Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning , and ending

Name of foundation
LAURIE KAYDEN FOUNDATION

A Employer identification number
13-3557216

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
PHILLIPS NIZER, 666 FIFTH AVE, R HORAN

B Telephone number
212 977-9700

City or town, state, and ZIP code
NEW YORK, NY 10103

C If exemption application is pending, check here ▶ ☐

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

D 1. Foreign organizations, check here ▶ ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

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

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶$ 15,003,162.

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

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))

	Line	Description	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc., received			N/A	
	2	Check ▶ ☒ if the foundation is not required to attach Sch B				
	3	Interest on savings and temporary cash investments	46,497.	46,497.		STATEMENT 1
	4	Dividends and interest from securities	50,886.	50,886.		STATEMENT 2
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	91,430.			
	b	Gross sales price for all assets on line 6a 2,795,962.				
	7	Capital gain net income (from Part IV, line 2)		91,430.		
	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	1,075,024.	1,075,024.		STATEMENT 3
	12	**Total.** Add lines 1 through 11	1,263,837.	1,263,837.		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	175,960.	58,653.		117,307.
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees				
	b	Accounting fees STMT 4	20,000.	10,000.		10,000.
	c	Other professional fees				
	17	Interest				
	18	Taxes STMT 5	13,918.	1,918.		0.
	19	Depreciation and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses STMT 6	40,328.	39,428.		900.
	24	**Total operating and administrative expenses.** Add lines 13 through 23	250,206.	109,999.		128,207.
	25	Contributions, gifts, grants paid	765,000.			765,000.
	26	**Total expenses and disbursements.** Add lines 24 and 25	1,015,206.	109,999.		893,207.
	27	Subtract line 26 from line 12:				
	a	Excess of revenue over expenses and disbursements	248,631.			
	b	**Net investment income** (if negative, enter -0-)		1,153,838.		
	c	**Adjusted net income** (if negative, enter -0-)			N/A	

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123501 12-02-11 LHA For Paperwork Reduction Act Notice, see instructions. Form **990-PF** (2011)

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09110524 715668 26870 2011.03060 LAURIE KAYDEN FOUNDATION 268701

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	5,592.	5,442.	5,442.
	2 Savings and temporary cash investments	957,973.	783,136.	783,136.
	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			
	b Investments - corporate stock STMT 7	3,216,836.	3,650,372.	3,650,372.
	c Investments - corporate bonds			
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other STMT 8	10,728,660.	10,564,212.	10,564,212.
	14 Land, buildings, and equipment: basis ▶			
	Less accumulated depreciation ▶			
	15 Other assets (describe ▶)			
	16 **Total assets** (to be completed by all filers)	14,909,061.	15,003,162.	15,003,162.
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 ▶ [X] and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	0.	0.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	14,909,061.	15,003,162.	
	30 **Total net assets or fund balances**	14,909,061.	15,003,162.	
	31 **Total liabilities and net assets/fund balances**	14,909,061.	15,003,162.	

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	14,909,061.
2	Enter amount from Part I, line 27a	2	248,631.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	15,157,692.
5	Decreases not included in line 2 (itemize) ▶ UNREALIZED LOSSES	5	154,530.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	15,003,162.

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	PUBLICLY TRADED SECURITIES	P	VARIOUS	VARIOUS
b	PUBLICLY TRADED SECURITIES	P	VARIOUS	VARIOUS
c	CAPITAL GAIN DISTRIBUTION	P	VARIOUS	VARIOUS
d	CASH IN LIEU	P	VARIOUS	VARIOUS
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	728,973.		675,196.	53,777.
b	2,063,187.		2,029,336.	33,851.
c	3,755.			3,755.
d	47.			47.
e				

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

	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a				53,777.
b				33,851.
c				3,755.
d				47.
e				

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7; If (loss), enter -0- in Part I, line 7 } **2** 91,430.

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	904,571.	14,445,484.	.062620
2009	852,136.	13,695,170.	.062222
2008	1,018,315.	13,289,585.	.076625
2007	706,907.	13,196,269.	.053569
2006	450,278.	11,363,757.	.039624

2	**Total** of line 1, column (d)	2	.294660
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	.058932
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	14,731,769.
5	Multiply line 4 by line 3	5	868,173.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	11,538.
7	Add lines 5 and 6	7	879,711.
8	Enter qualifying distributions from Part XII, line 4	8	893,207.

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.

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)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b			1	11,538.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).				
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			2	0.
3 Add lines 1 and 2			3	11,538.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			4	0.
5 **Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-			5	11,538.
6 Credits/Payments:				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	16,243.		
b Exempt foreign organizations - tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c			
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d			7	16,243.
8 Enter any **penalty** for underpayment of estimated tax. Check here [X] if Form 2220 is attached			8	
9 **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	
10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	4,705.
11 Enter the amount of line 10 to be: **Credited to 2012 estimated tax** ▶	4,705.	**Refunded** ▶	11	0.

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

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

		Line	Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see 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?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ ROBERT HORAN Telephone no. ▶ (212) 977-9700

Located at ▶ C/O PHILLIPS NIZER, 666 FIFTH AVE, NEW YORK, NY ZIP+4 ▶ 10103

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

		Line	Yes	No
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?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶			

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

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

		Line	Yes	No
1a	During the year did the foundation (either directly or indirectly):			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? N/A	1b		
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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.) N/A	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.)* N/A	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

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 | 5b |

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

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

If "Yes," attach the statement required by Regulations section 53 4945-5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? | 6b | | X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? 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
ROBERT HORAN C/O PHILLIPS NIZER, 666 FIFTH AVENUE NEW YORK, NY 10103	TRUSTEE 5.00	87,980.	0.	0.
ANDREW J TUNICK C/O PHILLIPS NIZER, 666 FIFTH AVENUE NEW YORK, NY 10103	TRUSTEE 5.00	87,980.	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

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 N/A	
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.

Form **990-PF** (2011)

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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	3,433,604.
b	Average of monthly cash balances	1b	876,071.
c	Fair market value of all other assets	1c	10,646,436.
d	**Total** (add lines 1a, b, and c)	1d	14,956,111.
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	14,956,111.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	224,342.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	14,731,769.
6	**Minimum investment return.** Enter 5% of line 5	6	736,588.

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	736,588.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	11,538.		
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	11,538.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	725,050.
4	Recoveries of amounts treated as qualifying distributions			4	0.
5	Add lines 3 and 4			5	725,050.
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	725,050.

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	893,207.
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	893,207.
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	11,538.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	881,669.

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

Part XIII **Undistributed Income** (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				725,050.
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				
b From 2007				
c From 2008 379,551.				
d From 2009 199,117.				
e From 2010 211,685.				
f Total of lines 3a through e	790,353.			
4 Qualifying distributions for 2011 from Part XII, line 4: ▶ $ 893,207.				
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				725,050.
e Remaining amount distributed out of corpus	168,157.			
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	958,510.			
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	0.			
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a	958,510.			
10 Analysis of line 9:				
a Excess from 2007				
b Excess from 2008 379,551.				
c Excess from 2009 199,117.				
d Excess from 2010 211,685.				
e Excess from 2011 168,157.				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling ▶

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

	Tax year	Prior 3 years			
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	(e) Total
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test - enter: (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter: (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE ATTACHED SCHEDULE		NONE	CONTRIBUTION	765,000.
Total			▶ **3a**	765,000.
b *Approved for future payment*				
NONE				
Total			▶ **3b**	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	46,497.	
4 Dividends and interest from securities			14	50,886.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	1,075,024.	
8 Gain or (loss) from sales of assets other than inventory			18	91,430.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0.		1,263,837.	0.

13 Total. Add line 12, columns (b), (d), and (e) 13 1,263,837.

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).

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

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

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

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

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

b If "Yes," complete the following schedule.

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

Robert Hom ; Andrew J Sumner 5/30/12 Trustee ; Trustee

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self- employed	PTIN
PETER NUSSBAUM	Peter Nussbaum CPA	5/29/12		P00294707

Firm's name ▶ WEISERMAZARS LLP — Firm's EIN ▶ 13-1459550

Firm's address ▶ 135 WEST 50TH STREET NEW YORK, NY 10020 — Phone no. 212.812.7000

Form **990-PF** (2011)

123622
12-02-11

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
CITIBANK	38,154.
MERRILL LYNCH	7,451.
SK 1115 BROADWAY LLC	345.
SK HR 1071 AVENUE OF AMERICAS LLC	138.
SK HR 11 EAST 26TH ST LLC	165.
SK HR 411 FIFTH AVE LLC	125.
~~SK HR 44 WEST 18TH STREET LLC~~	~~43.~~
~~SK HR 48 WEST 37TH STREET LLC~~	~~76.~~
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	46,497.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CITIBANK	13,234.	0.	13,234.
MERRILL LYNCH	37,652.	0.	37,652.
TOTAL TO FM 990-PF, PART I, LN 4	50,886.	0.	50,886.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
SK HR 11 EAST 26TH ST LLC	245,299.	245,299.	
SK 1115 BROADWAY LLC	176,588.	176,588.	
SK HR 1071 AVENUE OF AMERICAS LLC	439,055.	439,055.	
SK HR 48 WEST 37TH STREET LLC	177,676.	177,676.	
SK HR 44 WEST 18TH STREET LLC	35,526.	35,526.	
SK HR 411 FIFTH AVE LLC	92,731.	92,731.	
PARTNERSHIP INCOME	1,611.	1,611.	
SK/HR 1071 SECTION 179	<93,462.>	<93,462.>	
TOTAL TO FORM 990-PF, PART I, LINE 11	1,075,024.	1,075,024.	

FORM 990-PF ACCOUNTING FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEE	20,000.	10,000.		10,000.
TO FORM 990-PF, PG 1, LN 16B	20,000.	10,000.		10,000.

FORM 990-PF TAXES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
U.S TREASURY	12,000.	0.		0.
FOREIGN TAX CREDIT	1,918.	1,918.		0.
TO FORM 990-PF, PG 1, LN 18	13,918.	1,918.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
NYS FILING FEE	750.	0.		750.
CUSTODY AND BANK CHARGES	39,428.	39,428.		0.
LLC FEE	150.	0.		150.
TO FORM 990-PF, PG 1, LN 23	40,328.	39,428.		900.

FORM 990-PF CORPORATE STOCK STATEMENT 7

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
MERRILL LYNCH A/C 860-20102	263,000.	263,000.
MERRILL LYNCH A/C 860-20103	263,056.	263,056.
MERRILL LYNCH A/C 860-20104	334,093.	334,093.
MERRILL LYNCH A/C 860-20106	256,297.	256,297.
MERRILL LYNCH A/C 860-20105	185,599.	185,599.

MERRILL LYNCH A/C 860-10100	305,484.	305,484.
CITIBANK A/C C93-039144	190,846.	190,846.
CITIBANK A/C C93-039177	145,406.	145,406.
CITIBANK A/C C93-051859	207,104.	207,104.
CITIBANK A/C C93-039169	192,491.	192,491.
CITIBANK A/C C93-051867	250,291.	250,291.
MERRILL LYNCH A/C 850-04J51	169,709.	169,709.
CITIBANK A/C C93-039136	511,996.	511,996.
MERRILL LYNCH A/C 860101012	375,000.	375,000.
TOTAL TO FORM 990-PF, PART II, LINE 10B	3,650,372.	3,650,372.

FORM 990-PF OTHER INVESTMENTS STATEMENT 8

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
SK 1115 BROADWAY LLC	COST	3,422,440.	3,422,440.
SK HR 11 EAST 26TH ST LLC	COST	1,396,498.	1,396,498.
SK HR 1071 AVENUE OF AMERICAS LLC	COST	3,310,882.	3,310,882.
SK HR 48 WEST 37TH STREET LLC	COST	1,012,021.	1,012,021.
SK HR 44 WEST 18TH STREET LLC	COST	196,667.	196,667.
SK HR 411 FIFTH AVE LLC	COST	1,125,704.	1,125,704.
CITIBANK STRUCTURED INVESTMENTS	COST	100,000.	100,000.
TOTAL TO FORM 990-PF, PART II, LINE 13		10,564,212.	10,564,212.

[redacted]

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
01/06/11	11/15/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 288.25	31410KDN1	22,000.000	288.25	264.39	-23.86
01/06/11	11/05/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 905.62	31412MDX3	51,000.000	905.62	828.70	-76.92
01/06/11	12/13/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 200.60	31419LZY2	58,000.000	200.60	202.19	1.59
01/06/11	12/15/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 64.87	31419LZY2	19,000.000	64.87	66.23	1.36
01/06/11	12/16/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 30.58	31419LZY2	9,000.000	30.58	31.37	0.79
01/07/11	09/08/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 1,049.93	912828KS8	1,000.000	1,049.93	1,029.33	-20.60
01/07/11	10/12/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 17,676.85	912828KS8	19,000.000	15,443.32	19,557.31	4,113.99
01/07/11	10/20/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 5,360.17	912828KS8	5,000.000	5,346.94	5,146.66	-200.28
01/13/11	12/15/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 52,678.60	912828JU5	52,000.000	52,621.72	52,627.48	5.76
01/13/11	12/15/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 28,356.65	912828LM0	28,000.000	28,341.08	28,383.83	42.75
01/13/11	12/30/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 4,055.16	912828LM0	4,000.000	4,054.37	4,054.83	0.46
01/25/11	09/09/10*	SELL FI	UNITED STATES TREAS BONDS Original Cost Basis: 5,334.68	912810EQ7	4,000.000	5,303.91	4,983.11	-320.80
02/04/11	12/28/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 654.11	3128M8CW2	20,000.000	654.11	589.20	-64.91
02/04/11	01/13/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,823.81	31410G5C3	159,000.000	1,823.81	1,678.38	-145.43
02/04/11	11/15/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 304.97	31410KDN1	22,000.000	304.97	279.72	-25.25
02/04/11	11/05/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 790.64	31412MDX3	51,000.000	790.64	723.49	-67.15
02/04/11	01/25/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 766.13	31419ACV7	29,000.000	766.13	701.31	-64.82
02/04/11	12/13/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 198.59	31419LZY2	58,000.000	198.59	200.17	1.58
02/04/11	12/15/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 64.23	31419LZY2	19,000.000	64.23	65.57	1.34
02/04/11	12/16/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 30.27	31419LZY2	9,000.000	30.27	31.06	0.79
02/04/11	10/20/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 1,748.50	912828KS8	6,000.000	1,748.50	6,089.04	4,340.54

[redacted]

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
02/08/11	12/29/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 120.57	312941NJ2	10,000.000	120.57	118.20	-2.37
02/09/11	11/10/10*	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 4,027.49	912810DX3	3,000.000	3,988.89	3,790.53	-198.36
02/09/11	10/20/10*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 3,216.09	912828KS8	5,000.000	3,204.61	5,066.19	1,861.58
03/04/11	10/20/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 481.46	3128M5Q52	40,000.000	481.46	443.61	-37.85
03/04/11	10/13/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 268.07	3128M5WA4	20,000.000	268.07	247.48	-20.59
03/04/11	12/28/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 548.84	3128M8CW2	20,000.000	548.84	494.37	-54.47
03/04/11	07/12/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 166.23	312941NJ2	31,000.000	166.23	159.49	-6.74
03/04/11	12/29/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 52.48	312941NJ2	10,000.000	52.48	51.45	-1.03
03/04/11	01/13/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,487.58	31410G5C3	159,000.000	1,487.58	1,368.96	-118.62
03/04/11	11/15/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 201.04	31410KDN1	22,000.000	201.04	184.40	-16.64
03/04/11	11/05/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 270.51	31412MDX3	51,000.000	270.51	247.53	-22.98
03/04/11	10/08/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 384.99	31413JD50	54,000.000	384.99	355.28	-29.71
03/04/11	10/07/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 979.88	31413JKY9	60,000.000	979.88	905.86	-74.02
03/04/11	10/07/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 230.89	31413JTH7	26,000.000	230.89	213.56	-17.33
03/04/11	01/25/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 680.07	31419ACV7	29,000.000	680.07	622.53	-57.54
03/04/11	12/13/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 205.51	31419LZY2	58,000.000	205.51	207.14	1.63
03/04/11	12/15/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 66.46	31419LZY2	19,000.000	66.46	67.85	1.39

[redacted]

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
03/04/11	12/16/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 31.33	31419LZY2	9,000.000	31.33	32.14	0.81
03/09/11	02/23/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 20,418.81	912828KS8	20,000.000	20,416.00	20,415.56	-0.44
03/14/11	02/23/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 10,209.40	912828KS8	10,000.000	10,207.45	10,315.20	107.75
03/14/11	01/28/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 19,308.80	912828MT4	19,000.000	19,290.87	19,290.87	0.00
03/17/11	01/13/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 68,722.07	31410G5C3	159,000.000	68,722.07	69,033.32	311.25
03/17/11	11/15/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 10,039.29	31410KDN1	22,000.000	10,039.29	10,051.57	12.28
03/17/11	11/05/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 21,635.19	31412MDX3	51,000.000	21,635.19	21,610.50	-24.69
03/17/11	10/08/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 19,387.47	31413JD50	54,000.000	19,387.47	19,530.12	142.65
03/17/11	10/07/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 19,855.34	31413JKY9	60,000.000	19,855.34	20,036.19	180.85
03/17/11	10/07/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 9,025.95	31413JTH7	26,000.000	9,025.95	9,113.39	87.44
03/29/11	03/09/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 12,525.13	31416XAG5	13,000.000	12,525.13	12,521.15	-3.98
03/29/11	03/14/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 7,780.09	31416XAG5	8,000.000	7,780.09	7,705.32	-74.77
03/29/11	11/10/10*	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 5,369.99	912810DX3	4,000.000	5,289.71	5,065.92	-223.79
04/06/11	10/20/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 574.69	3128M5Q52	40,000.000	574.69	529.51	-45.18
04/06/11	10/13/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 350.74	3128M5WA4	20,000.000	350.74	323.79	-26.95
04/06/11	03/14/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 584.27	3128M5WA4	33,000.000	584.27	534.26	-50.01
04/06/11	12/28/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 551.87	3128M8CW2	20,000.000	551.87	497.11	-54.76
04/06/11	07/12/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 162.04	312941NJ2	31,000.000	162.04	155.48	-6.56
04/06/11	12/29/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 51.16	312941NJ2	10,000.000	51.16	50.15	-1.01
04/06/11	03/29/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 51.75	312943WG4	25,000.000	51.75	52.74	0.99
04/06/11	03/17/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 4,377.50	3138EGC93	137,000.000	4,377.50	4,009.16	-368.34

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
04/06/11	03/09/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 141.65	31410GL27	10,000.000	141.65	126.29	-15.36
04/06/11	01/25/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 751.29	31419ACV7	29,000.000	751.29	687.73	-63.56
04/06/11	12/13/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 193.54	31419LZY2	58,000.000	193.54	195.07	1.53
04/06/11	12/15/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 62.59	31419LZY2	19,000.000	62.59	63.90	1.31
04/06/11	12/16/10*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 29.50	31419LZY2	9,000.000	29.50	30.27	0.77
04/19/11	10/20/10*	SELL FI	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 16,070.80	3128M5QS2	40,000.000	16,070.80	16,163.38	92.58
04/19/11	01/25/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 23,213.23	31419ACV7	29,000.000	23,213.23	23,224.84	11.61
04/26/11	12/13/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 56,744.10	31419LZY2	58,000.000	56,744.10	56,730.70	-13.40
04/26/11	12/15/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 18,351.46	31419LZY2	19,000.000	18,351.46	18,584.20	232.74
04/26/11	12/16/10*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 8,650.51	31419LZY2	9,000.000	8,650.51	8,803.04	152.53
04/26/11	11/10/10*	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 8,054.99	912810DX3	6,000.000	7,909.32	7,657.48	-251.84
05/05/11	10/13/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 224.16	3128M5WA4	20,000.000	224.16	206.94	-17.22
05/05/11	03/14/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 373.41	3128M5WA4	33,000.000	373.41	341.45	-31.96
05/05/11	12/28/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 428.79	3128M8CW2	20,000.000	428.79	386.24	-42.55
05/05/11	07/12/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 171.18	312941NJ2	31,000.000	171.18	164.25	-6.93
05/05/11	12/29/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 54.05	312941NJ2	10,000.000	54.05	52.98	-1.07
05/05/11	03/29/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 65.88	312943WG4	25,000.000	65.88	67.14	1.26

