50,330.		51,179.	<849.>
n 1,021.		1,035.	<14.>
o 1,753.		1,730.	23.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			21.
b			<398.>
c			4,714.
d			<123.>
e			<3,094.>
f			6,277.
g			<15.>
h			22.
i			4,750.
j			<692.>
k			<1,332.>
l			<866.>
m			<849.>
n			<14.>
o			23.

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

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

3

SWARTZ FOUNDATION

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	\$23,452.32 FHLM CORP #G03812	P	05/17/11	07/15/11
b	\$45,000 NEWS AMERICA INC 6.2% 12/15/34	P	08/18/10	07/15/11
c	\$78,591 US TSY NTS 10YR INFLATION INDEXED 1.375%	P	08/18/10	07/29/11
d	\$20,000 US TSY NTS 2.625% 11/15/20	P	01/31/11	08/08/11
e	\$20,000 US TSY NTS 2.625% 11/15/20	P	03/31/11	08/08/11
f	\$3,151.08 FHLM CORP #A95861	P	11/30/10	08/15/11
g	\$2,361.17 FHLM CORP #A96413	P	12/30/10	08/15/11
h	\$18,106.23 FHLM CORP #G03812	P	05/17/11	08/15/11
i	\$728,441.51 FHLM CORP #G03812	P	05/17/11	08/25/11
j	\$1,132.51 FHLM CORP #A95861	P	11/30/10	09/15/11
k	\$2,524.63 FHLM CORP #A96413	P	12/30/10	09/15/11
l	\$115,000 US TSY NTS 3.125% 5/15/21	P	06/30/11	09/21/11
m	\$3,991.66 FHLM CORP #A95861	P	11/30/11	10/15/11
n	\$4,785.69 FHLM CORP #A96413	P	12/30/10	10/15/11
o	\$4,259.11 FHLM CORP #G05646	P	08/25/11	10/17/11

(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 23,452.		25,331.	<1,879.>
b 45,013.		49,352.	<4,339.>
c 87,678.		81,957.	5,721.
d 20,545.		18,742.	1,803.
e 35,954.		32,662.	3,292.
f 3,151.		3,195.	<44.>
g 2,361.		2,331.	30.
h 18,106.		19,557.	<1,451.>
i 789,221.		786,802.	2,419.
j 1,133.		1,148.	<15.>
k 2,525.		2,492.	33.
l 127,946.		114,735.	13,211.
m 3,992.		4,048.	<56.>
n 4,786.		4,724.	62.
o 4,259.		4,492.	<233.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<1,879.>
b			<4,339.>
c			5,721.
d			1,803.
e			3,292.
f			<44.>
g			30.
h			<1,451.>
i			2,419.
j			<15.>
k			33.
l			13,211.
m			<56.>
n			62.
o			<233.>

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

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):

If gain, also enter in Part I, line 8, column (c).

If (loss), enter "-0-" in Part I, line 8

3

SWARTZ FOUNDATION

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	\$4,637.77 FNMA GTD PASS THRU POOL #AI4815	P	08/25/11	10/25/11
b	\$6,781.09 FHLM CORP #A95861	P	11/30/10	11/15/11
c	\$5,316.28 FHLM CORP #A96413	P	12/30/10	11/15/11
d	\$8,535.51 FHLM CORP #G05646	P	08/25/11	11/15/11
e	\$21,874.14 FNMA GTD PASS THRU POOL #AE5147	P	09/30/11	11/25/11
f	\$6,928.76 FNMA GTD PASS THRU POOL #AI4815	P	08/25/11	11/25/11
g	\$65,000 US TSY NTS 1.75% 3/31/14	P	06/28/11	12/01/11
h	\$5,854.61 FHLM CORP #A96413	P	12/30/10	12/15/11
i	\$5,253.23 FHLM CORP #G05646	P	08/25/11	12/15/11
j	\$27,129.05 FNMA GTD PASS THRU POOL #AE5147	P	09/30/11	12/25/11
k	\$7,521.31 FNMA GTD PASS THRU POOL #AI4815	P	08/25/11	12/25/11
l	\$95,000 MORGAN STANLEY NTS 5.3% 3/1/13	P	01/09/09	01/21/11
m	\$35,000 MORGAN STANLEY NTS 5.3% 3/1/13	P	05/26/09	01/21/11
n	\$25,556.45 FNMA GTD PASS THRU POOL #256596	P	05/26/09	01/25/11
o	\$3,027.12 FNMA GTD PASS THRU POOL #910390	P	05/30/07	01/25/11

(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 4,638.		4,902.	<264.>
b 6,781.		6,876.	<95.>
c 5,316.		5,248.	68.
d 8,536.		9,003.	<467.>
e 21,874.		22,947.	<1,073.>
f 6,929.		7,323.	<394.>
g 67,161.		67,070.	91.
h 5,855.		5,780.	75.
i 5,253.		5,541.	<288.>
j 27,129.		28,460.	<1,331.>
k 7,521.		7,950.	<429.>
l 101,521.		89,063.	12,458.
m 37,402.		35,385.	2,017.
n 25,556.		26,213.	<657.>
o 3,027.		2,884.	143.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<264.>
b			<95.>
c			68.
d			<467.>
e			<1,073.>
f			<394.>
g			91.
h			75.
i			<288.>
j			<1,331.>
k			<429.>
l			12,458.
m			2,017.
n			<657.>
o			143.

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

SWARTZ FOUNDATION

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	\$3,540.57 FNMA GTD PASS THRU POOL #910390	P	05/08/07	01/25/11
b	\$4,930.39 FNMA GTD PASS THRU POOL #918370	P	06/04/07	01/25/11
c	\$2,585.40 FNMA GTD PASS THRU POOL #938502	P	06/14/07	01/25/11
d	\$1,819.33 FNMA GTD PASS THRU POOL #939444	P	06/01/07	01/25/11
e	\$5,086.12 FNMA GTD PASS THRU POOL #940185	P	05/08/07	01/25/11
f	\$1,687.56 FNMA GTD PASS THRU POOL #940765	P	08/20/07	01/25/11
g	\$1,034.57 FNMA GTD PASS THRU POOL #949707	P	08/24/07	01/25/11
h	\$70,357.68 FNMA GTD PASS THRU POOL #968318	P	08/18/08	01/25/11
i	\$40,000 US TSY NTS 4.25% 11/15/17	P	06/30/09	02/02/11
j	\$70,000 US TSY NTS 4.25% 11/15/17	P	05/26/09	02/02/11
k	\$16,146.56 FNMA GTD PASS THRU POOL #256596	P	05/26/09	02/25/11
l	\$3,724.62 FNMA GTD PASS THRU POOL #910390	P	05/08/07	02/25/11
m	\$3,184.48 FNMA GTD PASS THRU POOL #910390	P	05/30/07	02/25/11
n	\$7,035.65 FNMA GTD PASS THRU POOL #918370	P	06/04/07	02/25/11
o	\$1,989.98 FNMA GTD PASS THRU POOL #938502	P	06/14/07	02/25/11

(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 3,541.		3,424.	117.
b 4,930.		4,803.	127.
c 2,585.		2,403.	182.
d 1,819.		1,772.	47.
e 5,086.		5,031.	55.
f 1,688.		1,640.	48.
g 1,035.		1,009.	26.
h 70,358.		66,620.	3,738.
i 43,831.		42,481.	1,350.
j 76,704.		74,832.	1,872.
k 16,147.		16,562.	<415.>
l 3,725.		3,602.	123.
m 3,184.		3,034.	150.
n 7,036.		6,854.	182.
o 1,990.		1,850.	140.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			117.
b			127.
c			182.
d			47.
e			55.
f			48.
g			26.
h			3,738.
i			1,350.
j			1,872.
k			<415.>
l			123.
m			150.
n			182.
o			140.

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 }

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

2

3

SWARTZ FOUNDATION

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	\$584.45 FNMA GTD PASS THRU POOL #939444	P	06/01/07	02/25/11
b	\$4,542.07 FNMA GTD PASS THRU POOL #940185	P	05/08/07	02/25/11
c	\$1,196.21 FNMA GTD PASS THRU POOL #940765	P	08/20/07	02/25/11
d	\$3,970.98 FNMA GTD PASS THRU POOL #949707	P	08/24/07	02/25/11
e	\$12,676.90 FNMA GTD PASS THRU POOL #968318	P	08/18/08	02/25/11
f	\$50,000 US TSY NTS 4.75% 3/31/11	P	08/29/08	02/28/11
g	\$20,000 AMERICAN EXPRESS CO NTS 6.15% 8/28/17	P	08/27/07	03/03/11
h	\$20,000 AMERICAN EXPRESS CO NTS 6.15% 8/28/17	P	08/18/08	03/03/11
i	\$50,000 ASTRAZENEC A PLC NTS 5.9% 9/15/17	P	09/13/07	03/03/11
j	\$45,000 BANK AMERICA CORP NTS 5.25% 12/1/15	P	02/26/08	03/03/11
k	\$15,000 BEAR STEARNS COS NTS 5.35% 2/1/12	P	05/10/07	03/03/11
l	\$35,000 CATERPILLAR FINL SVCS CORP NTS 7.15% 2/15	P	05/27/09	03/03/11
m	\$35,000 CISCO SYS INC NTS 4.95% 2/15/19	P	02/11/09	03/03/11
n	\$40,000 CITIGROUP INC NTS 5.5% 4/11/13	P	06/02/09	03/03/11
o	\$25,000 COMCAST CORP NTS 6.3% 11/15/17	P	08/27/07	03/03/11

(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 584.		569.	15.
b 4,542.		4,493.	49.
c 1,196.		1,162.	34.
d 3,971.		3,872.	99.
e 12,677.		12,003.	674.
f 50,183.		52,774.	<2,591.>
g 22,246.		20,247.	1,999.
h 22,246.		18,976.	3,270.
i 56,574.		50,420.	6,154.
j 47,275.		45,010.	2,265.
k 15,633.		15,070.	563.
l 42,611.		35,086.	7,525.
m 37,180.		35,608.	1,572.
n 42,822.		38,568.	4,254.
o 28,135.		25,220.	2,915.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			15.
b			49.
c			34.
d			99.
e			674.
f			<2,591.>
g			1,999.
h			3,270.
i			6,154.
j			2,265.
k			563.
l			7,525.
m			1,572.
n			4,254.
o			2,915.

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

SWARTZ FOUNDATION

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	\$125,000 CREDIT SUISSE MED TERM NTS 5.3% 8/13/19	P	08/11/09	03/03/11
b	\$5,000 CVS CAREMARK CORP 6.25% 6/1/27	P	08/10/07	03/03/11
c	\$40,000 CVS CAREMARK CORP 6.25% 6/1/27	P	08/02/07	03/03/11
d	\$489,336.70 FNMA GTD PASS THRU POOL #256596	P	05/26/09	03/03/11
e	\$189,227.40 FNMA GTD PASS THRU POOL #918370	P	06/04/07	03/03/11
f	\$37,519.56 FNMA GTD PASS THRU POOL #939444	P	06/01/07	03/03/11
g	\$127,417.16 FNMA GTD PASS THRU POOL #940185	P	05/08/07	03/03/11
h	\$21,603.75 FNMA GTD PASS THRU POOL #940765	P	08/20/07	03/03/11
i	\$76,147.31 FNMA GTD PASS THRU POOL #949707	P	08/24/07	03/03/11
j	\$35,000 GENERAL ELECTRIC CORP MED TERM NTS 5.9% 5	P	05/07/09	03/03/11
k	\$20,000 KONINKLIJKE PHILIPS ELECTRS N V 6.875% 3/	P	03/06/08	03/03/11
l	\$20,000 KRAFT FOODS INC NTS 6.5% 2/9/40	P	02/17/10	03/03/11
m	\$5,000 NEWS AMERICA INC 6.2% 12/15/34	P	08/02/07	03/03/11
n	\$50,000 NEWS AMERICA INC 6.2% 12/15/34	P	05/10/07	03/03/11
o	\$45,000 PFIZER INC NTS 6.2% 3/15/19	P	04/02/09	03/03/11

(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 130,140.		125,375.	4,765.
b 5,369.		4,824.	545.
c 42,953.		38,716.	4,237.
d 510,057.		501,914.	8,143.
e 201,675.		184,334.	17,341.
f 39,988.		36,533.	3,455.
g 135,799.		126,033.	9,766.
h 23,025.		20,989.	2,036.
i 81,156.		74,256.	6,900.
j 38,784.		35,363.	3,421.
k 23,457.		19,829.	3,628.
l 21,215.		20,070.	1,145.
m 4,999.		4,676.	323.
n 49,994.		49,424.	570.
o 51,658.		48,574.	3,084.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			4,765.
b			545.
c			4,237.
d			8,143.
e			17,341.
f			3,455.
g			9,766.
h			2,036.
i			6,900.
j			3,421.
k			3,628.
l			1,145.
m			323.
n			570.
o			3,084.

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

SWARTZ FOUNDATION

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 \$45,000 TIME WARNER CABLE INC 8.75% 2/14/19		P	12/03/08	03/03/11
b \$285,000 US TSY NTS 2.625% 12/31/14		P	12/31/09	03/03/11
c \$475,000 US TSY NTS 2.625% 12/31/14		P	01/29/10	03/03/11
d \$40,000 VERIZON COMMUNICATIONS INC NTS 6.35% 4/1/		P	05/29/09	03/03/11
e \$35,000 WELLS FARGO & CO 5.625% 12/11/17		P	02/03/09	03/03/11
f \$16,471.48 FNMA GTD PASS THRU POOL #256596		P	05/26/09	03/25/11
g \$2,005.13 FNMA GTD PASS THRU POOL #910390		P	05/30/07	03/25/11
h \$2,345.23 FNMA GTD PASS THRU POOL #910390		P	05/08/07	03/25/11
i \$3,464.07 FNMA GTD PASS THRU POOL #918370		P	06/04/07	03/25/11
j \$1,004.46 FNMA GTD PASS THRU POOL #938502		P	06/14/07	03/25/11
k \$689.15 FNMA GTD PASS THRU POOL #939444		P	06/01/07	03/25/11
l \$1,926.75 FNMA GTD PASS THRU POOL #940185		P	05/08/07	03/25/11
m \$1,390.83 FNMA GTD PASS THRU POOL #940765		P	08/20/07	03/25/11
n \$100.84 FNMA GTD PASS THRU POOL #949707		P	08/24/07	03/25/11
o \$20,885.91 FNMA GTD PASS THRU POOL #968318		P	08/18/08	03/25/11

(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 56,189.		45,105.	11,084.
b 294,373.		283,843.	10,530.
c 490,621.		481,718.	8,903.
d 45,472.		42,258.	3,214.
e 38,439.		34,249.	4,190.
f 16,471.		16,895.	<424.>
g 2,005.		1,910.	95.
h 2,345.		2,268.	77.
i 3,464.		3,374.	90.
j 1,004.		934.	70.
k 689.		671.	18.
l 1,927.		1,906.	21.
m 1,391.		1,351.	40.
n 101.		98.	3.
o 20,886.		19,776.	1,110.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			11,084.
b			10,530.
c			8,903.
d			3,214.
e			4,190.
f			<424.>
g			95.
h			77.
i			90.
j			70.
k			18.
l			21.
m			40.
n			3.
o			1,110.

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

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

3

SWARTZ FOUNDATION

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	\$295,000 US TSY NTS 4.75% 3/31/11	P	08/29/08	03/31/11
b	\$6,170.68 FNMA GTD PASS THRU POOL #256596	P	05/26/09	04/25/11
c	\$610.20 FNMA GTD PASS THRU POOL #910390	P	05/08/07	04/25/11
d	\$521.70 FNMA GTD PASS THRU POOL #910390	P	05/30/07	04/25/11
e	\$508.18 FNMA GTD PASS THRU POOL #938502	P	06/14/07	04/25/11
f	\$1,564.09 FNMA GTD PASS THRU POOL #968318	P	08/18/08	04/25/11
g	\$50,000 KONINKLIJKE PHILIPS ELECTRS N V 6.875% 3/	P	08/18/08	05/04/11
h	\$25,000 KONINKLIJKE PHILIPS ELECTRS N V 6.875% 3/	P	03/06/08	05/04/11
i	\$5,537.53 FNMA GTD PASS THRU POOL #256596	P	05/26/09	05/25/11
j	\$1,332.27 FNMA GTD PASS THRU POOL #910390	P	05/30/07	05/25/11
k	\$1,558.24 FNMA GTD PASS THRU POOL #910390	P	05/08/07	05/25/11
l	\$45.09 FNMA GTD PASS THRU POOL #938502	P	06/14/07	05/25/11
m	\$12,666.68 FNMA GTD PASS THRU POOL #968318	P	08/18/08	05/25/11
n	\$50,000 US TSY NTS 4.25% 11/15/17	P	06/30/09	06/23/11
o	\$3,917.13 FNMA GTD PASS THRU POOL #256596	P	05/26/09	06/25/11

(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 295,000.		311,364.	<16,364.>
b 6,171.		6,329.	<158.>
c 610.		590.	20.
d 522.		497.	25.
e 508.		472.	36.
f 1,564.		1,481.	83.
g 60,735.		52,453.	8,282.
h 30,368.		24,787.	5,581.
i 5,538.		5,680.	<142.>
j 1,332.		1,269.	63.
k 1,558.		1,507.	51.
l 45.		42.	3.
m 12,667.		11,994.	673.
n 56,922.		53,102.	3,820.
o 3,917.		4,018.	<101.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<16,364.>
b			<158.>
c			20.
d			25.
e			36.
f			83.
g			8,282.
h			5,581.
i			<142.>
j			63.
k			51.
l			3.
m			673.
n			3,820.
o			<101.>

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

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

3

SWARTZ FOUNDATION

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	\$573.09 FNMA GTD PASS THRU POOL #910390	P	05/30/07	06/25/11
b	\$670.30 FNMA GTD PASS THRU POOL #910390	P	05/08/07	06/25/11
c	\$352.39 FNMA GTD PASS THRU POOL #938502	P	06/14/07	06/25/11
d	\$1,504.45 FNMA GTD PASS THRU POOL #968318	P	08/18/08	06/25/11
e	\$25,000 CVS CAREMARK CORP 6.25% 6/1/27	P	08/18/08	06/27/11
f	\$30,000 CVS CAREMARK CORP 6.25% 6/1/27	P	07/29/09	06/27/11
g	\$20,000 CVS CAREMARK CORP 6.25% 6/1/27	P	08/10/07	06/27/11
h	\$60,000 TELECOM ITALIA 6.175% 6/18/14	P	08/06/09	06/28/11
i	\$30,000 NEWS AMERICA INC 6.2% 12/15/34	P	08/02/07	07/15/11
j	\$50,000 NEWS AMERICA INC 6.2% 12/15/34	P	10/16/09	07/15/11
k	\$7,186.94 FNMA GTD PASS THRU POOL #256596	P	05/26/09	07/25/11
l	\$877.69 FNMA GTD PASS THRU POOL #910390	P	05/08/07	07/25/11
m	\$750.41 FNMA GTD PASS THRU POOL #910390	P	05/30/07	07/25/11
n	\$580.42 FNMA GTD PASS THRU POOL #938502	P	06/14/07	07/25/11
o	\$1,579.02 FNMA GTD PASS THRU POOL #968318	P	08/18/08	07/25/11

(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 573.		546.	27.
b 670.		648.	22.
c 352.		328.	24.
d 1,504.		1,425.	79.
e 27,956.		24,092.	3,864.
f 33,547.		31,011.	2,536.
g 22,365.		19,296.	3,069.
h 64,756.		64,460.	296.
i 30,009.		28,056.	1,953.
j 50,015.		48,656.	1,359.
k 7,187.		7,372.	<185.>
l 878.		849.	29.
m 750.		715.	35.
n 580.		540.	40.
o 1,579.		1,495.	84.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			27.
b			22.
c			24.
d			79.
e			3,864.
f			2,536.
g			3,069.
h			296.
i			1,953.
j			1,359.
k			<185.>
l			29.
m			35.
n			40.
o			84.

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

SWARTZ FOUNDATION

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	\$392,955 US TSY NTS 10YR INFLATION INDEXED 1.375%	P	03/17/10	07/29/11
b	\$70,000 US TSY NTS 5.0% 8/15/11	P	06/12/09	08/15/11
c	\$5,190.45 FNMA GTD PASS THRU POOL #256596	P	05/26/09	08/25/11
d	\$3,066.32 FNMA GTD PASS THRU POOL #910390	P	05/08/07	08/25/11
e	\$2,621.66 FNMA GTD PASS THRU POOL #910390	P	05/30/07	08/25/11
f	\$373.99 FNMA GTD PASS THRU POOL #938502	P	06/14/07	08/25/11
g	\$24,881.58 FNMA GTD PASS THRU POOL #968318	P	08/18/08	08/25/11
h	\$5,937.38 FNMA GTD PASS THRU POOL #256596	P	05/26/09	09/25/11
i	\$2,055.48 FNMA GTD PASS THRU POOL #910390	P	05/30/07	09/25/11
j	\$2,404.12 FNMA GTD PASS THRU POOL #910390	P	05/08/07	09/25/11
k	\$796.69 FNMA GTD PASS THRU POOL #938502	P	06/14/07	09/25/11
l	\$22,725.11 FNMA GTD PASS THRU POOL #968318	P	08/18/08	09/25/11
m	\$7,999.01 FNMA GTD PASS THRU POOL #256596	P	05/26/09	10/25/11
n	\$1,613.90 FNMA GTD PASS THRU POOL #910390	P	05/08/07	10/25/11
o	\$1,379.85 FNMA GTD PASS THRU POOL #910390	P	05/30/07	10/25/11

(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 438,389.		397,947.	40,442.
b 70,000.		75,450.	<5,450.>
c 5,190.		5,324.	<134.>
d 3,066.		2,965.	101.
e 2,622.		2,498.	124.
f 374.		348.	26.
g 24,882.		23,560.	1,322.
h 5,937.		6,090.	<153.>
i 2,055.		1,958.	97.
j 2,404.		2,325.	79.
k 797.		741.	56.
l 22,725.		21,518.	1,207.
m 7,999.		8,205.	<206.>
n 1,614.		1,561.	53.
o 1,380.		1,315.	65.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			40,442.
b			<5,450.>
c			<134.>
d			101.
e			124.
f			26.
g			1,322.
h			<153.>
i			97.
j			79.
k			56.
l			1,207.
m			<206.>
n			53.
o			65.

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

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

3

SWARTZ FOUNDATION

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	\$561.18 FNMA GTD PASS THRU POOL #938502	P	06/14/07	10/25/11
b	\$17,448.49 FNMA GTD PASS THRU POOL #968318	P	08/18/08	10/25/11
c	\$6,613.88 FNMA GTD PASS THRU POOL #256596	P	05/26/09	11/25/11
d	\$1,434.33 FNMA GTD PASS THRU POOL #910390	P	05/30/07	11/25/11
e	\$1,677.61 FNMA GTD PASS THRU POOL #910390	P	05/08/07	11/25/11
f	\$618.76 FNMA GTD PASS THRU POOL #938502	P	06/14/07	11/25/11
g	\$17,516.12 FNMA GTD PASS THRU POOL #968318	P	08/18/08	11/25/11
h	\$8,173.14 FHLM CORP #A95861	P	11/30/10	12/15/11
i	\$7,145.24 FNMA GTD PASS THRU POOL #256596	P	05/26/09	12/25/11
j	\$705.05 FNMA GTD PASS THRU POOL #910390	P	05/30/07	12/25/11
k	\$824.64 FNMA GTD PASS THRU POOL #910390	P	05/08/07	12/25/11
l	\$1,243.73 FNMA GTD PASS THRU POOL #938502	P	06/14/07	12/25/11
m	\$84,554.21 FNMA GTD PASS THRU POOL #968318	P	08/18/08	12/25/11
n	\$205,000 US TSY NTS .875% 4/30/11	P	03/31/11	04/30/11
o	\$295,000 US TSY NTS .875% 4/30/11	P	09/30/10	04/30/11

(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 561.		522.	39.
b 17,448.		16,522.	926.
c 6,614.		6,784.	<170.>
d 1,434.		1,366.	68.
e 1,678.		1,622.	56.
f 619.		575.	44.
g 17,516.		16,586.	930.
h 8,173.		8,288.	<115.>
i 7,145.		7,329.	<184.>
j 705.		672.	33.
k 825.		797.	28.
l 1,244.		1,156.	88.
m 84,554.		80,062.	4,492.
n 205,000.		205,145.	<145.>
o 295,000.		296,153.	<1,153.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			39.
b			926.
c			<170.>
d			68.
e			56.
f			44.
g			930.
h			<115.>
i			<184.>
j			33.
k			28.
l			88.
m			4,492.
n			<145.>
o			<1,153.>

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

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

3

SWARTZ FOUNDATION

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	\$115,000 US TSY BILLS 0% 4/28/11	P	01/31/11	04/28/11
b	\$550,000 US TSY BILLS 0% 10/27/11	P	04/29/11	10/27/11
c	\$180,000 US TSY BILLS 0% 12/15/11	P	06/14/11	12/15/11
d	250 SHS PETROCHINA CO	P	08/31/11	10/05/11
e	1350 SHS CENOVUS ENERGY INC	P	01/07/11	10/13/11
f	650 SHS NINTENDO CO	P	11/02/10	01/04/11
g	650 SHS NINTENDO CO	P	10/27/09	01/04/11
h	550 SHS CANADIAN OIL SANDS LTD	P	08/14/09	01/07/11
i	150 SHS CANADIAN OIL SANDS LTD	P	07/14/09	01/07/11
j	1000 SHS WORLD WRESTLING ENTERTAINMENT INC	P	07/14/09	03/15/11
k	105 SHS CNOOC LTD SPON ADR	P	09/08/09	04/20/11
l	150 SHS NORFOLK SOUTHERN CORP	P	07/13/09	05/04/11
m	100 SHS PHILIP MORRIS INTL	P	07/13/09	05/12/11
n	350 SHS NEW YORK COMMUNITY BANCORP INC	P	12/07/09	05/31/11
o	1500 SHS NEW YORK COMMUNITY BANCORP INC	P	07/14/09	05/31/11

(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 114,961.		114,961.	0.
b 549,743.		549,743.	0.
c 179,900.		179,900.	0.
d 29,680.		32,123.	<2,443.>
e 44,990.		43,490.	1,500.
f 23,280.		20,714.	2,566.
g 23,280.		21,326.	1,954.
h 14,058.		13,937.	121.
i 3,834.		3,404.	430.
j 12,268.		12,458.	<190.>
k 26,365.		14,565.	11,800.
l 10,884.		5,587.	5,297.
m 6,809.		4,281.	2,528.
n 5,649.		4,550.	1,099.
o 24,209.		16,064.	8,145.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			0.
b			0.
c			0.
d			<2,443.>
e			1,500.
f			2,566.
g			1,954.
h			121.
i			430.
j			<190.>
k			11,800.
l			5,297.
m			2,528.
n			1,099.
o			8,145.

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

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):

If gain, also enter in Part I, line 8, column (c).

