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

OMB No 1545-0052

2011

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

For calendar year 2011 or tax year beginning

, 2011, and ending

, 20

Name of foundation 34-15C011761575 TTEES UNIV OF MICHIGAN LAW
SCHOOLA Employer identification number
13-6053039

Number and street (or P.O. box number if mail is not delivered to street address)

Room/suite

B Telephone number (see instructions)

TWO COURT SQUARE, 8TH FLOOR

City or town, state, and ZIP code

LONG ISLAND CITY, NY 11120

G Check all that apply:

☐ Initial return☐ Final return☒ Address change☐ Initial return of a former public charity☐ Amended return☐ Name change

H Check type of organization.

☐ Section 501(c)(3) exempt private foundation☒ Section 4947(a)(1) nonexempt charitable trust☐ Other taxable private foundation

I Fair market value of all assets at end

J Accounting method: ☒ Cash ☐ Accrual

of year (from Part II, col (c), line

☐ Other (specify) _____

16) \$ 38,523,504.

(Part I, column (d) must be on cash basis.)

C If exemption application is pending, check here ☐D 1 Foreign organizations, check here ☐2 Foreign organizations meeting the 85% test, check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☒ if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	760,886.	769,073.		STMT 1
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	756,893.			
b Gross sales price for all assets on line 6a	9,993,691.			
7 Capital gain net income (from Part IV, line 2)		960,045.		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
d Other income (attach schedule)	287,004.	46,530.		STMT 2
12 Total. Add lines 1 through 11	1,804,783.	1,775,648.		
13 Compensation of officers, directors, trustees, etc.	89,065.	44,533.		44,532.
14 Other employee salaries and wages		NONE	NONE	
15 Pension plans, employee benefits		NONE	NONE	
16a Legal fees (attach schedule) STMT 3	42,255.	NONE	NONE	42,255.
b Accounting fees (attach schedule)				
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see instructions) STMT 4	79,366.	39,134.		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings		NONE	NONE	
22 Printing and publications		NONE	NONE	
23 Other expenses (attach schedule) STMT 5	1,641.	91,786.		875.
24 Total operating and administrative expenses. Add lines 13 through 23	212,327.	175,453.	NONE	87,662.
25 Contributions, gifts, grants paid	1,993,977.			1,993,977.
26 Total expenses and disbursements. Add lines 24 and 25	2,206,304.	175,453.	NONE	2,081,639.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	-401,521.			
b Net investment income (if negative, enter -0-)		1,600,195.		
c Adjusted net income (if negative, enter -0-)				

For Paperwork Reduction Act Notice, see instructions.

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing			
	2	Savings and temporary cash investments	104,170.	1,197,651.	1,197,651.
	3	Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
	4	Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S and state government obligations (attach schedule) .			
	b	Investments - corporate stock (attach schedule)			
	c	Investments - corporate bonds (attach schedule)			
	11	Investments - land, buildings, and equipment basis Less: accumulated depreciation ▶ (attach schedule)			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule)	35,456,236.	33,563,253.	37,325,853.
	14	Land, buildings, and equipment basis Less: accumulated depreciation ▶ (attach schedule)			
15	Other assets (describe ▶)				
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	35,560,406.	34,760,904.	38,523,504.	
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons .			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
23	Total liabilities (add lines 17 through 22)				
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒				
	27	Capital stock, trust principal, or current funds	35,560,406.	34,760,904.	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds .			
	30	Total net assets or fund balances (see instructions)	35,560,406.	34,760,904.	
	31	Total liabilities and net assets/fund balances (see instructions)	35,560,406.	34,760,904.	

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	35,560,406.
2	Enter amount from Part I, line 27a	2	-401,521.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 7	3	296,524.
4	Add lines 1, 2, and 3	4	35,455,409.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 8	5	694,505.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	34,760,904.

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs MLC Co.)			(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a PUBLICLY TRADED SECURITIES					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a 9,909,033.		9,033,646.	875,387.		
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
a			875,387.		
b					
c					
d					
e					
2 Capital gain net income or (net capital loss)			2	960,045.	
If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7					
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):			3		
If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8					

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 the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	2,223,469.	39,126,394.	0.056828
2009	2,409,842.	35,407,053.	0.068061
2008	2,507,431.	42,744,417.	0.058661
2007	NONE	NONE	NONE
2006	NONE	NONE	NONE
2 Total of line 1, column (d)			2 0.183550
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.061183
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 40,761,529.
5 Multiply line 4 by line 3			5 2,493,913.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 16,002.
7 Add lines 5 and 6			7 2,509,915.
8 Enter qualifying distributions from Part XII, line 4			8 2,081,639.