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
05/05/11	04/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 142.01	3138A8J49	84,000.000	142.01	143.16	1.15
05/05/11	04/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 10.15	3138A8J49	6,000.000	10.15	10.22	0.07
05/05/11	03/17/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 4,575.60	3138EGC93	137,000.000	4,575.60	4,190.59	-385.01
05/05/11	03/09/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 119.59	31410GL27	10,000.000	119.59	106.63	-12.96
05/05/11	04/19/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 978.95	31410LCN0	37,000.000	978.95	894.65	-84.30
05/05/11	03/30/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 3,010.66	912828LV0	3,000.000	3,008.09	3,009.13	1.04
05/05/11	04/28/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 17,053.17	912828LV0	17,000.000	17,050.59	17,051.74	1.15
05/06/11	09/09/10 *	SELL FI	UNITED STATES TREAS BONDS Original Cost Basis: 12,003.04	912810EQ7	9,000.000	11,880.71	11,412.77	-467.94
05/06/11	12/15/10 *	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 3,857.20	912810QH4	4,000.000	3,858.09	4,029.20	171.11
05/10/11	03/09/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 4,250.90	31410GL27	10,000.000	4,250.90	4,272.22	21.32
05/23/11	07/12/10 *	SELL FI	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 30,644.53	312941NJ2	31,000.000	30,644.53	30,488.54	-155.99
05/23/11	12/29/10 *	SELL FI	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 9,674.94	312941NJ2	10,000.000	9,674.94	9,835.01	160.07
06/01/11	05/06/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 15,269.53	912828QA1	15,000.000	15,266.22	15,492.14	225.92
06/03/11	12/15/10 *	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 11,571.61	912810QH4	12,000.000	11,574.83	12,269.48	694.65
06/06/11	10/13/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 150.51	3128M5WA4	20,000.000	150.51	138.94	-11.57
06/06/11	03/14/11 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 250.72	3128M5WA4	33,000.000	250.72	229.26	-21.46
06/06/11	12/28/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 266.80	3128M8CW2	20,000.000	266.80	240.32	-26.48
06/06/11	03/29/11 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 122.48	312943WG4	25,000.000	122.48	124.83	2.35
06/06/11	04/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 302.11	3138A8J49	84,000.000	302.11	304.55	2.44
06/06/11	04/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 21.60	3138A8J49	6,000.000	21.60	21.75	0.15
06/06/11	03/17/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 3,832.80	3138EGC93	137,000.000	3,832.80	3,510.28	-322.52

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Investment Account Statement

Statement Period: 12/01/2011 - 12/31/2011

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
06/06/11	05/10/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 114.06	31403DVZ9	15,000.000	114.06	101.04	-13.02
06/06/11	04/19/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 776.52	31410LCN0	37,000.000	776.52	709.65	-66.87
06/06/11	05/23/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 88.15	31416YLG1	36,000.000	88.15	87.79	-0.36
06/14/11	12/13/10*	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 7,944.47	912810FF0	7,000.000	7,926.71	8,173.84	247.13
07/07/11	10/13/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 181.57	3128M5WA4	20,000.000	181.57	167.62	-13.95
07/07/11	03/14/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 302.46	3128M5WA4	33,000.000	302.46	276.57	-25.89
07/07/11	12/28/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 486.63	3128M8CW2	20,000.000	486.63	438.34	-48.29
07/07/11	03/29/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 164.28	312943WG4	25,000.000	164.28	167.42	3.14
07/07/11	04/26/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 547.74	3138A8J49	84,000.000	547.74	552.18	4.44
07/07/11	04/26/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 39.16	3138A8J49	6,000.000	39.16	39.44	0.28
07/07/11	03/17/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 2,663.13	3138EGC93	137,000.000	2,663.13	2,439.04	-224.09
07/07/11	05/10/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 86.81	31403DVZ9	15,000.000	86.81	76.90	-9.91
07/07/11	04/19/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 847.15	31410LCN0	37,000.000	847.15	774.20	-72.95
07/07/11	05/23/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 64.08	31416YLG1	36,000.000	64.08	63.82	-0.26
07/13/11	04/26/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 50,710.40	3138A8J49	52,000.000	50,710.40	51,613.00	902.60
07/19/11	04/26/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 31,206.40	3138A8J49	32,000.000	31,206.40	31,740.97	534.57
07/19/11	04/26/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 5,855.80	3138A8J49	6,000.000	5,855.80	5,951.43	95.63

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
07/25/11	03/29/11 *	SELL FI	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 23,906.02	312943WG4	25,000.000	23,906.02	24,490.40	584.38
07/25/11	05/23/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 35,939.53	31416YLG1	36,000.000	35,939.53	36,001.06	61.53
07/26/11	05/05/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 17,983.20	912828KD1	18,000.000	17,983.64	18,469.62	485.98
07/26/11	05/26/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 8,090.33	912828KD1	8,000.000	8,088.53	8,208.72	120.19
07/26/11	06/14/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 6,083.43	912828KD1	6,000.000	6,082.27	6,156.54	74.27
07/26/11	07/25/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 17,394.51	912828KD1	17,000.000	17,394.25	17,443.52	49.27
08/04/11	10/13/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 162.80	3128M5WA4	20,000.000	162.80	150.29	-12.51
08/04/11	03/14/11 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 271.20	3128M5WA4	33,000.000	271.20	247.99	-23.21
08/04/11	12/28/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 244.79	3128M8CW2	20,000.000	244.79	220.50	-24.29
08/04/11	07/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 135.91	3138A7FR4	36,000.000	135.91	134.81	-1.10
08/04/11	03/17/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 3,506.46	3138EGC93	137,000.000	3,506.46	3,211.41	-295.05
08/04/11	05/10/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 90.52	31403DVZ9	15,000.000	90.52	80.19	-10.33
08/04/11	04/19/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 954.45	31410LCN0	37,000.000	954.45	872.26	-82.19
08/04/11	07/13/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,080.29	31410LD74	49,000.000	1,080.29	994.43	-85.86
08/04/11	07/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 389.77	31416YKY3	24,000.000	389.77	371.81	-17.96
08/09/11	07/26/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 24,289.83	31416YKY3	24,000.000	24,289.83	24,344.13	54.30
08/10/11	07/25/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 16,371.30	912828KD1	16,000.000	16,369.34	17,301.88	932.54
08/11/11	07/25/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 4,092.82	912828KD1	4,000.000	4,092.18	4,295.30	203.12
08/19/11	09/09/10 *	SELL FI	UNITED STATES TREAS BONDS Original Cost Basis: 1,333.66	912810EQ7	1,000.000	1,313.71	1,401.32	87.61
08/19/11	12/16/10 *	SELL FI	UNITED STATES TREAS BONDS Original Cost Basis: 6,176.38	912810EQ7	5,000.000	6,126.87	7,006.62	879.75
08/19/11	06/03/11 *	SELL FI	UNITED STATES TREAS BONDS Original Cost Basis: 12,910.92	912810EQ7	10,000.000	12,869.95	14,013.24	1,143.29

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
08/22/11	03/17/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 16,209.73	3138EGC93	17,000.000	16,209.73	16,455.62	245.89
08/23/11	03/17/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis. 16,209.74	3138EGC93	17,000.000	16,209.74	16,418.49	208.75
08/25/11	03/17/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 23,837.84	3138EGC93	25,000.000	23,837.84	23,951.26	113.42
08/29/11	03/17/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 25,744.87	3138EGC93	27,000.000	25,744.87	25,976.98	232.11
08/29/11	06/03/11 *	SELL FI	UNITED STATES TREAS BONDS Original Cost Basis: 5,164.36	912810EQ7	4,000.000	5,146.27	5,503.89	357.62
09/07/11	10/13/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 164.44	3128M5WA4	20,000.000	164.44	151.80	-12.64
09/07/11	03/14/11 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 273.92	3128M5WA4	33,000.000	273.92	250.47	-23.45
09/07/11	12/28/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 438.86	3128M8CW2	20,000.000	438.86	395.31	-43.55
09/07/11	08/09/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 264.05	3138AKYH6	24,000.000	264.05	250.83	-13.22
09/07/11	08/29/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 40.79	3138AMYR0	26,000.000	40.79	39.33	-1.46
09/07/11	08/11/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 42.74	3138ANNX7	8,000.000	42.74	40.79	-1.95
09/07/11	07/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 182.68	3138A7FR4	36,000.000	182.68	181.21	-1.47
09/07/11	03/17/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,272.31	3138EGC93	51,000.000	1,272.31	1,165.25	-107.06
09/07/11	08/22/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 343.88	31402RBG3	61,000.000	343.88	313.37	-30.51
09/07/11	08/23/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 519.02	31402RST7	71,000.000	519.02	475.68	-43.34
09/07/11	08/22/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 327.25	31403C4X6	49,000.000	327.25	298.22	-29.03
09/07/11	05/10/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 96.07	31403DVZ9	15,000.000	96.07	85.11	-10.96

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
09/07/11	04/19/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 823.12	31410LCN0	37,000.000	823.12	752.24	-70.88
09/07/11	07/13/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,183.31	31410LD74	49,000.000	1,183.31	1,089.27	-94.04
09/07/11	08/25/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 85.93	31416W7J5	24,000.000	85.93	85.24	-0.69
09/15/11	07/25/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 11,255.27	912828KD1	11,000.000	11,250.88	11,907.89	657.01
09/22/11	03/17/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 28,785.57	3138EGC93	31,000.000	28,785.57	29,007.99	222.42
09/26/11	12/13/10 *	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 7,944.48	912810FF0	7,000.000	7,916.34	9,565.91	1,649.57
09/27/11	07/13/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 24,963.17	31410LD74	24,000.000	24,963.17	24,903.93	-59.24
09/27/11	12/15/10 *	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 4,821.51	912810QH4	5,000.000	4,823.79	6,250.96	1,427.17
10/06/11	10/13/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 159.20	3128M5WA4	20,000.000	159.20	146.96	-12.24
10/06/11	03/14/11 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 265.20	3128M5WA4	33,000.000	265.20	242.49	-22.71
10/06/11	12/28/10 *	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 252.16	3128M8CW2	20,000.000	252.16	227.14	-25.02
10/06/11	08/09/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 755.00	3138AKYH6	24,000.000	755.00	717.20	-37.80
10/06/11	08/29/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 187.42	3138AMYR0	26,000.000	187.42	180.73	-6.69
10/06/11	08/11/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 41.28	3138ANNX7	8,000.000	41.28	39.39	-1.89
10/06/11	09/27/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 231.22	3138AS5V0	25,000.000	231.22	220.50	-10.72
10/06/11	07/26/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 232.58	3138A7FR4	36,000.000	232.58	230.70	-1.88
10/06/11	03/17/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 519.43	3138EGC93	20,000.000	519.43	475.72	-43.71
10/06/11	08/22/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 310.86	31402RBG3	61,000.000	310.86	283.27	-27.59
10/06/11	08/23/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 500.64	31402RST7	71,000.000	500.64	458.83	-41.81
10/06/11	08/22/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 337.61	31403C4X6	49,000.000	337.61	307.66	-29.95
10/06/11	05/10/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 78.45	31403DVZ9	15,000.000	78.45	69.50	-8.95

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
10/06/11	04/19/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 966.54	31410LCN0	37,000.000	966.54	883.31	-83.23
10/06/11	07/13/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 658.43	31410LD74	25,000.000	658.43	606.10	-52.33
10/06/11	08/25/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 76.55	31416W7J5	24,000.000	76.55	75.93	-0.62
10/06/11	09/22/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 85.69	31416XJV3	13,000.000	85.69	82.61	-3.08
10/06/11	09/22/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 94.05	31419BBF1	21,000.000	94.05	90.67	-3.38
10/07/11	08/02/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 11,483.44	912828QN3	11,000.000	11,475.22	12,029.96	554.74
10/27/11	08/02/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 4,175.78	912828QN3	4,000.000	4,172.06	4,268.42	96.36
10/27/11	08/31/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 6,517.50	912828QN3	6,000.000	6,517.50	6,402.63	-114.87
10/27/11	09/19/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 5,536.71	912828QN3	5,000.000	5,531.44	5,335.53	-195.91
11/04/11	03/14/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 367.68	3128M5WA4	33,000.000	367.68	336.20	-31.48
11/04/11	12/28/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 544.24	3128M8CW2	20,000.000	544.24	490.23	-54.01
11/04/11	08/09/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,268.05	3138AKYH6	24,000.000	1,268.05	1,204.57	-63.48
11/04/11	08/29/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,148.48	3138AMYR0	26,000.000	1,148.48	1,107.50	-40.98
11/04/11	08/11/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 40.59	3138ANNX7	8,000.000	40.59	38.73	-1.86
11/04/11	09/27/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 300.50	3138AS5V0	25,000.000	300.50	286.57	-13.93
11/04/11	07/26/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 417.13	3138A7FR4	36,000.000	417.13	413.76	-3.37
11/04/11	03/17/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 428.61	3138EGC93	20,000.000	428.61	392.54	-36.07

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
11/04/11	08/22/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 304.83	31402RBG3	61,000.000	304.83	277.78	-27.05
11/04/11	08/23/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 504.68	31402RST7	71,000.000	504.68	462.54	-42.14
11/04/11	08/22/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 302.38	31403C4X6	49,000.000	302.38	275.55	-26.83
11/04/11	05/10/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 91.05	31403DVZ9	15,000.000	91.05	80.66	-10.39
11/04/11	04/19/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 932.70	31410LCN0	37,000.000	932.70	852.38	-80.32
11/04/11	07/13/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 591.17	31410LD74	25,000.000	591.17	544.18	-46.99
11/04/11	08/25/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 259.40	31416W7J5	24,000.000	259.40	257.33	-2.07
11/04/11	09/22/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 73.70	31416XJV3	13,000.000	73.70	71.06	-2.64
11/04/11	09/22/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 135.61	31419BBF1	21,000.000	135.61	130.74	-4.87
11/08/11	08/09/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 22,739.48	3138AKYH6	24,000.000	22,739.48	22,703.20	-36.28
11/08/11	07/25/11*	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 10,232.06	912828KD1	10,000.000	10,223.90	10,870.66	646.76
11/21/11	08/25/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 23,047.39	31416W7J5	24,000.000	23,047.39	23,324.23	276.84
11/21/11	09/22/11*	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 3,018.00	31419BBF1	3,000.000	3,018.00	2,968.45	-49.55
12/06/11	03/14/11*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 366.79	3128M5WA4	33,000.000	366.79	335.39	-31.40
12/06/11	12/28/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 234.20	3128M8CW2	20,000.000	234.20	210.95	-23.25
12/06/11	08/29/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 1,239.68	3138AMYR0	26,000.000	1,239.68	1,195.46	-44.22
12/06/11	08/11/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 40.25	3138ANNX7	8,000.000	40.25	38.41	-1.84
12/06/11	09/27/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 314.20	3138AS5V0	25,000.000	314.20	299.63	-14.57
12/06/11	07/26/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 462.97	3138A7FR4	36,000.000	462.97	459.23	-3.74
12/06/11	03/17/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 381.50	3138EGC93	20,000.000	381.50	349.39	-32.11
12/06/11	08/22/11*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 308.81	31402RBG3	61,000.000	308.81	281.41	-27.40

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
12/06/11	08/23/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 450.80	31402RST7	71,000.000	450.80	413.16	-37.64
12/06/11	08/22/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 346.01	31403C4X6	49,000.000	346.01	315.31	-30.70
12/06/11	05/10/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 80.17	31403DVZ9	15,000.000	80.17	71.02	-9.15
12/06/11	04/19/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 821.86	31410LCN0	37,000.000	821.86	751.09	-70.77
12/06/11	07/13/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 743.58	31410LD74	25,000.000	743.58	684.49	-59.09
12/06/11	09/22/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 136.02	31416XJV3	13,000.000	136.02	131.14	-4.88
12/06/11	11/08/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 116.84	31417AKN8	22,000.000	116.84	113.66	-3.18
12/06/11	09/22/11 *	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 137.99	31419BBF1	18,000.000	137.99	133.03	-4.96
12/06/11	07/25/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 11,255.27	912828KD1	11,000.000	11,243.91	11,904.45	660.54
12/08/11	08/29/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 24,264.83	3138AMYR0	26,000.000	24,264.83	24,525.34	260.51
12/08/11	09/22/11 *	SELL FI	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 12,927.92	31416XJV3	13,000.000	12,927.92	12,752.64	-175.28
12/13/11	12/15/10 *	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 964.30	912810QH4	1,000.000	964.88	1,252.93	288.05
12/13/11	03/10/11 *	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 1,940.86	912810QH4	2,000.000	1,941.61	2,505.85	564.24
12/15/11	05/06/11 *	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 6,951.58	912810FF0	6,000.000	6,928.57	8,227.73	1,299.16
12/15/11	10/31/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 24,065.62	912828MQ0	24,000.000	24,065.62	24,042.19	-23.43
12/19/11	12/15/11 *	SELL FI	UNITED STATES TREAS NTS Original Cost Basis: 13,106.41	912828LB4	13,000.000	13,104.41	13,104.10	-0.31
Total Short Term						**$1,272,407.01**	**$1,293,619.16**	**$21,212.15**

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term								
03/04/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 44.93	3128MJEV8	8,000.000	44.93	41.44	-3.49
03/04/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 37.35	31403DT82	5,000.000	37.35	34.79	-2.56
04/06/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 71.17	3128MJEV8	8,000.000	71.17	65.65	-5.52
04/06/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 42.73	31403DT82	5,000.000	42.73	39.81	-2.92
05/05/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 39.33	3128MJEV8	8,000.000	39.33	36.27	-3.06
05/05/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 36.85	31403DT82	5,000.000	36.85	34.32	-2.53
06/06/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 43.11	3128MJEV8	8,000.000	43.11	39.77	-3.34
06/06/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 32.25	31403DT82	5,000.000	32.25	30.03	-2.22
07/07/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 44.94	3128MJEV8	8,000.000	44.94	41.45	-3.49
07/07/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 33.16	31403DT82	5,000.000	33.16	30.89	-2.27
08/04/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 35.79	3128MJEV8	8,000.000	35.79	33.01	-2.78
08/04/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 25.98	31403DT82	5,000.000	25.98	24.20	-1.78
09/07/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 40.99	3128MJEV8	8,000.000	40.99	37.80	-3.19
09/07/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 29.20	31403DT82	5,000.000	29.20	27.20	-2.00
10/06/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 26.09	3128MJEV8	8,000.000	26.09	24.06	-2.03
10/06/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 25.29	31403DT82	5,000.000	25.29	23.55	-1.74
11/04/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 60.11	3128MJEV8	8,000.000	60.11	55.44	-4.67
11/04/11	10/13/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 220.72	3128M5WA4	20,000.000	220.72	203.76	-16.96
11/04/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 26.94	31403DT82	5,000.000	26.94	25.10	-1.84
12/06/11	02/08/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 30.27	3128MJEV8	8,000.000	30.27	27.91	-2.36
12/06/11	10/13/10*	RPP	FEDERAL HOME LN MTG CORP PARTN CTFS Original Cost Basis: 220.18	3128M5WA4	20,000.000	220.18	203.27	-16.91

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
12/06/11	10/08/09*	RPP	FNMA GTD MTG PASS THRU CTFS Original Cost Basis: 23.79	31403DT82	5,000.000	23.79	22.16	-1.63
12/15/11	12/13/10*	SELL FI	UNITED STATES TREAS BDS Original Cost Basis: 1,134.92	912810FF0	1,000.000	1,129.75	1,371.29	241.54
Total Long Term						**$2,320.92**	**$2,473.17**	**$152.25**
Total Short Term and Long Term						**$1,274,727.93**	**$1,296,092.33**	**$21,364.40**

* Uncovered under the cost basis rules as defined below.

Securities acquired before 2011 are generally not subject to the new cost basis reporting rules set forth in the Internal Revenue Code of 1986, as amended ("IRC") (incorporating amendments enacted by P.L.110-343, the Emergency Economic Stabilization Act of 2008) and are, therefore, considered " uncovered," under the new cost basis reporting rules, and marked or denoted as such. All other securities in this section are securities which are "covered" under the new cost basis reporting rules. Securities which are "covered" under the new cost basis reporting rules are defined as securities which have been acquired on or after their "applicable date(s)" at which they are subject to the cost basis reporting rules and the adjusted basis will be reported to the IRS on form 1099-B for the applicable tax year in which the security is disposed.

Reporting requirements generally will be phased in over a three-year period, as follows:

- Stock in a corporation acquired on or after January 1, 2011
- Mutual funds and dividend reinvestment plan (DRP) shares acquired on or after January 1, 2012
- Other securities, principally debt securities and options, acquired on or after January 1, 2013, or later, as determined by the Secretary of the Treasury.

This Schedule may not reflect all cost basis adjustments necessary for tax reporting purposes, especially for uncovered securities. Adjustments to cost basis may have been made for prior income received and subsequently reclassified by the issuer as a return of capital. In addition, corporate action events may require adjustments to your original cost basis. Return of capital information and cost basis information, as it relates to corporate actions, has been obtained from sources we believe to be reliable.

Adjustments to cost basis can be made after year-end, in particular, for return of capital adjustments, but may also include adjustments for corporate action events. Therefore there may be differences in cost basis reflected on your monthly client brokerage statement at year end versus any subsequent reports, including your 1099-B or online displays you may have available to you.

When you report your cost basis on your tax return, it should be verified using all of your own records. In particular, there may be other adjustments which you need to make, but are not required to be made by Pershing as it relates to H.R. 1424. You should consult with your tax advisor in order to properly report your gain or loss for tax purposes. Pershing shall not be responsible for and makes no representations or warranties with respect to the accuracy of any information that you report to the IRS or other taxing authorities, and, accordingly, disclaims any and all liability that may arise with respect to your use and reliance on the information provided herein for such reporting.