If (loss), enter "-0-" in Part I, line 8

3

SWARTZ FOUNDATION

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	1 SH KINDER MORGAN MGMT LLC SHS	P	01/01/00	08/23/11
b	517 SHS KINDER MORGAN MGMT LLC SHS	P	08/25/09	08/23/11
c	917 SHS ENBRIDGE ENERGY MANAGEMENT LLC SHS	P	08/14/09	09/01/11
d	562 SHS ENBRIDGE ENERGY MANAGEMENT LLC SHS	P	07/13/09	09/01/11
e	2 SHS ENBRIDGE ENERGY MANAGEMENT LLC SHS	P	01/01/00	09/01/11
f	1 SH ENBRIDGE ENERGY MANAGEMENT LLC SHS	P	08/14/09	09/08/11
g	4900 SHS FOSTERS GROUP LTD	P	03/23/10	10/04/11
h	200 SHS NORFOLK SOUTHERN CORP	P	07/13/09	10/18/11
i	50 SHS NORFOLK SOUTHERN CORP	P	07/13/09	12/01/11
j	300 SHS NORFOLK SOUTHERN CORP	P	08/14/09	12/01/11
k	\$10,000 TRINIDAD DRILLING LTD 7.75% 7/31/12	P	05/18/10	01/20/11
l	\$30,000 PROTEIN DESIGN LABS INC 2.0% 2/15/12	P	07/19/10	06/30/11
m	\$20,000 NASDAQ OMX GROUP INC 2.5% 8/15/13	P	03/15/11	10/19/11
n	\$20,000 TRINIDAD DRILLING LTD 7.75% 7/31/12	P	09/17/09	01/20/11
o	\$20,000 ICONIX BRAND GROUP INC 1.875% 6/30/12	P	07/14/09	03/03/11

(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 57.			57.
b 29,702.		21,036.	8,666.
c 25,307.		16,630.	8,677.
d 15,510.		8,840.	6,670.
e 55.			55.
f 28.		18.	10.
g 24,530.		19,900.	4,630.
h 13,618.		7,449.	6,169.
i 3,754.		1,862.	1,892.
j 22,523.		14,141.	8,382.
k 9,996.		9,835.	161.
l 30,087.		28,800.	1,287.
m 20,500.		19,900.	600.
n 19,992.		18,243.	1,749.
o 20,500.		17,450.	3,050.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			57.
b			8,666.
c			8,677.
d			6,670.
e			55.
f			10.
g			4,630.
h			6,169.
i			1,892.
j			8,382.
k			161.
l			1,287.
m			600.
n			1,749.
o			3,050.

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

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):
If gain, also enter in Part I, line 8, column (c)
If (loss), enter "-0-" in Part I, line 8

3

SWARTZ FOUNDATION

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 2600 SHS DUKE REALTY CORP		P	10/22/10	06/22/11
b 275 SHS RAYONIER INC		P	07/13/09	02/15/11
c 175 SHS AVALONBAY COMMUNITIES INC		P	07/14/09	08/19/11
d 50 SHS AVALONBAY COMMUNITIES INC		P	08/14/09	09/01/11
e 125 SHS AVALONBAY COMMUNITIES INC		P	07/14/09	09/01/11
f 500 SHS AMERICAN CAMPUS COMMUNITIES INC		P	07/14/09	09/15/11
g 400 SHS PROLOGIS INC		P	08/14/09	11/21/11
h 550 SHS PROLOGIS INC		P	07/14/09	11/21/11
i 400 SHS PROLOGIS INC		P	10/22/10	11/21/11
j 150 SHS PROLOGIS INC		P	10/12/09	11/21/11
k FRAC SH TREASURY WINE ESTATES		P	VARIOUS	06/09/11
l FRAC SH VENTAS INC		P	VARIOUS	07/05/11
m FRAC SH ENBRIDGE ENERGY MGMT		P	VARIOUS	09/27/11
n FRAC SH KINDER MORGAN MGMT		P	VARIOUS	09/27/11
o \$455,000 U S TSY BILLS 0% 12/22/11		P	06/23/11	12/22/11

(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 36,418.		30,928.	5,490.
b 16,844.		9,505.	7,339.
c 22,319.		9,249.	13,070.
d 6,754.		3,215.	3,539.
e 16,885.		6,606.	10,279.
f 19,704.		9,525.	10,179.
g 10,517.		8,684.	1,833.
h 14,460.		9,318.	5,142.
i 10,517.		11,097.	<580.>
j 3,944.		3,408.	536.
k 1.			1.
l 52.			52.
m 5.			5.
n 35.			35.
o 454,843.		454,843.	0.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			5,490.
b			7,339.
c			13,070.
d			3,539.
e			10,279.
f			10,179.
g			1,833.
h			5,142.
i			<580.>
j			536.
k			1.
l			52.
m			5.
n			35.
o			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

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

3

SWARTZ FOUNDATION

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	BAUPOST VALUE PARTNERS LP - IV	P		
b	HIGHVISTA II LIMITED PARTNERSHIP	P		
c	METRO REAL ESTATE PARTNER II, L.P.	P		
d	NB CROSSROADS FUND XVII - INSTITUTIONAL ASSET ALL	P		
e	NB CROSSROADS FUND XVIII - ASSET ALLOCATION LP	P		
f	RCP FUND II, L.P.	P		
g				
h				
i				
j				
k				
l				
m				
n				
o				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 85,106.			85,106.
b 44,049.			44,049.
c		10,631.	<10,631.>
d		167.	<167.>
e 5,663.			5,663.
f		2,516.	<2,516.>
g			
h			
i			
j			
k			
l			
m			
n			
o			

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			85,106.
b			44,049.
c			<10,631.>
d			<167.>
e			5,663.
f			<2,516.>
g			
h			
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	113,548,572.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

FORM 990-PF

GAIN OR (LOSS) FROM SALE OF ASSETS

STATEMENT 1

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
CLASS ACTION - DORAL FINL CORP				PURCHASED	01/03/11
	1,074.	0.	0.	0.	1,074.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
PROCEEDS REC'D MERGER TIMBERLAND CO & VF CORP				PURCHASED	09/14/11
	109,977,101.	76,870,000.	0.	0.	33,107,101.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
GOLDMAN SACHS ACCT #010-42896-9 CAPITAL GAIN DIVIDENDS				PURCHASED	
	37,174.	0.	0.	0.	37,174.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
JP MORGAN CLEARING CORP #578-00554/#541-40211 CAPITAL GAIN DIVIDENDS	5,048.	0.	0.	0.	5,048.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
ADAMAS OPPORTUNITIES, L.P. (1YR)	1,523.	0.	0.	0.	1,523.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
ADAMAS OPPORTUNITIES, L.P. (1YR)	10,087.	0.	0.	0.	10,087.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
ADAMAS OPPORTUNITIES, L.P. (3YR)	19,066.	0.	0.	0.	19,066.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
ADAMAS OPPORTUNITIES, L.P. (3YR)	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
126,405.	0.	0.	0.	126,405.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
ADAMAS PARTNERS, LP	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
12,765.	0.	0.	0.	12,765.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
ADAMAS PARTNERS, LP	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
137,055.	0.	0.	0.	137,055.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
BAUPOST VALUE PARTNERS LP - IV	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,060,224.	0.	0.	0.	1,060,224.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
HIGHVISTA II LIMITED PARTNERSHIP	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
137,929.	0.	0.	0.	137,929.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
PERRY REAL ESTATE FUND I LP	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
0.	165,577.	0.	0.	<165,577.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
GS CAPITAL PARTNERS V INSTITUTIONAL, L.P.	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
42,586.	0.	0.	0.	42,586.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
METRO REAL ESTATE PARTNER II, L.P.	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
19,351.	0.	0.	0.	19,351.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
NB CROSSROADS FUND XVII - INSTITUTIONAL ASSET ALLOC LP	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
222,172.	0.	0.	0.	222,172.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
NB CROSSROADS FUND XVIII - ASSET ALLOCATION LP	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
83,989.	0.	0.	0.	83,989.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
RCP FUND II, L.P.	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
57,883.	0.	0.	0.	57,883.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
GSCP V INSTITUTIONAL AIV	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
21,548.	0.	0.	0.	21,548.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
517 SHS ACE LIMITED	PURCHASED	01/01/00	03/03/11		
	32,382.	29,896.	0.	0.	2,486.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1219 SHS ABB LTD SPON ADR	PURCHASED	06/27/08	03/03/11		
	29,832.	35,116.	0.	0.	<5,284.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2579 SHS AT&T INC	PURCHASED	04/26/10	03/03/11		
	72,542.	68,080.	0.	0.	4,462.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1050 SHS ABBOTT LABS	PURCHASED	01/23/06	03/03/11		
	50,509.	42,662.	0.	0.	7,847.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
356 SHS AIR PRODS & CHEM INC	PURCHASED	12/27/04	03/03/11		
	32,545.	20,793.	0.	0.	11,752.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS AIR PRODS & CHEM INC	PURCHASED	01/27/05	03/03/11		
	15,998.	10,153.	0.	0.	5,845.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1808 SHS AUTOMATIC DATA PROCESSING	PURCHASED	04/26/10	03/03/11		
	91,125.	82,551.	0.	0.	8,574.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
693 SHS BHP BILLITON LTD SPON ADR	PURCHASED	04/26/10	03/03/11		
	66,298.	40,547.	0.	0.	25,751.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
498 SHS CANADIAN NATIONAL RAILWAY CO	36,717.	14,410.	0.	0.	22,307.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
185 SHS CANADIAN NATIONAL RAILWAY CO	13,640.	5,502.	0.	0.	8,138.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
400 SHS CANADIAN NATIONAL RAILWAY CO	29,492.	11,666.	0.	0.	17,826.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
803 SHS CATERPILLAR INC	83,524.	58,032.	0.	0.	25,492.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
995 SHS CHEVRON CORP	PURCHASED	04/26/10	03/03/11		
	103,782.	82,384.	0.	0.	21,398.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
779 SHS CHUBB CORP	PURCHASED	04/26/10	03/03/11		
	46,377.	41,855.	0.	0.	4,522.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
814 SHS CISCO SYSTEMS INC	PURCHASED	11/26/04	03/03/11		
	15,108.	15,702.	0.	0.	<594.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
500 SHS CISCO SYSTEMS INC	PURCHASED	01/27/05	03/03/11		
	9,280.	9,125.	0.	0.	155.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
680 SHS CISCO SYSTEMS INC	PURCHASED	04/26/10	03/03/11		
	12,621.	18,795.	0.	0.	<6,174.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
3462 SHS COMPANHIA ENERGETICA DE MINAS GERAIS CE	PURCHASED	04/26/10	03/03/11		
	60,406.	57,415.	0.	0.	2,991.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1154 SHS DUKE ENERGY CORP	PURCHASED	12/27/04	03/03/11		
	20,828.	17,684.	0.	0.	3,144.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1345 SHS DUKE ENERGY CORP	PURCHASED	04/26/10	03/03/11		
	24,276.	21,921.	0.	0.	2,355.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1368 SHS EMC CORP - MASS	PURCHASED	03/02/07	03/03/11		
	37,303.	18,673.	0.	0.	18,630.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1028 SHS EMERSON ELECTRIC CO	PURCHASED	12/27/04	03/03/11		
	62,088.	35,776.	0.	0.	26,312.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS EMERSON ELECTRIC CO	PURCHASED	01/27/05	03/03/11		
	18,119.	9,904.	0.	0.	8,215.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
591 SHS EXXON MOBIL CORP	PURCHASED	06/23/00	03/03/11		
	50,587.	24,750.	0.	0.	25,837.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1539 SHS GENERAL MILLS INC	56,606.	46,336.	0.	0.	10,270.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
506 SHS HEWLETT PACKARD CO	21,926.	27,581.	0.	0.	<5,655.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1712 SHS INTEL CORP	37,231.	41,170.	0.	0.	<3,939.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
632 SHS IBM CORP	103,188.	82,393.	0.	0.	20,795.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
912 SHS ISHARES TR DOW JONES US MEDICAL DEVICES INC	PURCHASED	04/26/10	03/03/11		
	59,271.	54,395.	0.	0.	4,876.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1199 SHS JPMORGAN CHASE & CO	PURCHASED	06/27/08	03/03/11		
	55,424.	41,507.	0.	0.	13,917.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
831 SHS JOHNSON & JOHNSON	PURCHASED	04/26/10	03/03/11		
	50,725.	54,013.	0.	0.	<3,288.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
863 SHS KIMBERLY CLARK CORP	PURCHASED	04/26/10	03/03/11		
	56,270.	52,573.	0.	0.	3,697.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1509 SHS ELI LILLY & CO	PURCHASED	04/26/10	03/03/11		
	52,032.	53,585.	0.	0.	<1,553.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1019 SHS LOWES COS INC	PURCHASED	04/26/10	03/03/11		
	26,753.	29,070.	0.	0.	<2,317.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
773 SHS MCDONALDS CORP	PURCHASED	04/26/10	03/03/11		
	58,967.	54,967.	0.	0.	4,000.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1563 SHS MERCK & CO INC	PURCHASED	04/26/10	03/03/11		
	51,622.	55,593.	0.	0.	<3,971.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2601 SHS MICROSOFT CORP	PURCHASED	04/26/10	03/03/11		
	68,270.	80,964.	0.	0.	<12,694.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1112 SHS NESTLE SA SPON ADR	PURCHASED	04/26/10	03/03/11		
	63,166.	55,452.	0.	0.	7,714.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
758 SHS NEXTERA ENERGY INC	PURCHASED	01/01/00	03/03/11		
	41,226.	28,539.	0.	0.	12,687.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
578 SHS NOVARTIS AG ADS	PURCHASED	10/20/05	03/03/11		
	33,114.	30,824.	0.	0.	2,290.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
450 SHS NOVARTIS AG ADS	PURCHASED	04/26/10	03/03/11		
	25,781.	23,539.	0.	0.	2,242.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
973 SHS ORACLE CORP	PURCHASED	05/14/08	03/03/11		
	32,187.	21,327.	0.	0.	10,860.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1610 SHS ORACLE CORP	PURCHASED	04/26/10	03/03/11		
	53,259.	42,631.	0.	0.	10,628.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
320 SHS PEPSICO INC	PURCHASED	01/27/05	03/03/11		
	20,429.	17,144.	0.	0.	3,285.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
325 SHS PEPSICO INC	PURCHASED	03/24/05	03/03/11		
	20,748.	16,979.	0.	0.	3,769.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
590 SHS PEPSICO INC	PURCHASED	10/20/05	03/03/11		
	37,666.	34,545.	0.	0.	3,121.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
3273 SHS PFIZER INC	PURCHASED	04/26/10	03/03/11		
	64,226.	55,117.	0.	0.	9,109.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
756 SHS POTASH CORP OF SASK INC CANADA	PURCHASED	06/27/08	03/03/11		
	46,549.	56,963.	0.	0.	<10,414.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
661 SHS PROCTER & GAMBLE CO	PURCHASED	03/24/05	03/03/11		
	41,226.	34,848.	0.	0.	6,378.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
620 SHS PROCTER & GAMBLE CO	PURCHASED	10/20/05	03/03/11		
	38,669.	34,590.	0.	0.	4,079.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
912 SHS SPDR SER TR S&P BIOTECH ETF	PURCHASED	04/26/10	03/03/11		
	57,209.	55,070.	0.	0.	2,139.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
553 SHS SCHLUMBERGER LTD	PURCHASED	01/27/05	03/03/11		
	51,273.	18,624.	0.	0.	32,649.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
475 SHS SCHLUMBERGER LTD	PURCHASED	01/23/06	03/03/11		
	44,041.	28,945.	0.	0.	15,096.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
798 SHS SUNCOR ENERGY INC	PURCHASED	10/20/05	03/03/11		
	37,304.	20,342.	0.	0.	16,962.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2057 SHS TEXAS INSTRUMENTS INC	PURCHASED	01/01/00	03/03/11		
	75,251.	52,135.	0.	0.	23,116.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1458 SHS US BANCORP	PURCHASED	04/26/10	03/03/11		
	40,107.	39,684.	0.	0.	423.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1775 SHS UNILEVER NV NY SHS ADR	54,075.	55,252.	0.	0.	<1,177.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
82 SHS UNITED TECHNOLOGIES CORP	6,885.	4,305.	0.	0.	2,580.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
200 SHS UNITED TECHNOLOGIES CORP	16,793.	10,292.	0.	0.	6,501.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
600 SHS UNITED TECHNOLOGIES CORP	50,380.	30,722.	0.	0.	19,658.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
378 SHS VERIZON COMMUNICATIONS	13,728.	13,026.	0.	PURCHASED	06/27/08	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
1460 SHS VERIZON COMMUNICATIONS	53,024.	42,264.	0.	PURCHASED	04/26/10	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
1496 SHS WAL-MART STORES INC	77,769.	81,425.	0.	PURCHASED	04/26/10	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
1646 SHS WELLS FARGO & CO	53,247.	54,595.	0.	PURCHASED	04/26/10	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
935 SHS WOODSIDE PETROLEUM LTD SPON ADR	40,816.	60,831.	0.	PURCHASED	06/27/08	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
100 SHS BUCYRUS INTERNATIONAL INC	9,000.	2,641.	0.	PURCHASED	03/12/07	01/07/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
120 SHS BUCYRUS INTERNATIONAL INC	10,800.	3,751.	0.	PURCHASED	09/05/07	01/07/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
200 SHS BUCYRUS INTERNATIONAL INC	18,192.	6,251.	0.	PURCHASED	09/05/07	03/07/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
60 SHS ATMEL CORP	PURCHASED	08/19/04	04/19/11		
	788.	230.	0.	0.	558.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
800 SHS CROWN MEDIA HLDGS INC CL A	PURCHASED	09/17/09	04/19/11		
	1,681.	1,544.	0.	0.	137.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
110 SHS IMMUNOGEN INC	PURCHASED	05/10/10	04/19/11		
	1,390.	945.	0.	0.	445.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
10 SHS LAM RESEARCH CORP	PURCHASED	08/20/04	04/19/11		
	497.	222.	0.	0.	275.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
10 SHS MOSAIC COMPANY	PURCHASED	08/23/04	04/19/11		
	760.	142.	0.	0.	618.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
10 SHS PRECISION CASTPARTS CORP	PURCHASED	08/20/04	04/19/11		
	1,421.	263.	0.	0.	1,158.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
40 SHS SINCLAIR BROADCAST GROUP INC	PURCHASED	03/13/06	04/19/11		
	428.	306.	0.	0.	122.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
40 SHS UNITED STATES CELLULAR CORP	PURCHASED	08/20/04	04/19/11		
	1,917.	1,612.	0.	0.	305.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
20 SHS KANSAS CITY SOUTHERN	1,045.	356.	0.	0.	689.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
80 SHS BUCYRUS INTERNATIONAL INC	7,315.	2,500.	0.	0.	4,815.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
150 SHS BUCYRUS INTERNATIONAL INC	13,716.	6,058.	0.	0.	7,658.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
50 SHS LODGENET INTERACTIVE CORP	169.	703.	0.	0.	<534.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
850 SHS LODGENET INTERACTIVE CORP	2,874.	4,769.	0.	0.	<1,895.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
157 SHS VISHAY PRECISION GROUP INC	2,590.	2,029.	0.	0.	561.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
350 SHS GILEAD SCIENCES INC	14,093.	6,136.	0.	0.	7,957.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
200 SHS GILEAD SCIENCES INC	8,053.	3,280.	0.	0.	4,773.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
350 SHS AMR CORP	PURCHASED	04/04/08	06/30/11		
	1,897.	3,381.	0.	0.	<1,484.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1100 SHS AMR CORP	PURCHASED	04/18/08	06/30/11		
	5,962.	10,351.	0.	0.	<4,389.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS PDL BIOPHARMA INC	PURCHASED	08/23/04	07/11/11		
	298.	702.	0.	0.	<404.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
600 SHS PDL BIOPHARMA INC	PURCHASED	10/26/04	07/11/11		
	3,575.	7,909.	0.	0.	<4,334.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
850 SHS PDL BIOPHARMA INC	PURCHASED	02/28/05	07/11/11		
	5,064.	9,733.	0.	0.	<4,669.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
FRAC SH AMC NETWORKS INC CL A	PURCHASED	08/19/04	07/20/11		
	18.	9.	0.	0.	9.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
FRAC SH BANK OF MONTREAL	PURCHASED	06/07/11	07/20/11		
	16.	20.	0.	0.	<4.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
182 SHS BANK OF MONTREAL	PURCHASED	06/07/11	08/31/11		
	11,398.	11,928.	0.	0.	<530.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
200 SHS FLUSHING FINANCIAL CORP	PURCHASED	08/19/04	10/18/11		
	2,484.	3,510.	0.	0.	<1,026.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
650 SHS FLUSHING FINANCIAL CORP	PURCHASED	08/23/04	10/18/11		
	8,074.	11,427.	0.	0.	<3,353.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS INTERMEC INC	PURCHASED	04/18/07	10/26/11		
	1,892.	5,574.	0.	0.	<3,682.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
600 SHS INTERMEC INC	PURCHASED	10/11/07	10/26/11		
	4,541.	14,953.	0.	0.	<10,412.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
150 SHS INTERMEC INC	PURCHASED	08/07/08	10/26/11		
	1,135.	2,849.	0.	0.	<1,714.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
FRAC SH LEVEL 3 COMMUNICATIONS INC	PURCHASED	04/19/11	11/14/11		
	8.	7.	0.	0.	1.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
100 SHS HEIDRICK & STRUGGLES INTL INC	PURCHASED	08/19/04	12/21/11		
	2,160.	2,575.	0.	0.	<415.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS HEIDRICK & STRUGGLES INTL INC	PURCHASED	09/17/04	12/21/11		
	5,400.	7,093.	0.	0.	<1,693.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
500 SHS ECOLAB INC	24,522.	23,246.	0.	0.	1,276.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
100 SHS IBM CORP	15,552.	12,234.	0.	0.	3,318.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
325 SHS BOEING CO	23,378.	20,758.	0.	0.	2,620.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
650 SHS COCA COLA ENTERPRISES INC	16,395.	16,911.	0.	0.	<516.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS OCCIDENTAL PETE CORP	PURCHASED	02/12/10	01/31/11		
	23,862.	19,853.	0.	0.	4,009.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
500 SHS NORFOLK SOUTHERN CORP	PURCHASED	10/15/09	02/04/11		
	30,364.	24,174.	0.	0.	6,190.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
225 SHS EBAY INC	PURCHASED	05/06/10	02/07/11		
	7,307.	5,093.	0.	0.	2,214.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
200 SHS ROVI CORP	PURCHASED	09/15/10	02/14/11		
	13,057.	8,791.	0.	0.	4,266.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
275 SHS PROCTER & GAMBLE CO	PURCHASED	06/21/07	02/16/11		
	17,539.	17,044.	0.	0.	495.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS PROCTER & GAMBLE CO	PURCHASED	01/21/10	02/16/11		
	19,133.	17,921.	0.	0.	1,212.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
400 SHS ITT CORP	PURCHASED	01/12/11	03/01/11		
	22,899.	24,410.	0.	0.	<1,511.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
25 SHS BOEING CO	PURCHASED	11/18/10	03/02/11		
	1,721.	1,597.	0.	0.	124.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS BOEING CO	PURCHASED	12/17/10	03/02/11		
	3,442.	3,248.	0.	0.	194.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
75 SHS MONSANTO CO	PURCHASED	10/15/10	03/02/11		
	5,205.	4,108.	0.	0.	1,097.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
75 SHS BORG WARNER AUTOMOTIVE INC	PURCHASED	08/24/10	03/03/11		
	5,781.	3,256.	0.	0.	2,525.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
100 SHS LUBRIZOL CORP	PURCHASED	12/07/10	03/21/11		
	13,398.	10,909.	0.	0.	2,489.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
100 SHS LUBRIZOL CORP	PURCHASED	12/09/10	03/23/11		
	13,379.	10,556.	0.	0.	2,823.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
135 SHS LUBRIZOL CORP	PURCHASED	12/17/10	03/23/11		
	18,061.	14,644.	0.	0.	3,417.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2500 SHS INVESCO LTD	PURCHASED	11/11/10	03/24/11		
	64,761.	56,173.	0.	0.	8,588.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1450 SHS TEEKAY CORP MARSHALL ISLAND	PURCHASED	10/28/09	03/24/11		
	52,110.	30,771.	0.	0.	21,339.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS AMERICAN TOWER CORP REIT	PURCHASED	08/26/05	03/24/11		
	14,827.	7,057.	0.	0.	7,770.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1250 SHS AMERICAN TOWER CORP REIT	PURCHASED	09/24/09	03/24/11		
	61,781.	45,961.	0.	0.	15,820.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
400 SHS BHP BILLITON PLC SPON ADR	PURCHASED	12/22/09	03/24/11		
	30,433.	24,620.	0.	0.	5,813.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
125 SHS BHP BILLITON PLC SPON ADR	PURCHASED	12/30/10	03/24/11		
	9,510.	10,139.	0.	0.	<629.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
350 SHS BOEING CO	25,431.	22,735.	0.	0.	2,696.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
200 SHS BOEING CO	14,532.	13,009.	0.	0.	1,523.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
425 SHS BORG WARNER AUTOMOTIVE INC	32,185.	18,450.	0.	0.	13,735.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
75 SHS BORG WARNER AUTOMOTIVE INC	5,680.	4,971.	0.	0.	709.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
275 SHS CATERPILLAR INC	PURCHASED	09/11/09	03/24/11		
	29,862.	13,340.	0.	0.	16,522.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
125 SHS CATERPILLAR INC	PURCHASED	12/30/10	03/24/11		
	13,573.	11,711.	0.	0.	1,862.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
225 SHS CUMMINS INC	PURCHASED	10/01/10	03/24/11		
	23,360.	20,320.	0.	0.	3,040.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
100 SHS CUMMINS INC	PURCHASED	10/26/10	03/24/11		
	10,382.	9,033.	0.	0.	1,349.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS CUMMINS INC	PURCHASED	10/28/10	03/24/11		
	5,191.	4,446.	0.	0.	745.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
225 SHS DEERE & CO	PURCHASED	12/09/10	03/24/11		
	20,855.	18,104.	0.	0.	2,751.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
650 SHS DISCOVERY COMMUNICATIONS INC SER C	PURCHASED	12/14/10	03/24/11		
	22,802.	23,796.	0.	0.	<994.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS EOG RES INC	PURCHASED	03/03/11	03/24/11		
	34,454.	32,622.	0.	0.	1,832.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS EBAY INC	PURCHASED	05/06/10	03/24/11		
	5,486.	3,961.	0.	0.	1,525.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1000 SHS EBAY INC	PURCHASED	09/23/10	03/24/11		
	31,349.	24,220.	0.	0.	7,129.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
125 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/23/09	03/24/11		
	19,956.	13,132.	0.	0.	6,824.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
100 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/07/11	03/24/11		
	15,965.	15,910.	0.	0.	55.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
1000 SHS HEWLETT PACKARD CO	42,909.	41,994.	0.	PURCHASED 0.	03/18/11	03/24/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
400 SHS HEWLETT PACKARD CO	17,164.	17,013.	0.	PURCHASED 0.	03/24/11	03/24/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
450 SHS JB HUNT TRANSPORT SERVICES INC	19,384.	15,594.	0.	PURCHASED 0.	09/23/10	03/24/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
575 SHS JB HUNT TRANSPORT SERVICES INC	24,769.	20,306.	0.	PURCHASED 0.	10/06/10	03/24/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
275 SHS IBM CORP	44,016.	33,644.	0.	0.	10,372.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
575 SHS INTL FLAVORS & FRAGRANCES INC	34,798.	32,468.	0.	0.	2,330.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1050 SHS ITC HOLDINGS CORP	71,055.	47,727.	0.	0.	23,328.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
550 SHS MSCI INC	19,761.	20,048.	0.	0.	<287.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
550 SHS MSCI INC	19,761.	18,924.	0.	0.	837.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
275 SHS MONSANTO CO	19,294.	15,062.	0.	0.	4,232.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
125 SHS MONSANTO CO	8,770.	7,870.	0.	0.	900.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
225 SHS MONSANTO CO	15,786.	15,680.	0.	0.	106.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
800 SHS NEXTERA ENERGY INC	PURCHASED	01/01/00	03/24/11		
	43,039.	40,961.	0.	0.	2,078.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
800 SHS PALL CORP	PURCHASED	05/05/10	03/24/11		
	44,783.	30,604.	0.	0.	14,179.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS PRAXAIR INC	PURCHASED	08/05/09	03/24/11		
	24,875.	19,413.	0.	0.	5,462.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
200 SHS ROVI CORP	PURCHASED	09/15/10	03/24/11		
	11,187.	8,791.	0.	0.	2,396.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
300 SHS ROVI CORP	16,780.	15,050.	0.	0.	1,730.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
300 SHS SCHLUMBERGER LTD	26,354.	19,210.	0.	0.	7,144.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
575 SHS SUNCOR ENERGY INC	25,771.	17,098.	0.	0.	8,673.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
450 SHS TECK RESOURCES LTD CL B	24,507.	24,231.	0.	0.	276.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
725 SHS UNITED PARCEL SVC INC CL B	PURCHASED	05/19/10	03/24/11		
	51,974.	47,037.	0.	0.	4,937.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
150 SHS UNITED PARCEL SVC INC CL B	PURCHASED	02/23/11	03/24/11		
	10,753.	11,093.	0.	0.	<340.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1125 SHS VERISK ANALYTICS INC CL A	PURCHASED	04/28/10	03/24/11		
	36,474.	31,415.	0.	0.	5,059.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
16 SHS CEPHALON INC	PURCHASED	01/01/00	04/27/11		
	1,221.	976.	0.	0.	245.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
135 SHS CEPHALON INC	10,299.	9,436.	0.	0.	863.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
44 SHS CEPHALON INC	3,357.	2,520.	0.	0.	837.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
50 SHS CEPHALON INC	3,814.	2,864.	0.	0.	950.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
44 SHS CEPHALON INC	3,357.	2,482.	0.	0.	875.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
44 SHS CEPHALON INC	PURCHASED	01/01/00	04/27/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
3,357.	2,683.	0.	0.	674.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
198 SHS BECKMAN COULTER INC CONTRA	PURCHASED	01/01/00	07/15/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
16,533.	12,414.	0.	0.	4,119.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
5 SHS BECKMAN COULTER INC CONTRA	PURCHASED	04/26/07	07/15/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
418.	362.	0.	0.	56.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
360 SHS BECKMAN COULTER INC CONTRA	PURCHASED	09/25/07	07/15/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
30,060.	22,370.	0.	0.	7,690.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
70 SHS BECKMAN COULTER INC CONTRA	PURCHASED	03/04/11	07/15/11		
	5,845.	5,806.	0.	0.	39.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
328 SHS CABOT OIL & GAS CORP	PURCHASED	01/01/00	12/01/11		
	27,884.	10,768.	0.	0.	17,116.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
564 SHS CABOT OIL & GAS CORP	PURCHASED	05/18/10	12/01/11		
	47,946.	18,527.	0.	0.	29,419.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
96 SHS CABOT OIL & GAS CORP	PURCHASED	03/04/11	12/01/11		
	8,161.	4,402.	0.	0.	3,759.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
268 SHS PHARMACEUTICAL PRODUCT DEV INC	PURCHASED	01/01/00	12/06/11		
	8,911.	7,383.	0.	0.	1,528.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
350 SHS PHARMACEUTICAL PRODUCT DEV INC	PURCHASED	08/12/08	12/06/11		
	11,638.	14,881.	0.	0.	<3,243.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
155 SHS PHARMACEUTICAL PRODUCT DEV INC	PURCHASED	10/28/08	12/06/11		
	5,154.	4,179.	0.	0.	975.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
124 SHS PHARMACEUTICAL PRODUCT DEV INC	PURCHASED	03/04/11	12/06/11		
	4,123.	3,483.	0.	0.	640.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
644 SHS PHARMACEUTICAL PRODUCT DEV INC	21,413.	17,565.	0.	0.	3,848.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
102 SHS CUMMINS INC	11,222.	6,124.	0.	0.	5,098.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
152 SHS FREEPORT MCMORAN COPPER & GOLD INC	18,269.	5,829.	0.	0.	12,440.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
92 SHS FREEPORT MCMORAN COPPER & GOLD INC	11,058.	0.	0.	0.	11,058.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
160 SHS JOY GLOBAL INC	PURCHASED	04/27/07	01/03/11		
	13,976.	8,282.	0.	0.	5,694.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
140 SHS MB FINANCIAL INC	PURCHASED	05/25/07	01/26/11		
	2,450.	2,518.	0.	0.	<68.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
200 SHS MB FINANCIAL INC	PURCHASED	05/25/07	01/26/11		
	3,500.	3,596.	0.	0.	<96.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
150 SHS MB FINANCIAL INC	PURCHASED	05/25/07	01/26/11		
	2,625.	2,697.	0.	0.	<72.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS MB FINANCIAL INC	PURCHASED	06/05/07	01/26/11		
	4,375.	3,204.	0.	0.	1,171.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
90 SHS MB FINANCIAL INC	PURCHASED	08/11/08	01/26/11		
	1,575.	3,920.	0.	0.	<2,345.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
580 SHS WILLBROS GROUP INC	PURCHASED	04/27/07	02/07/11		
	6,669.	13,659.	0.	0.	<6,990.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
140 SHS WILLBROS GROUP INC	PURCHASED	08/11/08	02/07/11		
	1,610.	5,261.	0.	0.	<3,651.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS TOLL BROTHERS INC	PURCHASED	09/09/09	02/15/11		
	6,430.	6,573.	0.	0.	<143.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
260 SHS TOLL BROTHERS INC	PURCHASED	09/09/09	02/15/11		
	5,572.	5,696.	0.	0.	<124.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
510 SHS TOLL BROTHERS INC	PURCHASED	11/10/09	02/15/11		
	10,930.	14,068.	0.	0.	<3,138.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
380 SHS SPDR SER TR S&P REGL BKG ETF	PURCHASED	10/24/08	02/24/11		
	9,886.	10,601.	0.	0.	<715.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
340 SHS SPDR SER TR S&P REGL BKG ETF	PURCHASED	12/05/08	02/24/11		
	8,845.	8,891.	0.	0.	<46.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
500 SHS SPDR SER TR S&P REGL BKG ETF	PURCHASED	01/29/10	02/24/11		
	13,008.	12,230.	0.	0.	778.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
110 SHS SPDR SER TR S&P REGL BKG ETF	PURCHASED	04/16/10	02/24/11		
	2,862.	3,050.	0.	0.	<188.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS WALTER ENERGY INC	PURCHASED	04/27/07	03/09/11		
	6,058.	1,495.	0.	0.	4,563.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
70 SHS WALTER ENERGY INC	8,481.	5,915.	0.	0.	2,566.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
400 SHS KANSAS CITY SOUTHERN	20,422.	15,436.	0.	0.	4,986.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
160 SHS JOY GLOBAL INC	14,885.	8,282.	0.	0.	6,603.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
130 SHS COMSTOCK RESOURCES INC	3,910.	3,728.	0.	0.	182.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
150 SHS COMSTOCK RESOURCES INC	4,512.	8,096.	0.	0.	<3,584.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
50 SHS RALCORP HOLDINGS INC	4,388.	2,983.	0.	0.	1,405.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
170 SHS RALCORP HOLDINGS INC	14,920.	11,348.	0.	0.	3,572.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
220 SHS RALCORP HOLDINGS INC	19,308.	13,123.	0.	0.	6,185.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
310 SHS COMSTOCK RESOURCES INC	PURCHASED	08/11/08	05/20/11		
	8,197.	16,731.	0.	0.	<8,534.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
670 SHS GALLAGHER ARTHUR J & CO	PURCHASED	02/02/09	05/20/11		
	19,284.	15,919.	0.	0.	3,365.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS BANKFINANCIAL CORP	PURCHASED	04/27/07	07/06/11		
	2,530.	4,825.	0.	0.	<2,295.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
160 SHS BANKFINANCIAL CORP	PURCHASED	04/27/07	07/07/11		
	1,338.	2,574.	0.	0.	<1,236.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
240 SHS ARCH CHEMICALS INC	PURCHASED	06/18/08	07/11/11		
	11,245.	9,203.	0.	0.	2,042.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
170 SHS ARCH CHEMICALS INC	PURCHASED	06/19/08	07/11/11		
	7,965.	6,654.	0.	0.	1,311.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
30 SHS ARCH CHEMICALS INC	PURCHASED	01/29/10	07/11/11		
	1,406.	851.	0.	0.	555.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
670 SHS PETROHAWK ENERGY CORP	PURCHASED	04/27/07	07/18/11		
	25,573.	9,916.	0.	0.	15,657.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
30 SHS EXTERRAN HLDGS INC	PURCHASED	01/01/00	08/10/11		
	332.	749.	0.	0.	<417.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
560 SHS EXTERRAN HLDGS INC	PURCHASED	10/07/09	08/10/11		
	6,205.	13,404.	0.	0.	<7,199.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
770 SHS SALLY BEAUTY HOLDINGS INC	PURCHASED	01/22/10	08/15/11		
	12,595.	6,838.	0.	0.	5,757.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
260 SHS WABTEC CORP	PURCHASED	04/27/07	08/15/11		
	14,859.	9,914.	0.	0.	4,945.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
430 SHS CORELOGIC INC	PURCHASED	01/01/00	08/23/11		
	3,349.	8,777.	0.	0.	<5,428.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
510 SHS CORELOGIC INC	PURCHASED	09/10/10	08/23/11		
	3,972.	9,183.	0.	0.	<5,211.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
210 SHS TEXAS INSTRUMENTS INC	PURCHASED	05/30/08	08/26/11		
	6,857.	15,369.	0.	0.	<8,512.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS TENNANT CO	PURCHASED	09/25/07	09/06/11		
	11,883.	14,264.	0.	0.	<2,381.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
760 SHS WESTAR ENERGY INC	PURCHASED	04/27/07	09/07/11		
	19,360.	21,250.	0.	0.	<1,890.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
440 SHS WESTAR ENERGY INC	PURCHASED	08/11/08	09/07/11		
	11,209.	9,788.	0.	0.	1,421.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
270 SHS FEDERATED INVESTORS INC CL B	PURCHASED	03/09/11	11/28/11		
	4,184.	7,432.	0.	0.	<3,248.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
320 SHS FEDERATED INVESTORS INC CL B	PURCHASED	08/15/11	11/28/11		
	4,959.	5,689.	0.	0.	<730.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
510 SHS FEDERATED INVESTORS INC CL B	7,903.	13,955.	0.	PURCHASED	02/24/11	11/28/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
480 SHS FOSTER WHEELER AG US	8,747.	17,009.	0.	PURCHASED	01/01/00	12/21/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
330 SHS TIMKEN CO	12,419.	11,025.	0.	PURCHASED	04/27/07	12/21/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
615 SHS ACCENTURE LTD CL A	32,172.	22,760.	0.	PURCHASED	08/25/10	02/11/11