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 ☐ and enter 1% of Part I, line 27b		1	32,004.
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	1,929.
3 Add lines 1 and 2		3	33,933.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	NONE
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	33,933.
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	36,274.	
b Exempt foreign organizations - tax withheld at source	6b	NONE	
c Tax paid with application for extension of time to file (Form 8868)	6c	10,236.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	46,510.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	12,577.	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 12,577. Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?		X
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see 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	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address <u>N/A</u>				
14	The books are in care of <u>SEE STATEMENT 10</u> Telephone no <u></u>			
Located at <u></u> ZIP + 4 <u></u>				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here <u>X</u> and enter the amount of tax-exempt interest received or accrued during the year <u>15</u>			
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	Yes	No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country <u></u>				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes	☒ No
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes	☒ No
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes	☒ No
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes	☐ No
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes	☒ No
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes	☒ No
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b	X
Organizations relying on a current notice regarding disaster assistance check here <u></u>		
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 <u></u>		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here <u></u>		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes	☒ No
b If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ NoOrganizations relying on a current notice regarding disaster assistance check here ☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No

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

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

If "Yes" to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 12		89,065.	-0-	-0-

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

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

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

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

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 NONE	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3	

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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	40,941,575.
b	Average of monthly cash balances	1b	440,688.
c	Fair market value of all other assets (see instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	41,382,263.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	41,382,263.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	620,734.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	40,761,529.
6	Minimum investment return. Enter 5% of line 5	6	2,038,076.

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	2,038,076.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	33,933.
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	33,933.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	2,004,143.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	2,004,143.
6	Deduction from distributable amount (see instructions)	6	NONE
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,004,143.

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	2,081,639.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,081,639.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,081,639.

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				2,004,143.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			NONE	
b Total for prior years 20 <u>09</u> , 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2011:				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	476,940.			
d From 2009	656,188.			
e From 2010	295,224.			
f Total of lines 3a through e	1,428,352.			
4 Qualifying distributions for 2011 from Part XII, line 4 ► \$ <u>2,081,639.</u>				
a Applied to 2010, but not more than line 2a . . .			NONE	
b Applied to undistributed income of prior years (Election required - see instructions)		NONE		
c Treated as distributions out of corpus (Election required - see instructions)	NONE			
d Applied to 2011 distributable amount				2,004,143.
e Remaining amount distributed out of corpus . .	77,496.			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	NONE			NONE
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5	1,505,848.			
b Prior years' undistributed income Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b Taxable amount - see instructions		NONE		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount - see instructions			NONE	
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				NONE
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions) . . .	NONE			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions) . . .	NONE			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	1,505,848.			
10 Analysis of line 9				
a Excess from 2007	NONE			
b Excess from 2008	476,940.			
c Excess from 2009	656,188.			
d Excess from 2010	295,224.			
e Excess from 2011	77,496.			

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

NOT APPLICABLE

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 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)

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year

Prior 3 years

(e) Total

(a) 2011

(b) 2010

(c) 2009

(d) 2008

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 STATEMENT 13				
Total			3a	1,993,977.
b Approved for future payment				
Total			3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions.)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount		
1 Program service revenue						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments						
4 Dividends and interest from securities			14	760,886.		
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			1	274,862.		
8 Gain or (loss) from sales of assets other than inventory			18	756,893.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory . .						
11 Other revenue a _____						
b UBTI INCOME _____			1	12,142.		
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)				1,804,783.		
13 Total. Add line 12, columns (b), (d), and (e)						1,804,783.

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

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

[illegible]

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

- | 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | Yes | No |
|---|--|-------|----|
| a | Transfers from the reporting foundation to a noncharitable exempt organization of: | | |
| | (1) Cash | 1a(1) | X |
| | (2) Other assets | 1a(2) | X |
| b | Other transactions: | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | X |
| | (4) Reimbursement arrangements | 1b(4) | X |
| | (5) Loans or loan guarantees | 1b(5) | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | X |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | | |

[illegible]