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Schedule of Realized Gains and Losses Year-to-Date

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term								
01/03/11	06/29/10*	SELL FI	ANADARKO PETE CORP COM	APC	3.000	110.68	231.63	120.95
02/28/11	06/29/10*	SELL FI	WASTE MGMT INC DEL COM	WM	24.000	762.64	889.48	126.84
03/21/11	07/19/10*	SELL FI	SPRINT NEXTEL CORP FON SHS	S	113.000	521.70	499.45	-10.44 -11.81[3]
03/29/11	06/29/10*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	11.000	457.18	612.47	155.29
03/31/11	06/29/10*	SELL FI	CVS CAREMARK CORP	CVS	23.000	693.28	784.99	91.71
03/31/11	06/30/10*	SELL FI	CVS CAREMARK CORP	CVS	7.000	207.20	238.91	31.71
03/31/11	01/05/11	SELL FI	CVS CAREMARK CORP	CVS	6.000	211.61	204.79	-6.82
03/31/11	06/29/10*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	27.000	1,122.16	1,511.86	389.70
05/02/11	05/05/10*	SELL FI	CBS CORP CL B COM	CBS	15.000	236.75	387.61	150.86
07/19/11	11/10/10*	SELL FI	ALLSTATE CORP COM	ALL	19.000	579.35	536.39	-42.96
07/19/11	12/06/10*	SELL FI	ALLSTATE CORP COM	ALL	10.000	303.08	282.31	-20.77
07/19/11	02/10/11	SELL FI	ALLSTATE CORP COM	ALL	12.000	371.98	338.77	-33.21
07/19/11	02/16/11	SELL FI	ALLSTATE CORP COM	ALL	5.000	154.80	141.16	-13.64
07/19/11	03/08/11	SELL FI	ALLSTATE CORP COM	ALL	6.000	191.50	169.39	-22.11
07/19/11	03/29/11	SELL FI	ALLSTATE CORP COM	ALL	8.000	253.18	225.85	-27.33
07/19/11	04/28/11	SELL FI	ALLSTATE CORP COM	ALL	6.000	203.32	169.39	-33.93
07/19/11	05/11/11	SELL FI	ALLSTATE CORP COM	ALL	8.000	264.30	225.85	-38.45
07/19/11	05/12/11	SELL FI	ALLSTATE CORP COM	ALL	3.000	98.63	84.69	-13.94
07/19/11	05/23/11	SELL FI	ALLSTATE CORP COM	ALL	8.000	252.21	225.85	-26.36
08/12/11	11/29/10*	SELL FI	MBIA INC	MBI	21.000	214.79	137.99	-76.80

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
08/12/11	03/03/11	SELL FI	MBIA INC	MBI	17.000	180.86	111.71	-69.15
08/12/11	05/13/11	SELL FI	MBIA INC	MBI	27.000	257.23	177.42	-79.81
08/12/11	05/23/11	SELL FI	MBIA INC	MBI	16.000	142.03	105.14	-36.89
08/12/11	06/29/11	SELL FI	MBIA INC	MBI	18.000	154.75	118.28	-36.47
08/25/11	10/01/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	5.375	155.26	203.87	48.61
08/25/11	10/11/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.625	45.79	61.64	15.85
08/25/11	10/15/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	4.125	110.80	156.46	45.66
08/25/11	11/11/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	3.000	82.29	113.79	31.50
08/25/11	01/12/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	8.250	263.32	312.92	49.60
08/25/11	01/27/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	9.000	279.09	341.36	62.27
08/25/11	02/16/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	12.000	349.32	455.15	105.83
08/25/11	03/11/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	12.000	301.44	455.15	153.71
08/25/11	03/24/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	5.000	129.99	189.65	59.66
08/25/11	06/06/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	5.000	122.35	189.65	67.30
08/25/11	06/08/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	5.000	117.54	189.65	72.11
10/21/11	04/20/11	SELL FI	UNITED STS STL CORP NEW COM	X	5.000	262.35	115.61	-146.74
10/21/11	04/27/11	SELL FI	UNITED STS STL CORP NEW COM	X	5.000	240.10	115.61	-124.49

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
10/21/11	07/27/11	SELL FI	UNITED STS STL CORP NEW COM	X	3.000	120.98	69.37	-51.61
11/11/11	02/02/11	SELL SL	MORGAN STANLEY COM NEW	MS	11.000	327.29	180.62	-146.67
11/17/11	02/09/11	SELL SL	MORGAN STANLEY COM NEW	MS	14.000	418.44	203.85	-214.59
11/21/11	02/09/11	SELL SL	MORGAN STANLEY COM NEW	MS	2.000	59.78	26.87	-32.91
11/21/11	06/03/11	SELL SL	MORGAN STANLEY COM NEW	MS	8.000	186.85	107.47	-79.38
12/30/11	03/03/11	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	8.000	322.39	371.76	49.37
Total Short Term						**$11,840.58**	**$12,271.83**	**$443.06**
Long Term								
01/05/11	10/02/09*	SELL FI	ALCOA INC COM	AA	15.000	194.00	247.06	53.06
01/07/11	11/15/07*	SELL FI	MEADWESTVACO CORP COM	MWV	7.000	217.99	190.12	-27.87
01/07/11	11/15/07*	CLEU SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	0.500	28.18	16.50	-11.68
01/07/11	11/19/07*	CLEU SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	0.250	13.59	8.25	-5.34
01/10/11	11/15/07*	CLEU SL	MOTOROLA SOLUTIONS INC COM	MSI	0.143	9.63	5.54	-4.09
01/12/11	10/31/08*	SELL FI	LENNAR CORP CL A COM STK	LEN	5.000	36.08	102.40	66.32
01/12/11	11/03/08*	SELL FI	LENNAR CORP CL A COM STK	LEN	6.000	47.81	122.88	75.07
01/12/11	11/21/08*	SELL FI	LENNAR CORP CL A COM STK	LEN	2.000	6.96	40.97	34.01
01/12/11	10/19/09*	SELL FI	MBIA INC	MBI	1.000	5.60	13.47	7.87
01/12/11	10/30/09*	SELL FI	MBIA INC	MBI	10.000	40.62	134.71	94.09
01/24/11	11/15/07*	SELL FI	MEADWESTVACO CORP COM	MWV	5.000	155.71	142.36	-13.35
01/27/11	02/04/09*	SELL FI	BAKER HUGHES INC COM	BHI	2.000	68.74	132.60	63.86
01/27/11	02/11/09*	SELL FI	BAKER HUGHES INC COM	BHI	2.000	69.53	132.60	63.07

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
01/27/11	02/12/09*	SELL FI	BAKER HUGHES INC COM	BHI	1.000	33.15	66.30	33.15
01/27/11	02/18/09*	SELL FI	BAKER HUGHES INC COM	BHI	2.000	62.15	132.60	70.45
01/27/11	02/23/09*	SELL FI	BAKER HUGHES INC COM	BHI	2.000	59.70	132.60	72.90
01/27/11	02/26/09*	SELL FI	BAKER HUGHES INC COM	BHI	1.000	30.17	66.30	36.13
01/27/11	03/03/09*	SELL FI	BAKER HUGHES INC COM	BHI	2.000	54.97	132.59	77.62
01/28/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	9.000	255.13	487.73	232.60
02/01/11	09/17/08*	SELL FI	INTEL CORP COM	INTC	6.000	114.20	128.82	14.62
02/02/11	11/15/07*	SELL FI	TIME WARNER INC NEW COM NEW	TWX	8.000	289.96	280.00	-9.96
02/03/11	11/15/07*	SELL FI	GAP INC	GPS	28.000	563.85	559.24	-4.61
02/03/11	01/24/08*	SELL FI	GAP INC	GPS	5.000	90.94	99.87	8.93
02/11/11	11/15/07*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	19.000	228.57	150.70	-77.87
02/15/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	9.000	255.13	504.93	249.80
02/16/11	12/31/07*	SELL FI	DELL INC COM	DELL	9.000	221.62	140.41	-81.21
02/16/11	01/02/08*	SELL FI	DELL INC COM	DELL	2.000	48.53	31.20	-17.33
02/16/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	2.000	56.69	112.85	56.16
02/22/11	03/17/08*	SELL FI	HOME DEPOT INC COM	HD	4.000	102.03	151.60	49.57
02/22/11	03/19/08*	SELL FI	HOME DEPOT INC COM	HD	4.000	110.09	151.60	41.51

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
02/22/11	03/26/08*	SELL FI	HOME DEPOT INC COM	HD	2.000	56.45	75.80	19.35
02/28/11	11/15/07*	SELL FI	WASTE MGMT INC DEL COM	WM	28.000	971.60	1,037.73	66.13
02/28/11	09/17/08*	SELL FI	WASTE MGMT INC DEL COM	WM	6.000	204.71	222.37	17.66
02/28/11	09/09/09*	SELL FI	WASTE MGMT INC DEL COM	WM	4.000	119.32	148.25	28.93
03/01/11	11/15/07*	SELL FI	TIME WARNER INC NEW COM NEW	TWX	4.000	144.98	152.75	7.77
03/04/11	09/17/08*	SELL FI	VALERO ENERGY CORP NEW COM	VLO	2.000	65.09	57.38	0.00 -7.71[3]
03/04/11	09/24/08*	SELL FI	VALERO ENERGY CORP NEW COM	VLO	6.000	201.91	172.14	0.00 -29.77[3]
03/10/11	11/15/07*	SELL FI	TIME WARNER INC NEW COM NEW	TWX	6.000	217.47	214.39	-3.08
03/16/11	11/15/07*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	26.000	312.78	189.01	-123.77
03/16/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	8.000	226.78	436.53	209.75
03/21/11	11/15/07*	SELL FI	TRAVELERS COS INC COM	TRV	8.000	424.08	470.65	46.57
03/21/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	7.000	198.43	385.69	187.26
03/21/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	5.000	141.74	274.44	132.70
03/22/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	4.000	113.39	221.08	107.69
03/24/11	03/03/09*	SELL FI	BAKER HUGHES INC COM	BHI	1.000	27.48	71.41	43.93
03/24/11	03/05/09*	SELL FI	BAKER HUGHES INC COM	BHI	1.000	27.61	71.41	43.80
03/24/11	03/13/09*	SELL FI	BAKER HUGHES INC COM	BHI	2.000	57.95	142.82	84.87
03/24/11	03/24/09*	SELL FI	BAKER HUGHES INC COM	BHI	1.000	33.82	71.40	37.58
03/29/11	11/15/07*	SELL FI	WATSON PHARMACEUTICAL INC	WPI	8.000	226.78	445.44	218.66
03/31/11	10/10/08*	SELL FI	CVS CAREMARK CORP	CVS	30.000	890.29	1,023.90	133.61
03/31/11	10/15/08*	SELL FI	CVS CAREMARK CORP	CVS	4.000	111.15	136.52	25.37

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Citi Private Bank

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Investment Account Statement

Statement Period: 12/01/2011 - 12/31/2011

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
03/31/11	01/09/09 *	SELL FI	CVS CAREMARK CORP	CVS	5.000	131.13	170.65	39.52
03/31/11	01/12/09 *	SELL FI	CVS CAREMARK CORP	CVS	3.000	75.59	102.39	26.80
03/31/11	11/05/09 *	SELL FI	CVS CAREMARK CORP	CVS	3.000	84.00	102.39	18.39
04/11/11	10/02/09 *	SELL FI	ALCOA INC COM	AA	14.000	181.07	247.28	66.21
04/12/11	11/15/07 *	SELL FI	TENET HEALTHCARE CORP	THC	31.000	136.09	210.81	74.72
04/12/11	11/30/07 *	SELL FI	TENET HEALTHCARE CORP	THC	3.000	15.99	20.40	4.41
04/15/11	11/15/07 *	SELL FI	TYCO INTL LTD SHS	TYC	6.000	234.24	313.25	79.01
04/19/11	10/30/09 *	SELL FI	MBIA INC	MBI	9.000	36.55	89.45	52.90
04/19/11	11/10/09 *	SELL FI	MBIA INC	MBI	8.000	31.10	79.52	48.42
04/27/11	04/13/09 *	SELL FI	BAKER HUGHES INC COM	BHI	2.000	59.89	152.74	92.85
04/27/11	04/21/09 *	SELL FI	BAKER HUGHES INC COM	BHI	2.000	64.63	152.74	88.11
04/27/11	06/23/09 *	SELL FI	BAKER HUGHES INC COM	BHI	3.000	110.25	229.10	118.85
04/27/11	07/01/09 *	SELL FI	BAKER HUGHES INC COM	BHI	2.000	74.40	152.74	78.34
04/27/11	07/06/09 *	SELL FI	BAKER HUGHES INC COM	BHI	1.000	34.02	76.36	42.34
04/28/11	11/15/07 *	SELL FI	MEADWESTVACO CORP COM	MWV	13.000	404.84	437.59	32.75
05/11/11	08/14/09 *	SELL FI	YAHOO INC COM	YHOO	17.000	253.14	291.23	38.09
05/11/11	08/17/09 *	SELL FI	YAHOO INC COM	YHOO	5.000	72.96	85.66	12.70

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
05/13/11	04/15/09*	SELL FI	CA INC COM	CA	8.000	136.69	182.39	45.70
05/13/11	04/21/09*	SELL FI	CA INC COM	CA	2.000	34.36	45.60	11.24
05/17/11	05/05/10*	SELL FI	CBS CORP CL B COM	CBS	8.000	126.27	208.17	81.90
05/17/11	05/06/10*	SELL FI	CBS CORP CL B COM	CBS	1.000	14.88	26.02	11.14
05/17/11	03/26/08*	SELL FI	HOME DEPOT INC COM	HD	4.000	112.90	150.19	37.29
05/23/11	05/06/10*	SELL FI	CBS CORP CL B COM	CBS	6.000	89.31	160.43	71.12
05/26/11	05/06/10*	SELL FI	CBS CORP CL B COM	CBS	2.000	29.77	54.56	24.79
05/26/11	05/07/10*	SELL FI	CBS CORP CL B COM	CBS	4.000	57.14	109.12	51.98
05/26/11	05/07/10*	SELL FI	CBS CORP CL B COM	CBS	3.000	42.42	81.84	39.42
06/07/11	07/06/09*	SELL FI	BAKER HUGHES INC COM	BHI	1.000	34.01	73.66	39.65
06/07/11	07/10/09*	SELL FI	BAKER HUGHES INC COM	BHI	1.000	34.64	73.66	39.02
06/14/11	11/15/07*	SELL FI	MEADWESTVACO CORP COM	MWV	10.000	311.42	326.71	15.29
06/17/11	11/15/07*	SELL FI	TYCO INTL LTD SHS	TYC	5.000	195.20	234.74	39.54
06/20/11	11/15/07*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	21.000	252.63	131.56	-121.07
06/23/11	11/15/07*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	43.000	517.29	271.34	-245.95
06/27/11	11/15/07*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	27.000	324.81	170.92	-153.89
06/27/11	01/07/08*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	23.000	259.79	145.60	-114.19
06/30/11	01/07/08*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	37.000	417.93	237.17	-180.76
06/30/11	03/26/08*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	17.000	167.26	108.97	-58.29
06/30/11	05/01/08*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	32.000	343.00	205.12	-137.88
06/30/11	06/25/09*	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	62.000	265.79	397.41	131.62

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Citi Private Bank

Investment Account Statement

Statement Period: 12/01/2011 - 12/31/2011

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
06/30/11	06/29/10 *	SELL FI	FLEXTRONICS INTL LTD ORD SHS	FLEX	149.000	856.05	955.06	99.01
07/08/11	05/07/10 *	SELL FI	CBS CORP CL B COM	CBS	6.000	84.84	171.48	86.64
07/13/11	11/15/07 *	SELL FI	TE CONNECTIVITY LTD REG SHS	TEL	7.000	231.42	255.21	23.79
07/19/11	09/17/08 *	SELL FI	INTEL CORP COM	INTC	9.000	171.30	207.27	35.97
07/19/11	11/15/07 *	SELL FI	INTERNATIONAL BUSINESS MACHS CORP	IBM	5.000	522.50	921.57	399.07
07/20/11	11/15/07 *	SELL FI	TE CONNECTIVITY LTD REG SHS	TEL	5.000	165.30	181.79	16.49
07/22/11	07/10/09 *	SELL FI	BAKER HUGHES INC COM	BHI	3.000	103.93	237.94	134.01
07/22/11	08/05/09 *	SELL FI	BAKER HUGHES INC COM	BHI	3.000	116.78	237.94	121.16
07/22/11	08/31/09 *	SELL FI	BAKER HUGHES INC COM	BHI	1.000	34.60	79.31	44.71
07/25/11	08/17/09 *	SELL FI	YAHOO INC COM	YHOO	2.000	29.18	27.56	-1.62
07/25/11	08/19/09 *	SELL FI	YAHOO INC COM	YHOO	6.000	88.72	82.68	-6.04
07/25/11	08/24/09 *	SELL FI	YAHOO INC COM	YHOO	5.000	75.20	68.89	-6.31
07/26/11	06/29/10 *	SELL FI	ANADARKO PETE CORP COM	APC	5.000	184.47	414.89	230.42
08/05/11	06/04/09 *	SELL FI	DEVON ENERGY CORP NEW COM	DVN	4.000	260.01	285.23	25.22
08/05/11	06/08/09 *	SELL FI	DEVON ENERGY CORP NEW COM	DVN	2.000	126.85	142.61	15.76
08/05/11	06/10/09 *	SELL FI	DEVON ENERGY CORP NEW COM	DVN	2.000	127.27	142.61	15.34
08/05/11	06/16/09 *	SELL FI	DEVON ENERGY CORP NEW COM	DVN	1.000	63.37	71.31	7.94

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
08/05/11	06/17/09*	SELL FI	DEVON ENERGY CORP NEW COM	DVN	1.000	61.50	71.31	9.81
08/05/11	06/18/09*	SELL FI	DEVON ENERGY CORP NEW COM	DVN	1.000	61.77	71.30	9.53
08/09/11	11/10/09*	SELL FI	MBIA INC	MBI	17.000	66.09	118.15	52.06
08/09/11	11/25/09*	SELL FI	MBIA INC	MBI	9.000	32.70	62.55	29.85
08/09/11	12/07/09*	SELL FI	MBIA INC	MBI	15.000	56.90	104.24	47.34
08/12/11	06/29/10*	SELL FI	MBIA INC	MBI	105.000	596.33	689.96	93.63
08/15/11	11/15/07*	SELL FI	AT&T INC COM	T	26.000	1,034.02	744.19	-289.83
08/16/11	11/19/07*	SELL FI	MOTOROLA MOBILITY HLDGS INC COM	MMI	3.250	176.61	123.50	0.00 -53.11[3]
08/16/11	11/21/07*	SELL FI	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.250	64.56	47.50	0.00 -17.06[3]
08/16/11	12/20/07*	SELL FI	MOTOROLA MOBILITY HLDGS INC COM	MMI	0.500	27.10	19.00	0.00 -8.10[3]
08/25/11	12/20/07*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	2.875	155.80	109.05	-46.75
08/25/11	12/31/07*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	3.250	176.69	123.27	-53.42
08/25/11	01/24/08*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	2.125	73.14	80.60	7.46
08/25/11	03/26/08*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	2.375	80.57	90.08	9.51
08/25/11	09/12/08*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	4.125	114.32	156.46	42.14
08/25/11	10/15/08*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	4.375	79.16	165.94	86.78
08/25/11	06/24/09*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	0.875	18.57	33.19	14.62
08/25/11	07/01/09*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.000	22.13	37.93	15.80
08/25/11	01/25/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.750	42.76	66.38	23.62
08/25/11	01/28/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.000	22.18	37.93	15.75
08/25/11	03/26/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.000	24.54	37.93	13.39

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
08/25/11	04/05/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.625	39.24	61.64	22.40
08/25/11	06/29/10*	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	19.500	451.38	739.62	288.24
08/25/11	01/12/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	0.500	27.64	18.96	-8.68
			149 day(s) added to your holding period as a result of a wash sale.					
08/25/11	01/12/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	0.250	13.32	9.48	-3.84
			145 day(s) added to your holding period as a result of a wash sale.					
08/25/11	07/29/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	3.250	126.98	123.26	-3.72
			366 day(s) added to your holding period as a result of a wash sale.					
08/25/11	07/29/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	1.250	45.47	47.41	1.94
			364 day(s) added to your holding period as a result of a wash sale.					
08/25/11	07/29/11	SELL SL	MOTOROLA MOBILITY HLDGS INC COM	MMI	0.500	19.47	18.96	-0.51
			335 day(s) added to your holding period as a result of a wash sale.					
09/07/11	08/24/09*	SELL FI	YAHOO INC COM	YHOO	6.000	90.24	80.71	-9.53
09/07/11	09/02/09*	SELL FI	YAHOO INC COM	YHOO	11.000	156.06	147.96	-8.10
09/07/11	10/09/09*	SELL FI	YAHOO INC COM	YHOO	3.000	50.81	40.35	-10.46
09/07/11	10/23/09*	SELL FI	YAHOO INC COM	YHOO	7.000	121.54	94.16	-27.38
09/13/11	11/15/07*	SELL FI	INTERNATIONAL BUSINESS MACHS CORP	IBM	7.000	731.50	1,135.50	404.00
09/21/11	11/15/07*	SELL FI	INTERNATIONAL BUSINESS MACHS CORP	IBM	8.000	836.00	1,402.61	566.61
09/23/11	12/14/09*	SELL FI	MORGAN STANLEY COM NEW	MS	11.000	327.37	151.08	0.00 -176.29[3]