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
1465 SHS ACCENTURE LTD CL A	PURCHASED	08/25/10	07/13/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
89,616.	54,216.	0.	0.	35,400.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
810 SHS ACCENTURE LTD CL A	PURCHASED	08/25/10	11/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
47,844.	29,976.	0.	0.	17,868.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
115 SHS ACCENTURE LTD CL A	PURCHASED	08/27/10	11/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
6,793.	4,272.	0.	0.	2,521.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
425 SHS TYCO INTL LTD	PURCHASED	08/25/10	02/11/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
19,665.	16,248.	0.	0.	3,417.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2078 SHS TYCO INTL LTD	PURCHASED	08/25/10	09/21/11		
	93,512.	79,444.	0.	0.	14,068.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
357 SHS TYCO INTL LTD	PURCHASED	08/25/10	09/23/11		
	15,379.	13,648.	0.	0.	1,731.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2305 SHS TYCO INTL LTD	PURCHASED	08/27/10	09/23/11		
	99,296.	88,123.	0.	0.	11,173.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1735 SHS TYCO INTL LTD	PURCHASED	08/30/10	09/23/11		
	74,741.	66,124.	0.	0.	8,617.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
975 SHS TYCO INTL LTD	PURCHASED	03/09/11	09/23/11		
	42,002.	44,016.	0.	0.	<2,014.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1390 SHS AMERISOURCEBERGEN CORP	PURCHASED	08/25/10	08/02/11		
	52,481.	38,500.	0.	0.	13,981.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1095 SHS AUTOMATIC DATA PROCESSING INC	PURCHASED	08/25/10	06/23/11		
	56,474.	42,456.	0.	0.	14,018.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1290 SHS AUTOMATIC DATA PROCESSING INC	PURCHASED	08/25/10	08/30/11		
	63,331.	50,017.	0.	0.	13,314.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
280 SHS BERKSHIRE HATHAWAY INC	PURCHASED	08/25/10	02/11/11		
	23,581.	21,361.	0.	0.	2,220.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
3280 SHS CINTAS CORP	PURCHASED	08/25/10	06/27/11		
	104,951.	84,090.	0.	0.	20,861.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
3565 SHS DENTSPLY INTL INC	PURCHASED	08/25/10	07/06/11		
	138,620.	102,930.	0.	0.	35,690.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2915 SHS DENTSPLY INTL INC	PURCHASED	08/27/10	07/06/11		
	113,346.	83,225.	0.	0.	30,121.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2100 SHS DENTSPLY INTL INC	PURCHASED	08/30/10	07/06/11		
	81,656.	59,719.	0.	0.	21,937.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
965 SHS DENTSPLY INTL INC	PURCHASED	03/09/11	07/06/11		
	37,523.	36,195.	0.	0.	1,328.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1500 SHS MCGRAW HILL COS INC	PURCHASED	08/25/10	11/10/11		
	63,411.	41,735.	0.	0.	21,676.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2370 SHS MCGRAW HILL COS INC	PURCHASED	08/27/10	11/10/11		
	100,190.	66,352.	0.	0.	33,838.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1915 SHS MCGRAW HILL COS INC	PURCHASED	08/30/10	11/10/11		
	80,955.	54,169.	0.	0.	26,786.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
725 SHS MCGRAW HILL COS INC	PURCHASED	03/09/11	11/10/11		
	30,649.	27,543.	0.	0.	3,106.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
295 SHS MONSANTO CO	PURCHASED	08/25/10	02/10/11		
	22,058.	16,373.	0.	0.	5,685.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1045 SHS MONSANTO CO	PURCHASED	08/25/10	08/12/11		
	73,163.	57,999.	0.	0.	15,164.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
245 SHS MONSANTO CO	PURCHASED	08/27/10	08/12/11		
	17,153.	13,670.	0.	0.	3,483.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1295 SHS NESTLE SA SPON ADR	PURCHASED	08/25/10	10/27/11		
	76,792.	65,527.	0.	0.	11,265.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
915 SHS SCHLUMBERGER LTD	PURCHASED	08/25/10	04/11/11		
	83,284.	49,522.	0.	0.	33,762.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
770 SHS SCHLUMBERGER LTD	PURCHASED	08/27/10	04/11/11		
	70,086.	41,925.	0.	0.	28,161.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
480 SHS SCHLUMBERGER LTD	PURCHASED	08/30/10	04/11/11		
	43,690.	26,525.	0.	0.	17,165.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
305 SHS SCHLUMBERGER LTD	PURCHASED	03/09/11	04/11/11		
	27,761.	27,115.	0.	0.	646.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2535 SHS TIME WARNER INC	PURCHASED	08/25/10	08/23/11		
	71,296.	75,208.	0.	0.	<3,912.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
410 SHS UNITED PARCEL SVC INC	PURCHASED	08/25/10	02/10/11		
	30,561.	25,891.	0.	0.	4,670.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$5,000 HERTZ CORP 8.875% 1/1/14	PURCHASED	08/24/10	01/03/11		
	5,113.	5,141.	0.	0.	<28.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
22,000 HERTZ CORP 8.875% 1/1/14	PURCHASED	08/24/10	01/05/11		
	22,510.	22,621.	0.	0.	<111.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$10,000 SPRINT NEXTEL CORP 6% 12/1/16	PURCHASED	08/31/10	02/10/11		
	9,975.	9,382.	0.	0.	593.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$35,000 NEWELL RUBBERMAID INC 4.7% 8/15/20	PURCHASED	09/13/10	02/11/11		
	34,160.	35,955.	0.	0.	<1,795.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$40,000 NEWELL RUBBERMAID INC 4.7% 8/15/20	38,872.	39,779.	0.	0.		02/11/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$25,000 SPRINT NEXTEL CORP 6% 12/1/16	24,781.	23,458.	0.	0.		02/15/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$10,000 SPRINT NEXTEL CORP 6% 12/1/16	9,925.	9,383.	0.	0.		02/16/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$35,000 SPRINT NEXTEL CORP 6% 12/1/16	34,738.	35,084.	0.	0.		02/17/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$20,000 HERTZ CORP 8.875% 1/1/14	PURCHASED	10/28/10	02/24/11		
20,444.	20,567.	0.	0.	<123.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$40,000 DELUXE CORP 5% 12/15/12	PURCHASED	09/02/10	03/15/11		
41,800.	39,942.	0.	0.	1,858.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$40,000 DELUXE CORP 5% 12/15/12	PURCHASED	11/10/10	03/15/11		
41,800.	40,379.	0.	0.	1,421.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$35,000 QWEST CORP 7.5% 10/1/14	PURCHASED	09/23/10	03/15/11		
40,155.	39,141.	0.	0.	1,014.	

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$5,000 QWEST CORP 7.5% 10/1/14	PURCHASED	09/23/10	03/28/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
5,725.	5,586.	0.	0.	139.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$20,000 QWEST CORP 7.5% 10/1/14	PURCHASED	10/26/10	03/28/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
22,900.	22,548.	0.	0.	352.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$21,000 HERTZ CORP 8.875% 1/1/14	PURCHASED	10/28/10	04/08/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
21,466.	21,574.	0.	0.	<108.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$70,000 AMERICAN EXPRESS CO 7.25% 5/20/14	PURCHASED	11/02/10	05/05/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
80,401.	80,317.	0.	0.	84.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$35,000 OMNICOM GROUP INC 5.9% 4/15/16	PURCHASED	09/27/10	05/05/11		
	39,472.	39,745.	0.	0.	<273.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$5,000 OMNICOM GROUP INC 5.9% 4/15/16	PURCHASED	09/27/10	05/05/11		
	5,629.	5,678.	0.	0.	<49.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$30,000 OMNICOM GROUP INC 5.9% 4/15/16	PURCHASED	10/26/10	05/05/11		
	33,775.	34,315.	0.	0.	<540.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$10,000 OMNICOM GROUP INC 5.9% 4/15/16	PURCHASED	03/10/11	05/05/11		
	11,258.	11,212.	0.	0.	46.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$5,000 BLOCK FINL CORP 7.785% 1/15/13	5,350.	5,073.	0.	PURCHASED	10/25/10	05/10/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$5,000 BLOCK FINL CORP 7.785% 1/15/13	5,350.	5,198.	0.	PURCHASED	11/16/10	05/10/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$20,000 BLOCK FINL CORP 7.785% 1/15/13	21,197.	20,791.	0.	PURCHASED	11/16/10	05/10/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$45,000 BLOCK FINL CORP 7.785% 1/15/13	47,694.	46,700.	0.	PURCHASED	11/19/10	05/10/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$45,000 BLOCK FINL CORP 7.785% 1/15/13	PURCHASED	03/08/11	05/10/11		
47,694.	48,207.	0.	0.	<513.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$40,000 CA INC 6.125% 12/1/14	PURCHASED	09/16/10	06/08/11		
45,130.	44,182.	0.	0.	948.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$10,000 CA INC 6.125% 12/1/14	PURCHASED	03/10/11	06/08/11		
11,282.	10,958.	0.	0.	324.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$10,000 CA INC 6.125% 12/1/14	PURCHASED	03/10/11	06/15/11		
11,246.	10,953.	0.	0.	293.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$10,000 CONSTELLATION BRANDS INC 7.25% 9/1/16	10,950.	10,711.	0.	PURCHASED	02/10/11	06/16/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$10,000 CA INC 6.125% 12/1/14	11,259.	10,949.	0.	PURCHASED	03/10/11	06/21/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$15,000 OMNICOM GROUP INC 5.9% 4/15/16	16,906.	16,768.	0.	PURCHASED	03/10/11	06/28/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$5,000 CA INC 6.125% 12/1/14	5,622.	5,470.	0.	PURCHASED	03/10/11	07/05/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
PURCHASED	03/10/11	07/06/11			
\$15,000 CA INC 6.125% 12/1/14	16,878.	16,408.	0.	0.	470.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
PURCHASED	03/10/11	07/08/11			
\$5,000 CA INC 6.125% 12/1/14	5,633.	5,468.	0.	0.	165.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
PURCHASED	03/10/11	07/15/11			
\$15,000 CA INC 6.125% 12/1/14	16,904.	16,398.	0.	0.	506.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
PURCHASED	08/25/10	08/23/11			
\$30,000 ALTRIA GROUP INC 9.7% 11/10/18	40,071.	38,816.	0.	0.	1,255.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$15,000 ALTRIA GROUP INC 9.7% 11/10/18	19,794.	19,951.	0.	0.	<157.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$15,000 ALTRIA GROUP INC 9.7% 11/10/18	19,707.	19,951.	0.	0.	<244.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$35,000 ALTRIA GROUP INC 9.7% 11/10/18	45,984.	46,437.	0.	0.	<453.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$25,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	29,728.	28,556.	0.	0.	1,172.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$40,000 FORTUNE BRANDS INC 5.375% 1/15/16	45,982.	42,388.	0.	PURCHASED	08/26/10	08/26/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$35,000 FORTUNE BRANDS INC 5.375% 1/15/16	40,235.	36,524.	0.	PURCHASED	11/02/10	08/26/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$19,000 FORTUNE BRANDS INC 5.375% 1/15/16	21,842.	19,968.	0.	PURCHASED	03/10/11	08/26/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$15,000 OMNICOM GROUP INC 5.9% 4/15/16	16,889.	16,696.	0.	PURCHASED	03/10/11	09/13/11