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

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

**Sign
Here**

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


Signature of officer or trustee

11/13/2012
Date

TRUSTEE
Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date	
------	--

2 Check ☐ if self-employed

PTIN

JEFFREY E. KUHLIN

James E. Kuhlman

11/13/2013

P00353001

Firm's name ► KPMG LLP

Firm's EIN ▶	13-5565207
--------------	------------

Firm's address ▶ 100 WESTMINSTER ST, 6TH FL, SUITE A

PROVIDENCE, RI 02903-2321

Phone no 800-770-8444

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
DIVIDENS & INTEREST	760,886.	769,073.
	-----	-----
TOTAL	760,886.	769,073.
	=====	=====

FORM 990PF, PART I - OTHER INCOME
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
PARTNERSHIP INCOME	274,862.	45,064.
OTHER INCOME		1,466.
UBTI INCOME	12,142.	
	-----	-----
TOTALS	287,004.	46,530.
	=====	=====

FORM 990PF, PART I - LEGAL FEES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----	-----
LEGAL FEES	42,255.			42,255.
	-----	-----	-----	-----
TOTALS	42,255.	NONE	NONE	42,255.
	=====	=====	=====	=====

FORM 990PF, PART I - TAXES

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
FOREIGN TAXES	32,489.	39,134.
PRIOR YR BAL. DUE	24,403.	
CURRENT YR EST.	22,474.	
	-----	-----
TOTALS	79,366.	39,134.
	=====	=====

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----
PARTNERSHIP DEDUCTIONS		91,020.	
ADR FEES	766.	766.	750.
NY AG FILING FEES	750.		125.
NY LAW JOURNAL PUB NOTICE	125.		
	-----	-----	-----
TOTALS	1,641.	91,786.	875.
	=====	=====	=====

FORM 990PF, PART II - OTHER INVESTMENTS

=====

DESCRIPTION	COST/ FMV C OR F	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
-----	-----	-----	-----	---
SEE ATTACHED SCHEDULE	C	35,456,236.	33,563,253.	37,325,853.
		-----	-----	-----
TOTALS		35,456,236.	33,563,253.	37,325,853.
		=====	=====	=====

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

DESCRIPTION -----	AMOUNT -----
TAX COST ADJUSTMENTS	19,959.
WASH SALE ADJUSTMENTS	18,433.
TIFF PROP ADJUSTMENT	237,946.
FOREIGN CURRENCY ADJUSTMENT	20,186.

TOTAL	296,524.
	=====

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

DESCRIPTION -----	AMOUNT -----
CAPITAL CALLS - PARTNERSHIPS	681,006.
ADJUSTMENT FOR UBTI	12,142.
CURRENCY & STOCK OPTIONS	1,357.

TOTAL	694,505.
	=====

FORM 990PF, PART VI, LINE 2 - TAX UNDER SECTION 511 STATEMENT
=====

UNRELATED BUSINESS INCOME TAX - SEE ATTACHED 990-T FOR COMPUTATION

FORM 990PF, PART VII-A, LINE 14 - BOOKS ARE IN THE CARE OF
=====

NAME: CITIBANK, N.A.

ADDRESS: ONE COURT SQUARE - 29TH FLOOR
LONG ISLAND CITY, NY 11120

TELEPHONE NUMBER: (800)770-8444

990PF, PART VII-B LINE 2b - SECTION 4942a2 EXPLANATION STATEMENT
=====

THE ORGANIZATION HAD NO UNDISTRIBUTED INCOME.
THIS QUESTION DOES NOT APPLY.

STATEMENT 11

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

=====

OFFICER NAME:

CITIBANK, N.A.

ADDRESS:

ONE COURT SQUARE - 29TH FLOOR

LONG ISLAND CITY, NY 11120

TITLE:

TRUSTEE, AS REQ'D

COMPENSATION 89,065.

TOTAL COMPENSATION: 89,065.

=====

=====

RECIPIENT NAME:

UNIVERSITY OF MICHIGAN

ADDRESS:

REGENTS OF UNIVERSITY OF MICHIGAN

ANN ARBOR, MI 48109-1283

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

GENERAL CHARITABLE PURPOSE

FOUNDATION STATUS OF RECIPIENT:

N/A

AMOUNT OF GRANT PAID 1,993,977.

TOTAL GRANTS PAID:

1,993,977.

=====

SCHEDULE D
(Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

▶ **Attach to Form 1041, Form 5227, or Form 990-T. See the Instructions for Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).**

OMB No 1545-0092

2011

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Note: Form 5227 filers need to complete *only* Parts I and II.

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	-74,830.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover. Enter the amount, if any, from line 9 of the 2010 Capital Loss Carryover Worksheet	4	()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back ▶	5	-74,830.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a LONG-TERM CAPITAL GAIN DIVIDENDS					83,515.