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
09/23/11	12/16/09*	SELL FI	MORGAN STANLEY COM NEW	MS	4.000	120.50	54.94	0.00 -65.56[3]
09/23/11	12/17/09*	SELL FI	MORGAN STANLEY COM NEW	MS	4.000	118.32	54.94	0.00 -63.38[3]
09/23/11	12/18/09*	SELL FI	MORGAN STANLEY COM NEW	MS	4.000	116.32	54.94	0.00 -61.38[3]
09/23/11	12/22/09*	SELL FI	MORGAN STANLEY COM NEW	MS	6.000	177.57	82.41	-79.30 -15.86[3]
09/23/11	12/24/09*	SELL FI	MORGAN STANLEY COM NEW	MS	4.000	118.26	54.94	-63.32
09/23/11	12/28/09*	SELL FI	MORGAN STANLEY COM NEW	MS	4.000	117.64	54.94	-62.70
09/23/11	12/31/09*	SELL FI	MORGAN STANLEY COM NEW	MS	3.000	88.63	41.20	-47.43
09/23/11	01/13/10*	SELL FI	MORGAN STANLEY COM NEW	MS	5.000	156.42	68.67	-87.75
09/23/11	01/15/10*	SELL FI	MORGAN STANLEY COM NEW	MS	3.000	90.67	41.20	-49.47
09/23/11	01/21/10*	SELL FI	MORGAN STANLEY COM NEW	MS	1.000	29.52	13.74	-15.78
09/27/11	11/15/07*	SELL FI	INTERNATIONAL BUSINESS MACHS CORP	IBM	2.000	209.00	358.36	149.36
09/27/11	06/29/10*	SELL FI	INTERNATIONAL BUSINESS MACHS CORP	IBM	4.000	505.35	716.73	211.38
09/29/11	01/02/08*	SELL FI	DELL INC COM	DELL	7.000	169.87	105.36	-64.51
09/29/11	01/25/08*	SELL FI	DELL INC COM	DELL	9.000	182.92	135.46	-47.46
09/29/11	02/04/08*	SELL FI	DELL INC COM	DELL	1.000	20.02	15.05	-4.97
09/29/11	06/29/10*	SELL FI	INTERNATIONAL BUSINESS MACHS CORP	IBM	8.000	1,010.71	1,438.71	428.00
09/30/11	06/29/10*	SELL FI	INTERNATIONAL BUSINESS MACHS CORP	IBM	5.000	631.69	881.80	250.11
10/05/11	01/21/10*	SELL SL	MORGAN STANLEY COM NEW	MS	6.000	177.12	81.98	-95.14
10/05/11	01/22/10*	SELL SL	MORGAN STANLEY COM NEW	MS	1.000	28.08	13.66	-14.42
10/05/11	01/25/10*	SELL SL	MORGAN STANLEY COM NEW	MS	2.000	55.44	27.33	-28.11
10/05/11	01/25/10*	SELL SL	MORGAN STANLEY COM NEW	MS	1.000	27.72	13.66	-14.06

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
10/05/11	01/26/10*	SELL SL	MORGAN STANLEY COM NEW	MS	2.000	56.15	27.33	-28.82
10/05/11	01/27/10*	SELL SL	MORGAN STANLEY COM NEW	MS	2.000	55.05	27.33	-27.72
10/05/11	01/28/10*	SELL SL	MORGAN STANLEY COM NEW	MS	3.000	83.00	40.99	-42.01
10/05/11	03/26/10*	SELL SL	MORGAN STANLEY COM NEW	MS	5.000	145.00	68.31	-76.69
10/05/11	04/27/10*	SELL SL	MORGAN STANLEY COM NEW	MS	5.000	152.80	68.31	-84.49
10/05/11	05/06/10*	SELL SL	MORGAN STANLEY COM NEW	MS	5.000	143.65	68.31	-75.34
10/05/11	05/07/10*	SELL SL	MORGAN STANLEY COM NEW	MS	4.000	109.78	54.65	-55.13
10/05/11	05/07/10*	SELL SL	MORGAN STANLEY COM NEW	MS	3.000	82.33	40.99	-41.34
10/05/11	05/12/10*	SELL SL	MORGAN STANLEY COM NEW	MS	6.000	165.93	81.98	-83.95
10/05/11	06/04/10*	SELL SL	MORGAN STANLEY COM NEW	MS	2.000	52.16	27.33	-24.83
10/05/11	06/29/10*	SELL SL	MORGAN STANLEY COM NEW	MS	13.000	305.62	177.60	-128.02
10/05/11	02/23/09*	SELL FI	UNITED STS STL CORP NEW COM	X	1.000	23.57	21.63	-1.94
10/05/11	02/25/09*	SELL FI	UNITED STS STL CORP NEW COM	X	2.000	42.94	43.26	0.32
10/05/11	03/24/09*	SELL FI	UNITED STS STL CORP NEW COM	X	1.000	23.82	21.63	-2.19
10/05/11	03/30/09*	SELL FI	UNITED STS STL CORP NEW COM	X	3.000	64.24	64.90	0.66
10/05/11	04/30/09*	SELL FI	UNITED STS STL CORP NEW COM	X	2.000	52.09	43.27	-8.82
10/07/11	06/29/10*	SELL SL	MORGAN STANLEY COM NEW	MS	15.000	352.64	213.76	-138.88

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
10/10/11	05/05/09 *	SELL FI	UNITED STS STL CORP NEW COM	X	3.000	91.07	68.62	-22.45
10/10/11	05/13/09 *	SELL FI	UNITED STS STL CORP NEW COM	X	3.000	82.40	68.62	-13.78
10/10/11	06/23/09 *	SELL FI	UNITED STS STL CORP NEW COM	X	3.000	105.12	68.62	-36.50
10/10/11	11/02/09 *	SELL FI	UNITED STS STL CORP NEW COM	X	1.000	34.94	22.86	-12.08
10/13/11	11/02/09 *	SELL FI	UNITED STS STL CORP NEW COM	X	1.000	34.94	23.60	-11.34
10/13/11	01/26/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	5.000	254.78	117.99	-136.79
10/14/11	05/03/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	1.000	53.74	24.43	-29.31
10/14/11	05/14/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	3.000	160.86	73.30	-87.56
10/14/11	06/28/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	2.000	83.24	48.87	-34.37
10/14/11	06/29/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	2.000	79.29	48.86	-30.43
10/18/11	06/29/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	9.000	356.82	209.18	-147.64
10/20/11	06/29/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	12.000	475.77	271.21	-204.56
10/21/11	06/30/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	8.000	312.64	184.98	-127.66
10/21/11	07/27/10 *	SELL FI	UNITED STS STL CORP NEW COM	X	6.000	273.50	138.73	-134.77
10/27/11	11/15/07 *	SELL FI	MEADWESTVACO CORP COM	MWV	11.000	342.56	324.37	-18.19
10/27/11	11/15/07 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	0.429	28.91	20.01	-8.90
10/27/11	11/19/07 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	4.000	260.00	186.76	-73.24
10/27/11	11/21/07 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.429	88.25	66.70	-21.55
10/27/11	12/20/07 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	2.143	138.89	100.05	-38.84
10/27/11	11/15/07 *	SELL FI	TRAVELERS COS INC COM	TRV	9.000	477.09	532.71	55.62
11/03/11	11/15/07 *	SELL FI	JP MORGAN CHASE & CO COM	JPM	5.000	220.69	166.95	-53.74

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
11/03/11	06/29/10 *	SELL SL	MORGAN STANLEY COM NEW	MS	7.000	164.57	115.09	-49.48
11/03/11	06/29/10 *	SELL SL	MORGAN STANLEY COM NEW	MS	5.000	117.55	82.25	-35.30
11/03/11	12/20/07 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.714	111 12	78.98	-32.14
11/03/11	12/31/07 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.286	83.60	59.23	-24.37
11/04/11	06/29/10 *	SELL SL	MORGAN STANLEY COM NEW	MS	16.000	376.15	259.06	-117.09
11/07/11	09/17/08 *	SELL FI	INTEL CORP COM	INTC	6.000	114.20	142.20	28.00
11/11/11	06/29/10 *	SELL SL	MORGAN STANLEY COM NEW	MS	2.000	47.02	32.84	-14.18
11/21/11	08/31/11	SELL SL	MORGAN STANLEY COM NEW	MS	11.000	368.00	147.77	-220.23
			648 day(s) added to your holding period as a result of a wash sale					
11/21/11	08/31/11	SELL SL	MORGAN STANLEY COM NEW	MS	4.000	135.27	53.73	-81.54
			646 day(s) added to your holding period as a result of a wash sale					
11/21/11	08/31/11	SELL SL	MORGAN STANLEY COM NEW	MS	4.000	133 09	53 73	-79.36
			645 day(s) added to your holding period as a result of a wash sale.					
11/21/11	08/31/11	SELL SL	MORGAN STANLEY COM NEW	MS	4.000	131.09	53.73	-77.36
			644 day(s) added to your holding period as a result of a wash sale.					
11/21/11	08/31/11	SELL SL	MORGAN STANLEY COM NEW	MS	1.000	33.29	13.44	-19.85
			640 day(s) added to your holding period as a result of a wash sale.					
11/30/11	11/15/07 *	SELL FI	TE CONNECTIVITY LTD REG SHS	TEL	12.000	396.72	374.63	-22.09
12/14/11	10/23/09 *	SELL FI	YAHOO INC COM	YHOO	1.000	17.36	15.02	-2.34

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
12/14/11	10/28/09 *	SELL FI	YAHOO INC COM	YHOO	7.000	113.30	105.14	-8.16
12/14/11	11/12/09 *	SELL FI	YAHOO INC COM	YHOO	6.000	96.78	90.12	-6.66
12/14/11	11/19/09 *	SELL FI	YAHOO INC COM	YHOO	3.000	46.65	45.06	-1.59
12/14/11	12/09/09 *	SELL FI	YAHOO INC COM	YHOO	4.000	61.00	60.08	-0.92
12/14/11	01/07/10 *	SELL FI	YAHOO INC COM	YHOO	5.000	83.80	75.10	-8.70
12/14/11	01/27/10 *	SELL FI	YAHOO INC COM	YHOO	1.000	15.95	15.02	-0.93
12/16/11	12/31/07 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	2.429	157.92	111.96	-45.96
12/16/11	01/24/08 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	2.429	99.99	111.96	11.97
12/16/11	03/26/08 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	2.714	110.13	125.13	15.00
12/16/11	09/12/08 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.429	47.35	65.84	18.49
12/19/11	01/27/10 *	SELL FI	YAHOO INC COM	YHOO	8.000	127.60	119.13	-8.47
12/19/11	03/26/10 *	SELL FI	YAHOO INC COM	YHOO	15.000	245.95	223.36	-22.59
12/19/11	05/07/10 *	SELL FI	YAHOO INC COM	YHOO	10.000	155.10	148.91	-6.19
12/19/11	06/29/10 *	SELL FI	YAHOO INC COM	YHOO	15.000	212.26	223.35	11.09
12/20/11	09/12/08 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	3.286	108.91	151.69	42.78
12/20/11	10/15/08 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	5.000	108.21	230.83	122.62
12/20/11	06/24/09 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.000	25.39	46.17	20.78
12/20/11	07/01/09 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.143	30.26	52.76	22.50
12/20/11	01/25/10 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	2.000	58.47	92.33	33.86
12/20/11	01/28/10 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.143	30.33	52.76	22.43
12/20/11	03/26/10 *	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.143	33.56	52.76	19.20

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
12/20/11	04/05/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.857	53.64	85.73	32.09
12/20/11	06/29/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	0.429	11.87	19.79	7.92
12/22/11	06/29/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	18.000	498.34	838.30	339.96
12/22/11	06/29/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	3.857	106.78	179.32	72.54
12/22/11	10/01/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	5.143	177.67	239.09	61.42
12/22/11	06/29/10*	SELL FI	YAHOO INC COM	YHOO	12.000	169.81	193.07	23.26
12/27/11	11/15/07*	SELL FI	TE CONNECTIVITY LTD REG SHS	TEL	6.000	198.36	186.95	-11.41
12/30/11	10/01/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.000	34.55	46.47	11.92
12/30/11	10/11/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	1.857	62.59	86.30	23.71
12/30/11	10/15/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	4.714	151.46	219.07	67.61
12/30/11	11/11/10*	SELL FI	MOTOROLA SOLUTIONS INC COM	MSI	3.429	112.49	159.33	46.84
Total Long Term						$39,072.32	$42,598.50	$4,024.40
Total Short Term and Long Term						$50,912.90	$54,870.33	$4,467.46

* Uncovered under the cost basis rules as defined below.

Securities acquired before 2011 are generally not subject to the new cost basis reporting rules set forth in the Internal Revenue Code of 1986, as amended ("IRC") (incorporating amendments enacted by P.L.110-343, the Emergency Economic Stabilization Act of 2008) and are, therefore, considered "uncovered," under the new cost basis reporting rules, and marked or denoted as such. All other securities in this section are securities which are "covered" under the new cost basis reporting rules. Securities which are "covered" under the new cost basis reporting rules are defined as securities which have been acquired on or after their "applicable date(s)" at which they are subject to the cost basis reporting rules and the adjusted basis will be reported to the IRS on form 1099-B for the applicable tax year in which the security is disposed.

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Money Market Fund Detail *(continued)*

Date	Activity Type	Description	Amount	Balance
Sweep Money Market Fund *(continued)*				
DREYFUS LIQUID ASSETS INC CL 2 *(continued)*				
12/30/11	Deposit	MONEY FUND PURCHASE	7.20	4,857.05
12/30/11	Deposit	INCOME REINVEST	0.19	4,857.24
12/30/11	Closing Balance			$4,857.24
Total All Money Market Funds				$4,857.24

Schedule of Realized Gains and Losses Year-to-Date

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term								
01/03/11	03/12/10*	SELL FI	ZIMMER HLDGS INC COM	ZMH	7.000	412.80	383.10	-29.70
01/04/11	05/25/10*	SELL FI	LAS VEGAS SANDS CORP COM	LVS	13.000	275.50	606.78	331.28
01/05/11	01/06/10*	SELL FI	MARSHALL & ILSLEY CO C/A EFF 07/05/2011	571837103	82.000	506.54	568.89	62.35
01/05/11	01/11/10*	SELL FI	MARSHALL & ILSLEY CO C/A EFF 07/05/2011	571837103	70.000	483.15	485.64	2.49
01/05/11	01/22/10*	SELL FI	MARSHALL & ILSLEY CO C/A EFF 07/05/2011	571837103	61.000	425.76	423.20	-2.56
01/05/11	05/06/10*	SELL FI	MARSHALL & ILSLEY CO C/A EFF 07/05/2011	571837103	57.000	492.12	395.44	-96.68
01/05/11	11/01/10*	SELL FI	WALTER ENERGY INC COM	WLT	5.000	447.17	675.97	228.80
01/07/11	05/25/10*	SELL FI	LAS VEGAS SANDS CORP COM	LVS	4.000	84.77	199.36	114.59
01/07/11	06/29/10*	SELL FI	LAS VEGAS SANDS CORP COM	LVS	19.000	441.68	946.98	505.30
01/07/11	11/16/10*	SELL FI	LAS VEGAS SANDS CORP COM	LVS	11.000	513.66	548.26	34.60
01/07/11	04/28/10*	SELL FI	SYNOVUS FINL CORP COM	SNV	157.000	505.15	408.42	-96.73

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

* Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
01/07/11	04/28/10*	SELL FI	SYNOVUS FINL CORP COM	SNV	62.000	199.49	161.28	-38.21
01/07/11	11/01/10*	SELL FI	WALTER ENERGY INC COM	WLT	4.000	357.73	536.11	178.38
01/14/11	03/25/10*	SELL FI	CONSOL ENERGY INC COM	CNX	11.000	493.79	572.46	78.67
01/21/11	04/28/10*	SELL FI	SYNOVUS FINL CORP COM	SNV	56.000	180.18	161.38	-18.80
01/21/11	04/28/10*	SELL FI	SYNOVUS FINL CORP COM	SNV	121.000	389.32	348.69	-40.63
01/26/11	04/14/10*	SELL FI	TELLABS INC COM	TLAB	58.000	490.45	330.26	-160.19
01/26/11	09/24/10*	SELL FI	TELLABS INC COM	TLAB	56.000	432.35	318.87	-113.48
01/26/11	07/01/10*	SELL FI	UNITED STS STL CORP NEW COM	X	10.000	376.69	592.11	215.42
01/28/11	02/22/10*	SELL FI	WEATHERFORD INTL LTD REG	WFT	25.000	418.02	564.62	146.60
01/28/11	09/07/10*	SELL FI	EQUINIX INC COM NEW	EQIX	11.000	1,053.61	990.24	-23.04 -40.33[3]
01/28/11	12/13/10*	SELL FI	WHITING PETE CORP COM	WLL	6.000	684.30	736.86	52.56
02/01/11	07/01/10*	SELL FI	UNITED STS STL CORP NEW COM	X	12.000	452.03	699.57	247.54
02/01/11	07/14/10*	SELL FI	UNITED STS STL CORP NEW COM	X	11.000	477.16	641.27	164.11
02/01/11	08/12/10*	SELL FI	UNITED STS STL CORP NEW COM	X	10.000	448.83	582.98	134.15
02/03/11	01/03/11	SELL FI	CLIFFS NAT RES INC COM	CLF	14.000	1,141.15	1,234.73	93.58
02/03/11	01/21/11	SELL FI	CLIFFS NAT RES INC COM	CLF	7.000	593.35	617.36	24.01
02/03/11	05/13/10*	SELL FI	CONWAY INC COM	CNW	14.000	497.19	466.85	-30.34
02/03/11	06/09/10*	SELL FI	CONWAY INC COM	CNW	15.000	450.49	500.20	49.71
02/03/11	07/28/10*	SELL FI	CONWAY INC COM	CNW	13.000	450.85	433.51	-17.34
02/03/11	08/24/10*	SELL FI	CONWAY INC COM	CNW	17.000	459.01	566.90	107.89
02/10/11	09/07/10*	SELL FI	EQUINIX INC COM NEW	EQIX	3.000	287.35	272.46	-14.89

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
02/10/11	09/24/10*	SELL FI	EQUINIX INC COM NEW	EQIX	3.000	306.92	272.45	-34.47
02/10/11	06/16/10*	SELL FI	SMITHFIELD FOODS INC COM	SFD	26.000	457.89	581.49	123.60
02/10/11	07/22/10*	SELL FI	SMITHFIELD FOODS INC COM	SFD	27.000	386.24	603.85	217.61
02/11/11	01/13/11	SELL FI	DARDEN RESTAURANTS INC COM	DRI	12.000	552.40	589.70	37.30
02/17/11	08/18/10*	SELL FI	RANGE RES CORP COM	RRC	13.000	454.98	633.18	178.20
02/22/11	05/06/10*	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	12.000	486.02	689.43	203.41
02/22/11	05/14/10*	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	13.000	519.38	746.88	227.50
02/24/11	06/21/10*	SELL FI	BRADY CORPORATION CL A	BRC	16.000	459.76	546.61	86.85
02/25/11	03/10/10*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	9.000	360.56	400.51	39.95
02/28/11	04/13/10*	SELL FI	ALCATEL LUCENT SPON ADR	ALU	151.000	495.04	729.43	234.39
03/11/11	04/13/10*	SELL FI	ALCATEL LUCENT SPON ADR	ALU	33.000	108.19	175.78	67.59
03/11/11	05/06/10*	SELL FI	ALCATEL LUCENT SPON ADR	ALU	74.000	196.94	394.16	197.22
03/18/11	04/28/10*	SELL FI	SYNOVUS FINL CORP COM	SNV	220.000	707.85	546.31	-161.54
03/22/11	09/07/10*	SELL FI	MASCO CORP COM	MAS	56.000	614.92	785.14	170.22
03/28/11	05/06/10*	SELL FI	ALCATEL LUCENT SPON ADR	ALU	101.000	268.80	578.82	310.02
03/30/11	05/06/10*	SELL FI	ALCATEL LUCENT SPON ADR	ALU	19.000	50.57	107.73	57.16
03/30/11	01/11/11	SELL FI	ALCATEL LUCENT SPON ADR	ALU	89.000	270.04	504.61	234.57