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$15,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	PURCHASED	09/08/10	09/14/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
17,614.	17,117.	0.	0.	497.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$5,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	PURCHASED	01/10/11	09/14/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
5,871.	5,622.	0.	0.	249.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$15,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	PURCHASED	01/10/11	09/19/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
17,750.	16,861.	0.	0.	889.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$10,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	PURCHASED	01/10/11	09/23/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
11,806.	11,239.	0.	0.	567.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$35,000 TYCO ELECTRONICS GROUP 6.55% 10/1/17	PURCHASED	03/10/11	09/23/11		
	41,322.	39,896.	0.	0.	1,426.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$15,000 SEALED AIR CORP 7.875% 6/15/17	PURCHASED	03/08/11	10/24/11		
	15,750.	16,631.	0.	0.	<881.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$20,000 SEALED AIR CORP 7.875% 6/15/17	PURCHASED	03/08/11	10/25/11		
	21,000.	22,174.	0.	0.	<1,174.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$15,000 SEALED AIR CORP 7.875% 6/15/17	PURCHASED	03/08/11	10/26/11		
	15,750.	16,629.	0.	0.	<879.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$25,000 SEALED AIR CORP 7.875% 6/15/17	26,250.	27,707.	0.	0.	<1,457.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$5,000 SEALED AIR CORP 7.875% 6/15/17	5,250.	5,549.	0.	0.	<299.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$5,000 SEALED AIR CORP 7.875% 6/15/17	5,250.	5,548.	0.	0.	<298.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$18,000 FORTUNE BRANDS INC 5.375% 1/15/16	19,624.	18,871.	0.	0.	753.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$3,000 FORTUNE BRANDS INC 5.375%	1/15/16	PURCHASED	03/10/11	12/01/11	
3,266.	3,144.	0.	0.	122.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$25,000 SEALED AIR CORP 7.875%	6/15/17	PURCHASED	03/08/11	12/20/11	
26,250.	27,692.	0.	0.	<1,442.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$40,000 L-3 COMMUNICATIONS CORP 6.375%	10/15/15	PURCHASED	09/23/10	12/22/11	
40,850.	41,013.	0.	0.	<163.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$18,000 L-3 COMMUNICATIONS CORP 6.375%	10/15/15	PURCHASED	10/28/10	12/22/11	
18,383.	18,480.	0.	0.	<97.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1500 SHS INGERSOLL RAND CO LTD	66,454.	59,866.	0.	0.	6,588.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1000 SHS INGERSOLL RAND CO LTD	44,303.	45,770.	0.	0.	<1,467.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1700 SHS INGERSOLL RAND CO LTD	75,315.	78,726.	0.	0.	<3,411.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1000 SHS TYCO INTL LTD	49,047.	38,800.	0.	0.	10,247.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
750 SHS ABB LTD	PURCHASED	12/31/10	02/28/11		
	18,323.	16,778.	0.	0.	1,545.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
500 SHS ABBOTT LABS	PURCHASED	10/25/10	04/21/11		
	25,665.	26,495.	0.	0.	<830.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
450 SHS ABBOTT LABS	PURCHASED	10/25/10	05/09/11		
	23,668.	23,846.	0.	0.	<178.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS ABBOTT LABS	PURCHASED	10/25/10	01/05/11		
	2,543.	2,650.	0.	0.	<107.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS ABBOTT LABS	PURCHASED	12/30/10	10/05/11		
	15,258.	14,248.	0.	0.	1,010.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
225 SHS ABBOTT LABS	PURCHASED	12/30/10	10/27/11		
	12,150.	10,686.	0.	0.	1,464.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
400 SHS ABBOTT LABS	PURCHASED	03/10/11	10/27/11		
	21,600.	19,448.	0.	0.	2,152.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS APPLE COMPUTER INC	PURCHASED	10/25/10	08/05/11		
	66,048.	54,302.	0.	0.	11,746.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1950 SHS BERKSHIRE HATHAWAY INC	PURCHASED	04/25/11	09/22/11		
	128,283.	160,679.	0.	0.	<32,396.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
550 SHS CABOT OIL & GAS CORP	PURCHASED	04/27/11	08/10/11		
	35,859.	30,173.	0.	0.	5,686.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
675 SHS CENOVUS ENERGY INC	PURCHASED	12/31/10	07/14/11		
	25,510.	22,381.	0.	0.	3,129.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
625 SHS CENOVUS ENERGY INC	PURCHASED	12/31/10	07/25/11		
	24,987.	20,724.	0.	0.	4,263.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS CHICAGO MERCANTILE EXCHANGE	PURCHASED	10/25/10	08/05/11		
	46,592.	49,418.	0.	0.	<2,826.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
25 SHS CHICAGO MERCANTILE EXCHANGE	PURCHASED	12/31/10	08/05/11		
	6,656.	8,035.	0.	0.	<1,379.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
200 SHS CHICAGO MERCANTILE EXCHANGE	PURCHASED	03/10/11	08/05/11		
	53,248.	59,529.	0.	0.	<6,281.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS CHICAGO MERCANTILE EXCHANGE	PURCHASED	03/11/11	08/05/11		
	66,560.	73,455.	0.	0.	<6,895.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
200 SHS CHURCH & DWIGHT CO INC	PURCHASED	10/25/10	02/10/11		
	14,217.	13,575.	0.	0.	642.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2200 SHS CISCO SYSTEMS INC	PURCHASED	10/25/10	03/16/11		
	38,428.	52,228.	0.	0.	<13,800.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2900 SHS DENBURY RESOURCES INC	PURCHASED	01/25/11	08/10/11		
	44,186.	53,259.	0.	0.	<9,073.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
4300 SHS DENBURY RESOURCES INC	PURCHASED	04/19/11	08/10/11		
	65,517.	97,190.	0.	0.	<31,673.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
3100 SHS DENBURY RESOURCES INC	PURCHASED	04/21/11	08/10/11		
	47,233.	71,274.	0.	0.	<24,041.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/03/11	07/18/11		
	22,618.	28,883.	0.	0.	<6,265.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
75 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/04/11	07/18/11		
	9,694.	12,174.	0.	0.	<2,480.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
325 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/10/11	07/18/11		
	42,005.	52,189.	0.	0.	<10,184.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
375 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/11/11	07/18/11		
	48,468.	60,264.	0.	0.	<11,796.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/16/11	07/18/11		
	6,462.	7,776.	0.	0.	<1,314.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS GOLDMAN SACHS GROUP INC	PURCHASED	03/31/11	07/18/11		
	32,312.	39,830.	0.	0.	<7,518.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS GOLDMAN SACHS GROUP INC	PURCHASED	04/14/11	07/18/11		
	22,618.	27,287.	0.	0.	<4,669.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS IBM CORP	PURCHASED	10/25/10	10/13/11		
	32,522.	24,572.	0.	0.	7,950.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
900 SHS LENNAR CORP	PURCHASED	10/25/10	01/13/11		
	18,190.	13,482.	0.	0.	4,708.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
500 SHS LUBRIZOL CORP	PURCHASED	01/14/11	03/14/11		
	66,972.	53,141.	0.	0.	13,831.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
600 SHS LUBRIZOL CORP	PURCHASED	03/10/11	03/14/11		
	80,367.	63,536.	0.	0.	16,831.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
750 SHS LUBRIZOL CORP	PURCHASED	03/11/11	03/14/11		
	100,459.	78,671.	0.	0.	21,788.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
450 SHS MCDONALDS CORP	PURCHASED	10/25/10	06/28/11		
	37,667.	35,465.	0.	0.	2,202.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1400 SHS MCGRAW HILL COS INC	PURCHASED	12/31/10	08/05/11		
	57,372.	51,198.	0.	0.	6,174.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1600 SHS MCGRAW HILL COS INC	PURCHASED	04/21/11	08/05/11		
	65,568.	63,795.	0.	0.	1,773.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
750 SHS MEDNAX INC	PURCHASED	10/25/10	03/29/11		
	48,833.	42,947.	0.	0.	5,886.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1750 SHS METLIFE INC	PURCHASED	10/25/10	07/05/11		
	76,359.	70,656.	0.	0.	5,703.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS METLIFE INC	PURCHASED	10/25/10	07/25/11		
	2,056.	2,019.	0.	0.	37.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
700 SHS METLIFE INC	PURCHASED	03/10/11	07/25/11		
	28,790.	31,864.	0.	0.	<3,074.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1700 SHS METLIFE INC	PURCHASED	03/11/11	07/25/11		
	69,919.	77,771.	0.	0.	<7,852.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
300 SHS METLIFE INC	PURCHASED	04/19/11	07/25/11		
	12,339.	12,936.	0.	0.	<597.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
525 SHS MOODYS CORP	PURCHASED	10/25/10	10/05/11		
	15,819.	13,997.	0.	0.	1,822.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
450 SHS NESTLE SA SPON ADR	PURCHASED	10/25/10	06/02/11		
	28,907.	24,638.	0.	0.	4,269.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2550 SHS PROCTER & GAMBLE CO	PURCHASED	03/31/11	05/09/11		
	166,340.	157,744.	0.	0.	8,596.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1200 SHS TEVA PHARMACEUTICAL	PURCHASED	10/25/10	04/04/11		
	60,233.	63,636.	0.	0.	<3,403.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
225 SHS TEVA PHARMACEUTICAL	PURCHASED	11/05/10	04/04/11		
	11,294.	11,449.	0.	0.	<155.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
700 SHS WATERS CORP	PURCHASED	01/31/11	10/25/11		
	57,896.	53,474.	0.	0.	4,422.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$882.87 FHLM CORP #A95861	PURCHASED	11/30/10	01/15/11		
	883.	895.	0.	0.	<12.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$85,000 US TSY NTS 3.375% 11/15/19	PURCHASED	05/28/10	01/21/11		
	86,095.	85,299.	0.	0.	796.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$150,000 US TSY NTS .875% 1/31/11	PURCHASED	08/18/10	01/31/11		
	150,000.	150,469.	0.	0.	<469.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$65,000 US TSY NTS 2.625% 11/15/20	PURCHASED	01/31/11	02/08/11		
	59,165.	60,912.	0.	0.	<1,747.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
BARCLAYS CAPITAL ACCOUNT #834-60243 CAPITAL GAIN DIVIDENDS	2,694.	0.	0.	0.	2,694.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
BARCLAYS CAPITAL ACCOUNT #834-60270 CAPITAL GAIN DIVIDENDS	18.	0.	0.	0.	18.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$40,000 US TSY NTS 3.375% 11/15/19	39,626.	41,689.	0.	0.	<2,063.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$25,000 US TSY NTS 3.375% 11/15/19	24,767.	25,088.	0.	0.	<321.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,070.26 FHLM CORP #A95861	PURCHASED	11/30/10	02/15/11		
	1,070.	1,085.	0.	0.	<15.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$722.00 FHLM CORP #A96413	PURCHASED	12/30/10	02/15/11		
	722.	713.	0.	0.	9.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$35,000 TELEFONIC A EMISIONES 5.462% 2/16/21	PURCHASED	02/08/11	03/03/11		
	35,124.	34,931.	0.	0.	193.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$75,000 FHLM CORP 2.875% 2/9/15	PURCHASED	06/07/10	03/03/11		
	77,462.	77,190.	0.	0.	272.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$114,765.67 FHLM CORP #A96337	PURCHASED	02/08/11	03/03/11		
	112,022.	113,017.	0.	0.	<995.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$45,000 TIME WARNER INC 4.875% 3/15/20	PURCHASED	08/17/10	03/03/11		
	45,656.	48,286.	0.	0.	<2,630.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$50,000 US TSY NTS 2.625% 12/31/14	PURCHASED	04/30/10	03/03/11		
	51,644.	50,709.	0.	0.	935.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$15,000 US TSY NTS 2.625% 12/31/14	PURCHASED	06/30/10	03/03/11		
	15,493.	15,621.	0.	0.	<128.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$127,110 US TSY NTS 10YR INFLATION INDEXED 1.375% 7/15/18	134,860.	128,869.	0.	0.	5,991.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$1,293.89 FHLM CORP #A95861	1,294.	1,312.	0.	0.	<18.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$234.48 FHLM CORP #A96337	234.	231.	0.	0.	3.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$976.73 FHLM CORP #A96413	977.	964.	0.	0.	13.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$130,000 US TSY NTS 2.625% 11/15/20	PURCHASED	01/31/11	03/16/11		
	124,028.	121,825.	0.	0.	2,203.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,010.84 FHLN CORP #A95861	PURCHASED	11/30/10	04/15/11		
	1,011.	1,025.	0.	0.	<14.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,116.06 FHLN CORP #A96413	PURCHASED	12/30/10	04/15/11		
	1,116.	1,102.	0.	0.	14.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$15,000 US TSY BDS 4.75% 2/15/37	PURCHASED	08/17/10	05/04/11		
	16,127.	17,735.	0.	0.	<1,608.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$3,099.53 FHLM CORP #A95861					
	3,100.	3,143.	0.	0.	<43.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$1,640.80 FHLM CORP #A96413					
	1,641.	1,620.	0.	0.	21.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$35,000 US TSY NTS 2.625% 12/31/14					
	36,790.	37,188.	0.	0.	<398.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$485,000 US TSY NTS 2.625% 12/31/14					
	509,798.	505,084.	0.	0.	4,714.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$85,000 US TSY NTS 2.625% 12/31/14	PURCHASED	07/30/10	05/17/11		
89,346.	89,469.	0.	0.	<123.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$210,000 US TSY NTS 2.625% 12/31/14	PURCHASED	09/30/10	05/17/11		
220,737.	223,831.	0.	0.	<3,094.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$235,000 US TSY NTS 2.0% 1/31/16	PURCHASED	02/28/11	06/14/11		
240,112.	233,835.	0.	0.	6,277.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,112.55 FHLM CORP #A95861	PURCHASED	11/30/10	06/15/11		
1,113.	1,128.	0.	0.	<15.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,691.86 FHLM CORP #A96413	PURCHASED	12/30/10	06/15/11		
	1,692.	1,670.	0.	0.	22.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$135,000 US TSY NTS 2.0% 1/31/16	PURCHASED	02/28/11	06/23/11		
	139,081.	134,331.	0.	0.	4,750.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$170,000 US TSY NTS 2.625% 12/31/14	PURCHASED	09/30/10	06/23/11		
	180,505.	181,197.	0.	0.	<692.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$160,000 US TSY NTS 2.625% 12/31/14	PURCHASED	10/29/10	06/23/11		
	169,887.	171,219.	0.	0.	<1,332.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$50,000 CVS CAREMARK CORP 6.25% 6/1/27	PURCHASED	08/18/10	06/27/11		
	55,912.	56,778.	0.	0.	<866.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$50,000 ENTERPRISE PRODUCTS 5.95% 2/1/41	PURCHASED	05/04/11	06/27/11		
	50,330.	51,179.	0.	0.	<849.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,020.99 FHLM CORP #A95861	PURCHASED	11/30/10	07/15/11		
	1,021.	1,035.	0.	0.	<14.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,752.89 FHLM CORP #A96413	PURCHASED	12/30/10	07/15/11		
	1,753.	1,730.	0.	0.	23.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$23,452.32 FHLM CORP #G03812	PURCHASED	05/17/11	07/15/11		
	23,452.	25,331.	0.	0.	<1,879.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$45,000 NEWS AMERICA INC 6.2% 12/15/34	PURCHASED	08/18/10	07/15/11		
	45,013.	49,352.	0.	0.	<4,339.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$78,591 US TSY NTS 10YR INFLATION INDEXED 1.375% 7/15/18	PURCHASED	08/18/10	07/29/11		
	87,678.	81,957.	0.	0.	5,721.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$20,000 US TSY NTS 2.625% 11/15/20	PURCHASED	01/31/11	08/08/11		
	20,545.	18,742.	0.	0.	1,803.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$20,000 US TSY NTS 2.625% 11/15/20	PURCHASED	03/31/11	08/08/11		
	35,954.	32,662.	0.	0.	3,292.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$3,151.08 FHLM CORP #A95861	PURCHASED	11/30/10	08/15/11		
	3,151.	3,195.	0.	0.	<44.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$2,361.17 FHLM CORP #A96413	PURCHASED	12/30/10	08/15/11		
	2,361.	2,331.	0.	0.	30.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$18,106.23 FHLM CORP #G03812	PURCHASED	05/17/11	08/15/11		
	18,106.	19,557.	0.	0.	<1,451.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$728,441.51 FHLM CORP #G03812	789,221.	786,802.	0.	0.	2,419.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$1,132.51 FHLM CORP #A95861	1,133.	1,148.	0.	0.	<15.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$2,524.63 FHLM CORP #A96413	2,525.	2,492.	0.	0.	33.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$115,000 US TSY NTS 3.125% 5/15/21	127,946.	114,735.	0.	0.	13,211.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$3,991.66 FHLM CORP #A95861	PURCHASED	11/30/11	10/15/11		
	3,992.	4,048.	0.	0.	<56.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$4,785.69 FHLM CORP #A96413	PURCHASED	12/30/10	10/15/11		
	4,786.	4,724.	0.	0.	62.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$4,259.11 FHLM CORP #G05646	PURCHASED	08/25/11	10/17/11		
	4,259.	4,492.	0.	0.	<233.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$4,637.77 FNMA GTD PASS THRU POOL #AI4815	PURCHASED	08/25/11	10/25/11		
	4,638.	4,902.	0.	0.	<264.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$6,781.09 FHLM CORP #A95861	6,781.	6,876.	0.	0.	<95.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$5,316.28 FHLM CORP #A96413	5,316.	5,248.	0.	0.	68.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$8,535.51 FHLM CORP #G05646	8,536.	9,003.	0.	0.	<467.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$21,874.14 FNMA GTD PASS THRU POOL #AE5147	21,874.	22,947.	0.	0.	<1,073.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$6,928.76 FNMA GTD PASS THRU POOL #AI4815	PURCHASED	08/25/11	11/25/11		
	6,929.	7,323.	0.	0.	<394.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$65,000 US TSY NTS 1.75% 3/31/14	PURCHASED	06/28/11	12/01/11		
	67,161.	67,070.	0.	0.	91.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$5,854.61 FHLM CORP #A96413	PURCHASED	12/30/10	12/15/11		
	5,855.	5,780.	0.	0.	75.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$5,253.23 FHLM CORP #G05646	PURCHASED	08/25/11	12/15/11		
	5,253.	5,541.	0.	0.	<288.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$27,129.05 FNMA GTD PASS THRU POOL #AE5147	PURCHASED	09/30/11	12/25/11		
	27,129.	28,460.	0.	0.	<1,331.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$7,521.31 FNMA GTD PASS THRU POOL #AI4815	PURCHASED	08/25/11	12/25/11		
	7,521.	7,950.	0.	0.	<429.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$95,000 MORGAN STANLEY NTS 5.3% 3/1/13	PURCHASED	01/09/09	01/21/11		
	101,521.	89,063.	0.	0.	12,458.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$35,000 MORGAN STANLEY NTS 5.3% 3/1/13	PURCHASED	05/26/09	01/21/11		
	37,402.	35,385.	0.	0.	2,017.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$25,556.45 FNMA GTD PASS THRU POOL #256596	25,556.	26,213.	0.	PURCHASED	05/26/09	01/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$3,027.12 FNMA GTD PASS THRU POOL #910390	3,027.	2,884.	0.	PURCHASED	05/30/07	01/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$3,540.57 FNMA GTD PASS THRU POOL #910390	3,541.	3,424.	0.	PURCHASED	05/08/07	01/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$4,930.39 FNMA GTD PASS THRU POOL #918370	4,930.	4,803.	0.	PURCHASED	06/04/07	01/25/11

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$2,585.40 FNMA GTD PASS THRU POOL #938502	PURCHASED	06/14/07	01/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,585.	2,403.	0.	0.	182.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,819.33 FNMA GTD PASS THRU POOL #939444	PURCHASED	06/01/07	01/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,819.	1,772.	0.	0.	47.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$5,086.12 FNMA GTD PASS THRU POOL #940185	PURCHASED	05/08/07	01/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
5,086.	5,031.	0.	0.	55.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,687.56 FNMA GTD PASS THRU POOL #940765	PURCHASED	08/20/07	01/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,688.	1,640.	0.	0.	48.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,034.57 FNMA GTD PASS THRU POOL #949707	PURCHASED	08/24/07	01/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,035.	1,009.	0.	0.	26.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$70,357.68 FNMA GTD PASS THRU POOL #968318	PURCHASED	08/18/08	01/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
70,358.	66,620.	0.	0.	3,738.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$40,000 US TSY NTS 4.25% 11/15/17	PURCHASED	06/30/09	02/02/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
43,831.	42,481.	0.	0.	1,350.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$70,000 US TSY NTS 4.25% 11/15/17	PURCHASED	05/26/09	02/02/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
76,704.	74,832.	0.	0.	1,872.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$16,146.56 FNMA GTD PASS THRU POOL #256596	PURCHASED	05/26/09	02/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
16,147.	16,562.	0.	0.	<415.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$3,724.62 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/08/07	02/25/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
3,725.	3,602.	0.	0.	123.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$3,184.48 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/30/07	02/25/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
3,184.	3,034.	0.	0.	150.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$7,035.65 FNMA GTD PASS THRU POOL #918370	PURCHASED	06/04/07	02/25/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
7,036.	6,854.	0.	0.	182.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,989.98 FNMA GTD PASS THRU POOL #938502	PURCHASED	06/14/07	02/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,990.	1,850.	0.	0.	140.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$584.45 FNMA GTD PASS THRU POOL #939444	PURCHASED	06/01/07	02/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
584.	569.	0.	0.	15.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$4,542.07 FNMA GTD PASS THRU POOL #940185	PURCHASED	05/08/07	02/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
4,542.	4,493.	0.	0.	49.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,196.21 FNMA GTD PASS THRU POOL #940765	PURCHASED	08/20/07	02/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,196.	1,162.	0.	0.	34.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$3,970.98 FNMA GTD PASS THRU POOL #949707	PURCHASED	08/24/07	02/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
3,971.	3,872.	0.	0.	99.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$12,676.90 FNMA GTD PASS THRU POOL #968318	PURCHASED	08/18/08	02/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
12,677.	12,003.	0.	0.	674.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$50,000 US TSY NTS 4.75% 3/31/11	PURCHASED	08/29/08	02/28/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
50,183.	52,774.	0.	0.	<2,591.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$20,000 AMERICAN EXPRESS CO NTS 6.15% 8/28/17	PURCHASED	08/27/07	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
22,246.	20,247.	0.	0.	1,999.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$20,000 AMERICAN EXPRESS CO NTS 6.15% 8/28/17	22,246.	18,976.	0.	PURCHASED	08/18/08	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$50,000 ASTRAZENEC A PLC NTS 5.9% 9/15/17	56,574.	50,420.	0.	PURCHASED	09/13/07	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$45,000 BANK AMERICA CORP NTS 5.25% 12/1/15	47,275.	45,010.	0.	PURCHASED	02/26/08	03/03/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$15,000 BEAR STEARNS COS NTS 5.35% 2/1/12	15,633.	15,070.	0.	PURCHASED	05/10/07	03/03/11

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$35,000 CATERPILLAR FINL SVCS CORP NTS 7.15% 2/15/19	PURCHASED	05/27/09	03/03/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
42,611.	35,086.	0.	0.	7,525.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$35,000 CISCO SYS INC NTS 4.95% 2/15/19	PURCHASED	02/11/09	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
37,180.	35,608.	0.	0.	1,572.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$40,000 CITIGROUP INC NTS 5.5% 4/11/13	PURCHASED	06/02/09	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
42,822.	38,568.	0.	0.	4,254.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$25,000 COMCAST CORP NTS 6.3% 11/15/17	PURCHASED	08/27/07	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
28,135.	25,220.	0.	0.	2,915.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$125,000 CREDIT SUISSE MED TERM NTS 5.3% 8/13/19	PURCHASED	08/11/09	03/03/11		
	130,140.	125,375.	0.	0.	4,765.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$5,000 CVS CAREMARK CORP 6.25% 6/1/27	PURCHASED	08/10/07	03/03/11		
	5,369.	4,824.	0.	0.	545.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$40,000 CVS CAREMARK CORP 6.25% 6/1/27	PURCHASED	08/02/07	03/03/11		
	42,953.	38,716.	0.	0.	4,237.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$489,336.70 FNMA GTD PASS THRU POOL #256596	PURCHASED	05/26/09	03/03/11		
	510,057.	501,914.	0.	0.	8,143.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$189,227.40 FNMA GTD PASS THRU POOL #918370	PURCHASED	06/04/07	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
201,675.	184,334.	0.	0.	17,341.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$37,519.56 FNMA GTD PASS THRU POOL #939444	PURCHASED	06/01/07	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
39,988.	36,533.	0.	0.	3,455.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$127,417.16 FNMA GTD PASS THRU POOL #940185	PURCHASED	05/08/07	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
135,799.	126,033.	0.	0.	9,766.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$21,603.75 FNMA GTD PASS THRU POOL #940765	PURCHASED	08/20/07	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
23,025.	20,989.	0.	0.	2,036.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$76,147.31 FNMA GTD PASS THRU POOL #949707	PURCHASED	08/24/07	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
81,156.	74,256.	0.	0.	6,900.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$35,000 GENERAL ELECTRIC CORP MED TERM NTS 5.9% 5/13/14	PURCHASED	05/07/09	03/03/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
38,784.	35,363.	0.	0.	3,421.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$20,000 KONINKLIJKE PHILIPS ELECTRS N V 6.875% 3/11/38	PURCHASED	03/06/08	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
23,457.	19,829.	0.	0.	3,628.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$20,000 KRAFT FOODS INC NTS 6.5% 2/9/40	PURCHASED	02/17/10	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
21,215.	20,070.	0.	0.	1,145.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$5,000 NEWS AMERICA INC 6.2% 12/15/34	PURCHASED	08/02/07	03/03/11		
	4,999.	4,676.	0.	0.	323.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$50,000 NEWS AMERICA INC 6.2% 12/15/34	PURCHASED	05/10/07	03/03/11		
	49,994.	49,424.	0.	0.	570.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$45,000 PFIZER INC NTS 6.2% 3/15/19	PURCHASED	04/02/09	03/03/11		
	51,658.	48,574.	0.	0.	3,084.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$45,000 TIME WARNER CABLE INC 8.75% 2/14/19	PURCHASED	12/03/08	03/03/11		
	56,189.	45,105.	0.	0.	11,084.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$285,000 US TSY NTS 2.625% 12/31/14	PURCHASED	12/31/09	03/03/11		
	294,373.	283,843.	0.	0.	10,530.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$475,000 US TSY NTS 2.625% 12/31/14	PURCHASED	01/29/10	03/03/11		
	490,621.	481,718.	0.	0.	8,903.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$40,000 VERIZON COMMUNICATIONS INC NTS 6.35% 4/1/19	PURCHASED	05/29/09	03/03/11		
	45,472.	42,258.	0.	0.	3,214.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$35,000 WELLS FARGO & CO 5.625% 12/11/17	PURCHASED	02/03/09	03/03/11		
	38,439.	34,249.	0.	0.	4,190.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$16,471.48 FNMA GTD PASS THRU POOL #256596	PURCHASED	05/26/09	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
16,471.	16,895.	0.	0.	<424.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$2,005.13 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/30/07	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,005.	1,910.	0.	0.	95.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$2,345.23 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/08/07	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,345.	2,268.	0.	0.	77.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$3,464.07 FNMA GTD PASS THRU POOL #918370	PURCHASED	06/04/07	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
3,464.	3,374.	0.	0.	90.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,004.46 FNMA GTD PASS THRU POOL #938502	PURCHASED	06/14/07	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,004.	934.	0.	0.	70.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$689.15 FNMA GTD PASS THRU POOL #939444	PURCHASED	06/01/07	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
689.	671.	0.	0.	18.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,926.75 FNMA GTD PASS THRU POOL #940185	PURCHASED	05/08/07	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,927.	1,906.	0.	0.	21.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,390.83 FNMA GTD PASS THRU POOL #940765	PURCHASED	08/20/07	03/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,391.	1,351.	0.	0.	40.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$100.84 FNMA GTD PASS THRU POOL #949707	101.	98.	0.	0.		03/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$20,885.91 FNMA GTD PASS THRU POOL #968318	20,886.	19,776.	0.	0.		03/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$295,000 US TSY NTS 4.75% 3/31/11	295,000.	311,364.	0.	0.		<16,364.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$6,170.68 FNMA GTD PASS THRU POOL #256596	6,171.	6,329.	0.	0.		<158.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$610.20 FNMA GTD PASS THRU POOL #910390	610.	590.	0.	0.	20.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$521.70 FNMA GTD PASS THRU POOL #910390	522.	497.	0.	0.	25.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$508.18 FNMA GTD PASS THRU POOL #938502	508.	472.	0.	0.	36.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$1,564.09 FNMA GTD PASS THRU POOL #968318	1,564.	1,481.	0.	0.	83.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$50,000 KONINKLIJKE PHILIPS ELECTRS N V 6.875% 3/11/38	60,735.	52,453.	0.	0.	8,282.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$25,000 KONINKLIJKE PHILIPS ELECTRS N V 6.875% 3/11/38	30,368.	24,787.	0.	0.	5,581.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$5,537.53 FNMA GTD PASS THRU POOL #256596	5,538.	5,680.	0.	0.	<142.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$1,332.27 FNMA GTD PASS THRU POOL #910390	1,332.	1,269.	0.	0.	63.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$1,558.24 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/08/07	05/25/11		
	1,558.	1,507.	0.	0.	51.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$45.09 FNMA GTD PASS THRU POOL #938502	PURCHASED	06/14/07	05/25/11		
	45.	42.	0.	0.	3.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$12,666.68 FNMA GTD PASS THRU POOL #968318	PURCHASED	08/18/08	05/25/11		
	12,667.	11,994.	0.	0.	673.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$50,000 US TSY NTS 4.25% 11/15/17	PURCHASED	06/30/09	06/23/11		
	56,922.	53,102.	0.	0.	3,820.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$3,917.13 FNMA GTD PASS THRU POOL #256596	3,917.	4,018.	0.	0.		06/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$573.09 FNMA GTD PASS THRU POOL #910390	573.	546.	0.	0.		06/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$670.30 FNMA GTD PASS THRU POOL #910390	670.	648.	0.	0.		06/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$352.39 FNMA GTD PASS THRU POOL #938502	352.	328.	0.	0.		06/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$1,504.45 FNMA GTD PASS THRU POOL #968318	1,504.	1,425.	0.	0.		06/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$25,000 CVS CAREMARK CORP 6.25% 6/1/27	27,956.	24,092.	0.	0.		06/27/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$30,000 CVS CAREMARK CORP 6.25% 6/1/27	33,547.	31,011.	0.	0.		06/27/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$20,000 CVS CAREMARK CORP 6.25% 6/1/27	22,365.	19,296.	0.	0.		06/27/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$60,000 TELECOM ITALIA 6.175% 6/18/14	64,756.	64,460.	0.	PURCHASED	08/06/09	06/28/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$30,000 NEWS AMERICA INC 6.2% 12/15/34	30,009.	28,056.	0.	PURCHASED	08/02/07	07/15/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$50,000 NEWS AMERICA INC 6.2% 12/15/34	50,015.	48,656.	0.	PURCHASED	10/16/09	07/15/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$7,186.94 FNMA GTD PASS THRU POOL #256596	7,187.	7,372.	0.	PURCHASED	05/26/09	07/25/11

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$877.69 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/08/07	07/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
878.	849.	0.	0.	29.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$750.41 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/30/07	07/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
750.	715.	0.	0.	35.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$580.42 FNMA GTD PASS THRU POOL #938502	PURCHASED	06/14/07	07/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
580.	540.	0.	0.	40.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$1,579.02 FNMA GTD PASS THRU POOL #968318	PURCHASED	08/18/08	07/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,579.	1,495.	0.	0.	84.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$392,955 US TSY NTS 10YR INFLATION INDEXED 1.375% 7/15/18	438,389.	397,947.	0.	0.	40,442.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$70,000 US TSY NTS 5.0% 8/15/11	70,000.	75,450.	0.	0.	<5,450.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$5,190.45 FNMA GTD PASS THRU POOL #256596	5,190.	5,324.	0.	0.	<134.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$3,066.32 FNMA GTD PASS THRU POOL #910390	3,066.	2,965.	0.	0.	101.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
\$2,621.66 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/30/07	08/25/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,622.	2,498.	0.	0.	124.

				MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS	
\$373.99 FNMA GTD PASS THRU POOL #938502				PURCHASED	06/14/07	08/25/11
	374.	348.	0.	0.		26.

				MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS	
\$24,881.58 FNMA GTD PASS THRU POOL #968318				PURCHASED	08/18/08	08/25/11
	24,882.	23,560.	0.	0.		1,322.

				MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS	
\$5,937.38 FNMA GTD PASS THRU POOL #256596				PURCHASED	05/26/09	09/25/11
	5,937.	6,090.	0.	0.		<153.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$2,055.48 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/30/07	09/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,055.	1,958.	0.	0.	97.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$2,404.12 FNMA GTD PASS THRU POOL #910390	PURCHASED	05/08/07	09/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,404.	2,325.	0.	0.	79.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$796.69 FNMA GTD PASS THRU POOL #938502	PURCHASED	06/14/07	09/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
797.	741.	0.	0.	56.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$22,725.11 FNMA GTD PASS THRU POOL #968318	PURCHASED	08/18/08	09/25/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
22,725.	21,518.	0.	0.	1,207.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$7,999.01 FNMA GTD PASS THRU POOL #256596					
	7,999.	8,205.	0.	0.	<206.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$1,613.90 FNMA GTD PASS THRU POOL #910390					
	1,614.	1,561.	0.	0.	53.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$1,379.85 FNMA GTD PASS THRU POOL #910390					
	1,380.	1,315.	0.	0.	65.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$561.18 FNMA GTD PASS THRU POOL #938502					
	561.	522.	0.	0.	39.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$17,448.49 FNMA GTD PASS THRU POOL #968318	17,448.	16,522.	0.	PURCHASED	08/18/08	10/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$6,613.88 FNMA GTD PASS THRU POOL #256596	6,614.	6,784.	0.	PURCHASED	05/26/09	11/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$1,434.33 FNMA GTD PASS THRU POOL #910390	1,434.	1,366.	0.	PURCHASED	05/30/07	11/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$1,677.61 FNMA GTD PASS THRU POOL #910390	1,678.	1,622.	0.	PURCHASED	05/08/07	11/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$618.76 FNMA GTD PASS THRU POOL #938502	PURCHASED	06/14/07	11/25/11		
	619.	575.	0.	0.	44.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$17,516.12 FNMA GTD PASS THRU POOL #968318	PURCHASED	08/18/08	11/25/11		
	17,516.	16,586.	0.	0.	930.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$8,173.14 FHLM CORP #A95861	PURCHASED	11/30/10	12/15/11		
	8,173.	8,288.	0.	0.	<115.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$7,145.24 FNMA GTD PASS THRU POOL #256596	PURCHASED	05/26/09	12/25/11		
	7,145.	7,329.	0.	0.	<184.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$705.05 FNMA GTD PASS THRU POOL #910390	705.	672.	0.	PURCHASED	05/30/07	12/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$824.64 FNMA GTD PASS THRU POOL #910390	825.	797.	0.	PURCHASED	05/08/07	12/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$1,243.73 FNMA GTD PASS THRU POOL #938502	1,244.	1,156.	0.	PURCHASED	06/14/07	12/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$84,554.21 FNMA GTD PASS THRU POOL #968318	84,554.	80,062.	0.	PURCHASED	08/18/08	12/25/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$205,000 US TSY NTS .875% 4/30/11	PURCHASED	03/31/11	04/30/11		
205,000.	205,145.	0.	0.	<145.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$295,000 US TSY NTS .875% 4/30/11	PURCHASED	09/30/10	04/30/11		
295,000.	296,153.	0.	0.	<1,153.>	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$115,000 US TSY BILLS 0% 4/28/11	PURCHASED	01/31/11	04/28/11		
114,961.	114,961.	0.	0.	0.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$550,000 US TSY BILLS 0% 10/27/11	PURCHASED	04/29/11	10/27/11		
549,743.	549,743.	0.	0.	0.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
\$180,000 US TSY BILLS 0% 12/15/11	PURCHASED	06/14/11	12/15/11		
	179,900.	179,900.	0.	0.	0.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
250 SHS PETROCHINA CO	PURCHASED	08/31/11	10/05/11		
	29,680.	32,123.	0.	0.	<2,443.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1350 SHS CENOVUS ENERGY INC	PURCHASED	01/07/11	10/13/11		
	44,990.	43,490.	0.	0.	1,500.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
650 SHS NINTENDO CO	PURCHASED	11/02/10	01/04/11		
	23,280.	20,714.	0.	0.	2,566.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
650 SHS NINTENDO CO	23,280.	21,326.	0.	0.	1,954.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
550 SHS CANADIAN OIL SANDS LTD	14,058.	13,937.	0.	0.	121.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
150 SHS CANADIAN OIL SANDS LTD	3,834.	3,404.	0.	0.	430.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1000 SHS WORLD WRESTLING ENTERTAINMENT INC	12,268.	12,458.	0.	0.	<190.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
105 SHS CNOOC LTD SPON ADR	PURCHASED	09/08/09	04/20/11		
	26,365.	14,565.	0.	0.	11,800.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
150 SHS NORFOLK SOUTHERN CORP	PURCHASED	07/13/09	05/04/11		
	10,884.	5,587.	0.	0.	5,297.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
100 SHS PHILIP MORRIS INTL	PURCHASED	07/13/09	05/12/11		
	6,809.	4,281.	0.	0.	2,528.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
350 SHS NEW YORK COMMUNITY BANCORP INC	PURCHASED	12/07/09	05/31/11		
	5,649.	4,550.	0.	0.	1,099.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1500 SHS NEW YORK COMMUNITY BANCORP INC	PURCHASED	07/14/09	05/31/11		
	24,209.	16,064.	0.	0.	8,145.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
1 SH KINDER MORGAN MGMT LLC SHS	PURCHASED	01/01/00	08/23/11		
	57.	0.	0.	0.	57.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
517 SHS KINDER MORGAN MGMT LLC SHS	PURCHASED	08/25/09	08/23/11		
	29,702.	21,036.	0.	0.	8,666.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
917 SHS ENBRIDGE ENERGY MANAGEMENT LLC SHS	PURCHASED	08/14/09	09/01/11		
	25,307.	16,630.	0.	0.	8,677.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
562 SHS ENBRIDGE ENERGY MANAGEMENT LLC SHS	PURCHASED	07/13/09	09/01/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
15,510.	8,840.	0.	0.	6,670.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
2 SHS ENBRIDGE ENERGY MANAGEMENT LLC SHS	PURCHASED	01/01/00	09/01/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
55.	0.	0.	0.	55.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
1 SH ENBRIDGE ENERGY MANAGEMENT LLC SHS	PURCHASED	08/14/09	09/08/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
28.	18.	0.	0.	10.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
4900 SHS FOSTERS GROUP LTD	PURCHASED	03/23/10	10/04/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
24,530.	19,900.	0.	0.	4,630.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
200 SHS NORFOLK SOUTHERN CORP	13,618.	7,449.	0.	0.		10/18/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
50 SHS NORFOLK SOUTHERN CORP	3,754.	1,862.	0.	0.		12/01/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
300 SHS NORFOLK SOUTHERN CORP	22,523.	14,141.	0.	0.		12/01/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
\$10,000 TRINIDAD DRILLING LTD 7.75% 7/31/12	9,996.	9,835.	0.	0.		01/20/11

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$30,000 PROTEIN DESIGN LABS INC 2.0% 2/15/12	PURCHASED	07/19/10	06/30/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
30,087.	28,800.	0.	0.	1,287.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$20,000 NASDAQ OMX GROUP INC 2.5% 8/15/13	PURCHASED	03/15/11	10/19/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
20,500.	19,900.	0.	0.	600.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$20,000 TRINIDAD DRILLING LTD 7.75% 7/31/12	PURCHASED	09/17/09	01/20/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
19,992.	18,243.	0.	0.	1,749.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
\$20,000 ICONIX BRAND GROUP INC 1.875% 6/30/12	PURCHASED	07/14/09	03/03/11	
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
20,500.	17,450.	0.	0.	3,050.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
2600 SHS DUKE REALTY CORP	PURCHASED	10/22/10	06/22/11		
	36,418.	30,928.	0.	0.	5,490.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
275 SHS RAYONIER INC	PURCHASED	07/13/09	02/15/11		
	16,844.	9,505.	0.	0.	7,339.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
175 SHS AVALONBAY COMMUNITIES INC	PURCHASED	07/14/09	08/19/11		
	22,319.	9,249.	0.	0.	13,070.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD			
50 SHS AVALONBAY COMMUNITIES INC	PURCHASED	08/14/09	09/01/11		
	6,754.	3,215.	0.	0.	3,539.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
125 SHS AVALONBAY COMMUNITIES INC	16,885.	6,606.	0.	PURCHASED	07/14/09	09/01/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
500 SHS AMERICAN CAMPUS COMMUNITIES INC	19,704.	9,525.	0.	PURCHASED	07/14/09	09/15/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
400 SHS PROLOGIS INC	10,517.	8,684.	0.	PURCHASED	08/14/09	11/21/11

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED DEPREC.	(F) DATE ACQUIRED GAIN OR LOSS	DATE SOLD
550 SHS PROLOGIS INC	14,460.	9,318.	0.	PURCHASED	07/14/09	11/21/11

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
400 SHS PROLOGIS INC	PURCHASED	10/22/10	11/21/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
10,517.	11,097.	0.	0.	<580.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
150 SHS PROLOGIS INC	PURCHASED	10/12/09	11/21/11

(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
3,944.	3,408.	0.	0.	536.

(A) DESCRIPTION OF PROPERTY			MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
FRAC SH TREASURY WINE ESTATES			PURCHASED	VARIOUS	06/09/11
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS	
1.	0.	0.	0.	1.	

(A) DESCRIPTION OF PROPERTY			MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
FRAC SH VENTAS INC			PURCHASED	VARIOUS	07/05/11
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS	
52.	0.	0.	0.	52.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
FRAC SH ENBRIDGE ENERGY MGMT	5.	0.	0.	0.	5.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
FRAC SH KINDER MORGAN MGMT	35.	0.	0.	0.	35.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
\$455,000 U S TSY BILLS 0% 12/22/11	454,843.	454,843.	0.	0.	0.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
BAUPOST VALUE PARTNERS LP - IV	85,106.	0.	0.	0.	85,106.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED	DATE SOLD
HIGHVISTA II LIMITED PARTNERSHIP	44,049.	0.	0.		0.	44,049.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED	DATE SOLD
METRO REAL ESTATE PARTNER II, L.P.	0.	10,631.	0.		0.	<10,631.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED	DATE SOLD
NB CROSSROADS FUND XVII - INSTITUTIONAL ASSET ALLOC LP	0.	167.	0.		0.	<167.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED	DATE SOLD
NB CROSSROADS FUND XVIII - ASSET ALLOCATION LP	5,663.	0.	0.		0.	5,663.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD	
RCP FUND II, L.P.	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
0.	2,516.	0.	0.	<2,516.>
CAPITAL GAINS DIVIDENDS FROM PART IV				0.
TOTAL TO FORM 990-PF, PART I, LINE 6A				36,678,572.

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 2

SOURCE	AMOUNT
BARCLAYS CAPITAL INC #578-00556 - FINAL	94.
BARCLAYS CAPITAL INC #578-00590	3,365.
BARCLAYS CAPITAL INC #834-60243	2,209.
BARCLAYS CAPITAL INC #834-60259 - FINAL	251.
BARCLAYS CAPITAL INC #834-60261	55.
BARCLAYS CAPITAL INC #834-60265	34.
BARCLAYS CAPITAL INC #834-60270	205.
BARCLAYS CAPITAL INC #834-60564	1,146.
BARCLAYS CAPITAL INC #834-60565	270.
FEDERATED GOVT OBLIGS FD INSTL SHS- 0078038	1,032.
FEDERATED GOVT OBLIGS FD INSTL SHS- 0087133	175.
GOLDMAN SACHS ACCT #680-36409-8	1.
GOLDMAN SACHS ACCT# 010-42896-9	661.
GOLDMAN SACHS ACCT# 010-42896-9	904.
JPMORGAN CLEARING CORP #578-00554/#541-40214	784.
JPMORGAN CLEARING CORP #578-00555/#541-40211	90.
RIDGE CLEARING & OUTSOURCING #541-15835 - FINAL	1.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	11,277.

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	3
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
BARCLAYS CAPITAL INC #834-60564	158,952.	0.	158,952.
BARCLAYS CAPITAL INC #834-60565	159,918.	0.	159,918.
BARCLAYS CAPITAL INC - #578-00590	70,458.	0.	70,458.
BARCLAYS CAPITAL INC - ACCOUNT #834-60261	18,900.	0.	18,900.
BARCLAYS CAPITAL INC - ACCOUNT #578-00556 - FINAL	5,050.	0.	5,050.
BARCLAYS CAPITAL INC - ACCOUNT #834-60243	63,717.	0.	63,717.
BARCLAYS CAPITAL INC - ACCOUNT #834-60259 - FINAL	22,437.	0.	22,437.
BARCLAYS CAPITAL INC - ACCOUNT #834-60265	11,048.	0.	11,048.
BARCLAYS CAPITAL INC - ACCOUNT #834-60270	21,577.	0.	21,577.
GOLDMAN SACHS ACCT# 010-42896-9	381,366.	0.	381,366.
JPMORGAN CLEARING CORP #578-00554/#541-40214	457,241.	0.	457,241.
JPMORGAN CLEARING CORP #578-00555/#541-40211	69,705.	0.	69,705.
JPMORGAN CLEARING CORP #578-00555/#541-40211	20,079.	0.	20,079.
JPMORGAN CLEARING CORP #578-00555/#541-40211	93,472.	0.	93,472.
LAZARD LTD	303.	0.	303.
TOTAL TO FM 990-PF, PART I, LN 4	1,554,223.	0.	1,554,223.

FORM 990-PF	OTHER INCOME	STATEMENT	4
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
ADAMAS OPPORTUNITIES, L.P. (1YR)	0.	<291.>	
ADAMAS OPPORTUNITIES, L.P. (3YR)	0.	2,315.	
ADAMAS PARTNERS, L.P.	0.	24,983.	
PERRY REAL ESTATE FUND I, L.P.	0.	<4,385.>	
HIGHVISTA II LIMITED PARTNERSHIP	0.	<242,323.>	
BAUPOST VALUE PARTNERS, LP - IV	0.	19,136.	
GSCP V INSTITUTIONAL AIV, LP	0.	1,483.	
GS CAPITAL PARTNERS V INSTITUTIONAL, LP	0.	<5,804.>	

NB CROSSROADS FUND XVII -		
INSTITUTIONAL ASSET ALLOC LP	0.	1,040.
NB CROSSROADS FUND XVIII - ASSET		
ALLOC LP	0.	4,365.
2010 FEDERAL EXCISE TAX OVERPAYMENT		
APPLIED TO 2011	133,444.	0.
RCP FUND II, LP	0.	10,598.
METRO REAL ESTATE PARTNER II, L.P	0.	<4,478.>
ADAMAS OPPORTUNITIES, L.P. (1YR)	0.	<248.>
ADAMAS OPPORTUNITIES, L.P. (3YR)	0.	<3,094.>
ADAMAS PARTNERS, L.P.	0.	<8,902.>
METRO REAL ESTATE PARTNER II, L.P	0.	<751.>
METRO REAL ESTATE PARTNER II, L.P	0.	<519.>
HIGHVISTA II LIMITED PARTNERSHIP	0.	<620.>
HIGHVISTA II LIMITED PARTNERSHIP	0.	<4,137.>
NB CROSSROADS FUND XVIII - ASSET		
ALLOC LP	0.	<218.>
BAUPOST VALUE PARTNERS, LP - IV	0.	<17,891.>
RCP FUND II, LP	0.	<418.>
PERRY REAL ESTATE FUND I, L.P.	0.	<4,499.>
SHELBY OAKS MACOMB APARTMENTS		
LIMITED	0.	<21,244.>
NB CROSSROADS FUND XVII -		
INSTITUTIONAL ASSET ALLOC LP	0.	<16.>
GS CAPITAL PARTNERS V		
INSTITUTIONAL, LP	0.	<1,484.>
TOTAL TO FORM 990-PF, PART I, LINE 11	133,444.	<257,402.>

FORM 990-PF	LEGAL FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ROPES & GRAY - LEGAL FEES	21,948.	14,266.		7,682.
FILING FEE	500.	0.		500.
TO FM 990-PF, PG 1, LN 16A	22,448.	14,266.		8,182.

FORM 990-PF	ACCOUNTING FEES			STATEMENT 6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ROPES & GRAY - TAX PREP	65,276.	42,429.		22,847.
TO FORM 990-PF, PG 1, LN 16B	65,276.	42,429.		22,847.

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT 7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
GOLDMAN SACHS ACCT# 010-42896-9 INVESTMENT MANAGEMENT FEES	1,000.	1,000.		0.
LEHMAN BROS, NEUBERGER BERMAN & BARCLAY'S INVESTMENT FEES	277,005.	277,005.		0.
GOLDMAN SACHS ACCT# 010-42896-9 INVESTMENT MANAGEMENT FEES	104,342.	104,342.		0.
TO FORM 990-PF, PG 1, LN 16C	382,347.	382,347.		0.

FORM 990-PF	TAXES			STATEMENT 8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL EXCISE TAX	253,444.	0.		0.
FOREIGN TAX WITHHELD	10,103.	10,103.		0.
FOREIGN TAX WITHHELD FROM PARTNERSHIPS	0.	7,919.		0.
TO FORM 990-PF, PG 1, LN 18	263,547.	18,022.		0.

FORM 990-PF	OTHER EXPENSES		STATEMENT	9
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ADAMAS OPPORTUNITIES, L.P. (1YR)	0.	6,185.		0.
ADAMAS OPPORTUNITIES, L.P. (3YR)	0.	73,977.		0.
ADAMAS PARTNERS, L.P.	0.	70,390.		0.
GS CAPITAL PARTNERS V INSTITUTIONAL, L.P.	0.	14,416.		0.
HIGHVISTA II LIMITED PARTNERSHIP	0.	228,551.		0.
METRO REAL ESTATE PARTNER II, L.P.	0.	19,705.		0.
PERRY REAL ESTATE FUND I, L.P.	0.	3,742.		0.
RCP FUND II, L.P.	0.	22,040.		0.
NB CROSSROADS FUND XVIII - ASSET ALLOC LP	0.	37,300.		0.
NB CROSSROADS FUND XVII - INSTITUTIONAL ASSET ALLOC LP	0.	103,409.		0.
BAUPOST VALUE PARTNERS, LP - IV	0.	464,843.		0.
ADR FEES - #541-40211	135.	135.		0.
ADR FEES - #834-60259 - FINAL	22.	22.		0.
ADR FEES - #578-00590	61.	61.		0.
ADR FEES - #834-60564	23.	23.		0.
LAZARD LTD	0.	4.		0.
GSCP V INSTITUTIONAL AIV, LP	0.	2,396.		0.
INVESTMENT EXPENSES - #541-40214/#578-00554	12,520.	12,520.		0.
TO FORM 990-PF, PG 1, LN 23	12,761.	1,059,719.		0.

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	10
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DESCRIPTION	AMOUNT
TAX/BOOK ALT INVESTMENTS & PRIVATE EQUITY ADJUSTMENTS	1,628,595.
ADJ FOR ENDING PARTNER'S CAP ACCT BAUPOST VALUE PARTNERS IV	1,002,713.
ADJ FOR ENDING PARTNER'S CAP ACCT PERRY REAL ESTATE FD I LP	151,121.
ADJ FOR ENDING PARTNER'S CAP ACCT NB CROSSROADS XVII	21,548.
ADJ FOR ENDING PARTNER'S CAP ACCT METROPOLITAN REAL ESTATE II	198,900.

ADJUSTMENT MADE TO CORRECT BOOK VALUE OF ETON PARK OVERSEAS FUND	10,924.
ADJ FOR ENDING PARTNER'S CAP ACCT GS DISTRESSED OPPORTUNITIES	6,200.
TOTAL TO FORM 990-PF, PART III, LINE 3	3,020,001.

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	11
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DESCRIPTION	AMOUNT
ADJ FOR ENDING PARTNER'S CAP ACCT ADAMAS OPPORTUNIES 1YR & 3YR	2,942.
ADJ FOR ENDING PARTNER'S CAP ACCT ADAMAS PARTNERS	29,864.
ADJ FOR ENDING PARTNER'S CAP ACCT HIGHVISTA II LIMITED PRTNSP	332,081.
ADJ FOR ENDING PARTNER'S CAP ACCT SHELBY OAKS MACOMB APTS	151,422.
ADJ FOR ENDING PARTNER'S CAP ACCT GS CAPITAL PARTNERS V	155,699.
ADJ FOR ENDING PARTNER'S CAP ACCT NB CROSSROADS XVIII	25,200.
ADJ FOR ENDING PARTNER'S CAP ACCT RCP FUND II, LP	209,485.
ADJ FOR ENDING PARTNER'S CAP ACCT GS WEST STREET PARTNERS II	952,500.
ADJ FOR ENDING PARTNER'S CAP ACCT GS MEZZANINE PARTNERS 2006	557,521.
ADJ FOR ENDING PARTNER'S CAP ACCT BARCLAYS WLTH ADV SER-INT'L VALUE EQUITY	251,938.
ADJ FOR ENDING PARTNER'S CAP ACCT GSCP V INSTITUTIONAL AIV, LP	25,672.
ADJ FOR ENDING PARTNER'S CAP ACCT GOLDMAN SACHS VINTAGE FUND III OFFS	197,578.
ADJ FOR ENDING PARTNER'S CAP ACCT NB CROSSROADS FUND XVII INSTITUTIONAL	2,948,203.
TOTAL TO FORM 990-PF, PART III, LINE 5	5,840,105.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	12
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
BARCLAYS CAPITAL INC ACCT #578-00554 (SEE ATTACHED)	X		3,609,130.	3,786,649.
TOTAL U.S. GOVERNMENT OBLIGATIONS			3,609,130.	3,786,649.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			3,609,130.	3,786,649.

FORM 990-PF	CORPORATE STOCK	STATEMENT 13
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
482,419.120 SHS GS HIGH YIELD MUTUAL FUND CL I	2,868,180.	3,314,219.
70313.993 SHS GS ULTRA-SHORT DURATION GOVT FD CL I	622,256.	615,247.
42,465.254 SHS DRIEHAUS MUT FDS EMERGING MKTS GRTH	1,426,524.	1,091,782.
BARCLAYS CAPITAL INC ACCT #834-60259 (F I N A L)	0.	0.
BARCLAYS CAPITAL INC ACCT #834-60265 (SEE ATTACHED)	1,203,577.	1,683,850.
BARCLAYS CAPITAL INC ACCT #578-00556 (F I N A L)	0.	0.
BARCLAYS CAPITAL INC ACCT #834-60270 (SEE ATTACHED)	1,608,362.	1,724,523.
BARCLAYS CAPITAL INC ACCT #834-60261 (SEE ATTACHED)	1,194,591.	1,250,056.
BARCLAYS CAPITAL INC ACCT #578-00555 (SEE ATTACHED)	1,551,039.	1,794,048.
BARCLAYS CAPITAL INC ACCT #834-60564 (SEE ATTACHED)	7,310,669.	7,658,458.
BARCLAYS CAPITAL INC ACCT #578-00590 (SEE ATTACHED)	6,094,921.	6,247,996.
98166.397 SHS GS STRATEGIC INCOME FUND CLASS I	992,744.	931,599.
156197.725 SHS GS LOCAL EMERGING MKTS DEBT FD CLASS I	1,436,862.	1,349,548.
113557.339 SHS GS HIGH YIELD FLOATING RATE FUND INST SHARES	1,121,526.	1,106,048.
TOTAL TO FORM 990-PF, PART II, LINE 10B	27,431,251.	28,767,374.

FORM 990-PF	CORPORATE BONDS	STATEMENT 14
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
ISRAEL ST DLR BD 7TH DEV DTD 7/1/03 4% 7/1/2018	10,000.	10,000.
ISRAEL ST DTD 12/1/00 0% 12/1/2015	1,000.	1,000.
BARCLAYS CAPITAL INC ACCT #578-00554 (SEE ATTACHED)	6,231,009.	6,704,127.
BARCLAYS CAPITAL INC ACCT #578-00555 (SEE ATTACHED)	385,269.	381,053.
BARCLAYS CAPITAL INC ACCT #834-60565 (SEE ATTACHED)	2,980,426.	3,057,843.
TOTAL TO FORM 990-PF, PART II, LINE 10C	9,607,704.	10,154,023.

FORM 990-PF	OTHER ASSETS		STATEMENT 15
DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
ADAMAS OPPORTUNITIES LP (1YR & 3YR)	2,631,168.	2,628,226.	2,627,608.
ADAMAS PARTNERS LP	3,489,887.	3,460,023.	3,458,649.
GREENLIGHT MASTERS - OFFSHORE LTD - SERIES P AND SERIES A	2,000,000.	2,000,000.	3,776,667.
NB CROSSROADS PRV EQUITY ASSET ALLOCATION FD INSTL SER XVII LP THE PARTNERSH	3,152,621.	3,174,169.	3,162,961.
METROPOLITAN REAL ESTATE PARTNERS II, L.P. - RESTRICTED	1,138,086.	1,336,986.	1,326,224.
RCP FUND II LP	1,111,104.	901,619.	1,118,518.
SILVER CREEK EARLY ADVANTAGE LTD, - RESTRICTED	1,258,963.	1,258,963.	769,125.
SHELBY OAKS MACOMB LP	226,061.	74,639.	2,400,000.
GOLDMAN SACHS VINTAGE FUND III OFFSHORE, LP	915,034.	717,456.	1,361,587.
GOLDMAN SACHS MEZZANINE PARTNERS 2006 OFFSHORE, LP	2,459,886.	1,902,365.	1,933,809.
HIGHVISTA II LIMITED PARTNERSHIP	17,928,873.	17,596,792.	17,244,084.
PERRY REAL ESTATE FUND I, LP	960,968.	1,112,089.	988,526.
LEHMAN BROTHERS HLDGS INC COMMODITY INDEX EQUAL WEIGHT EXCESS RETURN	1,750,000.	1,750,000.	309,925.
BARCLAYS WEALTH ADVISOR SERIES- INT'L VALUE EQUITY LTD A	6,464,160.	6,212,222.	6,368,351.
NB CROSSROADS FUND XVIII ASSET ALLOCATION LP	1,258,466.	1,233,266.	949,276.
ONE WILLIAM STREET CAPITAL	2,500,000.	2,500,000.	3,582,750.
BAUPOST VALUE PARTNERS LP IV	18,753,819.	19,756,532.	21,276,220.
GOLDMAN SACHS WEST STREET PARTNERS II, SPC CL A SER 1	2,048,347.	1,095,847.	1,203,574.
GOLDMAN SACHS DISTRESSED OPPORTUNITIES FUND, LP	1,902,693.	1,908,893.	1,768,721.
SOWOOD ALPHA FUND LTD	1,070,898.	1,070,898.	47,715.
ETON PARK OVERSEAS FUND, LTD	1,681,601.	1,692,525.	2,426,354.
GS CAPITAL PARTNERS V, LP	1,387,473.	1,231,774.	1,028,848.
GSCP V INSTITUTIONAL AIV, LP	76,231.	50,559.	50,559.
NB CROSSROADS FUND XVII INSTITUTIONAL ASSET ALLOCATION	2,948,203.	0.	0.
BWAS STRATEGIC COMMODITIES FUND LTD D	1,490,000.	1,490,000.	1,551,429.
BARCLAYS WEALTH ADVISOR SERIES- INT'L GROWTH EQUITY LTD A	5,712,222.	5,712,111.	5,940,905.
TO FORM 990-PF, PART II, LINE 15	86,316,764.	81,867,954.	86,672,385.

FORM 990-PF	PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS	STATEMENT 16
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NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
ROBERT N. SHAPIRO ROPES & GRAY LLP 800 BOYLSTON STREET BOSTON, MA 02199-3600	TRUSTEE 1.00	257,882.	0.	0.
COMPENSATION IS PAID DIRECTLY TO	1.00	0.	0.	0.
ROPES & GRAY, LLP OF WHICH ROBERT N	1.00	0.	0.	0.
SHAPIRO IS ONE OF OVER 300 PARTNERS	1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		257,882.	0.	0.

FORM 990-PF	SUMMARY OF DIRECT CHARITABLE ACTIVITIES	STATEMENT 17
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ACTIVITY ONE

THE SWARTZ FOUNDATION IS A PRIVATE FOUNDATION WHICH RECEIVES INVESTMENT INCOME AND DISTRIBUTES THAT INCOME TO THE VARIOUS CHARITIES SELECTED BY THE FOUNDATION'S DIRECTORS. EXPENSES ALLOCATED TO DIRECT CHARITABLE ACTIVITIES

TO FORM 990-PF, PART IX-A, LINE 1

EXPENSES

134,182.

HOLDINGS

In instances where prices of securities are not readily available, securities have no values, securities may not have been actively traded or where other factors prevent the pricing of securities, "*" appears in the market price column, the market value for the security is not computed and the total equity in your account does not reflect the long or short market value (if any) of those securities. Please also note that totals may differ from the sum on individual components due to rounding. Unrealized gain/loss total reflects all positions for which a cost basis is available. Please review the Tax Lot section for details regarding cost basis.

Equities

Your statement contains research ratings for companies covered by Barclays Capital Equity Research. Clients may access Barclays Capital research at www.barclayswealthamericas.com or by calling 1-800-253-4626. A complete description of Barclays Capital ratings may be found on Page 2 of your statement.