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
03/31/11	12/13/10*	SELL FI	MILLICOM INTL CELLULAR SA SHS NEW	MIICF	7.000	616.33	668.97	52.64
04/01/11	01/11/11	SELL FI	ALCATEL LUCENT SPON ADR	ALU	286.000	867.79	1,664.48	796.69
04/01/11	05/20/10*	SELL FI	PROLOGIS_SHS BEN INT C/A EFF 6/3/11 1	743410102	43.000	473.54	688.52	214.98
04/01/11	10/27/10*	SELL FI	PROLOGIS_SHS BEN INT C/A EFF 6/3/11 1	743410102	33.000	434.26	528.40	94.14
04/01/11	04/28/10*	SELL FI	SYNOVUS FINL CORP COM	SNV	102.000	328.18	252.27	-75.91
04/01/11	04/29/10*	SELL FI	SYNOVUS FINL CORP COM	SNV	258.000	796.11	638.10	-158.01
04/01/11	11/01/10*	SELL FI	WALTER ENERGY INC COM	WLT	5.000	447.17	685.62	238.45
04/08/11	08/25/10*	SELL FI	SEAGATE TECHNOLOGY PLC SHS	STX	43.000	451.35	689.12	237.77
04/08/11	11/01/10*	SELL FI	WALTER ENERGY INC COM	WLT	3.000	268.30	423.79	155.49
04/08/11	11/03/10*	SELL FI	WALTER ENERGY INC COM	WLT	2.000	177.64	282.53	104.89
04/11/11	08/25/10*	SELL FI	SEAGATE TECHNOLOGY PLC SHS	STX	36.000	377.87	568.71	190.84
04/12/11	09/30/10*	SELL FI	NOBLE CORPORATION BAAR NAMEN AKT	NE	15.000	503.74	651.37	147.63
04/13/11	12/13/10*	SELL FI	MILLICOM INTL CELLULAR SA SHS NEW	MIICF	6.000	528.28	584.96	56.68
04/14/11	05/20/10*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	13.000	440.99	611.65	170.66
04/14/11	08/12/10*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	14.000	471.81	658.71	186.90
04/15/11	09/30/10*	SELL FI	NOBLE CORPORATION BAAR NAMEN AKT	NE	43.000	1,444.07	1,845.61	401.54
04/15/11	11/08/10*	SELL FI	NOBLE CORPORATION BAAR NAMEN AKT	NE	14.000	520.80	600.90	80.10
04/15/11	12/13/10*	SELL FI	MILLICOM INTL CELLULAR SA SHS NEW	MIICF	6.000	528.28	587.96	59.68
04/15/11	12/22/10*	SELL FI	MILLICOM INTL CELLULAR SA SHS NEW	MIICF	6.000	560.67	587.96	27.29
04/15/11	02/09/11	SELL FI	MILLICOM INTL CELLULAR SA SHS NEW	MIICF	7.000	639.24	685.95	46.71
04/27/11	01/28/11	SELL FI	SAVVIS INC_COM NEW C/A EFF 7/14/11 1	SVVS	37.000	1,158.63	1,447.84	289.21

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
04/27/11	02/10/11	SELL FI	SAVVIS INC_COM NEW C/A EFF 7/14/11 1	SVVS	25.000	868.96	978.27	109.31
04/27/11	02/18/11	SELL FI	SAVVIS INC_COM NEW C/A EFF 7/14/11 1	SVVS	18.000	619.20	704.35	85.15
05/04/11	11/02/10*	SELL FI	ENERGIZER HLDGS INC COM	ENR	12.000	780.34	901.69	121.35
05/09/11	10/07/10*	SELL FI	HERTZ GLOBAL HLDGS INC COM	HTZ	38.000	368.86	633.18	264.32
05/10/11	02/23/11	SELL FI	TRIUMPH GROUP INC NEW COM	TGI	6.000	500.50	587.80	87.30
05/10/11	08/24/10*	SELL FI	WMS INDS INC COM	WMS	11.000	400.92	370.59	-30.33
05/10/11	01/26/11	SELL FI	WMS INDS INC COM	WMS	14.000	590.90	471.66	-119.24
05/16/11	01/26/11	SELL FI	CARPENTER TECHNOLOGY	CRS	13.000	545.42	675.15	129.73
05/31/11	07/07/10*	SELL FI	CEPHALON INC COM CASH MGR EFF	156708109	11.000	615.68	876.38	260.70
06/20/11	01/26/11	SELL FI	CARPENTER TECHNOLOGY	CRS	41.000	1,720.16	2,133.23	413.07
06/20/11	02/09/11	SELL FI	CARPENTER TECHNOLOGY	CRS	14.000	580.28	728.42	148.14
06/28/11	08/18/10*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	12.000	456.14	545.16	89.02
06/28/11	08/25/10*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	12.000	429.84	545.16	115.32
06/28/11	11/04/10*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	13.000	507.31	590.58	83.27
06/29/11	11/02/10*	SELL FI	ENERGIZER HLDGS INC COM	ENR	9.000	585.25	650.14	64.89
07/05/11	08/03/10*	SELL FI	UNIVERSAL HEALTH SVCS INC CL B	UHS	17.000	612.34	898.20	285.86
07/07/11	01/06/11	SELL FI	GAMESTOP CORP NEW CLASS A	GME	26.000	544.99	712.36	167.37

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
07/07/11	09/07/10*	SELL FI	MASCO CORP COM	MAS	72.000	790.61	869.17	78.56
07/07/11	10/15/10*	SELL FI	MASCO CORP COM	MAS	45.000	495.82	543.23	47.41
07/07/11	10/25/10*	SELL FI	MASCO CORP COM	MAS	45.000	502.79	543.23	40.44
07/07/11	12/10/10*	SELL FI	MASCO CORP COM	MAS	40.000	538.76	482.88	-55.88
07/12/11	11/02/10*	SELL FI	ENERGIZER HLDGS INC COM	ENR	3.000	195.08	226.42	31.34
07/12/11	11/30/10*	SELL FI	ENERGIZER HLDGS INC COM	ENR	7.000	489.46	528.32	38.86
07/12/11	01/11/11	SELL FI	ENERGIZER HLDGS INC COM	ENR	8.000	575.69	603.79	28.10
07/12/11	02/23/11	SELL FI	TRIUMPH GROUP INC NEW COM	TGI	12.000	1,001.01	1,201.99	200.98
07/13/11	01/28/11	SELL FI	ENERSYS COM	ENS	7.000	225.65	242.48	16.83
07/14/11	01/28/11	SELL FI	ENERSYS COM	ENS	11.000	354.58	390.23	35.65
07/15/11	08/27/10*	SELL FI	PETROHAWK ENERGY CORP C/A EFF 8/25/11	716495106	25.000	372.49	957.08	584.59
07/15/11	11/26/10*	SELL FI	PETROHAWK ENERGY CORP C/A EFF 8/25/11	716495106	30.000	535.73	1,148.50	612.77
07/26/11	08/31/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	44.000	398.18	390.67	-7.51
07/26/11	10/21/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	46.000	500.25	408.42	-91.83
07/26/11	12/07/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	45.000	532.19	399.55	-132.64
07/26/11	12/22/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	43.000	560.20	381.79	-178.41
08/03/11	11/05/10*	SELL FI	REGAL ENTMT GROUP CL A	RGC	42.000	569.75	543.98	0.00 -25.77[3]
08/03/11	12/06/10*	SELL FI	SPIRIT AEROSYSTEMS HLDGS INC CL A	SPR	30.000	609.48	584.36	-25.12
08/04/11	11/03/10*	SELL FI	WALTER ENERGY INC COM	WLT	3.000	266.45	250.77	-15.68
08/04/11	11/26/10*	SELL FI	WALTER ENERGY INC COM	WLT	6.000	619.68	501.54	-118.14
08/04/11	01/21/11	SELL FI	WALTER ENERGY INC COM	WLT	6.000	753.04	501.54	-251.50

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
08/04/11	03/04/11	SELL FI	WALTER ENERGY INC COM	WLT	4.000	507.96	334.37	-173.59
08/05/11	08/25/10*	SELL FI	SEAGATE TECHNOLOGY PLC SHS	STX	52.000	545.81	632.76	86.95
08/05/11	08/27/10*	SELL FI	SEAGATE TECHNOLOGY PLC SHS	STX	31.000	320.53	377.22	56.69
08/05/11	11/05/10*	SELL FI	REGAL ENTMT GROUP CL A	RGC	37.000	501.92	443.39	-50.62 -7.91[3]
08/08/11	08/19/10*	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	180.000	878.47	580.87	-297.60
08/08/11	08/25/10*	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	15.000	71.98	48.41	-23.57
08/08/11	02/17/11	SELL FI	SANDRIDGE ENERGY INC COM	SD	84.000	782.80	558.32	-90.86 -133.62[3]
08/10/11	12/22/10*	SELL FI	PENN NATL GAMING INC	PENN	14.000	484.50	486.50	2.00
08/11/11	04/29/11	SELL FI	LASALLE HOTEL PPTYS COM SH BEN INT	LHO	33.000	935.63	617.67	-317.96
08/11/11	05/02/11	SELL FI	LASALLE HOTEL PPTYS COM SH BEN INT	LHO	32.000	905.79	598.96	-306.83
08/11/11	06/14/11	SELL FI	LASALLE HOTEL PPTYS COM SH BEN INT	LHO	23.000	575.18	430.50	-144.68
08/11/11	12/13/10*	SELL FI	MANITOWOC INC	MTW	91.000	1,208.67	968.30	-240.37
08/11/11	08/12/10*	SELL FI	OWENS ILLINOIS INC	OI	16.000	408.56	277.55	-131.01
08/11/11	08/20/10*	SELL FI	OWENS ILLINOIS INC	OI	17.000	454.68	294.89	-159.79
08/11/11	10/08/10*	SELL FI	OWENS ILLINOIS INC	OI	19.000	517.90	329.59	-188.31
08/11/11	11/08/10*	SELL FI	OWENS ILLINOIS INC	OI	17.000	493.26	294.89	-198.37
08/12/11	01/28/11	SELL FI	ENERSYS COM	ENS	23.000	741.41	486.64	-254.77

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
08/15/11	08/08/11	SELL FI	NETAPP INC COM	NTAP	12.000	477.95	526.63	48.68
08/19/11	07/05/11	SELL FI	CF INDS HLDGS INC COM	CF	3.000	421.97	507.34	85.37
08/22/11	01/28/11	SELL FI	ENERSYS COM	ENS	13.000	419.05	262.66	-156.39
08/22/11	02/02/11	SELL FI	ENERSYS COM	ENS	18.000	592.09	363.68	-228.41
08/22/11	02/08/11	SELL FI	ENERSYS COM	ENS	16.000	557.31	323.27	-234.04
08/22/11	06/08/11	SELL FI	ENERSYS COM	ENS	18.000	577.90	363.69	-214.21
08/24/11	02/01/11	SELL FI	STEEL DYNAMICS INC COM	STLD	123.000	2,264.68	1,380.12	-884.56
08/24/11	03/15/11	SELL FI	STEEL DYNAMICS INC COM	STLD	32.000	584.37	359.05	-225.32
08/26/11	12/13/10*	SELL FI	MANITOWOC INC	MTW	35.000	464.87	351.22	-113.65
08/26/11	02/17/11	SELL FI	MANITOWOC INC	MTW	30.000	629.40	301.04	-328.36
08/26/11	04/21/11	SELL FI	MANITOWOC INC	MTW	27.000	594.85	270.94	-323.91
08/26/11	06/13/11	SELL FI	MANITOWOC INC	MTW	34.000	528.84	341.18	-187.66
08/29/11	12/06/10*	SELL FI	SPIRIT AEROSYSTEMS HLDGS INC CL A	SPR	29.000	589.16	473.14	-116.02
08/30/11	02/17/11	SELL SL	SANDRIDGE ENERGY INC COM	SD	175.000	1,630.82	1,307.68	-323.14
08/30/11	07/15/11	SELL SL	SANDRIDGE ENERGY INC COM	SD	50.000	682.56	373.62	-308.94
			172 day(s) added to your holding period as a result of a wash sale.					
08/30/11	02/04/11	SELL FI	TITANIUM METALS CORP COM NEW	TIE	35.000	677.84	543.82	-134.02
09/01/11	04/28/11	SELL FI	CAMERON INTL CORP COM	CAM	11.000	569.11	569.95	0.84
09/01/11	04/15/11	SELL FI	ENSCO PLC SPONSORED ADR	ESV	11.000	615.76	532.72	-83.04
09/07/11	02/03/11	SELL FI	NABORS INDS LTD SHS	NBR	30.000	777.05	543.39	-233.66
09/07/11	06/20/11	SELL FI	ALLEGHENY TECHNOLOGIES INC COM	ATI	12.000	716.68	565.23	-151.45

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
09/13/11	02/23/11	SELL FI	TRIUMPH GROUP INC NEW COM	TGI	6.000	250.25	298.01	47.76
09/13/11	02/25/11	SELL FI	TRIUMPH GROUP INC NEW COM	TGI	3.000	130.61	149.01	18.40
09/14/11	04/27/11	SELL FI	RF MICRO DEVICES INC COM	RFMD	168.000	1,091.14	1,106.34	15.20
09/14/11	04/28/11	SELL FI	RF MICRO DEVICES INC COM	RFMD	13.000	86.05	85.61	-0.44
09/15/11	04/28/11	SELL FI	RF MICRO DEVICES INC COM	RFMD	190.000	1,257.59	1,284.30	26.71
09/15/11	04/29/11	SELL FI	RF MICRO DEVICES INC COM	RFMD	94.000	626.25	635.39	9.14
09/19/11	07/12/11	SELL FI	GOODRICH CORP	GR	8.000	749.80	840.63	90.83
09/20/11	07/12/11	SELL FI	GOODRICH CORP	GR	3.000	281.18	336.30	55.12
09/21/11	07/12/11	SELL FI	GOODRICH CORP	GR	8.000	749.80	878.20	128.40
09/21/11	07/21/11	SELL FI	GOODRICH CORP	GR	1.000	97.79	109.78	11.99
09/22/11	07/21/11	SELL FI	GOODRICH CORP	GR	5.000	488.94	601.86	112.92
09/22/11	08/04/11	SELL FI	GOODRICH CORP	GR	5.000	447.10	601.86	154.76
09/22/11	08/16/11	SELL FI	GOODRICH CORP	GR	5.000	433.50	601.86	168.36
09/22/11	08/26/11	SELL FI	GOODRICH CORP	GR	6.000	514.11	722.24	208.13
09/27/11	06/20/11	SELL FI	ALLEGHENY TECHNOLOGIES INC COM	ATI	10.000	597.23	431.34	-165.89
10/11/11	08/11/11	SELL FI	SMUCKER J M CO COM NEW	SJM	14.000	1,025.14	1,031.84	6.70
10/20/11	02/04/11	SELL FI	TITANIUM METALS CORP COM NEW	TIE	84.000	1,626.81	1,286.08	-340.73

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
10/20/11	04/26/11	SELL FI	TITANIUM METALS CORP COM NEW	TIE	31.000	602.48	474.63	-127.85
10/26/11	02/10/11	SELL FI	INGERSOLL RAND PLC SHS	IR	16.000	740.65	479.91	-260.74
10/28/11	08/10/11	SELL FI	WYNN RESORTS LTD COM	WYNN	4.000	547.10	560.20	13.10
11/02/11	02/10/11	SELL FI	INGERSOLL RAND PLC SHS	IR	22.000	1,018.39	703.58	-314.81
11/02/11	02/23/11	SELL FI	INGERSOLL RAND PLC SHS	IR	13.000	581.46	415.75	-165.71
11/02/11	04/26/11	SELL FI	INGERSOLL RAND PLC SHS	IR	11.000	560.57	351.79	-208.78
11/02/11	06/22/11	SELL FI	INGERSOLL RAND PLC SHS	IR	13.000	583.06	415.75	-167.31
11/02/11	08/12/11	SELL FI	INGERSOLL RAND PLC SHS	IR	14.000	428.55	447.73	19.18
11/02/11	12/17/10*	SELL FI	ADOBE SYS INC COM	ADBE	29.000	832.38	848.53	16.15
11/02/11	01/28/11	SELL FI	MONSTER WORLDWIDE INC COM	MWW	37.000	632.34	322.76	-309.58
11/02/11	04/04/11	SELL FI	MONSTER WORLDWIDE INC COM	MWW	38.000	631.43	331.48	-299.95
11/02/11	05/19/11	SELL FI	MONSTER WORLDWIDE INC COM	MWW	40.000	593.76	348.92	-244.84
11/03/11	04/07/11	SELL FI	ALPHA NAT RES INC COM	ANR	21.000	1,209.00	546.59	-662.41
11/04/11	11/05/10*	SELL SL	REGAL ENTMT GROUP CL A	RGC	29.000	393.40	424.46	31.06
11/04/11	11/30/10*	SELL SL	REGAL ENTMT GROUP CL A	RGC	11.000	148.86	161.00	12.14
11/21/11	12/17/10*	SELL FI	ADOBE SYS INC COM	ADBE	29.000	832.38	766.94	-65.44
11/21/11	12/21/10*	SELL FI	ADOBE SYS INC COM	ADBE	18.000	549.85	476.03	-73.82
11/21/11	03/16/11	SELL FI	ADOBE SYS INC COM	ADBE	18.000	586.94	476.03	-110.91
11/28/11	12/22/10*	SELL FI	PENN NATL GAMING INC	PENN	13.000	449.89	457.58	7.69
11/29/11	08/08/11	SELL FI	NETAPP INC COM	NTAP	25.000	995.74	892.90	-102.84
11/29/11	08/29/11	SELL FI	NETAPP INC COM	NTAP	14.000	523.04	500.03	-23.01

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Citi Private Bank

Investment Account Statement

Statement Period: 12/01/2011 - 12/31/2011

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
11/29/11	09/14/11	SELL FI	NETAPP INC COM	NTAP	12.000	445.93	428.59	-17.34
11/30/11	12/02/10*	SELL FI	CIT GROUP INC NEW COM NEW	CIT	16.000	661.33	535.72	-125.61
12/14/11	09/15/11	SELL FI	XILINX INC COM	XLNX	31.000	981.01	971.97	-9.04
12/15/11	08/30/11	SELL FI	DRESSER RAND GROUP INC COM	DRC	9.000	381.26	443.13	61.87
12/27/11	01/05/11	SELL FI	REGAL ENTMT GROUP CL A	RGC	7.000	85.72	83.07	-2.65
Total Short Term						$106,424.29	$107,799.43	$1,582.77
Long Term								
01/03/11	11/15/07*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	14.000	368.14	587.54	219.40
01/03/11	07/16/09*	SELL FI	ZIMMER HLDGS INC COM	ZMH	16.000	674.86	875.65	200.79
01/03/11	08/13/09*	SELL FI	ZIMMER HLDGS INC COM	ZMH	10.000	450.33	547.28	96.95
01/03/11	09/21/09*	SELL FI	ZIMMER HLDGS INC COM	ZMH	9.000	476.54	492.55	16.01
01/05/11	02/10/09*	SELL FI	SUNTRUST BKS INC COM	STI	1.000	11.20	29.81	18.61
01/05/11	02/11/09*	SELL FI	SUNTRUST BKS INC COM	STI	19.000	187.06	566.39	379.33
01/06/11	05/15/09*	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	6.000	158.54	326.84	168.30
01/06/11	09/04/09*	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	4.000	118.29	217.89	99.60
01/07/11	05/29/09*	SELL FI	REGIONS FINL CORP NEW COM	RF	17.000	67.80	119.21	51.41
01/07/11	06/19/09*	SELL FI	REGIONS FINL CORP NEW COM	RF	61.000	253.82	427.77	173.95

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
01/07/11	02/11/09 *	SELL FI	SUNTRUST BKS INC COM	STI	9.000	88.61	256.23	167.62
01/07/11	05/29/09 *	SELL FI	SUNTRUST BKS INC COM	STI	11.000	143.01	313.18	170.17
01/07/11	08/11/09 *	SELL FI	ZIONS BANCORP COM	ZION	6.000	97.19	147.03	49.84
01/07/11	09/02/09 *	SELL FI	ZIONS BANCORP COM	ZION	18.000	295.21	441.07	145.86
01/12/11	11/11/09 *	SELL FI	AGCO CORP DEL COM	AGCO	11.000	325.44	600.40	274.96
01/19/11	09/18/09 *	SELL FI	SMITHFIELD FOODS INC COM	SFD	30.000	415.99	596.79	180.80
01/21/11	05/29/09 *	SELL FI	SUNTRUST BKS INC COM	STI	19.000	247.01	564.30	317.29
01/21/11	06/01/09 *	SELL FI	SUNTRUST BKS INC COM	STI	1.000	13.25	29.70	16.45
01/25/11	01/07/10 *	SELL FI	TELLABS INC COM	TLAB	122.000	738.68	692.37	-46.31
01/26/11	01/07/10 *	SELL FI	TELLABS INC COM	TLAB	83.000	502.55	472.62	-29.93
01/27/11	10/02/09 *	SELL FI	PROLOGIS_SHS BEN INT C/A EFF 6/3/11 1	743410102	37.000	409.12	588.76	179.64
01/28/11	11/15/07 *	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	14.000	368.14	580.85	212.71
01/28/11	05/19/09 *	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	9.000	332.02	368.11	36.09
01/28/11	06/17/09 *	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	5.000	181.43	204.50	23.07
01/31/11	04/24/09 *	SELL FI	HOLOGIC INC COM	HOLX	34.000	480.44	672.89	192.45
02/01/11	10/30/09 *	SELL FI	CONWAY INC COM	CNW	9.000	295.55	313.24	17.69
02/01/11	11/13/09 *	SELL FI	CONWAY INC COM	CNW	13.000	421.41	452.45	31.04
02/01/11	12/16/09 *	SELL FI	CONWAY INC COM	CNW	9.000	305.74	313.24	7.50
02/01/11	06/17/09 *	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	6.000	217.71	251.48	33.77
02/01/11	08/24/09 *	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	9.000	330.96	377.22	46.26
02/02/11	09/18/09 *	SELL FI	SMITHFIELD FOODS INC COM	SFD	28.000	388.26	582.82	194.56

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
02/03/11	12/16/09 *	SELL FI	CONWAY INC COM	CNW	5.000	169.85	166.73	-3.12
02/07/11	09/18/09 *	SELL FI	SMITHFIELD FOODS INC COM	SFD	21.000	291.20	471.21	180.01
02/07/11	11/11/09 *	SELL FI	SMITHFIELD FOODS INC COM	SFD	1.000	17.06	22.44	5.38
02/10/11	11/11/09 *	SELL FI	SMITHFIELD FOODS INC COM	SFD	23.000	392.37	514.40	122.03
02/11/11	08/21/09 *	SELL FI	DARDEN RESTAURANTS INC COM	DRI	16.000	527.43	786.26	258.83
02/11/11	09/30/09 *	SELL FI	DARDEN RESTAURANTS INC COM	DRI	12.000	396.56	589.70	193.14
02/11/11	10/16/09 *	SELL FI	DARDEN RESTAURANTS INC COM	DRI	15.000	498.82	737.12	238.30
02/14/11	11/15/07 *	SELL FI	AMERICAN TOWER CORP CL A C/A EFF 1/3/12	AMT	23.000	1,020.05	1,288.59	268.54
02/17/11	05/05/09 *	SELL FI	RANGE RES CORP COM	RRC	10.000	426.29	487.06	60.77
02/17/11	05/07/09 *	SELL FI	RANGE RES CORP COM	RRC	7.000	312.06	340.94	28.88
02/17/11	05/14/09 *	SELL FI	RANGE RES CORP COM	RRC	8.000	333.46	389.65	56.19
02/17/11	06/03/09 *	SELL FI	RANGE RES CORP COM	RRC	7.000	310.80	340.94	30.14
02/17/11	11/27/09 *	SELL FI	RANGE RES CORP COM	RRC	9.000	432.25	438.36	6.11
02/22/11	09/04/09 *	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	9.000	266.14	517.07	250.93
02/23/11	09/14/09 *	SELL FI	BRADY CORPORATION CL A	BRC	24.000	731.37	841.16	109.79
02/23/11	01/15/10 *	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	87.000	683.03	533.29	-149.74
02/24/11	09/14/09 *	SELL FI	BRADY CORPORATION CL A	BRC	21.000	639.95	717.43	77.48

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
02/24/11	11/13/09*	SELL FI	BRADY CORPORATION CL A	BRC	14.000	401.92	478.29	76.37
02/24/11	08/24/09*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	1.000	36.77	43.20	6.43
02/24/11	08/27/09*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	11.000	390.95	475.22	84.27
02/24/11	11/18/09*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	1.000	38.20	43.20	5.00
02/25/11	11/15/07*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	4.000	105.18	163.84	58.66
02/25/11	02/26/09*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	10.000	206.59	409.60	203.01
02/25/11	11/18/09*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	9.000	343.82	400.52	56.70
03/11/11	10/02/09*	SELL FI	PROLOGIS_SHS BEN INT C/A EFF 6/3/11 1	743410102	36.000	398.06	555.23	157.17
03/17/11	02/26/09*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	2.000	41.32	86.41	45.09
03/17/11	10/14/09*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	10.000	346.62	432.02	85.40
03/23/11	07/18/08*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	23.000	1,036.27	481.05	-555.22
03/23/11	07/23/08*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	5.000	225.73	104.58	-121.15
03/30/11	06/18/08*	SELL FI	CEPHALON INC COM CASH MGR EFF	156708109	8.000	556.21	602.52	46.31
03/30/11	10/24/08*	SELL FI	OWENS ILLINOIS INC	OI	4.000	76.55	120.70	44.15
03/30/11	11/04/08*	SELL FI	OWENS ILLINOIS INC	OI	13.000	323.64	392.27	68.63
03/30/11	11/14/08*	SELL FI	OWENS ILLINOIS INC	OI	4.000	84.74	120.70	35.96
03/30/11	11/26/07*	SELL FI	PHILLIPS VAN HEUSEN CORP COM N/C EFF	718592108	10.000	414.27	646.29	232.02
04/01/11	05/21/09*	SELL FI	CELANESE CORP DEL COM SER A	CE	15.000	296.05	666.69	370.64
04/01/11	10/14/09*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	1.000	34.66	45.17	10.51
04/01/11	02/03/10*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	12.000	374.21	542.00	167.79
04/01/11	10/02/09*	SELL FI	PROLOGIS_SHS BEN INT C/A EFF 6/3/11 1	743410102	40.000	442.29	640.48	198.19

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
04/01/11	12/23/09*	SELL FI	PROLOGIS_SHS BEN INT C/A EFF 6/3/11 1	743410102	30.000	428.19	480.36	52.17
04/07/11	07/22/09*	SELL FI	CONSTELLATION BRANDS INC CL A	STZ	2.000	25.93	43.36	17.43
04/07/11	07/23/09*	SELL FI	CONSTELLATION BRANDS INC CL A	STZ	26.000	349.62	563.61	213.99
04/14/11	02/03/10*	SELL FI	HUNT J B TRANS SVCS INC COM	JBHT	2.000	62.37	94.10	31.73
04/21/11	04/27/09*	SELL FI	KANSAS CITY SOUTHN COM NEW	KSU	6.000	91.96	323.76	231.80
05/02/11	11/15/07*	SELL FI	FOREST LABS INC COM	FRX	8.000	304.08	277.14	-26.94
05/02/11	01/15/08*	SELL FI	FOREST LABS INC COM	FRX	15.000	569.00	519.64	-49.36
05/02/11	04/04/08*	SELL FI	FOREST LABS INC COM	FRX	14.000	571.55	485.00	-86.55
05/02/11	03/04/10*	SELL FI	FOREST LABS INC COM	FRX	15.000	444.32	519.64	75.32
05/02/11	03/12/10*	SELL FI	FOREST LABS INC COM	FRX	15.000	467.54	519.65	52.11
05/10/11	07/16/09*	SELL FI	WMS INDS INC COM	WMS	10.000	334.57	336.90	2.33
05/10/11	08/07/09*	SELL FI	WMS INDS INC COM	WMS	9.000	369.03	303.21	0.00 -65.82[3]
05/10/11	09/25/09*	SELL FI	WMS INDS INC COM	WMS	10.000	418.21	336.90	0.00 -81.31[3]
05/10/11	11/04/09*	SELL FI	WMS INDS INC COM	WMS	10.000	422.74	336.90	-77.26 -8.58[3]
05/10/11	03/17/10*	SELL FI	WMS INDS INC COM	WMS	11.000	451.13	370.59	-80.54
05/10/11	04/12/11	SELL FI	WMS INDS INC COM	WMS	9.000	339.97	303.20	-36.77

641 day(s) added to your holding period as a result of a wash sale.

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
05/10/11	04/12/11	SELL FI	WMS INDS INC COM	WMS	10.000	385.93	336.89	-49.04
			592 day(s) added to your holding period as a result of a wash sale.					
05/10/11	04/12/11	SELL FI	WMS INDS INC COM	WMS	1.000	39.05	33.69	-5.36
			552 day(s) added to your holding period as a result of a wash sale.					
05/13/11	07/23/08*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	7.000	316.02	187.12	-128.90
05/13/11	08/21/08*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	13.000	553.51	347.50	-206.01
05/13/11	09/19/08*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	10.000	385.72	267.31	-118.41
05/13/11	04/30/09*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	10.000	305.50	267.30	-38.20
05/31/11	06/18/08*	SELL FI	CEPHALON INC COM CASH MGR EFF	156708109	9.000	625.74	717.03	91.29
05/31/11	05/21/09*	SELL FI	CEPHALON INC COM CASH MGR EFF	156708109	5.000	299.98	398.35	98.37
05/31/11	08/17/09*	SELL FI	CEPHALON INC COM CASH MGR EFF	156708109	6.000	334.83	478.02	143.19
05/31/11	10/07/09*	SELL FI	CEPHALON INC COM CASH MGR EFF	156708109	8.000	435.58	637.36	201.78
06/02/11	01/15/10*	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	66.000	518.16	460.03	-58.13
06/02/11	02/05/10*	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	27.000	173.76	188.19	14.43
06/07/11	07/30/09*	SELL FI	KEYCORP NEW COM	KEY	71.000	385.20	573.70	188.50
06/08/11	10/14/09*	SELL FI	CBS CORP CL B COM	CBS	22.000	262.76	582.54	319.78
06/10/11	10/21/09*	SELL FI	JANUS CAP GROUP INC COM	JNS	59.000	937.14	539.96	-397.18
06/10/11	07/30/09*	SELL FI	KEYCORP NEW COM	KEY	31.000	168.19	246.65	78.46
06/10/11	08/06/09*	SELL FI	KEYCORP NEW COM	KEY	57.000	383.30	453.52	70.22
06/10/11	08/10/09*	SELL FI	KEYCORP NEW COM	KEY	53.000	354.38	421.69	67.31
06/16/11	08/10/09*	SELL FI	KEYCORP NEW COM	KEY	3.000	20.06	24.10	4.04
06/16/11	08/21/09*	SELL FI	KEYCORP NEW COM	KEY	58.000	388.80	465.89	77.09

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
06/16/11	10/02/09*	SELL FI	KEYCORP NEW COM	KEY	11.000	68.88	88.36	19.48
06/23/11	10/21/09*	SELL FI	JANUS CAP GROUP INC COM	JNS	24.000	381.21	210.32	-170.89
06/23/11	10/29/09*	SELL FI	JANUS CAP GROUP INC COM	JNS	30.000	411.67	262.91	-148.76
06/23/11	11/24/09*	SELL FI	JANUS CAP GROUP INC COM	JNS	35.000	460.61	306.72	-153.89
06/23/11	02/05/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	66.000	780.52	578.39	-202.13
06/23/11	02/11/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	37.000	444.27	324.25	-120.02
06/23/11	05/06/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	24.000	301.37	210.33	-91.04
06/28/11	03/10/10*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	3.000	120.18	136.29	16.11
06/28/11	06/23/10*	SELL FI	LANDSTAR SYSTEMS INC COM	LSTR	11.000	441.35	499.73	58.38
06/28/11	11/14/08*	SELL FI	OWENS ILLINOIS INC	OI	9.000	190.67	226.12	35.45
06/28/11	12/11/08*	SELL FI	OWENS ILLINOIS INC	OI	14.000	298.91	351.74	52.83
06/28/11	01/29/09*	SELL FI	OWENS ILLINOIS INC	OI	14.000	290.88	351.74	60.86
06/28/11	02/12/09*	SELL FI	OWENS ILLINOIS INC	OI	6.000	103.13	150.74	47.61
07/05/11	02/10/10*	SELL FI	AMC NETWORKS INC CL A	AMCX	17.750	428.49	684.18	255.69
07/05/11	04/20/10*	SELL FI	AMC NETWORKS INC CL A	AMCX	1.250	35.46	48.18	12.72
07/07/11	04/20/10*	CLEU FI	AMC NETWORKS INC CL A	AMCX	0.750	21.27	29.08	7.81
07/07/11	05/21/09*	SELL FI	CELANESE CORP DEL COM SER A	CE	11.000	217.10	615.21	398.11

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
07/07/11	09/10/09*	SELL FI	FMC CORP NEW	FMC	7.000	373.04	624.38	251.34
07/07/11	04/30/09*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	4.000	122.20	109.59	-12.61
07/07/11	05/21/09*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	15.000	339.10	410.97	71.87
07/07/11	08/27/09*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	19.000	434.87	520.57	85.70
07/07/11	03/08/10*	SELL FI	GAMESTOP CORP NEW CLASS A	GME	24.000	445.14	657.56	212.42
07/11/11	04/20/10*	SELL FI	AMC NETWORKS INC CL A	AMCX	3.000	85.09	111.58	26.49
07/12/11	11/15/07*	SELL FI	CROWN CASTLE INTL CORP COM	CCI	17.000	694.03	717.38	23.35
07/12/11	09/18/08*	SELL FI	CROWN CASTLE INTL CORP COM	CCI	1.000	28.82	42.20	13.38
07/12/11	10/02/09*	SELL FI	KEYCORP NEW COM	KEY	61.000	381.96	493.41	111.45
07/12/11	05/06/10*	SELL FI	KEYCORP NEW COM	KEY	62.000	495.31	501.49	6.18
07/15/11	05/30/08*	SELL FI	PETROHAWK ENERGY CORP C/A EFF 8/25/11	716495106	27.000	766.76	1,033.64	266.88
07/15/11	02/27/09*	SELL FI	PETROHAWK ENERGY CORP C/A EFF 8/25/11	716495106	8.000	136.07	306.26	170.19
07/15/11	08/05/09*	SELL FI	PETROHAWK ENERGY CORP C/A EFF 8/25/11	716495106	16.000	371.22	612.53	241.31
07/15/11	09/08/09*	SELL FI	PETROHAWK ENERGY CORP C/A EFF 8/25/11	716495106	19.000	423.21	727.38	304.17
07/18/11	05/14/09*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	29.000	587.20	922.86	335.66
07/18/11	05/14/09*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	10.000	202.48	318.23	115.75
07/20/11	11/26/07*	SELL FI	PVH CORP COM	PVH	1.000	41.43	73.43	32.00
07/20/11	05/13/08*	SELL FI	PVH CORP COM	PVH	7.000	317.97	514.04	196.07
07/26/11	02/22/10*	SELL FI	WEATHERFORD INTL LTD REG	WFT	30.000	501.62	663.79	162.17
07/26/11	05/06/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	8.000	100.45	71.03	-29.42
07/26/11	05/07/10*	SELL FI	JANUS CAP GROUP INC COM	JNS	6.000	74.39	53.27	-21.12

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Investment Account Statement

Statement Period: 12/01/2011 - 12/31/2011

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
07/28/11	02/12/09 *	SELL FI	OWENS ILLINOIS INC	OI	10.000	171.87	244.87	73.00
07/28/11	02/20/09 *	SELL FI	OWENS ILLINOIS INC	OI	18.000	272.94	440.76	167.82
07/28/11	04/23/09 *	SELL FI	OWENS ILLINOIS INC	OI	15.000	267.74	367.30	99.56
07/28/11	01/29/10 *	SELL FI	OWENS ILLINOIS INC	OI	4.000	114.48	97.94	-16.54
08/03/11	11/15/07 *	SELL FI	NII HLDGS INC CL B NEW	NIHD	5.000	266.85	210.51	-56.34
08/03/11	11/30/07 *	SELL FI	NII HLDGS INC CL B NEW	NIHD	9.000	489.68	378.91	-110.77
08/05/11	06/01/09 *	SELL FI	SUNTRUST BKS INC COM	STI	24.000	317.92	523.36	205.44
08/05/11	01/14/10 *	SELL FI	WYNDHAM WORLDWIDE CORP COM	WYN	34.000	779.61	980.14	200.53
08/08/11	02/05/10 *	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	37.000	238.11	119.40	-118.71
08/08/11	02/23/10 *	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	86.000	469.44	277.52	-191.92
08/08/11	04/09/10 *	SELL FI	BROCADE COMMUNICATIONS SYS	BRCD	83.000	526.18	267.84	-258.34
08/10/11	02/10/10 *	SELL FI	CABLEVISION SYS CORP (NEW) NY GROUP CL A	CVC	71.000	1,131.96	1,173.15	41.19
08/10/11	04/20/10 *	SELL FI	CABLEVISION SYS CORP (NEW) NY GROUP CL A	CVC	20.000	374.66	330.47	-44.19
08/10/11	06/08/10 *	SELL FI	MONSTER WORLDWIDE INC COM	MWW	52.000	645.87	450.06	-195.81
08/11/11	01/15/09 *	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	6.000	81.63	120.14	38.51
08/11/11	01/30/09 *	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	19.000	253.80	380.45	126.65
08/11/11	02/06/09 *	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	1.000	12.33	20.02	7.69

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
08/11/11	01/29/10*	SELL FI	OWENS ILLINOIS INC	OI	9.000	257.57	156.12	-101.45
08/11/11	03/02/10*	SELL FI	OWENS ILLINOIS INC	OI	16.000	486.51	277.55	-208.96
08/11/11	06/19/09*	SELL FI	REGIONS FINL CORP NEW COM	RF	102.000	424.42	442.40	17.98
08/11/11	07/21/09*	SELL FI	REGIONS FINL CORP NEW COM	RF	101.000	361.35	438.07	76.72
08/11/11	01/06/10*	SELL FI	REGIONS FINL CORP NEW COM	RF	89.000	504.95	386.02	-118.93
08/23/11	10/02/09*	SELL FI	LINCOLN NATL CORP IND	LNC	28.000	679.77	532.23	-147.54
08/29/11	02/06/09*	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	24.000	295.84	462.63	166.79
09/01/11	06/08/10*	SELL FI	MONSTER WORLDWIDE INC COM	MWW	10.000	124.20	89.52	-34.68
09/01/11	07/23/10*	SELL FI	MONSTER WORLDWIDE INC COM	MWW	35.000	468.83	313.31	-155.52
09/01/11	08/11/10*	SELL FI	MONSTER WORLDWIDE INC COM	MWW	12.000	149.03	107.42	-41.61
09/12/11	11/11/09*	SELL FI	AGCO CORP DEL COM	AGCO	1.000	29.59	39.03	9.44
09/12/11	11/13/09*	SELL FI	AGCO CORP DEL COM	AGCO	12.000	352.13	468.40	116.27
09/27/11	10/02/09*	SELL FI	LINCOLN NATL CORP IND	LNC	20.000	485.55	340.28	-145.27
10/03/11	05/15/09*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	23.000	460.58	740.87	280.29
10/03/11	06/10/09*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	18.000	371.20	579.81	208.61
10/03/11	07/24/09*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	6.000	114.72	193.27	78.55
10/06/11	02/06/09*	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	2.000	24.65	35.27	10.62
10/06/11	08/11/09*	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	20.000	360.89	352.74	-8.15
10/06/11	08/21/09*	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	20.000	412.83	352.74	-60.09
10/06/11	07/02/10*	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	27.000	583.23	476.20	-107.03
10/06/11	08/27/10*	SELL FI	HARTFORD FINL SVCS GROUP INC COM	HIG	21.000	412.69	370.37	-42.32

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
10/06/11	10/02/09*	SELL FI	LINCOLN NATL CORP IND	LNC	24.000	582.67	365.39	-217.28
10/06/11	05/20/10*	SELL FI	LINCOLN NATL CORP IND	LNC	1.000	26.53	15.22	-11.31
10/12/11	05/20/10*	SELL FI	LINCOLN NATL CORP IND	LNC	14.000	371.41	241.94	-129.47
10/12/11	06/14/10*	SELL FI	LINCOLN NATL CORP IND	LNC	14.000	390.95	241.94	-149.01
10/12/11	06/15/10*	SELL FI	LINCOLN NATL CORP IND	LNC	12.000	331.21	207.38	-123.83
10/12/11	08/20/10*	SELL FI	LINCOLN NATL CORP IND	LNC	20.000	425.18	345.63	-79.55
10/12/11	08/25/10*	SELL FI	LINCOLN NATL CORP IND	LNC	21.000	445.63	362.91	-82.72
10/14/11	02/22/10*	SELL FI	WEATHERFORD INTL LTD REG	WFT	24.000	401.30	348.44	-52.86
10/14/11	03/05/10*	SELL FI	WEATHERFORD INTL LTD REG	WFT	9.000	157.97	130.67	-27.30
10/17/11	07/24/09*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	11.000	210.31	363.07	152.76
10/17/11	03/10/10*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	20.000	425.51	660.12	234.61
10/17/11	03/25/10*	SELL FI	PHARMACEUTICAL PROD DEV INC COM C/A	717124101	23.000	501.05	759.14	258.09
10/27/11	07/23/09*	SELL FI	CONSTELLATION BRANDS INC CL A	STZ	25.000	336.18	515.88	179.70
10/27/11	08/17/09*	SELL FI	CONSTELLATION BRANDS INC CL A	STZ	4.000	57.47	82.54	25.07
10/27/11	01/14/10*	SELL FI	WYNDHAM WORLDWIDE CORP COM	WYN	19.000	435.66	665.09	229.43
10/28/11	04/27/09*	SELL FI	KANSAS CITY SOUTHN COM NEW	KSU	8.000	122.61	517.69	395.08
10/31/11	05/13/08*	SELL FI	PVH CORP COM	PVH	4.000	181.69	298.18	116.49

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
10/31/11	07/18/08*	SELL FI	PVH CORP COM	PVH	4.000	144.70	298.17	153.47
11/02/11	08/11/10*	SELL FI	MONSTER WORLDWIDE INC COM	MWW	28.000	347.75	244.25	-103.50
11/02/11	08/19/10*	SELL FI	MONSTER WORLDWIDE INC COM	MWW	40.000	443.61	348.93	-94.68
11/30/11	11/30/07*	SELL FI	NII HLDGS INC CL B NEW	NIHD	1.000	54.41	22.82	0.00 -31.59[3]
11/30/11	02/06/08*	SELL FI	NII HLDGS INC CL B NEW	NIHD	12.000	482.66	273.88	0.00 -208.78[3]
11/30/11	03/14/08*	SELL FI	NII HLDGS INC CL B NEW	NIHD	10.000	328.41	228.23	-10.02 -90.16[3]
12/27/11	11/30/10*	SELL FI	REGAL ENTMT GROUP CL A	RGC	35.000	473.66	415.37	-58.29
Total Long Term						**$69,283.32**	**$79,133.16**	**$10,336.08**
Total Short Term and Long Term						**$175,707.61**	**$186,932.59**	**$11,918.85**

* Uncovered under the cost basis rules as defined below.