Note: Trade price may include any applicable local taxes and fees

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating
***ORIENT EXPRESS HOTELS LTD (OEH) CL A SHS	2,520	\$ 9.94	\$ 25,042.45	\$ 7.470	\$ 18,824.40	-\$ 6,218.05			In cash account Barclays: 1-O/NEU
***FOSTER WHEELER AG (FWLT) US LISTED	920	Not available	22,342.11	19.140	17,608.80				In cash account Barclays: 1-O/POS
***INTERXION HOLDING N V (INXN) US LISTED	680	11.85	8,055.16	13.450	9,146.00	1,090.84			In cash account Barclays: 1-O/NEU
***ROYAL CARIBBEAN CRUISES LTD (RCL) US LISTED	700	15.05	10,535.00	24.770	17,339.00	6,804.00	1.589	280.00	In cash account Barclays: 1-O/NEU
AMC NETWORKS INC (AMCX) CL A	312	18.20	5,677.73	37.580	11,724.96	6,047.23			In cash account Barclays: 2-E/NEU
ARRIS GROUP INC (ARRS)	1,450	9.44	13,688.00	10.820	15,689.00	2,001.00			In cash account Barclays: 2-E/NEU
AT&T CORP (ATML)	5,640	3.81	21,491.70	8.100	45,684.00	24,192.30			In cash account Barclays: 1-O/POS
AVNET INC (AVT)	1,000	21.84	21,840.75	31.090	31,090.00	9,249.25			In cash account Barclays: 1-O/POS
BAKER HUGHES INC (BHI)	290	54.18	15,713.40	48.640	14,105.60	- 1,607.80	1.246	174.00	In cash account Barclays: 1-O/POS
BILL BARRETT CORPORATION (BBG)	300	54.99	16,497.84	34.070	10,221.00	- 6,276.84			In cash account Barclays: 1-O/POS
BELO CORP (BLC) SER A	1,550	3.01	4,666.00	6.300	9,765.00	5,099.00	3.210	310.00	In cash account Barclays: 1-O/POS
BRINK'S COMPANY (BCO)	490	19.70	9,650.59	26.880	13,171.20	3,520.61	1.474	196.00	In cash account
BROOKS AUTOMATION INC (BRKS) NEW	1,200	13.72	16,460.50	10.270	12,324.00	- 4,136.50	3.053	384.00	In cash account Barclays: 2-E/NEU
***CAE INC (CAE)	2,300	4.32	9,938.14	9.727	22,372.26	12,371.86	1.655	361.10	In cash account Shares denominated in Canadian Dollar - CAD
CABLEVISION SYSTEMS CORP-CL A (CVC) CABLEVISION NY GROUP COM	1,250	10.60	13,248.27	14.220	17,775.00	4,526.73	4.196	750.00	In cash account Barclays: 1-O/NEU



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Common stocks(Symbol)

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann yield (%)	Est annual income (\$)	Comment / Research rating
MEADWESTVACO CORP (MWV)	650	30.56	19,861.50	29.950	19,467.50	- 394.00	3.330	650.00	In cash account Barclays 2-E/POS
MICROMET INC (MITI)	2,160	Not available	14,615.79	7.190	15,530.40				In cash account
MOSAIC COMPANY (MOS) NEW	660	31.73	20,942.31	50.430	33,283.80	12,341.49	0.398	132.00	In cash account Barclays 2-E/POS
MYRIAD GENETICS INC (MYGN)	1,050	8.44	8,859.10	20.940	21,987.00	13,127.90			In cash account Barclays 2-E/POS
***NORTH AMERICAN ENERGY (NOA) PARTNERS INC	900	11.08	9,976.46	6.412	5,771.33	- 4,205.13			In cash account Shares denominated in Canadian Dollar - CAD
NOVELLUS SYSTEMS INC (NVLS)	950	24.55	23,319.26	41.290	39,225.50	15,906.24			In cash account Barclays 2-E/NEU
ONYX PHARMACEUTICALS INC (ONXX)	700	25.10	17,570.83	43.950	30,765.00	13,194.17			In cash account Barclays 2-E/NEU
PALL CORP (PLL)	850	23.49	19,969.50	57.150	48,577.50	28,608.00	1.219	595.00	In cash account Barclays 2-E/POS
PRECISION CASTPARTS CORP (PCP)	390	29.84	11,636.80	164.790	64,268.10	52,631.30	0.072	46.80	In cash account Barclays 1-O/POS
RTI INTERNATIONAL METALS INC (RTI)	800	40.24	32,194.68	23.210	18,568.00	- 13,626.68			In cash account
RF MICRO DEVICES INC (RFMD)	2,250	5.43	12,222.00	5.400	12,150.00	- 72.00			In cash account Barclays 2-E/POS
RAYMOND JAMES FINANCIAL INC (RJF)	650	20.25	13,163.84	30.960	20,124.00	6,960.16	1.656	338.00	In cash account
REGENERON PHARMACEUTICALS INC (REGN)	1,000	13.50	13,501.76	55.430	55,430.00	41,928.24			In cash account Barclays 1-O/POS
ROBERT HALF INTERNATIONAL INC (RHI)	600	18.52	11,111.00	28.460	17,076.00	5,965.00	1.976	336.00	In cash account Barclays 1-O/NEU
ROWAN COMPANIES INC (RDC)	750	Not available	20,475.62	30.330	22,747.50				In cash account Barclays 1-O/POS
SAKS INC (SKS)	1,550	12.71	19,706.00	9.750	15,112.50	- 4,593.50			In cash account Barclays 2-E/NEU
SEACHANGE INTERNATIONAL INC (SEAC)	2,300	7.59	17,462.80	7.030	16,169.00	- 1,293.80			In cash account
SEATTLE GENETICS INC (SGEN)	1,250	11.65	14,562.50	16.715	20,893.75	6,331.25			In cash account
SHAW GROUP INC (SHAW)	580	33.30	19,315.60	26.900	15,602.00	- 3,713.60			In cash account Barclays 2-E/POS
SINCLAIR BROADCAST GROUP INC (SBGI) CL A	2,060	7.32	15,076.34	11.330	23,339.80	8,263.46	4.225	988.80	In cash account
SOTHEBYS (BID)	480	33.74	16,195.62	28.530	13,694.40	- 2,501.22	1.134	153.60	In cash account
STILLWATER MINING CO (SWC)	2,150	10.91	23,456.00	10.460	22,489.00	- 967.00			In cash account Barclays 1-O/POS
SUNOCO INC (SUN)	550	36.72	20,196.50	41.020	22,561.00	2,364.50	1.474	330.00	In cash account Barclays 1-O/POS
TW TELECOM INC (TWTC) CLASS A	1,450	18.16	26,334.52	19.380	28,101.00	1,766.48			In cash account



834-60265

SWARTZ FOUNDATION
December 1 - December 31, 2011

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Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
TRIMBLE NAVIGATION LTD (TRMB)	1,130	25.88	29,239.24	43.400	49,042.00	19,802.76			In cash account
TRIQUINT SEMICONDUCTOR INC (TQNT)	3,150	4.04	12,734.14	4.870	15,340.50	2,606.36			In cash account Barclays 2-E/POS
UNIFI INC (UFI) NEW	953	10.10	9,621.07	7.600	7,242.80	-2,378.27			In cash account
UNITED STATES CELLULAR (USM) CORPORATION	410	48.29	19,800.72	43.630	17,888.30	-1,912.42			In cash account
UNITED STATES STL CORP NEW (X)	370	48.78	18,050.01	26.460	9,790.20	-8,259.81	0.779	74.00	In cash account Barclays 2-E/POS
VALSPAR CORP (VAL)	850	23.37	19,863.50	38.970	33,124.50	13,261.00	2.054	680.00	In cash account Barclays 2-E/POS
VISHAY INTERTECHNOLOGY INC (VSH)	1,850	12.78	23,635.00	8.990	16,631.50	-7,003.50			In cash account
WADDELL & REED FINANCIAL INC (WDR) CL A	700	14.44	10,108.00	24.770	17,339.00	7,231.00	3.978	700.00	In cash account Barclays 1-O/NEU
WHIRLPOOL CORP (WHR)	200	61.48	12,296.50	47.450	9,490.00	-2,806.50	4.227	400.00	In cash account
WINN DIXIE STORES INC (WINN)	1,610	9.27	14,924.70	9.380	15,101.80	177.10			In cash account Barclays 1-O/NEU
Total USD Common stocks					\$ 1,570,795.20	\$ 483,285.47		\$ 11,488.90	
Master limited partnerships									
LAZARD LTD (LAZ) SHS A	500	\$ 36.42	\$ 18,210.00	\$ 26.110	\$ 13,055.00	\$ -5,155.00	2.480	320.00	In cash account
Total Equities			1,203,576.90		\$ 1,683,850.20	\$ 478,130.47		\$ 11,808.90	

HOLDINGS

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Equities

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Note: Trade price may include any applicable local taxes and fees.

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating
***NABORS INDUSTRIES LTD (NBR) NEW	1,550	\$ 18.79	\$ 29,131.32	\$ 17.340	\$ 26,877.00	-\$ 2,254.32			In cash account Barclays: 2-E/POS
AGILENT TECHNOLOGIES INC (A)	654	Not available	19,614.43	34.930	22,844.22				In cash account Barclays: 1-O/POS
AKAMAI TECHNOLOGIES INC (AKAM)	1,178	Not available	45,590.15	32.280	38,025.84				In cash account
AMERICAN TOWER CORPORATION (AMT) NEW REIT	1,103	Not available	46,911.80	60.010	66,191.03		N/A		In cash account Barclays: 1-O/NEU
ANSYS INC (ANSS)	578	Not available	25,865.52	57.280	33,107.84				In cash account
AUTODESK INC (ADSK)	940	Not available	27,648.56	30.330	28,510.20				In cash account Barclays: 2-E/POS
C R BARD INC (BCR)	287	Not available	24,196.81	85.500	24,538.50		0.886	218.12	In cash account Barclays: 3-U/NEU
BIO-RAD LABORATORIES INC CL A (BIO)	250	Not available	19,716.29	96.040	24,010.00				In cash account
BORG WARNER AUTOMOTIVE INC (BWA)	621	Not available	27,037.82	63.740	39,582.54				In cash account Barclays: 2-E/NEU
BOSTON PROPERTIES INC (BXP)	360	Not available	36,523.76	99.600	35,856.00		2.199	792.00	In cash account Barclays: 1-O/NEU
CSX CORP (CSX)	2,256	Not available	38,052.12	21.060	47,511.36		2.284	1,082.88	In cash account Barclays: 1-O/POS
CHESAPEAKE ENERGY CORP (CHK)	880	Not available	28,794.89	22.290	19,615.20		1.540	308.00	In cash account Barclays: 1-O/POS
COVANCE INC (CVD)	598	Not available	34,862.88	45.720	27,340.56				In cash account Barclays: 2-E/NEU
CUMMINS INC (CMI)	820	Not available	53,725.36	88.020	72,176.40		1.798	1,312.00	In cash account Barclays: 1-O/POS
D R HORTON INC (DHI)	3,729	Not available	53,923.94	12.610	47,022.69		1.177	559.35	In cash account Barclays: 1-O/POS
DARDEN RESTAURANTS INC (DRI)	782	Not available	33,352.74	45.580	35,643.56		3.761	1,345.04	In cash account Barclays: 1-O/NEU



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Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
EASTMAN CHEMICAL CO (EMN)	924	Not available	30,995.76	39.060	36,091.44		2.644	960.96	In cash account Barclays: 2-E/POS
EATON VANCE CORP-NON VTG (EV)	929	Not available	32,202.14	23.640	21,961.56		3.222	706.04	In cash account Barclays: 2-E/NEU
EXPRESS SCRIPTS INC COMMON (ESRX)	860	Not available	30,238.54	44.690	38,433.40				In cash account Barclays: 1-O/NEU
GATX CORP (GMT)	732	Not available	30,955.85	43.660	31,959.12		2.617	849.12	In cash account
GENERAL DYNAMICS CORP (GD)	448	Not available	32,927.92	66.410	29,751.68		2.809	842.24	In cash account Barclays: 1-O/POS
GLOBAL PAYMENTS INC (GPN)	422	Not available	16,807.72	47.380	19,994.36		0.168	33.76	In cash account Barclays: 2-E/NEU
GOODRICH CORPORATION (GR) (FRM B F GOODRICH CO)	450	Not available	33,305.08	123.700	55,665.00		0.938	522.00	In cash account Barclays: 2-E/POS
HARRIS CORP-DEL (HRS)	742	Not available	36,351.23	36.040	26,741.68		3.094	831.04	In cash account Barclays: 1-O/POS
HARSCO CORP (HSC)	999	Not available	36,981.15	20.580	20,559.42		4.022	819.18	In cash account
HELIUM ENERGY SOLUTIONS GROUP (HLX)	2,357	Not available	20,758.17	15.800	37,240.60				In cash account
INTEGRYS ENERGY GROUP INC (TEG)	510	Not available	26,893.65	54.180	27,631.80		5.002	1,387.20	In cash account
INTERCONTINENTAL EXCHANGE INC (ICE)	366	Not available	29,349.92	120.550	44,121.30		1.398	313.44	In cash account Barclays: 1-O/NEU
INTL GAME TECHNOLOGY (IGT)	1,306	Not available	32,546.17	17.200	22,463.20				In cash account Barclays: 2-E/NEU
INTERNATIONAL RECTIFIER CORP (IRF)	1,298	Not available	31,969.52	19.420	25,207.16		1.137	745.20	In cash account Barclays: 1-O/POS
INTUIT INC (INTU)	1,242	Not available	43,396.01	52.590	65,316.78		2.188	532.80	In cash account
JEFFERIES GROUP INC NEW (JEF)	1,776	Not available	43,504.91	13.750	24,420.00		0.927	611.80	In cash account Barclays: 1-O/POS
JOY GLOBAL INC (JOY)	874	Not available	44,628.47	74.970	65,523.78				In cash account Barclays: 1-O/NEU
NII HOLDINGS INC (NIHD) CL B	462	41.54	19,190.88	21.300	9,840.60	- 9,350.28			In cash account Barclays: 1-O/NEU
NEWFIELD EXPLORATION CO (NFX)	942	Not available	49,359.39	37.730	35,541.66		2.584	1,155.84	In cash account Barclays: 1-O/NEU
ONEOK INC NEW (OKE)	516	Not available	23,745.43	86.690	44,732.04		2.038	633.61	In cash account Barclays: 1-O/POS
PROGRESSIVE CORP-OHIO (PGR)	1,588	Not available	32,180.20	19.510	30,981.88				In cash account Barclays: 1-O/POS
PULTEGROUP INC (PHM)	5,615	Not available	55,197.16	6.310	35,430.65		1.656	509.60	In cash account Barclays: 1-O/POS
RAYMOND JAMES FINANCIAL INC (RJF)	980	Not available	29,557.03	30.960	30,340.80		1.376	446.40	In cash account Barclays: 1-O/POS
REINSURANCE GROUP OF AMERICA (RGA) INCORPORATED	620	Not available	29,906.11	52.250	32,395.00		3.188	1,589.28	In cash account
REPUBLIC SERVICES INC (RSG)	1,806	Not available	52,557.79	27.550	49,755.30				In cash account



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Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating
SCOTT'S MIRACLE GRO CO (SMG)	551	Not available	25,880.74	46.690	25,726.19		2.578	661.20	In cash account
SNAP-ON INC (SNA)	494	Not available	22,896.45	50.620	25,006.28		2.664	671.84	In cash account
TJX COMPANIES INC NEW (TJX)	928	Not available	32,784.94	64.550	59,902.40		1.162	705.28	In cash account
URS CORPORATION (URS)	700	Not available	31,811.32	35.120	24,584.00				Barclays 1-O/NEU
VALSPAR CORP (VAL)	1,023	Not available	32,714.92	38.970	39,866.31		2.054	818.40	In cash account
XILINX INC (XLNX)	1,292	Not available	36,443.21	32.060	41,421.52		2.357	981.92	Barclays 2-E/POS
YUM BRANDS INC (YUM)	967	Not available	35,376.00	59.010	57,062.67		1.913	1,102.38	In cash account
Total USD Common stocks					\$ 1,724,522.52	\$ 36,881.94		\$ 24,047.92	Barclays 2-E/NEU
Total Equities			1,608,362.17		\$ 1,724,522.52	\$ 36,881.94		\$ 24,047.92	

Cash, cash equivalents & other

Money Market Preferred, SAVRs and other Auction Rate Securities are included in the Cash, Cash Equivalents and Other category. The interest rate on these securities generally is reset on a periodic basis in an auction process. Investors should be aware that these securities may have a final legal maturity date that is of a long-term nature and that under certain circumstances the rate paid or the mechanism for setting the rate paid on these securities could change. Please consult your investment representative with any questions.

Gain/Loss information also excludes cash, cash equivalents, and other.

Cash investments	Quantity	Market value	Comment
INSURED NETWORK DEPOSIT		Accrued income	
FDIC INSURED UP TO APPLICABLE LIMITS	164,448.85	\$ 164,448.85	
Total Cash, cash equivalents & other		Market value (USD) Accrued income (USD)	
		\$ 164,448.85	
		\$ 0.00	
		\$ 164,448.85	

HOLDINGS

In instances where prices of securities are not readily available, securities have no values, securities may not have been actively traded or where other factors prevent the pricing of securities, "-" appears in the market price column, the market value for the security is not computed and the total equity in your account does not reflect the long or short market value (if any) of those securities. Please also note that totals may differ from the sum on individual components due to rounding.

Unrealized gain/loss total reflects all positions for which a cost basis is available. Please review the Tax Lot section for details regarding cost basis

Equities

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Note: Trade price may include any applicable local taxes and fees.

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
ACUTY BRANDS INC (AYI)	550	\$ 42.78	\$ 23,527.34	\$ 53.000	\$ 29,150.00	\$ 5,622.66	0.988	286.00	In cash account
ALLETE INC (ALE)	480	30.48	14,629.23	41.980	20,150.40	5,521.17	4.198	854.40	In cash account
AVIS BUDGET GROUP INC (CAR)	1,390	14.91	20,730.45	10.720	14,900.80	- 5,829.65			In cash account Barclays: 2-E/NEU
BABCOCK & WILCOX CO (BWC) NEW	715	Not available	13,051.21	24.140	17,260.10				In cash account Barclays 2-E/POS
BENEFICIAL MUTUAL BANCORP INC (BNCL)	1,460	10.88	15,883.91	8.360	12,205.60	- 3,678.31			In cash account
BRINK'S COMPANY (BCO)	740	25.38	18,780.98	26.880	19,891.20	1,110.22	1.474	296.00	In cash account
BROADRIDGE FINANCIAL SOLUTIONS (BR) INC	1,310	18.50	24,229.20	22.550	29,540.50	5,311.30	2.844	838.40	In cash account
CBOE HOLDINGS INC (CBOE)	530	28.33	15,014.85	25.860	13,705.80	- 1,309.05	1.859	254.40	In cash account Barclays: 2-E/NEU
CAPITOL FEDERAL FINANCIAL INC (CFFN) NEW	1,760	12.17	21,422.24	11.540	20,310.40	- 1,111.84	2.593	528.00	In cash account Barclays 1-O/NEU
CARRIZO OIL & GAS INC (CRZO)	550	34.58	19,019.97	26.350	14,492.50	- 4,527.47			In cash account
CHEMTURA CORP (CHMT) NEW	1,650	17.20	28,378.52	11.340	18,711.00	- 9,667.52			In cash account
***CHICAGO BRIDGE & IRON CO NV (CBI)	790	34.26	27,065.40	37.800	29,862.00	2,796.60	0.526	158.00	In cash account Barclays 1-O/POS
CIRCOR INTL INC (CIR)	500	36.18	18,090.00	35.310	17,655.00	- 435.00	0.421	75.00	In cash account
COMPASS MINERALS INTL INC (CMP)	220	73.29	16,124.86	68.850	15,147.00	- 977.86	2.612	396.00	In cash account
DANA HOLDING CORP (DAN)	1,220	17.44	21,271.89	12.150	14,823.00	- 6,448.89			In cash account Barclays 1-O/NEU
DELTEC TIMBER CORP (DEL)	390	53.34	20,804.40	60.390	23,552.10	2,747.70	0.482	117.00	In cash account
DENNY'S CORPORATION (DENN)	2,480	3.23	8,011.12	3.760	9,324.80	1,313.68			In cash account
DINEEQUITY INC (DIN)	460	59.51	27,374.60	42.210	19,416.60	- 7,958.00			In cash account
DRESSER RAND GROUP INC (DRC)	350	34.49	12,072.97	49.910	17,468.50	5,395.53			In cash account Barclays: 1-O/POS



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Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
ENPRO INDUSTRIES INC (NPO)	700	36.28	25,397.81	32.980	23,086.00	-2,311.81			In cash account
FEDERAL SIGNAL CORP (FSS)	1,150	6.84	7,865.89	4.150	4,772.50	-3,093.39			In cash account
FIRST AMERICAN FINANCIAL (FAF) CORPORATION	1,270	20.97	26,627.69	12.670	16,090.90	-10,536.79	1.890	304.80	In cash account
FIRST NIAGARA FINANCIAL GROUP (FNFG) INC	1,480	12.66	18,736.13	8.630	12,772.40	-5,963.73	7.339	947.20	Barclays 2-E/POS In cash account
FIRSTMERIT CORP (FMR)	1,110	19.05	21,142.94	15.130	16,794.30	-4,348.64	4.186	710.40	Barclays 1-O/NEU In cash account
FLOWERS FOODS INC (FLO)	1,500	18.56	27,837.50	18.980	28,470.00	632.50	3.165	900.00	In cash account
FLOWSERVE CORP (FLS)	220	60.97	13,413.40	99.320	21,850.40	8,437.00	1.283	281.60	In cash account
FORESTAR GROUP INC (FOR)	650	23.87	15,518.02	15.130	9,834.50	-5,683.52			In cash account
FORTUNE BRANDS HOME & SEC INC (FBHS)	400	16.15	6,461.28	17.030	6,812.00	350.72			In cash account
L B FOSTER CO CL A (FSTR)	350	24.57	8,599.80	28.290	9,901.50	1,301.70	0.350	35.00	In cash account
GULFPORT ENERGY CORP COM NEW (GPOR)	820	30.57	25,068.72	29.450	24,149.00	-919.72			In cash account
HANESBRANDS INC (HBI)	1,130	27.26	30,801.70	21.860	24,701.80	-6,099.90			In cash account
HANOVER INSURANCE GROUP INC (THG) (THE)	490	38.44	18,835.31	34.950	17,125.50	-1,709.81	3.429	588.00	Barclays 2-E/NEU In cash account
HILL ROM HOLDINGS INC (HRC) COM	940	24.00	22,563.45	33.690	31,668.60	9,105.15	1.325	423.00	Barclays 2-E/POS In cash account
IBERIABANK CORP (IBKC)	410	44.85	18,387.58	49.300	20,213.00	1,825.42	2.706	557.60	In cash account
ITT CORP NEW (ITT) NEW	640	19.67	12,585.66	19.330	12,371.20	-214.46	1.853	232.96	In cash account
ICONIX BRAND GROUP INC (ICON)	640	18.47	11,820.16	16.290	10,425.60	-1,394.56			Barclays 2-E/POS In cash account
ITC HOLDINGS CORP (ITC)	350	47.05	16,467.50	75.880	26,558.00	10,090.50	1.838	493.50	Barclays 1-O/NEU In cash account
JOHN BEAN TECHNOLOGIES CORP (JBT)	730	14.89	10,871.02	15.370	11,220.10	349.08	1.804	204.40	Barclays: RS/POS In cash account
KAISER ALUMINUM CORPORATION (KALU) NEW	500	59.84	29,917.82	45.880	22,940.00	-6,977.82	2.088	480.00	In cash account
KANSAS CITY SOUTHERN (KSU) NEW	520	37.82	19,668.04	68.010	35,365.20	15,697.16			In cash account
KOPPERS HLDGS INC (KOP)	380	34.35	13,052.65	34.360	13,056.80	4.15	2.581	334.40	In cash account
MANNING & NAPIER INC (MN) CL A	740	12.44	9,208.63	12.490	9,242.60	33.97			In cash account
***MCDERMOTT INTERNATIONAL INC (MDR)	410	12.33	5,055.30	11.510	4,719.10	-336.20			In cash account
NCR CORP NEW (NCR)	1,100	15.85	17,429.50	16.460	18,106.00	676.50			Barclays 1-O/POS In cash account
NORTHWEST BANCSHARES INC MD (NWBII)	1,730	Not available	20,001.45	12.440	21,521.20		3.481	761.20	In cash account
OASIS PETROLEUM INC (OAS) NEW	700	30.27	21,186.00	29.090	20,363.00	-823.00			In cash account

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Equities

Common stocks(Symbol) PHH CORP (PHH) NEW	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating In cash account
PATTERSON COMPANIES INC (PDCO)	630	18 63	11,736 90	29.520	18,597 60	6,860.70	1.614	302.40	In cash account Barclays 2-E/NEU
PENSKE AUTOMOTIVE GROUP INC (PAG)	1,040	19 87	20,665 52	19.250	20,020.00	- 645.52	1.865	374.40	In cash account
REGAL-BELOIT CORP (RBC)	330	62 08	20,484.90	50 970	16,820.10	- 3,664 80	1.399	237 60	In cash account
SALLY BEAUTY HOLDINGS INC (SBH)	1,440	11 51	16,581 51	21.130	30,427 20	13,845 69			In cash account Barclays 2-E/NEU
A O SMITH CORP (AOS)	500	37 60	18,800 51	40.120	20,060 00	1,259.49	1.566	320.00	In cash account
SOLUTIA INC (SOA) NEW	690	18 03	12,437.95	17.280	11,923 20	- 514.75	0.873	103.50	In cash account
SUPERVALU INC (SVU)	1,630	9 34	15,229.09	8.120	13,235 60	- 1,993.49	4.353	570.50	In cash account Barclays 2-E/NEU
TIMKEN CO (TKR)	500	33 41	16,705 00	38.710	19,355 00	2,650.00	2 065	400.00	In cash account
TREEHOUSE FOODS INC (THS)	500	27 54	13,770 00	65.380	32,690 00	18,920 00			In cash account Barclays 1-O/NEU
TRINITY INDUSTRIES INC (TRN)	810	21.69	17,568.39	30.060	24,348 60	6,780.21	1.187	291.60	In cash account
VAIL RESORTS INC (MTN)	520	44 44	23,108 80	42.360	22,027 20	- 1,081 60	1 406	312 00	In cash account Barclays 1-O/NEU
VECTREN CORP (VVC)	740	25.19	18,640.60	30.230	22,370 20	3,729.60	4.584	1,036 00	In cash account
VIEWPOINT FINANCIAL GROUP INC (VPFG)	1,160	13 34	15,473.77	13.010	15,091 60	- 382.17	1.528	232 00	In cash account
WABTEC CORP (WAB)	530	40.87	21,662.19	69.950	37,073.50	15,411 31	0 173	63.60	In cash account
WADDELL & REED FINANCIAL INC (WDR) CL A	400	29 67	11,869.20	24.770	9,908 00	- 1,961 20	3 978	400.00	In cash account Barclays 1-O/NEU
WALTER ENERGY INC NEW (WLT)	220	84 50	18,590.00	60.560	13,323 20	- 5,266 80	0.832	110 00	In cash account
WESTFIELD FINANCIAL INC (WFD) NEW	680	10 20	6,933.42	7 360	5,004.80	- 1,928 62	3.235	163.20	In cash account
WRIGHT EXPRESS CORP (WXS)	850	31.94	27,149.00	54.280	46,138.00	18,989.00			In cash account
WYNDHAM WORLDWIDE CORPORATION (WYN)	790	35 56	28,088.50	37 830	29,885 70	1,797.20	1.575	474 00	In cash account
Total USD Common stocks					\$ 1,250,056.00	\$ 50,032.62		\$ 16,448.06	

Total Equities

\$ 1,250,056.00

\$ 50,032.62

\$ 16,448.06

1,194,591.12

HOLDINGS

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Equities

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Note: Trade price may include any applicable local taxes and fees.