Securities acquired before 2011 are generally not subject to the new cost basis reporting rules set forth in the Internal Revenue Code of 1986, as amended ("IRC") (incorporating amendments enacted by P.L.110-343, the Emergency Economic Stabilization Act of 2008) and are, therefore, considered " uncovered," under the new cost basis reporting rules, and marked or denoted as such. All other securities in this section are securities which are "covered" under the new cost basis reporting rules. Securities which are "covered" under the new cost basis reporting rules are defined as securities which have been acquired on or after their "applicable date(s)" at which they are subject to the cost basis reporting rules and the adjusted basis will be reported to the IRS on form 1099-B for the applicable tax year in which the security is disposed.

Reporting requirements generally will be phased in over a three-year period, as follows:

- Stock in a corporation acquired on or after January 1, 2011
- Mutual funds and dividend reinvestment plan (DRP) shares acquired on or after January 1, 2012
- Other securities, principally debt securities and options, acquired on or after January 1, 2013, or later, as determined by the Secretary of the Treasury.

This Schedule may not reflect all cost basis adjustments necessary for tax reporting purposes, especially for uncovered securities. Adjustments to cost basis may have been made for prior income received and subsequently reclassified by the issuer as a return of capital. In addition, corporate action events may require adjustments to your original cost basis. Return of capital information and cost basis information, as it relates to corporate actions, has been obtained from sources we believe to be reliable.

Adjustments to cost basis can be made after year-end, in particular, for return of capital adjustments, but may also include adjustments for corporate action events. Therefore there may be differences in cost basis reflected on your monthly client brokerage statement at year end versus any subsequent reports, including your 1099-B or online displays you may have available to you.

When you report your cost basis on your tax return, it should be verified using all of your own records. In particular, there may be other adjustments which you need to make, but are not required to be made by Pershing as it relates to H.R. 1424. You should consult with your tax advisor in order to properly report your gain or loss for tax purposes. Pershing shall not be responsible for and makes no representations or warranties with respect to the accuracy of any information that you report to the IRS or other taxing authorities, and, accordingly, disclaims any and all liability that may arise with respect to your use and reliance on the information provided herein for such reporting.

3 Realized loss is net of a disallowance due to a wash sale.

Money Market Fund Detail *(continued)*

Date	Activity Type	Description	Amount	Balance
Sweep Money Market Fund *(continued)*				
DREYFUS LIQUID ASSETS INC CL 2 *(continued)*				
12/20/11	Deposit	MONEY FUND PURCHASE	44.74	4,326.76
12/21/11	Deposit	MONEY FUND PURCHASE	1,209.49	5,536.25
12/22/11	Deposit	MONEY FUND PURCHASE	74.48	5,610.73
12/28/11	Deposit	MONEY FUND PURCHASE	1,611.12	7,221.85
12/29/11	Withdrawal	MONEY FUND REDEMPTION	-1,239.32	5,982.53
12/30/11	Deposit	INCOME REINVEST	0.24	5,982.77
12/30/11	Closing Balance			$5,982.77
Total All Money Market Funds				$5,982.77

Schedule of Realized Gains and Losses Year-to-Date

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term								
03/31/11	06/18/10*	SELL FI	BG GROUP PLC ADR FINAL INSTALLMENT	BRGYY	9.000	746.87	1,118.14	371.27
07/05/11	06/01/11	SELL FI	TNT EXPRESS N V ADR	TNTEY	69.000	952.20	700.21	-251.99
07/06/11	06/01/11	SELL FI	TNT EXPRESS N V ADR	TNTEY	54.000	745.20	545.67	-199.53
08/02/11	08/10/10*	SELL FI	LAFARGE SPONSORED ADR NEW	LFRGY	7.000	92.16	86.31	-5.85
08/02/11	08/11/10*	SELL FI	LAFARGE SPONSORED ADR NEW	LFRGY	26.000	341.90	320.57	-21.33
09/12/11	10/14/10*	SELL FI	BANCO SANTANDER SA ADR	STD	4.000	46.64	28.76	-17.88
09/12/11	10/22/10*	SELL FI	SOCIETE GENERALE FRANCE SPON ADR	SCGLY	277.000	3,371.09	1,169.35	-2,201.74
09/13/11	10/07/10*	SELL FI	AXA SA SPONS ADR	AXAHY	84.000	1,551.33	994.94	-556.39
09/14/11	09/17/10*	SELL FI	BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA	177.000	2,318.38	1,365.33	-953.05

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
09/15/11	03/16/11	SELL FI	FUJI HEAVY INDS LTD ADR	FUJHY	38.000	2,656.82	2,178.68	-478.14
11/18/11	01/21/11	SELL SL	VOLKSWAGEN A G ADR (SPONS)	VLKAY	29.000	887.38	861.86	-25.52
11/23/11	05/04/11	SELL FI	BANK OF CHINA ADR	BACHY	156.000	2,125.33	1,186.93	-938.40
12/15/11	06/03/11	SELL FI	SIEMENS A G SPONSORED ADR	SI	13.000	1,728.24	1,209.49	-518.75
12/21/11	09/12/11	SELL FI	SANOFI SPONS ADR	SNY	89.000	2,820.14	3,143.60	323.46
Total Short Term						**$20,383.68**	**$14,909.84**	**-$5,473.84**
Long Term								
01/20/11	11/15/07*	SELL FI	TALISMAN ENERGY INC COM	TLM	235.000	4,390.65	5,123.46	732.81
01/21/11	11/15/07*	SELL FI	HUTCHISON WHAMPOA LIMITED ADR	HUWHY	39.000	2,306.85	2,315.82	8.97
01/21/11	11/15/07*	SELL FI	SANOFI SPONS ADR	SNY	115.000	5,083.99	3,969.04	-1,114.95
02/02/11	04/29/08*	SELL FI	MEDIASET SPA SPONSORED ADR	MDIUY	88.000	2,341.15	1,731.59	-609.56
02/03/11	04/29/08*	SELL FI	MEDIASET SPA SPONSORED ADR	MDIUY	67.000	1,782.47	1,301.79	-480.68
02/04/11	11/15/07*	SELL FI	ENI SPA SPONSORED ADR	E	65.000	4,476.31	3,202.10	-1,274.21
02/23/11	11/15/07*	SELL FI	HUTCHISON WHAMPOA LIMITED ADR	HUWHY	43.000	2,543.45	2,464.28	-79.17
03/07/11	07/02/08*	SELL FI	TELEFONICA S A ADR SPONS ADR	TEF	41.000	1,117.08	1,035.23	-81.85
03/09/11	07/02/08*	SELL FI	TELEFONICA S A ADR SPONS ADR	TEF	49.000	1,335.04	1,238.69	-96.35
03/14/11	05/12/09*	SELL FI	COMPANHIA PARANAESE DE ENERGIA COPEL	ELP	6.000	78.23	159.53	81.30
03/16/11	11/12/09*	SELL FI	ASTRAZENECA PLC SPONSORED ADR	AZN	70.000	3,184.12	3,154.68	-29.44
03/16/11	05/08/09*	SELL FI	BAE SYS PLC SPONSORED ADR	BAESY	37.000	797.12	730.02	-67.10
03/16/11	03/25/08*	SELL FI	DEUTSCHE LUFTHANSA AG SPONSORED ADR	DLAKY	37.000	964.97	708.91	-256.06
03/17/11	05/08/09*	SELL FI	BAE SYS PLC SPONSORED ADR	BAESY	78.000	1,680.42	1,537.57	-142.85

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
03/17/11	11/05/09 *	SELL FI	BAE SYS PLC SPONSORED ADR	BAESY	35.000	732.31	689.94	-42.37
03/17/11	11/15/07 *	SELL FI	BASF SE SPONS ADR	BASFY	27.000	1,797.23	2,090.79	293.56
03/17/11	03/25/08 *	SELL FI	DEUTSCHE LUFTHANSA AG SPONSORED ADR	DLAKY	32.000	834.57	611.85	-222.72
03/30/11	11/15/07 *	SELL FI	STATOIL ASA SPONSORED ADR	STO	95.000	2,934.39	2,605.79	-328.60
03/30/11	04/29/08 *	SELL FI	STATOIL ASA SPONSORED ADR	STO	25.000	893.62	685.74	-207.88
05/04/11	11/15/07 *	SELL FI	DBS GROUP HLDGS LTD SPONS ADR	DBSDY	38.000	2,088.10	1,809.52	-278.58
05/06/11	02/19/09 *	SELL FI	CENTRAL JAPAN RAILWAY CO ADR	CJPRY	194.000	1,193.10	1,521.14	328.04
05/06/11	12/11/09 *	SELL FI	KDDI CORP ADR	KDDIY	55.000	3,038.98	3,738.90	699.92
06/01/11	10/02/09 *	SELL SL	SECOM LTD ADR	SOMLY	120.000	1,518.24	1,384.20	-134.04
06/01/11	11/06/09 *	SELL SL	SECOM LTD ADR	SOMLY	120.000	1,400.60	1,384.19	-16.41
06/10/11	11/15/07 *	SELL FI	POSTNL N V SPONSORED ADR	PNLYY	123.000	4,978.21	1,112.78	-3,865.43
07/26/11	12/03/09 *	SELL FI	NETEASE COM INC SPONSORED ADR	NTES	60.000	2,342.39	3,096.56	754.17
07/26/11	04/14/10 *	SELL FI	NETEASE COM INC SPONSORED ADR	NTES	25.000	917.04	1,290.23	373.19
08/01/11	11/15/07 *	SELL FI	LAFARGE SPONSORED ADR NEW	LFRGY	65.000	2,623.47	833.84	-1,789.63
08/01/11	05/05/09 *	SELL FI	LAFARGE SPONSORED ADR NEW	LFRGY	20.000	305.53	256.56	-48.97
08/02/11	05/05/09 *	SELL FI	LAFARGE SPONSORED ADR NEW	LFRGY	5.000	76.38	61.65	-14.73
08/02/11	05/13/09 *	SELL FI	LAFARGE SPONSORED ADR NEW	LFRGY	45.000	658.74	554.84	-103.90

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
08/24/11	03/17/10*	SELL FI	FOMENTO ECONOMICO MEX S A B DE C V NEW	FMX	27.000	1,249.82	1,839.65	589.83
08/24/11	03/18/10*	SELL FI	FOMENTO ECONOMICO MEX S A B DE C V NEW	FMX	3.000	140.75	204.41	63.66
08/31/11	05/12/09*	SELL FI	COMPANHIA PARANAESE DE ENERGIA COPEL	ELP	91.000	1,186.49	1,964.35	777.86
09/12/11	11/15/07*	SELL FI	BANCO SANTANDER SA ADR	STD	165.000	3,566.56	1,186.43	-2,380.13
09/12/11	11/21/08*	SELL FI	BANCO SANTANDER SA ADR	STD	90.000	612.95	647.14	34.19
09/12/11	04/07/10*	SELL FI	BANCO SANTANDER SA ADR	STD	85.000	1,164.86	611.19	-553.67
09/13/11	11/15/07*	SELL FI	AXA SA SPONS ADR	AXAHY	115.000	4,639.75	1,362.11	-3,277.64
10/11/11	11/15/07*	SELL SL	ASAHI KASEI CORP ADR	AHKSY	94.000	1,357.87	1,183.18	-174.69
10/19/11	06/18/10*	SELL FI	BG GROUP PLC ADR FINAL INSTALLMENT	BRGYY	16.000	1,327.77	1,737.57	409.80
10/19/11	08/10/10*	SELL FI	BG GROUP PLC ADR FINAL INSTALLMENT	BRGYY	12.000	981.02	1,303.18	322.16
10/25/11	08/18/09*	SELL FI	USINAS SIDERURGICAS DE MINAS GERAIS S A	USNZY	50.000	634.74	330.58	-304.16
11/23/11	10/25/10*	SELL FI	BANK OF CHINA ADR	BACHY	113.000	1,657.22	859.77	-797.45
12/21/11	03/18/10*	SELL FI	FOMENTO ECONOMICO MEX S A B DE C V NEW	FMX	10.000	469.15	659.13	189.98
12/21/11	07/24/08*	SELL FI	ROLLS ROYCE HLDGS PLC SPONS ADR	RYCEY	32.000	1,167.41	1,786.59	619.18
Total Long Term						**$80,571.11**	**$68,076.51**	**-$12,494.60**
Total Short Term and Long Term						**$100,954.79**	**$82,986.35**	**-$17,968.44**

* Uncovered under the cost basis rules as defined below.

Securities acquired before 2011 are generally not subject to the new cost basis reporting rules set forth in the Internal Revenue Code of 1986, as amended ("IRC") (incorporating amendments enacted by P.L.110-343, the Emergency Economic Stabilization Act of 2008) and are, therefore, considered " uncovered," under the new cost basis reporting rules, and marked or denoted as such. All other securities in this section are securities which are "covered" under the new cost basis reporting rules. Securities which are "covered" under the new cost basis reporting rules are defined as securities which have been acquired on or after their "applicable date(s)" at which they are subject to the cost basis reporting rules and the adjusted basis will be reported to the IRS on form 1099-B for the applicable tax year in which the security is disposed.

Schedule of Realized Gains and Losses Year-to-Date

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term								
01/06/11	07/06/10*	SELL FI	PRICELINE COM INC COM NEW	PCLN	1.000	183.00	434.66	251.66
01/07/11	07/06/10*	SELL FI	KOHLS CORP COM	KSS	18.000	864.72	932.10	67.38
01/11/11	07/06/10*	SELL FI	PRICELINE COM INC COM NEW	PCLN	1.000	183 00	431.53	248.53
01/12/11	07/06/10*	SELL FI	KOHLS CORP COM	KSS	14.000	672.56	727.99	55 43
01/12/11	10/06/10*	SELL FI	KOHLS CORP COM	KSS	7.000	369.25	363.99	-5 26
01/14/11	07/06/10*	SELL FI	AMPHENOL CORP NEW CL A	APH	8.000	317.28	418.17	100 89
01/19/11	12/13/10*	SELL FI	VMWARE INC CL A COM	VMW	5.000	455.85	473.87	18.02
01/21/11	03/30/10*	SELL FI	DEERE & CO	DE	5.000	306.93	446.70	139.77
01/21/11	07/06/10*	SELL FI	QUALCOMM INC	QCOM	9.000	298.17	462.25	164.08
01/26/11	07/06/10*	SELL FI	AMPHENOL CORP NEW CL A	APH	6.000	237.96	326.70	88.74
01/28/11	07/06/10*	SELL FI	FMC TECHNOLOGIES INC COM	FTI	7 000	398.44	634.03	235.59
01/28/11	07/06/10*	SELL FI	GOOGLE INC CL A	GOOG	2.000	885.96	1,220.50	334.54
01/28/11	07/06/10*	SELL FI	PEPSICO INC COM	PEP	30 000	1,853.70	1,949.96	96.26
02/01/11	07/06/10*	SELL FI	FMC TECHNOLOGIES INC COM	FTI	1.000	56.92	94.28	37.36
02/01/11	10/11/10*	SELL FI	WALTER ENERGY INC COM	WLT	3.000	257.99	395.15	137.16
02/03/11	07/06/10*	SELL FI	CELGENE CORP	CELG	34.000	1,708.84	1,745.86	37.02
02/07/11	07/06/10*	SELL FI	AMPHENOL CORP NEW CL A	APH	9.000	356.94	524.79	167.85

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
02/08/11	07/06/10*	SELL FI	AMPHENOL CORP NEW CL A	APH	19.000	753.54	1,082.97	329.43
02/09/11	07/06/10*	SELL FI	CLIFFS NAT RES INC COM	CLF	5.000	236.25	430.54	194.29
02/09/11	11/10/10*	SELL FI	HALLIBURTON CO COM	HAL	9.000	312.61	403.59	90.98
02/09/11	07/06/10*	SELL FI	SHIRE PLC SPONS ADR	SHPGY	7.000	442.89	559.98	117.09
02/10/11	02/08/11	SELL FI	CISCO SYSTEMS INC	CSCO	103.000	2,255.70	1,995.07	-260.63
02/10/11	01/07/11	SELL FI	HEWLETT PACKARD CO COM	HPQ	7.000	316.07	342.93	26.86
02/10/11	10/11/10*	SELL FI	WALTER ENERGY INC COM	WLT	2.000	171.99	242.05	70.06
02/15/11	07/06/10*	SELL FI	AGILENT TECHNOLOGIES INC COM	A	9.000	256 50	389.92	133.42
02/15/11	08/05/10*	SELL FI	NETFLIX INC COM	NFLX	4.000	431.38	955.10	523 72
02/17/11	07/06/10*	SELL FI	AUTODESK INC COM	ADSK	8.000	196.40	347.82	151.42
02/17/11	07/06/10*	SELL FI	CLIFFS NAT RES INC COM	CLF	6.000	283.50	601.12	317.62
02/23/11	07/06/10*	SELL FI	AGILENT TECHNOLOGIES INC COM	A	11.000	313.50	445.40	131 90
02/23/11	07/06/10*	SELL FI	CITRIX SYSTEMS INC	CTXS	5 000	219.05	339.58	120.53
02/23/11	07/06/10*	SELL FI	CLIFFS NAT RES INC COM	CLF	5.000	236.25	454.59	218 34
02/23/11	01/07/11	SELL FI	HEWLETT PACKARD CO COM	HPQ	41.000	1,851.27	1,763.84	-87.43
02/23/11	10/26/10*	SELL FI	JUNIPER NETWORKS INC COM	JNPR	7.000	224.98	288.39	63.41
02/24/11	07/06/10*	SELL FI	CLIFFS NAT RES INC COM	CLF	5.000	236.25	459.99	223.74
02/25/11	07/06/10*	SELL FI	AGILENT TECHNOLOGIES INC COM	A	11.000	313.50	461 90	148.40
03/01/11	07/06/10*	SELL FI	AGILENT TECHNOLOGIES INC COM	A	21.000	598.50	872.99	274.49
03/09/11	08/05/10*	SELL FI	NETFLIX INC COM	NFLX	5.000	539.23	979.58	440.35
03/10/11	07/06/10*	SELL FI	GREEN MTN COFFEE ROASTERS INC COM	GMCR	13.000	342.03	783.46	441.43

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
03/11/11	06/17/10*	SELL FI	NETAPP INC COM	NTAP	9.000	373.66	428.23	54.57
03/16/11	07/06/10*	SELL FI	AMAZON COM INC	AMZN	3.000	335.79	494 00	158 21
03/16/11	10/07/10*	SELL FI	TEXAS INSTRUMENTS INC	TXN	21.000	587.57	692.61	105.04
03/18/11	10/08/10*	SELL FI	NIKE INC CLASS B	NKE	12.000	974.64	930.23	-44.41
03/18/11	10/11/10*	SELL FI	NIKE INC CLASS B	NKE	7.000	573 25	542.63	-30.62
03/18/11	10/12/10*	SELL FI	NIKE INC CLASS B	NKE	5.000	410.50	387.59	-22.91
03/21/11	07/06/10*	SELL FI	PEABODY ENERGY CORP COM	BTU	5.000	207.60	357.31	149.71
03/29/11	07/06/10*	SELL FI	PRICELINE COM INC COM NEW	PCLN	2.000	366 00	981.16	615.16
03/30/11	11/29/10*	SELL FI	ASML HOLDING N V HOLDING N V NY	ASML	9.000	295.60	398.24	102.64
04/05/11	07/06/10*	SELL FI	GREEN MTN COFFEE ROASTERS INC COM	GMCR	13.000	342.03	857.74	515.71
04/06/11	07/06/10*	SELL FI	PRICELINE COM INC COM NEW	PCLN	1.000	183.00	508.03	325.03
04/08/11	07/22/10*	SELL FI	CERNER CORP	CERN	3.000	226.04	330.80	104.76
04/08/11	07/06/10*	SELL FI	CLIFFS NAT RES INC COM	CLF	4.000	189.00	397.99	208.99
04/08/11	07/06/10*	SELL FI	PEABODY ENERGY CORP COM	BTU	10.000	415.20	694.02	278.82
04/08/11	07/06/10*	SELL FI	PEABODY ENERGY CORP COM	BTU	17.000	705.84	1,172.97	467.13
04/12/11	02/24/11	SELL FI	PETROLEO BRASILEIRO SA PETROBRAS	PBR A	10.000	353.98	342.09	-11.89
04/13/11	11/29/10*	SELL FI	ASML HOLDING N V HOLDING N V NY	ASML	23.000	755.43	911.27	155.84

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
04/13/11	02/24/11	SELL FI	PETROLEO BRASILEIRO SA PETROBRAS	PBR A	19.000	672.57	632.49	-40.08
04/14/11	11/29/10 *	SELL FI	ASML HOLDING N V HOLDING N V NY	ASML	29.000	952.50	1,144.75	192.25
04/14/11	02/24/11	SELL FI	PETROLEO BRASILEIRO SA PETROBRAS	PBR A	3 000	106.20	99.66	-6.54
04/14/11	02/24/11	SELL FI	PETROLEO BRASILEIRO SA PETROBRAS	PBR A	31.000	1,104.40	1,029 81	-74.59
04/15/11	07/06/10 *	SELL FI	CLIFFS NAT RES INC COM	CLF	3.000	141.75	284.99	143.24
04/15/11	07/06/10 *	SELL FI	GOOGLE INC CL A	GOOG	2.000	885.96	1,082.60	196.64
04/28/11	07/06/10 *	SELL FI	BAIDU COM INC SPONS ADR REPSTG ORD SHS	BIDU	5.000	347.90	732.44	384.54
04/28/11	07/06/10 *	SELL FI	CITRIX SYSTEMS INC	CTXS	3.000	131.43	256.18	124.75
04/28/11	07/06/10 *	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	3.000	399.42	450.94	51.52
05/02/11	07/06/10 *	SELL FI	PRICELINE COM INC COM NEW	PCLN	1.000	183.00	559 38	376.38
05/03/11	07/06/10 *	SELL FI	BAIDU COM INC SPONS ADR REPSTG ORD SHS	BIDU	2.000	139.16	279.92	140.76
05/03/11	07/06/10 *	SELL FI	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A	CTSH	39 000	1,953 04	2,963.96	1,010.92
05/03/11	07/06/10 *	SELL FI	PRICELINE COM INC COM NEW	PCLN	1.000	183.00	546.63	363.63
05/04/11	07/06/10 *	SELL FI	PRICELINE COM INC COM NEW	PCLN	1.000	183.00	530.08	347.08
05/06/11	07/06/10 *	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	5 000	665.70	750.04	84.34
05/06/11	07/06/10 *	SELL FI	PRICELINE COM INC COM NEW	PCLN	2.000	366.00	1,057.13	691.13
05/10/11	07/06/10 *	SELL FI	ESTEE LAUDER COMPANIES INC CL A	EL	6.000	355.56	619.79	264.23
05/12/11	07/06/10 *	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	7.000	931.98	1,000.09	68.11
05/12/11	07/16/10 *	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	5.000	746.19	714.35	-31.84
05/12/11	09/22/10 *	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	2.000	299.36	285.74	-13.62
05/12/11	10/20/10 *	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	4.000	639.73	571.49	-68.24

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
05/18/11	08/24/10*	SELL FI	INTUIT INCORPORATED COM	INTU	10.000	428.67	542.98	114.31
06/01/11	12/09/10*	SELL FI	DOLLAR GEN CORP NEW COM	DG	17.000	531.25	556.42	25.17
06/01/11	12/09/10*	SELL FI	DOLLAR GEN CORP NEW COM	DG	14 000	437.50	447.61	10.11
06/01/11	10/26/10*	SELL FI	JUNIPER NETWORKS INC COM	JNPR	13.000	417 81	429.38	11.57
06/02/11	12/09/10*	SELL FI	DOLLAR GEN CORP NEW COM	DG	36 000	1,125.00	1,151.97	26.97
06/03/11	07/06/10*	SELL FI	SHIRE PLC SPONS ADR	SHPGY	7.000	442 89	645 88	202.99
06/06/11	10/26/10*	SELL FI	JUNIPER NETWORKS INC COM	JNPR	5.000	160 70	157.49	-3 21
06/07/11	10/26/10*	SELL FI	JUNIPER NETWORKS INC COM	JNPR	6.000	192 83	189.78	-3.05
06/07/11	10/29/10*	SELL FI	JUNIPER NETWORKS INC COM	JNPR	13.000	418.31	411.19	-7.12
06/07/11	04/12/11	SELL FI	JUNIPER NETWORKS INC COM	JNPR	11.000	417.00	347.92	-69.08
06/08/11	07/06/10*	SELL FI	JP MORGAN CHASE & CO COM	JPM	16 000	586.85	652.58	65.73
06/20/11	07/06/10*	SELL FI	GOOGLE INC CL A	GOOG	1.000	442.98	481.11	38.13
06/21/11	07/06/10*	SELL FI	YUM BRANDS INC COM	YUM	8 000	314.40	443.99	129.59
06/24/11	11/08/10*	SELL FI	FORD MOTOR CO DEL COM PAR	F	64.000	1,033.66	853.10	-180.56
06/24/11	11/08/10*	SELL FI	FORD MOTOR CO DEL COM PAR	F	11.000	178.20	146.63	-31.57
06/24/11	07/06/10*	SELL FI	JP MORGAN CHASE & CO COM	JPM	9.000	330.10	356.68	26.58
07/06/11	01/18/11	SELL FI	SCHWAB CHARLES CORP NEW COM	SCHW	48.000	891.77	770.27	-121.50

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
07/07/11	03/25/11	SELL FI	VMWARE INC CL A COM	VMW	14.000	1,134.00	1,435.61	301.61
07/08/11	01/18/11	SELL FI	SCHWAB CHARLES CORP NEW COM	SCHW	72.000	1,337.66	1,125 69	-211.97
07/12/11	10/07/10 *	SELL FI	TEXAS INSTRUMENTS INC	TXN	6 000	167.88	186.97	19.09
07/19/11	10/07/10 *	SELL FI	TEXAS INSTRUMENTS INC	TXN	7.000	195.85	217.03	21.18
07/19/11	10/14/10 *	SELL FI	TEXAS INSTRUMENTS INC	TXN	8.000	227.18	248.03	20.85
07/26/11	11/08/10 *	SELL FI	FORD MOTOR CO DEL COM PAR	F	19.000	307.80	250.42	-57.38
07/26/11	11/11/10 *	SELL FI	FORD MOTOR CO DEL COM PAR	F	32 000	530.41	421.75	-108.66
07/26/11	01/05/11	SELL FI	FORD MOTOR CO DEL COM PAR	F	31.000	557.38	408.57	-148.81
08/02/11	02/09/11	SELL FI	DISNEY WALT CO DISNEY COM	DIS	10 000	435.00	369.75	-65.25
08/03/11	02/09/11	SELL FI	DISNEY WALT CO DISNEY COM	DIS	13.000	565.50	477.43	-88.07
08/03/11	04/19/11	SELL FI	MYLAN INC COM	MYL	29.000	681.78	595.33	-86.45
08/03/11	04/20/11	SELL FI	MYLAN INC COM	MYL	13.000	325.76	266.87	-58.89
08/03/11	10/14/10 *	SELL FI	TEXAS INSTRUMENTS INC	TXN	7.000	198 79	203.12	4.33
08/03/11	10/15/10 *	SELL FI	TEXAS INSTRUMENTS INC	TXN	6.000	171.05	174.10	3.05
08/05/11	06/06/11	SELL FI	FREEPORT-MCMORAN COPPER & GOLD INC CL	FCX	13.000	649.41	598.05	-51.36
08/05/11	10/15/10 *	SELL FI	TEXAS INSTRUMENTS INC	TXN	14.000	399.12	381.04	-18.08
08/05/11	05/06/11	SELL FI	TEXAS INSTRUMENTS INC	TXN	17.000	605.00	462.69	-142.31
08/05/11	05/13/11	SELL FI	TEXAS INSTRUMENTS INC	TXN	8.000	284.00	217.74	-66.26
08/05/11	05/17/11	SELL FI	TEXAS INSTRUMENTS INC	TXN	7 000	240.58	190.51	-50.07
08/08/11	06/06/11	SELL FI	FREEPORT-MCMORAN COPPER & GOLD INC CL	FCX	10 000	499.55	437.23	-62.32
08/08/11	06/09/11	SELL FI	FREEPORT-MCMORAN COPPER & GOLD INC CL	FCX	8.000	396.16	349.78	-46.38

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
08/08/11	04/20/11	SELL FI	MYLAN INC COM	MYL	4 000	100.23	74.25	-25.98
08/08/11	04/20/11	SELL FI	MYLAN INC COM	MYL	27.000	668.48	501.18	-167.30
08/08/11	04/25/11	SELL FI	MYLAN INC COM	MYL	22.000	548.78	408.36	-140.42
08/09/11	06/09/11	SELL FI	FREEPORT-MCMORAN COPPER & GOLD INC CL	FCX	1.000	49.52	43.40	-6.12
08/09/11	06/10/11	SELL FI	FREEPORT-MCMORAN COPPER & GOLD INC CL	FCX	13.000	636.98	564.16	-72.82
08/10/11	02/09/11	SELL FI	DISNEY WALT CO DISNEY COM	DIS	5 000	217.50	153.84	-63.66
08/10/11	02/10/11	SELL FI	DISNEY WALT CO DISNEY COM	DIS	24.000	1,043.24	738.42	-304.82
08/10/11	03/18/11	SELL FI	DISNEY WALT CO DISNEY COM	DIS	17 000	700.88	523.05	-177 83
08/10/11	04/13/11	SELL FI	DISNEY WALT CO DISNEY COM	DIS	14.000	586.86	430.75	-156.11
08/18/11	10/28/10*	SELL FI	SCRIPPS NETWORKS INTERACTIVE INC CL A	SNI	16.000	799 66	641.43	-158.23
09/06/11	02/25/11	SELL FI	ALTERA CORP	ALTR	12.000	509.86	412.82	-97.04
09/06/11	10/11/10*	SELL FI	WALTER ENERGY INC COM	WLT	5.000	429.98	371.74	-58.24
09/07/11	02/25/11	SELL FI	ALTERA CORP	ALTR	15.000	637.33	525.19	-112.14
09/07/11	02/28/11	SELL FI	ALTERA CORP	ALTR	4.000	168.00	140.05	-27.95
09/13/11	11/29/10*	SELL FI	GREEN MTN COFFEE ROASTERS INC COM	GMCR	1.000	37.00	111.75	74.75
09/19/11	10/07/10*	SELL FI	GOODRICH CORP	GR	8.000	611.77	831.18	219.41
09/20/11	10/07/10*	SELL FI	GOODRICH CORP	GR	5.000	382.36	526.54	144.18

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
09/20/11	10/11/10*	SELL FI	GOODRICH CORP	GR	2.000	152.37	210.61	58.24
09/20/11	05/31/11	SELL FI	NETFLIX INC COM	NFLX	4.000	1,067.79	535.49	-266.15 -266.15 3
09/20/11	08/15/11	SELL FI	NETFLIX INC COM	NFLX	2.000	486.29	267.74	-218.55
09/20/11	08/22/11	SELL FI	NETFLIX INC COM	NFLX	1.000	338.90	133.87	-205.03
			112 day(s) added to your holding period as a result of a wash sale.					
09/20/11	08/23/11	SELL FI	NETFLIX INC COM	NFLX	1.000	344.09	133.87	-210.22
			112 day(s) added to your holding period as a result of a wash sale.					
09/21/11	11/10/10*	SELL FI	HALLIBURTON CO COM	HAL	21.000	729.43	776.90	47.47
09/21/11	11/10/10*	SELL FI	HALLIBURTON CO COM	HAL	29.000	1,007.75	1,072.87	65.12
09/21/11	10/11/10*	SELL FI	WALTER ENERGY INC COM	WLT	1.000	86.00	66.37	-19.63
09/21/11	10/12/10*	SELL FI	WALTER ENERGY INC COM	WLT	3.000	254.30	199.12	-55.18
09/21/11	10/19/10*	SELL FI	WALTER ENERGY INC COM	WLT	10.000	842.18	663.75	-178.43
10/03/11	10/11/10*	SELL FI	GOODRICH CORP	GR	5.000	380.91	602.81	221.90
10/03/11	10/12/10*	SELL FI	GOODRICH CORP	GR	6.000	451.78	723 37	271.59
10/03/11	04/21/11	SELL FI	GOODRICH CORP	GR	1.000	87.74	120.56	32.82
10/04/11	04/21/11	SELL FI	GOODRICH CORP	GR	2.000	175.47	239.60	64.13
10/04/11	05/04/11	SELL FI	GOODRICH CORP	GR	6.000	518.32	718.78	200.46
10/04/11	10/28/10*	SELL FI	SCRIPPS NETWORKS INTERACTIVE INC CL A	SNI	4.000	199.92	145.88	-54.04
10/04/11	11/01/10*	SELL FI	SCRIPPS NETWORKS INTERACTIVE INC CL A	SNI	6 000	304 67	218.83	-85.84
10/11/11	11/01/10*	SELL FI	SCRIPPS NETWORKS INTERACTIVE INC CL A	SNI	5.000	253.89	192.43	-61.46
10/11/11	12/09/10*	SELL FI	SCRIPPS NETWORKS INTERACTIVE INC CL A	SNI	5.000	263 81	192.43	-71.38
10/11/11	01/11/11	SELL FI	SCRIPPS NETWORKS INTERACTIVE INC CL A	SNI	5.000	238.50	192.43	-46.07

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Short Term *(continued)*								
10/31/11	11/29/10*	SELL FI	GREEN MTN COFFEE ROASTERS INC COM	GMCR	9.000	332.98	594.45	261.47
11/10/11	11/29/10*	SELL FI	GREEN MTN COFFEE ROASTERS INC COM	GMCR	17.000	628.97	700.41	71.44
11/14/11	08/25/11	SELL FI	PEABODY ENERGY CORP COM	BTU	15 000	692.47	599 98	-92.49
11/16/11	08/11/11	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	13 000	870.69	621.79	-248.90
11/16/11	08/11/11	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	2.000	133.95	96 04	-37.91
11/16/11	08/16/11	SELL FI	ABERCROMBIE & FITCH CO CL A	ANF	3.000	207.08	144 05	-63 03
12/12/11	09/27/11	SELL FI	RANGE RES CORP COM	RRC	6 000	383.66	390.40	6.74
12/13/11	09/27/11	SELL FI	RANGE RES CORP COM	RRC	10.000	639.43	639.98	0.55
12/22/11	04/12/11	SELL FI	PERRIGO COMPANY	PRGO	5.000	425.00	504.99	79.99
12/27/11	04/12/11	SELL FI	PERRIGO COMPANY	PRGO	6.000	510.00	601.18	91.18
Total Short Term						**$78,018.43**	**$88,704.49**	**$10,952.21**
Long Term								
01/14/11	11/15/07*	SELL FI	ORACLE CORP COM	ORCL	25.000	511.51	774.98	263.47
01/20/11	03/12/09*	SELL FI	APPLE INC COM	AAPL	1.000	93.70	331.31	237.61
04/19/11	07/20/09*	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	7.000	1,112.99	1,056.97	-56.02
04/28/11	07/20/09*	SELL FI	GOLDMAN SACHS GROUP INC COM	GS	4.000	635.99	601.26	-34.73
07/21/11	07/06/10*	SELL FI	EXPRESS SCRIPTS INC COM	ESRX	31.000	1,425.69	1,730.73	305.04

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Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Long Term *(continued)*								
07/26/11	07/06/10 *	SELL FI	ILLINOIS TOOL WORKS INC COM	ITW	17.000	710.94	892.38	181.44
07/27/11	07/22/10 *	SELL FI	CERNER CORP	CERN	4.000	150.69	246.39	95.70
07/28/11	03/12/09 *	SELL FI	APPLE INC COM	AAPL	3.000	281 08	1,180.50	899.42
08/18/11	07/06/10 *	SELL FI	AUTODESK INC COM	ADSK	20.000	491.00	527.33	36.33
08/18/11	07/06/10 *	SELL FI	GREEN MTN COFFEE ROASTERS INC COM	GMCR	4.000	105.24	370.23	264 99
08/19/11	07/06/10 *	SELL FI	AUTODESK INC COM	ADSK	47.000	1,153.85	1,196.52	42.67
08/19/11	07/13/10 *	SELL FI	AUTODESK INC COM	ADSK	7.000	180.08	178.21	-1.87
08/30/11	07/06/10 *	SELL FI	ILLINOIS TOOL WORKS INC COM	ITW	9 000	376.38	418.08	41.70
09/06/11	11/15/07 *	SELL FI	ORACLE CORP COM	ORCL	8.000	163.68	209.70	46.02
09/13/11	07/06/10 *	SELL FI	GREEN MTN COFFEE ROASTERS INC COM	GMCR	4 000	105.24	446.98	341.74
09/13/11	07/06/10 *	SELL FI	O REILLY AUTOMOTIVE INC NEW	ORLY	6.000	284.16	408.84	124.68
09/14/11	07/06/10 *	SELL FI	EXPRESS SCRIPTS INC COM	ESRX	21.000	965.79	913.48	-52.31
09/15/11	07/06/10 *	SELL FI	EXPRESS SCRIPTS INC COM	ESRX	11.000	505 89	449.85	-56.04
09/21/11	07/06/10 *	SELL FI	CLIFFS NAT RES INC COM	CLF	9 000	425.25	605.48	180.23
09/27/11	03/12/09 *	SELL FI	APPLE INC COM	AAPL	4.000	374.78	1,621.46	1,246.68
10/04/11	07/22/10 *	SELL FI	CERNER CORP	CERN	9.000	339.06	591.24	252.18
10/27/11	07/06/10 *	SELL FI	O REILLY AUTOMOTIVE INC NEW	ORLY	9.000	426.24	675.58	249.34
10/31/11	07/06/10 *	SELL FI	AMAZON COM INC	AMZN	6.000	671.58	1,297.27	625.69
12/06/11	07/06/10 *	SELL FI	FMC TECHNOLOGIES INC COM	FTI	14.000	398.44	752.88	354.44
12/06/11	07/08/10 *	SELL FI	FMC TECHNOLOGIES INC COM	FTI	5.000	150.37	268.88	118.51
12/09/11	07/06/10 *	SELL FI	SCHLUMBERGER LTD COM ISIN#AN8068571086	SLB	4.000	225 80	293.60	67.80

Schedule of Realized Gains and Losses Year-to-Date *(continued)*

Disposition Date	Acquisition Date	Disposition Transaction	Description	Security Identifier	Quantity	Cost Basis	Proceeds	Realized Gain/Loss/ Disallowance
Total Long Term						$12,265.42	$18,040.13	$5,774.71
Total Short Term and Long Term						$90,283.85	$106,744.62	$16,726.92

* Uncovered under the cost basis rules as defined below.

Securities acquired before 2011 are generally not subject to the new cost basis reporting rules set forth in the Internal Revenue Code of 1986, as amended ("IRC") (incorporating amendments enacted by P.L.110-343, the Emergency Economic Stabilization Act of 2008) and are, therefore, considered " uncovered," under the new cost basis reporting rules, and marked or denoted as such. All other securities in this section are securities which are "covered" under the new cost basis reporting rules. Securities which are "covered" under the new cost basis reporting rules are defined as securities which have been acquired on or after their "applicable date(s)" at which they are subject to the cost basis reporting rules and the adjusted basis will be reported to the IRS on form 1099-B for the applicable tax year in which the security is disposed.

Reporting requirements generally will be phased in over a three-year period, as follows:

- Stock in a corporation acquired on or after January 1, 2011
- Mutual funds and dividend reinvestment plan (DRP) shares acquired on or after January 1, 2012
- Other securities, principally debt securities and options, acquired on or after January 1, 2013, or later, as determined by the Secretary of the Treasury.

This Schedule may not reflect all cost basis adjustments necessary for tax reporting purposes, especially for uncovered securities. Adjustments to cost basis may have been made for prior income received and subsequently reclassified by the issuer as a return of capital. In addition, corporate action events may require adjustments to your original cost basis. Return of capital information and cost basis information, as it relates to corporate actions, has been obtained from sources we believe to be reliable.

Adjustments to cost basis can be made after year-end, in particular, for return of capital adjustments, but may also include adjustments for corporate action events. Therefore there may be differences in cost basis reflected on your monthly client brokerage statement at year end versus any subsequent reports, including your 1099-B or online displays you may have available to you.

When you report your cost basis on your tax return, it should be verified using all of your own records. In particular, there may be other adjustments which you need to make, but are not required to be made by Pershing as it relates to H.R. 1424. You should consult with your tax advisor in order to properly report your gain or loss for tax purposes. Pershing shall not be responsible for and makes no representations or warranties with respect to the accuracy of any information that you report to the IRS or other taxing authorities, and, accordingly, disclaims any and all liability that may arise with respect to your use and reliance on the information provided herein for such reporting.

3 Realized loss is net of a disallowance due to a wash sale.

Tax Lot Disposition Methods:

FI = First In First Out

Please refer to the Client Service Information Section in your brokerage account statement for your account's existing tax-lot disposition method. The disposition method is the method which you have selected to use in the disposal of each tax lot of the securities held in your account. If you do not select a method, your account will be defaulted to First In, First Out (FIFO). Your account's selected tax lot method will be used to determine the cost basis for calculating gain and/or loss, unless another method was selected at the time of the security disposal, and this may be reported on the IRS Form 1099-B.

Form **8868**
(Rev January 2012)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

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

OMB No 1545-1709

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** and check this box ▶ [X]
- 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

File by the due date for filing your return See instructions

Name of exempt organization or other filer, see instructions: LAURIE KAYDEN FOUNDATION

Employer identification number (EIN) or [X] 13-3557216

Number, street, and room or suite no If a P.O. box, see instructions: PHILLIPS NIZER, 666 FIFTH AVE, R HORAN

Social security number (SSN) [ ]

City, town or post office, state, and ZIP code For a foreign address, see instructions.: NEW YORK, NY 10103

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-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

- The books are in the care of ▶ ROBERT HORAN C/O PHILLIPS NIZER, 666 FIFTH AVE - NEW YORK, NY 10103
  Telephone No. ▶ (212) 977-9700 FAX No ▶
- If the organization does not have an office or place of business in the United States, check this box ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ____. If this is for the whole group, check this box ▶ [ ] . If it is for part of the group, check this box ▶ [ ] and attach a list with the names and EINs of all members the extension is for

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until AUGUST 15, 2012 , to file the exempt organization return for the organization named above. The extension is for the organization's return for.
▶ [X] 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	$ 11,325.
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	$ 20,486.
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	$ 0.

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)

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01-04-12