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating
***TREASURY WINE ESTATES (TSRYF) US LISTED	1,633 shs 11,000 shs	Not available	3,926.77 43,941.78	\$ 3.600	\$ 45,478.80				In cash account Shares denominated in Australian Dollar - AUD
***ASCENDAS REAL ESTATE (A17U) INVESTMENT TRUST	19,000	1.46	27,691.83	1.414	26,866.00	- 825.83	7.077	1,900.00	In cash account Shares denominated in: Singapore Dollar - SGD
***SATS LTD (SPASF)	19,000	Not available	36,408.13	1.660	31,555.31				In cash account Shares denominated in: Singapore Dollar - SGD
***SUNTEC REIT NPV (SURVF)	36,000	1.11	39,895.81	0.850	30,600.00	- 9,295.81			In cash account Shares denominated in: Singapore Dollar - SGD
***ARC RESOURCES LTD (AETUF)	2,000	14.86	29,730.00	24.536	49,073.00	19,343.00			In cash account Shares denominated in: Singapore Dollar - SGD
ALLIANT ENERGY CORP (LNT)	1,150	36.43	41,896.55	44.110	50,726.50	8,829.95	3.836	1,955.00	In cash account Barclays 2-E/POS Shares denominated in Canadian Dollar - CAD
AMERICAN CAMPUS COMMUNITIES (ACC) INC	1,400	27.64	38,696.41	41.960	58,744.00	20,047.59	3.203	1,890.00	In cash account Barclays 2-E/POS
APOLLO INVESTMENT CORPORATION (AINV) COMMON STOCK	3,800	4.56	17,344.88	6.440	24,472.00	7,127.12	17.284	4,256.00	In cash account
AQUA AMERICA INC (WTR)	1,450	19.24	27,899.16	22.050	31,972.50	4,073.34	2.966	957.00	In cash account Barclays 2-E/POS
CENTERPOINT ENERGY INC (CNP)	3,900	Not available	61,282.00	20.090	78,351.00		3.905	3,081.00	In cash account Barclays 2-E/POS
***CHINA MOBILE LIMITED (CHL) SPONSORED ADR RPSTG 5 ORD SHS	900	Not available	46,095.65	48.490	43,641.00		3.812	1,652.40	In cash account Barclays 2-E/POS
***CHUNGHWA TELECOM CO LTD (CHT) SPONSORED ADR NEW 2011	1,040	Not available	25,584.26	33.280	34,611.20		4.491	1,561.04	In cash account

Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating
***CRESCENT POINT ENERGY CORP (CSCF)	1,600	38.59	61,751.39	44.120	70,592.00	8,840.61	6.027	4,248.00	In cash account Barclays 1-O/POS
DIGITAL REALTY TRUST INC (DLR)	800	53.21	42,570.78	66.670	53,336.00	10,765.22	4.051	2,176.00	Shares denominated in: Canadian Dollar - CAD In cash account Barclays 1-O/NEU
***ECOPETROL S A (EC) SPONSORED ADR	1,100	42.53	46,777.61	44.520	48,972.00	2,194.39	4.229	2,072.40	In cash account
EXELON CORP (EXC)	1,450	45.23	65,589.66	43.370	62,886.50	- 2,703.16	4.804	3,045.00	In cash account Barclays. RS/NEU
***FRANCO-NEVADA CORPORATION (FNV)	1,950	28.85	56,259.14	38.141	74,375.21	18,116.07	1.249	936.00	In cash account Shares denominated in: Canadian Dollar - CAD In cash account Barclays 1-O/POS
HCP INC (HCP)	1,350	38.19	51,561.47	41.430	55,930.50	4,369.03	4.598	2,592.00	In cash account Barclays. 1-O/POS
JOHNSON & JOHNSON (JNJ)	500	64.65	32,327.00	65.580	32,790.00	463.00	3.461	1,140.00	In cash account Barclays. 1-O/POS
MICROCHIP TECHNOLOGY INC (MCHP)	1,300	28.71	37,328.15	36.630	47,619.00	10,290.85	3.779	1,809.60	In cash account Barclays 1-O/POS
NEW JERSEY RESOURCES CORP (NJR)	650	34.91	22,693.00	49.200	31,980.00	9,287.00	3.039	988.00	In cash account Barclays 3-U/NEU
***NOVARTIS AG (NVS) AMERICAN DEPOSITORY SHARES NSTAR (NST)	800	57.20	45,761.80	57.170	45,736.00	- 25.80	3.527	1,604.00	In cash account
PG&E CORP (PCG)	500	30.66	15,332.00	46.960	23,480.00	8,148.00	3.601	850.00	In cash account Barclays 1-O/POS
PHILIP MORRIS INTERNATIONAL (PM) INC	900	44.17	39,750.76	41.220	37,098.00	- 2,652.76	4.391	1,638.00	In cash account Barclays 2-E/POS
PLUM CREEK TIMBER CO INC (PCL) COM	350	44.83	15,688.80	78.480	27,468.00	11,779.20	3.894	1,078.00	In cash account Barclays. 1-O/POS
RAYONIER INC (RYN) REIT	650	35.90	23,333.25	36.560	23,764.00	430.75	4.534	1,092.00	In cash account Barclays. 1-O/POS
ROYAL GOLD INC (RGLD)	1,387	29.31	40,655.46	44.630	61,901.81	21,246.35	3.567	2,219.20	In cash account Barclays. 1-O/POS
***SANOFI (SNY) SPONSORED ADR	400	Not available	19,484.00	67.430	26,972.00		0.896	240.00	In cash account
SPECTRA ENERGY CORP (SE)	1,950	30.99	60,438.08	36.540	71,253.00	10,814.92	3.629	2,579.85	In cash account
TECO ENERGY INC (TE)	2,600	23.27	60,494.91	30.750	79,950.00	19,455.09	3.630	2,912.00	In cash account Barclays. 1-O/NEU
***TOTAL S.A. (TOT) 1 ADR REPRESENTING 1 ORD SHS	2,350	13.78	32,383.00	19.140	44,979.00	12,596.00	4.465	2,021.00	In cash account Barclays 2-E/POS
***UNILEVER N.V. (UN) NEW YORK SHS NEW ADR	1,300	54.43	70,763.99	51.110	66,443.00	- 4,320.99	5.304	3,503.50	In cash account
	2,050	27.52	56,410.44	34.370	70,458.50	14,048.06	3.063	2,160.70	In cash account

Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
UNITED PARCEL SVC INC (UPS) CL B	650	60.47	39,306.93	73.190	47,573.50	8,266.57	2.829	1,352.00	In cash account Barclays: 1-O/POS
VENTAS INC (VTR) <i>(Was Nationwide)</i>	589	Not available	30,694.28	55.130	32,471.57		4.159	1,354.70	In cash account Barclays: 2-E/POS
WEYERHAEUSER CO (WY) <i>Health Prop)</i>	1,500	Not available	24,264.75	18.670	28,005.00		3.178	900.00	In cash account Barclays: 1-O/POS
WISCONSIN ENERGY CORP (WEC)	1,400	31.01	43,411.26	34.960	48,944.00	5,532.74	3.400	1,680.00	In cash account Barclays: 2-E/POS
WORLD WRESTLING ENTERTAINMENT (WWE) INC CL A	2,050	13.50	27,680.13	9.320	19,106.00	-8,574.13	5.145	984.00	In cash account
Total USD Common stocks					\$ 3,740,175.90	\$ 211,380.21		\$ 64,428.39	

Preferred stock(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
***BUNGE LIMITED (BGEFF) 4.875% PERPETUAL PREF SHS CONV	200	\$ 82.00	\$ 16,400.00	\$ 94.000	\$ 18,800.00	\$ 2,400.00	5.159	975.00	In cash account

Index tracking stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
JPMORGAN CHASE & CO (AMJ) ALERIAN MLP INDEX ETN BASED ON WAP LEVEL OF INDEX	900	\$ 34.95	\$ 31,454.11	\$ 38.970	\$ 35,073.00	\$ 3,618.89	4.901	1,714.50	In cash account

Total Equities			1,551,039.38		\$ 1,794,848.90	\$ 217,399.10		\$ 67,117.89	
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Fixed income

Yield information is provided for informational purposes only Barclays makes reasonable efforts to ensure its accuracy but should not be held responsible for errors or omissions.

Convertibles	Par	Unit cost	Adj unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Yield-to-maturity(%)	Comment
PATRIOT COAL CORP SR NT CONV 144A	30,000	\$ 84.000	\$ 84.000	\$ 25,200.00	91.250	\$ 27,375.00	\$ 2,175.00	10.02	In cash account
DUE 31 MAY 2013 @ 3 250% ISIN: US70336TAA25 DATED DATE 28 MAY 2008		92.624		27,787.07		83.96			
WRIGHT MED GROUP INC CONV	55,000	94.000	95.572	51,700.00	93.125	51,218.75	-481.25	5.19	In cash account
DUE 01 DEC 2014 @ 2 625% ISIN: US98235TAA51 DATED DATE 26 NOV 2007				52,584.71		120.31			

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Fixed Income

Convertibles	Par	Unit cost		Total cost	Market price	Accrued interest	Unrealized gain/loss	Yield to maturity(%)	Comment
		Adj	unit cost						
MASSEY ENERGY CO	55,000	99.875		54,931.25	91.750	50,462.50	-4,482.55	5.83	In cash account
SR NT CONV		99.900		54,945.05		744.79			S&P BB-
DUE 01 AUG 2015 @ 3.250%									
ISIN: US576203AJ29									
DATED DATE 12 AUG 2008									
JAMES RIV COAL CO	50,000	89.750		44,875.00	76.875	38,437.50	-6,751.27	12.08	In cash account
SR NT CONV		90.378		45,188.77		187.50			Moody's B2
DUE 01 DEC 2015 @ 4.500%									
ISIN: US470355AF58									
DATED DATE 20 NOV 2009									
RTI INTL METALS INC	25,000	100.000		25,000.00	100.130	25,032.50	32.50	2.96	In cash account
SR NT CONV		100.000		25,000.00		62.50			
DUE 01 DEC 2015 @ 3.000%									
ISIN: US74973WAA53									
DATED DATE 14 DEC 2010									
COVANTA HOLDING CORPORATION	50,000	97.375		48,687.50	99.483	49,741.65	968.45	1.04	In cash account
10% SENIOR CONVERTIBLE		97.546		48,773.20		208.33			Next call on 02/01/2012
DEBENTURES DUE 2027									
DUE 01 FEB 2027 @ 1.000%									
ISIN: US22282EAA01									
DATED DATE 31 JAN 2007									
BILL BARRETT CORPORATION	30,000	96.333		28,900.00	100.130	30,039.00	1,052.71	4.99	In cash account
CONVERTIBLE SENIOR NOTES		96.621		28,986.29		441.67			Next call on 03/26/2012
DUE 15 MAR 2028 @ 5.000%									
ISIN: US06846NAA28									
DATED DATE 12 MAR 2008									
***KINROSS GOLD CORP	60,000	97.875		58,725.00	97.880	58,728.00	3.00	1.90	In cash account
SR NT CONV		97.875		58,725.00		309.17			Next call on 03/20/2013
DUE 15 MAR 2028 @ 1.750%									
ISIN: US496902AD95									
DATED DATE 29 JAN 2008									
HOLOGIC INC	50,000	94.500		47,250.00	95.630	47,815.00	477.60	2.22	In cash account
2.0% CVT SENIOR NOTES		94.675		47,337.40		44.44			Next call on 12/15/2013
DUE 15 DEC 2037 @ 2.000%									
ISIN: US436440AA93									
DATED DATE 10 DEC 2007									
VARIABLE RATE									
Total USD Convertibles							-\$ 10,457.59		
							\$ 378,849.50		
							\$ 2,202.67		

305,268.75

HOLDINGS

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Unrealized gain/loss total reflects all positions for which a cost basis is available. Please review the Tax Lot section for details regarding cost basis.

Equities

Your statement contains research ratings for companies covered by Barclays Capital Equity Research. Clients may access Barclays Capital research at www.barclayswealthamericas.com or by calling 1-800-253-4626. A complete description of Barclays Capital ratings may be found on Page 2 of your statement.

Note: Trade price may include any applicable local taxes and fees

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
***ACCENTURE PLC IRELAND (ACN) SHS CL A	5,500	\$ 41.95	\$ 230,706.70	\$ 53.230	\$ 292,765.00	\$ 62,058.30	2.507	7,425.00	In cash account Barclays: 2-E/NEU
***COVIDIEN PLC (COV)	5,235	38.31	200,577.94	45.010	235,627.35	35,049.41	1.998	4,711.50	In cash account Barclays: 1-O/NEU
***INGERSOLL RAND PLC (IR)	5,305	44.70	237,116.57	30.470	161,643.35	- 75,473.22	2.089	3,395.20	In cash account Barclays: 2-E/POS
***WILLIS GROUP HOLDINGS PLC (WSH)	5,190	41.98	217,861.82	38.800	201,372.00	- 16,489.82	2.676	5,397.60	In cash account Barclays: 1-O/POS
***TE CONNECTIVITY LTD (TEL)	8,880	26.76	237,672.37	30.810	273,592.80	35,920.43	2.314	6,393.60	In cash account
AMERICAN EXPRESS COMPANY (AXP)	4,725	40.50	191,386.03	47.170	222,878.25	31,492.22	1.515	3,402.00	In cash account Barclays: 1-O/POS
AMERISOURCEBERGEN CORP (ABC)	7,365	29.18	214,899.58	37.190	273,904.35	59,004.77	1.393	3,829.80	In cash account Barclays: 1-O/NEU
AUTOMATIC DATA PROCESSING INC (ADP)	4,725	40.79	192,713.00	54.010	255,197.25	62,484.25	2.907	7,465.50	In cash account Barclays: 1-O/NEU
BANK NEW YORK MELLON CORP (BK)	15,045	24.06	362,003.27	19.910	299,545.95	- 62,457.32	2.591	7,823.40	In cash account Barclays: 1-O/POS
BERKSHIRE HATHAWAY INC DEL (BRKB) CL B NEW	4,095	78.38	320,960.47	76.300	312,448.50	- 8,511.97			In cash account Barclays: 1-O/POS
CINTAS CORP (CTAS)	6,340	25.87	164,025.36	34.810	220,695.40	56,670.04	1.534	3,423.60	In cash account Barclays: 2-E/NEU
COMERICA INC (CMA)	9,775	30.98	302,795.22	25.800	252,195.00	- 50,600.22	1.537	3,910.00	In cash account Barclays: 3-U/NEU
DEVON ENERGY CORPORATION NEW (DVN)	4,895	65.38	320,039.28	62.000	303,490.00	- 16,549.28	1.092	3,328.60	In cash account Barclays: 1-O/NEU
***DIAGEO PLC-SPONSORED ADR (DEO)	3,060	67.35	206,105.98	87.420	267,505.20	61,399.22	2.978	7,940.70	In cash account
NEW REPSTG 4 ORD SHS									
***GLAXOSMITHKLINE PLC (GSK)	6,480	42.79	277,272.01	45.630	295,682.40	18,410.39	4.829	14,294.88	In cash account
SPONSORED ADR(FRM GLAXO WELL)									
ILLINOIS TOOL WORKS INC (ITW)	5,160	46.48	239,844.44	46.710	241,023.60	1,179.16	3.070	7,430.40	In cash account Barclays: 2-E/POS



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Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann yield (%)	Est. annual income (\$)	Comment / Research rating
KIMBERLY CLARK CORP (KMB)	4,200	64.37	270,338.04	73.560	308,952.00	38,613.96	3.784	11,760.00	In cash account Barclays 2-E/POS
MICROSOFT CORP (MSFT)	8,570	27.80	238,252.65	25.960	222,477.20	-15,775.45	3.075	6,856.00	In cash account Barclays: 2-E/POS
MONSANTO CO (MON)	2,030	58.88	119,524.00	70.070	142,242.10	22,718.10	1.703	2,436.00	In cash account Barclays: 2-E/POS
**NESTLE SA-SPONSORED ADR (NSRGY)	5,335	51.58	275,176.95	57.748	308,085.58	32,908.63	3.111	9,426.95	In cash account
REPSG REGD ORD (SF 10 PAR)	6,275	43.29	271,631.28	44.580	279,739.50	8,108.22	2.259	6,275.00	In cash account Barclays: 2-E/NEU
OMNICOM GROUP INC (OMC)	2,470	59.95	148,065.11	68.310	168,725.70	20,660.59	1.483	2,470.00	In cash account Barclays 1-O/POS
***SCHLUMBERGER LTD (SLB)	21,995	18.18	399,843.85	13.890	305,510.55	-94,333.30	2.872	8,798.00	In cash account Barclays 2-E/NEG
STAPLES INC (SPLS)	13,185	28.03	369,526.37	29.330	386,716.05	17,189.68	3.660	14,239.80	In cash account Barclays: 2-E/NEU
SYSCO CORP (SYY)	5,020	82.32	413,247.21	81.730	410,284.60	-2,962.61	2.679	11,044.00	In cash account Barclays: 2-E/POS
3M COMPANY (MMM)	7,995	31.59	252,587.42	36.140	288,939.30	36,351.88	2.584	7,515.30	In cash account Barclays 1-O/NEU
TIME WARNER INC (TWX)	4,690	65.43	306,882.10	73.190	343,261.10	36,379.00	2.829	9,755.20	In cash account Barclays: 1-O/POS
UNITED PARCEL SVC INC (UPS)	6,425	51.30	329,613.79	59.760	383,958.00	54,344.21	2.434	9,380.50	In cash account Barclays: 1-O/NEU
WAL-MART STORES INC (WMT)									
Total USD Common stocks					\$ 7,658,458.88	\$ 347,789.27		\$ 190,128.53	
Total Equities					\$ 7,658,458.88	\$ 347,789.27		\$ 190,128.53	

7,310,668.81

HOLDINGS

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Equities

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Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating
***TYCO INTERNATIONAL LTD (TYC)	3,350	\$ 43.31	\$ 145,082.37	\$ 46.710	\$ 156,478.50	\$ 11,396.13	2.131	3,350.00	In cash account Barclays 2-E/POS
***ABB LTD (ABB) SPONSORED ADR	4,850	23.24	112,714.30	18.830	91,325.50	- 21,388.80	3.597	3,264.05	In cash account
ABBOTT LABORATORIES (ABT)	2,075	48.31	100,243.33	56.230	116,677.25	16,433.92	3.408	3,984.00	In cash account Barclays 2-E/POS
AMERICAN EXPRESS COMPANY (AXP)	4,400	42.40	186,543.21	47.170	207,548.00	21,004.79	1.515	3,168.00	In cash account Barclays 1-O/POS
APACHE CORP (APA)	1,500	119.99	179,990.71	90.580	135,870.00	- 44,120.71	0.667	900.00	In cash account Barclays 1-O/NEU
APPLE INC (AAPL)	575	342.98	197,212.73	405.000	232,875.00	35,662.26			In cash account
CABOT OIL & GAS CORP (COG)	1,650	54.86	90,519.82	75.900	125,235.00	34,715.17	0.156	198.00	Barclays 1-O/POS In cash account
***GENOVUS ENERGY INC (CVE)	4,100	36.59	150,006.76	33.272	136,418.00	- 13,588.76	2.446	3,263.60	In cash account Barclays 1-O/NEU Shares denominated in Canadian Dollar - CAD
CHEVRON CORPORATION (CVX)	1,550	93.90	145,539.53	106.400	164,920.00	19,380.47	3.015	5,022.00	In cash account Barclays 1-O/POS
CHURCH & DWIGHT CO INC (CHD)	1,500	34.09	51,132.00	45.760	68,640.00	17,508.00	1.467	1,020.00	In cash account Barclays 2-E/POS
DANAHER CORP (DHR)	3,850	48.45	186,518.16	47.040	181,104.00	- 5,414.16	0.211	385.00	In cash account Barclays 1-O/POS
WALT DISNEY CO (DIS)	3,500	30.14	105,485.80	37.500	131,250.00	25,764.20	1.591	2,100.00	In cash account Barclays 1-O/NEU
EOG RES INC (EOG)	1,925	101.37	195,134.11	98.510	189,631.75	- 5,502.36	0.653	1,232.00	In cash account Barclays 1-O/NEU
EDWARDS LIFESCIENCES CORP (EW)	1,100	71.33	78,457.61	70.700	77,770.00	- 687.61			In cash account Barclays 2-E/NEU
EXPRESS SCRIPTS INC COMMON (ESRX)	3,000	51.24	153,723.56	44.690	134,070.00	- 19,653.56			In cash account Barclays 1-O/NEU

Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est ann yield (%)	Est annual income (\$)	Comment / Research rating
FMC TECHNOLOGIES INC (FTI)	2,800	42.99	120,373.12	52.230	146,244.00	25,870.88			In cash account Barclays 2-E/POS
FISERV INC (FISV)	750	55.60	41,701.50	58.740	44,055.00	2,353.50			In cash account Barclays 2-E/NEU
GENERAL ELECTRIC CO (GE)	10,850	18.94	205,466.98	17.910	194,323.50	- 11,143.48	3.763	7,378.00	In cash account Barclays 1-O/POS
HOLOGIC INC (HOLX)	7,900	20.28	160,227.01	17.510	138,329.00	- 21,898.01			In cash account Barclays 2-E/POS
INTERNATIONAL BUSINESS (IBM) MACHINES CORP	1,075	161.97	174,119.40	183.880	197,671.00	23,551.60	1.611	3,225.00	In cash account Barclays 2-E/POS
JPMORGAN CHASE & CO (JPM)	4,200	41.70	175,154.73	33.250	139,650.00	- 35,504.73	2.992	4,200.00	In cash account Barclays 1-O/POS
LENNAR CORP (LEN)	8,600	17.44	150,000.84	19.650	168,990.00	18,989.16	0.806	1,376.00	In cash account Barclays 1-O/POS
CL A	6,400	30.50	195,230.37	27.930	178,752.00	- 16,478.37	1.625	2,905.60	In cash account
**LUXOTTICA GROUP SPA (LUX) SPONSORED ADR	2,550	76.92	196,134.82	100.330	255,841.50	59,706.68	2.778	7,140.00	In cash account Barclays 1-O/NEU
MOODYS CORP (MCO)	5,675	31.51	178,793.52	33.680	191,134.00	12,340.48	1.876	3,632.00	In cash account
**NESTLE SA-SPONSORED ADR (NSRGY) REPSTG REGD ORD (SF 10 PAR)	3,425	55.20	189,046.03	57.748	197,786.90	8,740.87	3.111	6,051.98	In cash account
**NOVARTIS AG (NVS) AMERICAN DEPOSITARY SHARES	3,500	54.89	192,127.70	57.170	200,095.00	7,967.30	3.527	7,017.50	In cash account
OCCIDENTAL PETE CORP (OXY)	1,600	91.09	145,747.00	93.700	149,920.00	4,173.00	1.963	2,944.00	In cash account Barclays 2-E/NEU
OMNICOM GROUP INC (OMC)	4,100	46.82	191,950.88	44.580	182,778.00	- 9,172.88	2.259	4,100.00	In cash account Barclays 2-E/NEU
ORACLE CORP (ORCL)	4,850	30.95	150,121.70	25.650	124,402.50	- 25,719.20	0.930	1,164.00	In cash account Barclays 1-O/POS
PFIZER INC (PFE)	5,750	19.79	113,767.20	21.640	124,430.00	10,662.80	4.053	5,060.00	In cash account Barclays 2-E/POS
PRAXAIR INC (PX)	1,200	96.82	116,179.84	106.900	128,280.00	12,100.16	1.867	2,400.00	In cash account Barclays 2-E/POS
PRECISION CASTPARTS CORP (PCP)	1,400	142.82	199,952.17	164.790	230,706.00	30,753.83	0.072	168.00	In cash account Barclays 1-O/POS
ROPER INDUSTRIES INC NEW (ROP)	2,400	82.38	197,715.36	86.870	208,488.00	10,772.64	0.632	1,320.00	In cash account Barclays 1-O/POS
***SCHLUMBERGER LTD (SLB)	1,850	78.67	145,548.08	68.310	126,373.50	- 19,174.58	1.483	1,850.00	In cash account Barclays 1-O/POS
SIRONA DENTAL SYSTEMS INC (SIRO)	3,325	50.74	168,697.63	44.040	146,433.00	- 22,264.63			In cash account Barclays 1-O/NEU
TIFFANY & CO NEW (TIF)	2,275	67.90	154,465.45	66.260	150,741.50	- 3,723.95	1.722	2,639.00	In cash account Barclays 1-O/NEU
VARIAN MEDICAL SYSTEMS INC (VAR)	2,700	54.07	145,976.04	67.130	181,251.00	35,274.96			In cash account

Equities

Common stocks(Symbol)	Quantity	Unit cost	Total cost	Market price	Market value	Unrealized gain/loss	Est. ann. yield (%)	Est. annual income (\$)	Comment / Research rating
WALGREEN CO (WAG)	5,275	38.61	203,649.34	33.060	174,391.50	- 29,257.84	2.692	4,747.50	In cash account Barclays: 3-U/NEU
WISCONSIN ENERGY CORP (WEC)	3,350	31.19	104,470.09	34.960	117,116.00	12,645.91	3.400	4,020.00	In cash account Barclays 2-E/POS
Total USD Common stocks					~~\$ 6,247,895.90~~	\$ 153,075.08		\$ 101,225.23	

Total Equities
\$ 153,075.08
\$ 101,225.23
6,094,920.80
Cash, cash equivalents & other

Money Market Preferred, SAVRs and other Auction Rate Securities are included in the Cash, Cash Equivalents and Other category. The interest rate on these securities generally is reset on a periodic basis in an auction process. Investors should be aware that these securities may have a final legal maturity date that is of a long-term nature and that under certain circumstances the rate paid or the mechanism for setting the rate paid on these securities could change. Please consult your investment representative with any questions.

Gain/Loss information also excludes cash, cash equivalents, and other.

Cash balance
\$ 674.28
CASH ACCOUNT
Cash investments

 Quantity
1,394,385.69

 Market value
Accrued income
\$ 1,394,385.69

Comment

 INSURED NETWORK DEPOSIT
FDIC INSURED UP TO APPLICABLE
LIMITS

 Market value (USD)
Accrued income (USD)
\$ 1,395,059.97
\$ 0.00
Total Cash, cash equivalents & other
\$ 1,395,059.97

HOLDINGS

In instances where prices of securities are not readily available, securities have no values, securities may not have been actively traded or where other factors prevent the pricing of securities, *** appears in the market price column, the market value for the security is not computed and the total equity in your account does not reflect the long or short market value (if any) of those securities. Please also note that totals may differ from the sum on individual components due to rounding
Unrealized gain/loss total reflects all positions for which a cost basis is available. Please review the Tax Lot section for details regarding cost basis.

Fixed income

Yield information is provided for informational purposes only Barclays makes reasonable efforts to ensure its accuracy but should not be held responsible for errors or omissions

Corporate bonds	Par	Unit cost		Total cost	Market price	Market value		Unrealized gain/loss	Yield-to-maturity(%)	Comment
		Adj. unit cost		Adj. total cost		Accrued interest				
BEAR STEARNS COS INC DUE 01 FEB 2012 @ 5.350% ISIN: US073902PP75 DATED DATE 25 JAN 2007	70,000	\$ 100.065		\$ 70,045.30	100.357	\$ 70,250.58		\$ 249.99	1.03	In cash account Moody's Aa3 S&P A
J P MORGAN CHASE & CO NT DUE 15 MAR 2014 @ 4.875% ISIN: US46625HBJ86 DATED DATE 09 MAR 2004	100,000	97.332		97,332.00	103.726	103,726.00		4,690.86	3.11	In cash account Moody's A1 S&P A-
GENERAL ELEC CAP CORP MEDIUM TERM NOTES DUE 13 MAY 2014 @ 5.900% ISIN: US36962G4C58 DATED DATE 13 MAY 2009	120,000	103.010		123,611.70	109.645	131,574.00		9,704.03	1.72	In cash account Moody's Aa2 S&P AA+
XEROX CORPORATION SENIOR NOTES DUE 15 MAY 2014 @ 8.250% ISIN: US984121BY81 DATED DATE 11 MAY 2009	120,000	104.297		125,156.40	113.502	136,202.60		13,480.22	2.36	In cash account Moody's Baa2 S&P BBB-
GOLDMAN SACHS GROUP INC DUE 01 OCT 2014 @ 5.000% ISIN: US38143UAW18 DATED DATE 29 SEP 2004	55,000	96.799		53,239.45	101.372	55,754.60		1,619.70	4.46	In cash account Moody's A1 S&P A-
JOHN DEERE CAP CORP DUE 02 DEC 2014 @ 1.250% ISIN: US24422ERK72 DATED DATE 02 DEC 2011	35,000	99.871		34,954.85	100.993	35,347.55		391.49	0.90	In cash account Init rate eff. 06/02/2012 Moody's A2 S&P A
J P MORGAN CHASE & CO DUE 01 MAR 2015 @ 4.750% ISIN: US46625HCE80 DATED DATE 25 FEB 2005	85,000	98.787		83,968.70	106.210	90,278.83		5,870.43	2.69	In cash account Moody's Aa3 S&P A



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Corporate bonds

Corporate bonds	Par	Unit cost		Total cost		Market price	Market value		Unrealized gain/loss	Yield-to-maturity(%)	Comment
		Adj.	unit cost	Adj.	total cost		Accrued interest				
BANK AMERICA CORP	125,000		101.731		127,164.05	93.474	116,842.50		-9,413.67	7.19	In cash account
SUB NOTES			101.005		126,256.17		546.88				Moody's Baa2 S&P BBB+
DUE 01 DEC 2015 @ 5.250%											
ISIN: US060505BG88											
DATED DATE 18 NOV 2003											
SIMON PPTY GROUP LP NT 5.75%15	15,000		102.052		15,307.80	111.493	16,724.02		1,565.64	2.64	In cash account
DUE 01 DEC 2015 @ 5.750%			101.056		15,158.38		71.87				Next call on 09/02/2015
ISIN: US828807BP17											Call price \$100.00
DATED DATE 15 NOV 2005											Moody's A3 S&P A-
AMERICAN EXPRESS CO	125,000		95.604		119,504.90	113.639	142,048.75		21,074.64	3.47	In cash account
SR NTS			96.779		120,974.11		2,626.56				Moody's A3 S&P BBB+
DUE 28 AUG 2017 @ 6.150%											
ISIN US025816AX77											
DATED DATE 28 AUG 2007											
***ASTRAZENECA PLC	110,000		105.086		115,594.30	120.511	132,562.15		18,581.34	2.07	In cash account
NT			103.619		113,980.81		1,910.94				Moody's A1 S&P AA-
DUE 15 SEP 2017 @ 5.900%											
ISIN US046353AB45											
DATED DATE 12 SEP 2007											
COMCAST CORP	120,000		106.442		127,730.20	117.704	141,245.77		15,105.99	2.99	In cash account
NT			105.116		126,139.78		966.00				Moody's Baa1 S&P BBB+
DUE 15 NOV 2017 @ 6.300%											
ISIN: US20030NAU54											
DATED DATE 23 AUG 2007											
CITIGROUP INC	125,000		104.661		130,826.25	104.960	131,200.00		1,490.04	5.14	In cash account
NT			103.768		129,709.96		850.69				Moody's A3 S&P A-
DUE 21 NOV 2017 @ 6.125%											
ISIN US172967EM99											
DATED DATE 21 NOV 2007											
WELLS FARGO & CO NEW	120,000		95.347		114,416.30	112.803	135,363.60		19,547.22	3.24	In cash account
NT			96.514		115,816.38		375.00				Moody's A2 S&P A+
DUE 11 DEC 2017 @ 5.625%											
ISIN: US949746NX52											
DATED DATE 10 DEC 2007											
GOLDMAN SACHS GROUP INC	80,000		95.983		76,786.40	102.631	82,104.87		4,538.20	5.43	In cash account
NT			96.958		77,566.67		2,155.22				Moody's A1 S&P A-
DUE 18 JAN 2018 @ 5.950%											
ISIN: US38141GFG47											
DATED DATE 18 JAN 2008											
MORGAN STANLEY	150,000		108.839		163,258.50	98.687	148,031.75		-13,767.58	6.88	In cash account
DUE 01 APR 2018 @ 6.625%			107.866		161,799.33		2,484.38				Moody's A2 S&P A-
ISIN US6174466Q77											
DATED DATE 01 APR 2008											

Fixed income

Corporate bonds	Par	Unit cost		Total cost	Market price	Market value		Unrealized gain/loss	Time-to-maturity(%)	Comment
		Adj.	unit cost			Accrued interest				
CONOCOPHILLIPS	95,000	100	354	95,336.30	120	120	114,114.00	18,857.12	2.62	In cash account Moody's A1 S&P A
NOTES DUE 01 FEB 2019 @ 5.750% ISIN US20825CAR51 DATED DATE 03 FEB 2009										
TIME WARNER CABLE INC	135,000	113	529	153,263.55	127.220		171,748.26	22,297.18	4.27	In cash account Moody's Baa2 S&P BBB
DUE 14 FEB 2019 @ 8.750% ISIN US88732JAP30		110	704	149,451.06			4,495.31			
DATED DATE 18 NOV 2008										
CATERPILLAR FINL SVCS CORP	110,000	118	670	130,537.50	128.103		140,913.30	13,945.89	2.77	In cash account Moody's A2 S&P A +
MEDIUM TERM NTS DUE 15 FEB 2019 @ 7.150% ISIN US14912L4E81		115	425	126,967.41			2,971.22			
DATED DATE 12 FEB 2009										
CISCO SYS INC	95,000	111	391	105,821.20	115.923		110,126.85	6,673.38	2.50	In cash account Moody's A1 S&P A+
SR NT DUE 15 FEB 2019 @ 4.950% ISIN US17275RAE27		108	898	103,453.47			1,776.50			
DATED DATE 17 FEB 2009										
PFFZER INC	65,000	107	942	70,162.30	122.910		79,891.50	10,904.18	2.68	In cash account Moody's A1 S&P AA
NT DUE 15 MAR 2019 @ 6.200% ISIN US717081DB62		106	134	68,987.32			1,186.61			
DATED DATE 24 MAR 2009										
VERIZON COMMUNICATIONS INC	110,000	105	645	116,209.50	123.298		135,628.12	20,742.79	2.78	In cash account Moody's A3 S&P A-
NT DUE 01 APR 2019 @ 6.350% ISIN US92343VAV62		104	441	114,885.32			1,746.25			
DATED DATE 27 MAR 2009										
TIME WARNER INC NEW	120,000	107	336	128,803.35	108.363		130,035.60	2,296.42	3.68	In cash account Moody's Baa2 S&P BBB
DUE 15 MAR 2020 @ 4.875% ISIN US887317AF27		106	449	127,739.18			1,722.50			
DATED DATE 11 MAR 2010										
HOME DEPOT INC	110,000	100	320	110,352.00	108.600		119,460.00	9,146.41	2.83	In cash account Next call on 06/15/2020 Call price \$100.00 Moody's A3 S&P A-
SR NT DUE 15 SEP 2020 @ 3.950% ISIN US437076AT91		100	285	110,313.59			1,279.36			
DATED DATE 10 SEP 2010										
DIRECTV HLDGS LLC / DIRECTV	130,000	101	733	132,252.90	107.022		139,128.60	7,017.22	4.07	In cash account Moody's Baa2 S&P BBB
FING INC SR NT DUE 01 MAR 2021 @ 5.000% ISIN US25459HBA23		101	624	132,111.38			2,166.67			
DATED DATE 10 MAR 2011										

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SWARTZ FOUNDATION
December 1 - December 31, 2011

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Fixed income

Corporate bonds										
	Par	Unit cost		Total cost	Market price	Market value		Unrealized gain/loss	Yield-to-maturity(%)	Comment
		Adj	unit cost			Accrued interest				
GENERAL ELEC CAP CORP	150,000	93 087	93 391	139,630.00	106.119	159,179.21	4,088.02	19,092.20	5.43	In cash account
MEDIUM TERM NTS										Moody's Aa2
DUE 14 JAN 2038 @ 5.875%										S&P AA+
ISIN: US36962G3P70										
DATED DATE 14 JAN 2008										
KRAFT FOODS INC	95,000	106 324	106 195	101,007.65	130.094	123,589.30	2,435.69	22,704.24	4.58	In cash account
NT										Moody's Baa2
DUE 09 FEB 2040 @ 6.500%										S&P BBB-
ISIN: US50075NAZ78										
DATED DATE 08 FEB 2010										
COMCAST CORP NEW	50,000	108 150	108 077	54,075.00	124.306	62,153.00	1,066.67	8,114.61	4.81	In cash account
DUE 01 MAR 2040 @ 6.400%										Moody's Baa1
ISIN: US20030NB64										S&P BBB+
DATED DATE 01 MAR 2010										
Total USD Corporate bonds					2,916,348.35	\$ 3,155,225.37		\$ 256,520.18		
						\$ 46,471.79				

Governments and agencies										
UNITED STATES TREASURY BILL	Par	Unit cost		Total cost	Market price	Market value		Unrealized gain/loss	Yield-to-maturity(%)	Comment
		Adj	unit cost			Accrued interest				
RE-ISSUE 12/01/2011	200,000	\$ 99.977		\$ 199,954.75	99.998	\$ 199,996.78		N/A		In cash account
DUE 01 MAR 2012		99.977		199,954 75						Moody's AAA
ISIN: US912795Z469										
DATED DATE 01 SEP 2011										
UNITED STATES TREASURY NOTE	270,000	100.461		271,245.43	100.313	270,845.10		19.35	0.06	In cash account
DUE 30 APR 2012 @ 1.000%		100.306		270,825.75		459.89				Moody's Aaa
ISIN: US912828NB24										
DATED DATE 30 APR 2010										
UNITED STATES TREASURY NOTE	795,000	100.211		796,679.61	100.203	796,614.84		-64.77	0.13	In cash account
DUE 31 OCT 2012 @ 0.375%		100.211		796,679.61		507.80				Moody's Aaa
ISIN: US912828PD61										
DATED DATE 31 OCT 2010										
UNITED STATES TREASURY NOTE	250,000	103.676		259,190.29	104.117	260,292.50		7,875.54	0.21	In cash account
DUE 15 FEB 2013 @ 3.875%		100.967		252,416.96		3,659.14				Moody's Aaa
ISIN: US912828AU42										
DATED DATE 15 FEB 2003										
UNITED STATES TREASURY NOTE	110,000	Not available			102.972	113,269.75			0.19	In cash account
DUE 28 FEB 2013 @ 2.750%						1,022.18				Moody's Aaa
ISIN: US912828HT06										
DATED DATE 29 FEB 2008										
FEDERAL HOME LOAN MTG CORP	295,000	Not available			106.565	314,366.75			0.73	In cash account
DUE 09 FEB 2015 @ 2.875%						3,345.38				Moody's Aaa
ISIN: US3137EACH01										
DATED DATE 07 JAN 2010										

Fixed Income
Governments and agencies

	Par	Unit cost Adj unit cost	Total cost Adj total cost	Market price	Market value Accrued interest	Unrealized gain/loss	Yield-to- maturity(%)	Comment
UNITED STATES TREASURY NOTE DUE 15 NOV 2017 @ 4.250% ISIN: US912828HH67 DATED DATE 15 NOV 2007	95,000	106.504 104.779	101,179.09 99,540.11	118.117	112,211.15 521.33	12,671.04	1.06	In cash account Moody's Aaa
UNITED STATES TREASURY NOTE DUE 15 NOV 2020 @ 2.625% ISIN: US912828PC88 DATED DATE 15 NOV 2010	135,000	93.816 94.216	126,650.93 127,192.02	107.679	145,366.85 457.57	18,174.82	1.69	In cash account Moody's Aaa
UNITED STATES TREASURY NOTE DUE 15 MAY 2021 @ 3.125% ISIN: US912828QN35 DATED DATE 15 MAY 2011	180,000	105.470 105.303	189,846.81 189,545.08	111.467	200,640.95 726.30	11,095.86	1.79	In cash account Moody's Aaa
UNITED STATES TREASURY NOTE 10 YEAR INFLATION INDEX BOND DUE 15 JUL 2021 @ 0.625% ISIN: US912828QV50 DATED DATE 15 JUL 2011	490,000	102.654 102.544	503,005.43 502,467.35	106.836	525,977.77 1,414.74	23,510.42	-0.09	In cash account Factor 1.0047400 Int rate eff 01/15/2012 Moody's Aaa S&P AAA
UNITED STATES TREASURY NOTE DUE 15 AUG 2021 @ 2.125% ISIN: US912828RC60 DATED DATE 15 AUG 2011	290,000	100.533 100.534	291,544.91 291,549.63	102.573	297,462.84 2,327.68	5,913.20	1.83	In cash account Int rate eff 02/15/2012 Moody's Aaa
UNITED STATES TREASURY BONDS DUE 15 NOV 2026 @ 6.500% ISIN: US912810EY02 DATED DATE 15 NOV 1996	180,000	133.292 132.441	239,926.31 238,394.59	151.453	272,615.40 1,510.71	34,220.81	2.37	In cash account Moody's Aaa
UNITED STATES TREASURY BONDS DUE 15 FEB 2037 @ 4.750% ISIN: US912810PT97 DATED DATE 15 FEB 2007	100,000	114.864 114.476	114,864.46 114,475.64	135.828	135,828.00 1,794.16	21,352.36	2.76	In cash account Moody's Aaa
UNITED STATES TREASURY BONDS DUE 15 NOV 2039 @ 4.375% ISIN: US912810QD37 DATED DATE 15 NOV 2009	95,000	101.813 101.798	96,722.26 96,707.88	129.344	122,876.80 536.66	26,168.92	2.84	In cash account Moody's Aaa
Total USD Governments and agencies				3,609,129.63	\$ 3,768,365.48 \$ 18,283.54	\$ 161,390.90		

International bonds

	Par	Unit cost Adj unit cost	Total cost Adj total cost	Market price	Market value Accrued interest	Unrealized gain/loss	Yield-to- maturity(%)	Comment
***BP CAP MKTS P L C GTD NT DUE 05 DEC 2014 @ 1.700% ISIN: US05565QBX51 DATED DATE 06 DEC 2011	105,000	\$ 99.994 99.994	\$ 104,993.70 104,993.70	100.730	\$ 105,766.50 123.96	\$ 772.80	1.44	In cash account Int rate eff 06/05/2012 Moody's A2 S&P A



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Fixed income

International bonds	Par	Unit cost		Total cost		Market price	Market value		Unrealized gain/loss	Yield-to-maturity(%)	Comment
		Adj	unit cost	Adj	total cost		Accrued interest				
***TELEFONICA EMISIONES S A U	95,000		99.802		94,811.90	94.060	89,357.00		-5,467.57	6.33	In cash account
NT			99.815		94,824.57		1,945.84				Moody's Baa1 S&P BBB+
DUE 16 FEB 2021 @ 5.462%											
ISIN: US87938WAP86											
DATED DATE 16 FEB 2011											
Total USD International bonds							\$ 186,123.50		- \$ 4,694.77		
							\$ 2,069.80				

Mortgage and asset backed securities	Original principal	Factor	Market price	Market value	Stated final maturity	Comment
FEDL HOME LOAN MTG CORP#G05646 DUE 01 OCT 2039 @ 4 500% ISIN: US3128M7TB21	\$ 315,000.00	0 66270	\$ 105 921	\$ 221,112 29	01 Oct 2039	In cash account Current face \$ 208,752 19 Int paid monthly
DATED DATE 01 SEP 2009						
FEDL HOME LOAN MTG CORP#A95861 DUE 01 DEC 2040 @ 4 000% ISIN: US312944CN45	631,030.39 655,000 00	0 95004	104 855	652,491 14	01 Dec 2040	In cash account Current face \$ 622,279 61 Int paid monthly
DATED DATE 01 DEC 2010						
FEDL HOME LOAN MTG CORP#A96413 DUE 01 JAN 2041 @ 4 000% ISIN: US312945DS44	410,923.98 445,000 00	0 93540	104 855	436,466 28	01 Jan 2041	In cash account Current face \$ 416,257.28 Int paid monthly
DATED DATE 01 JAN 2011						
FNMA GTD PASS THRU POOL#256596 DUE 01 FEB 2037 @ 5 000% ISIN: US31371M7H40	230,168.68 601,026.00	0 37336	107 949	242,238 50	01 Feb 2037	In cash account Current face \$ 224,400 89 Int paid monthly
DATED DATE 01 JAN 2007						
FNMA GTD PASS THRU POOL#A14815 DUE 01 JUN 2041 @ 4 500% ISIN: US3138AJK505	218,870.22 230,000 00	0 90171	106 102	220,050 15	01 Jun 2041	In cash account Current face \$ 207,394.92 Int paid monthly
DATED DATE 01 JUN 2011						
FNMA GTD PASS THRU POOL#910390 DUE 01 MAR 2037 @ 5 000% ISIN: US31411KNF65	128,821.74 392,019.00	0 34216	107 689	144,448 41	01 Mar 2037	In cash account Current face \$ 134,134.90 Int paid monthly
DATED DATE 01 MAR 2007						
FNMA GTD PASS THRU POOL#938502 DUE 01 MAY 2037 @ 5 000% ISIN: US31412YDF60	17,826.97 75,187.00	0 25507	107 949	20,702.89	01 May 2037	In cash account Current face \$ 19,178.45 Int paid monthly
DATED DATE 01 MAY 2007						
FNMA GTD PASS THRU POOL#968318 DUE 01 FEB 2038 @ 5 000% ISIN: US31414KG382	784,240.00 2,068,678 00	0 40037	107.949	894,075 37	01 Feb 2038	In cash account Current face \$ 828,240 31 Int paid monthly
DATED DATE 01 FEB 2008						

Fixed Income

Mortgage and asset backed securities		Factor	Market price	Original principal	Market value	Stated final maturity	Comment
FNMA GTD PASS THRU POOL #AE5147	Cost						
DUE 01 NOV 2040 @ 4.000%	473,125.22	0.84083	105.023	536,372.00	473,651.28	01 Nov 2040	In cash account Current face \$ 450,998.12 Int paid monthly
ISIN: US31419FWH53							
DATED DATE 01 NOV 2010							
Total USD Mortgage and asset backed securities					\$ 3,305,235.31		

3,114,854.89

Total Fixed Income		Market value (USD)	Unrealized g/l (USD)
		Accrued int. (USD)	
		\$ 10,423,950.60	\$ 413,216.31
		\$ 66,825.13	
		\$ 10,490,775.73	

Cash, cash equivalents & other

Money Market Preferred, SAVRs and other Auction Rate Securities are included in the Cash, Cash Equivalents and Other category. The interest rate on these securities generally is reset on a periodic basis in an auction process. Investors should be aware that these securities may have a final legal maturity date that is of a long-term nature and that under certain circumstances the rate paid or the mechanism for setting the rate paid on these securities could change. Please consult your investment representative with any questions.

Gain/Loss information also excludes cash, cash equivalents, and other

Cash balance		Value
CASH ACCOUNT		-\$ 859,272.24

Cash investments		Market value	Quantity	Comment
STATE ST INSTL LIQUID RESVS		Accrued income		
FD SHS BEN INT		\$ 1,222,072.96	1,222,072.96	

Total Cash, cash equivalents & other		Market value (USD)	Accrued income (USD)
		\$ 362,800.72	\$ 0.00
		\$ 362,800.72	

HOLDINGS

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Unrealized gain/loss total reflects all positions for which a cost basis is available. Please review the Tax Lot section for details regarding cost basis.

Fixed income

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Corporate bonds	Par	Unit cost		Total cost		Market price	Market value		Unrealized gain/loss	Yield-to-maturity(%)	Comment
		Adj.	unit cost	Adj.	total cost		Accrued interest				
LEXMARK INTL INC	90,000	\$ 107 009		\$ 96,308.10		104.278	\$ 93,850 65		-\$ 237.08	2.80	In cash account
SR SEC'D NT		104 542		94,087 73			442 50				Moody's Baa3
DUE 01 JUN 2013 @ 5.900%											S&P BBB-
ISIN US52972AD74											
DATED DATE 22 MAY 2008											
HERTZ CORP	7,000	103.125		7,218.75		100.500	7,035.00		-108 83	8.60	In cash account
SR NT		102.055		7,143.83			312.35				Next call on 01/30/2012
DUE 01 JAN 2014 @ 8.875%											Call price \$100.00
ISIN US428040BZ11											Moody's B2
DATED DATE 01 JAN 2007											S&P B
BRINKER INTERNATIONAL INC	120,000	105 930		127,115 45		105.477	126,572 40		1,558 71	3 37	In cash account
DUE 01 JUN 2014 @ 5 750%		104.178		125,013.69			575.00				Moody's Ba2
ISIN US109641AE08											S&P BBB-
DATED DATE 14 MAY 2004											
COVENTRY HEALTH CARE INC	75,000	106 608		79,956.25		108.586	81,440.15		2,821.40	2 88	In cash account
SR NTS		104 825		78,618.75			1,785.00				Moody's Baa3
DUE 15 AUG 2014 @ 6 300%											S&P BBB-
ISIN: US222862AH73											
DATED DATE 27 AUG 2007											
QWEST CORP	10,000	114 125		11,412 50		109.397	10,939.70		-68 61	3 86	In cash account
NT		110 083		11,008.31			187 50				Moody's Baa3
DUE 01 OCT 2014 @ 7 500%											S&P BBB-
ISIN: US74913GAG01											
DATED DATE 08 AUG 2006											
DELUKE CORP SR NT 7 375%.15	100,000	103 350		103,350.00		101.250	101,250 00		-1,553 52	6.95	In cash account
DUE 01 JUN 2015 @ 7 375%		102.804		102,803 52			614 58				Next call on 01/30/2012
ISIN: US248019AL58											Call price \$103.69
DATED DATE 14 MAY 2007											Moody's Ba2
											S&P BB-
AVNET INC	55,000	109 722		60,346 90		109 830	60,406 50		1,355 15	3 14	In cash account
NT		107 366		59,051 35			1,100 00				Moody's Baa3
DUE 01 SEP 2015 @ 6 000%											S&P BBB-
ISIN: US053807AM57											
DATED DATE 19 AUG 2005											

	Par	Unit cost Adj. unit cost.	Total cost Adj. total cost.	Market price	Market value Accrued interest	Unrealized gain/loss	Yield-to-maturity(%)	Comment
Corporate bonds								
JARDEN CORP	120,000	104.292	125,150.00	106.000	127,200.00	2,195.26	6.16	In cash account Moody's B2 S&P B
SR SUB NTS		104.171	125,004.74		1,500.00			
DUE 01 MAY 2017 @ 7.500%								
ISIN: US471109AB42								
DATED DATE 13 FEB 2007								
CONSTELLATION BRANDS INC SR NT	120,000	108.552	130,262.50	110.000	132,000.00	2,859.65	5.10	In cash account Moody's Ba2 S&P BB+
7.25%17		107.617	129,140.35		1,111.67			
DUE 15 MAY 2017 @ 7.250%								
ISIN: US21036PAF53								
DATED DATE 15 NOV 2007								
JANUS CAPITAL GROUP INC	115,000	110.009	126,509.90	106.119	122,036.85	-3,705.22	5.39	In cash account Moody's Baa3 S&P BBB-
NT		109.341	125,742.07		342.44			
DUE 15 JUN 2017 @ 6.700%								
ISIN: US47102XAF24								
DATED DATE 14 JUN 2007								
INTERPUBLIC GROUP COS INC	95,000	116.520	110,693.75	114.250	108,537.50	-227.03	6.86	In cash account Next call on 07/15/2013 Call price \$105.00 Moody's Baa3 S&P BB+
SR NT		114.489	108,764.53		4,380.56			
DUE 15 JUL 2017 @ 10.000%								
ISIN: US460690BF60								
DATED DATE 15 JUN 2009								
LIMITED BRANDS INC	115,000	108.538	124,818.75	108.125	124,343.75	748.85	5.19	In cash account Moody's Ba2 S&P BB+
NOTES		107.474	123,594.90		3,658.92			
DUE 15 JUL 2017 @ 6.900%								
ISIN: US532716AM92								
DATED DATE 17 JUL 2007								
FISERV INC SR NT 6.8%17	110,000	115.077	126,585.00	118.057	129,862.70	5,409.83	3.39	In cash account Moody's Baa2 S&P BBB-
DUE 20 NOV 2017 @ 6.800%		113.139	124,452.87		851.89			
ISIN: US337738AG31								
DATED DATE 20 NOV 2007								
AMERICAN TOWER CORP	115,000	98.968	113,813.75	100.805	115,925.75	1,987.62	4.35	In cash account Moody's Baa3 S&P BB+
SR NT		99.077	113,938.13		2,386.25			
DUE 15 JAN 2018 @ 4.500%								
ISIN: US029912BD34								
DATED DATE 07 DEC 2010								
HUMANA INC	45,000	110.433	49,694.70	111.517	50,182.65	920.66	4.27	In cash account Moody's Baa3 S&P BBB
DUE 01 AUG 2018 @ 6.300%		109.471	49,261.99		1,181.25			
ISIN: US444859AU63								
DATED DATE 05 AUG 2003								
MICHAELS STORES INC SR NT	130,000	94.298	122,587.50	101.500	131,950.00	9,127.30	7.46	In cash account Next call on 11/01/2014 Call price \$103.88 Moody's Caa1 S&P CCC
7.75%18		94.479	122,822.70		1,679.17			
DUE 01 NOV 2018 @ 7.750%								
ISIN: US594087AR98								
DATED DATE 01 MAY 2011								

Fixed Income

Corporate bonds										
	Par	Unit cost		Total cost	Market price	Market value		Unrealized gain/loss	Yield-to-maturity(%)	Comment
		Adj	unit cost			Adj	total cost			
VERISK ANALYTICS INC	65,000		99.041	64,376.65	100.890	65,578.50		1,195.65	4.72	In cash account
SR NOTES			99.051	64,382.85		202.45				Int rate eff: 07/15/2012
DUE 15 JAN 2019 @ 4.875%										Moody's Ba1
ISIN: US92345YAB20										S&P BBB-
DATED DATE 08 DEC 2011										
WASHINGTON POST CO	115,000		116.406	133,866.55	116.033	133,437.95		918.21	4.57	In cash account
DUE 01 FEB 2019 @ 7.250%			115.235	132,519.74		3,473.96				Moody's A3
ISIN: US939640AD00										S&P BBB+
DATED DATE 30 JAN 2009										
WILLIS NORTH AMER INC	30,000		109.639	32,891.70	111.317	33,395.10		732.16	5.20	In cash account
DUE 29 SEP 2019 @ 7.000%			108.876	32,662.94		618.33				Moody's Baa3
ISIN: US970648AE14										S&P BBB-
DATED DATE 29 SEP 2009										
VALMONT INDS INC	115,000		104.698	120,403.13	117.428	135,042.20		15,035.41	4.12	In cash account
SR NT			104.354	120,006.79		1,502.59				Moody's Baa3
DUE 20 APR 2020 @ 6.625%										S&P BBB-
ISIN: US920253AD32										
DATED DATE 12 APR 2010										
EXPEDIA INC DEL SR NT 5.95%20	100,000		100.406	100,405.50	100.833	100,833.31		455.50	5.82	In cash account
DUE 15 AUG 2020 @ 5.950%			100.378	100,377.82		2,247.78				Moody's Ba1
ISIN: US30212PAH82										S&P BBB-
DATED DATE 05 AUG 2010										
GAP INC/THE	135,000		93.750	126,562.50	95.000	128,250.00		1,469.82	6.68	In cash account
SR UNSECURED			93.911	126,780.18		1,762.69				Next call on 01/12/2021
DUE 12 APR 2021 @ 5.950%										Call price \$100.00
ISIN: US364760AK48										Moody's Baa3
DATED DATE 12 APR 2011										S&P BB+
Total USD Corporate bonds						\$ 2,882,363.42		\$ 46,297.14		

International bonds

International bonds	Par	Adj unit cost	Adj total cost	Market price	Accrued interest	gain/loss	maturity(%)	Comment
***SEAGATE TECHNOLOGY HDD HLDS	120,000	\$ 102.172	\$ 122,606.25	107.000	\$ 128,400.00	\$ 5,793.75	5.12	In cash account
SR NT		102.172	122,606.25		2,040.00			Moody's Ba1
DUE 01 OCT 2016 @ 6.800%								S&P BB+
ISIN US81180RAE27								
DATED DATE 20 SEP 2006								

Total Fixed Income

Market value (USD)	
Accrued int (USD)	
Unrealized g/l (USD)	\$ 52,090.89

Market value (USD)	\$ 3,010,753.42
Accrued int (USD)	\$ 47,089.67
Unrealized g/l (USD)	\$ 3,057,843.09

2,980,426.31