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	950,217.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	1,143.
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2010 Capital Loss Carryover Worksheet	11	()
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back ▶	12	1,034,875.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2011

**SCHEDULE D
(Form 1041)**

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

▶ **Attach to Form 1041, Form 5227, or Form 990-T. See the instructions for Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).**

OMB No 1545-0092

2011

Name of estate or trust

Employer identification number

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

13-6053039

Note: Form 5227 filers need to complete *only* Parts I and II

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	-74,830.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover. Enter the amount, if any, from line 9 of the 2010 Capital Loss Carryover Worksheet	4	()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back ▶	5	-74,830.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a LONG-TERM CAPITAL GAIN DIVIDENDS					83,515.

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	950,217.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	1,143.
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2010 Capital Loss Carryover Worksheet	11	()
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back ▶	12	1,034,875.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2011

Part III Summary of Parts I and II**Caution:** Read the instructions before completing this part.

	(1) Beneficiaries' (see instr.)	(2) Estate's or trust's	(3) Total
13 Net short-term gain or (loss)	13		-74,830.
14 Net long-term gain or (loss):			
a Total for year	14a		1,034,875.
b Unrecaptured section 1250 gain (see line 18 of the wrksht.)	14b		
c 28% rate gain	14c		
15 Total net gain or (loss). Combine lines 13 and 14a	15		960,045.

Note: If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a). If lines 14a and 15, column (2), are net gains, go to Part V, and do not complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, as necessary.

Part IV Capital Loss Limitation

16 Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of:	16	()
a The loss on line 15, column (3) or b \$3,000		

Note: If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** in the instructions to figure your capital loss carryover.

Part V Tax Computation Using Maximum Capital Gains Rates

Form 1041 filers. Complete this part only if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero.

Caution: Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if:

- Either line 14b, col. (2) or line 14c, col. (2) is more than zero, or
- Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero.

Form 990-T trusts. Complete this part only if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if either line 14b, col. (2) or line 14c, col. (2) is more than zero.

17 Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)	17		
18 Enter the smaller of line 14a or 15 in column (2) but not less than zero	18		
19 Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19		
20 Add lines 18 and 19	20		
21 If the estate or trust is filing Form 4952, enter the amount from line 4g; otherwise, enter -0-	21		
22 Subtract line 21 from line 20. If zero or less, enter -0-	22		
23 Subtract line 22 from line 17. If zero or less, enter -0-	23		
24 Enter the smaller of the amount on line 17 or \$2,300	24		
25 Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 and 26; go to line 27 and check the "No" box. ☐ No. Enter the amount from line 23	25		
26 Subtract line 25 from line 24	26		
27 Are the amounts on lines 22 and 26 the same? ☐ Yes. Skip lines 27 thru 30, go to line 31 ☐ No. Enter the smaller of line 17 or line 22	27		
28 Enter the amount from line 26 (If line 26 is blank, enter -0-)	28		
29 Subtract line 28 from line 27	29		
30 Multiply line 29 by 15% (.15)		30	
31 Figure the tax on the amount on line 23. Use the 2011 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)		31	
32 Add lines 30 and 31		32	
33 Figure the tax on the amount on line 17. Use the 2011 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)		33	
34 Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)		34	

Schedule D (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

► See instructions for Schedule D (Form 1041).
► Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 117. AGCO CORP	04/14/2011	09/12/2011	4,567.00	5,901.00	-1,334.00
24. ABERCROMBIE & FITCH CO	05/14/2010	01/06/2011	1,307.00	959.00	348.00
231. ACTUANT CORP CL A NEW	12/31/2010	02/23/2011	6,576.00	6,237.00	339.00
72. ACTUANT CORP CL A NEW	01/05/2011	02/23/2011	2,050.00	1,935.00	115.00
115. ADMINISTAFF INC	07/19/2010	02/16/2011	3,347.00	2,903.00	444.00
242. ADOBE SYS INC	03/16/2011	11/02/2011	7,081.00	7,712.00	-631.00
588. ADOBE SYS INC	12/21/2010	11/21/2011	15,550.00	17,014.00	-1,464.00
30. AIR METHODS CORP	03/30/2011	05/31/2011	1,819.00	1,972.00	-153.00
25. AIR METHODS CORP	03/30/2011	06/02/2011	1,504.00	1,643.00	-139.00
12. AIR METHODS CORP	06/28/2011	07/08/2011	907.00	897.00	10.00
2. AIR METHODS CORP	06/28/2011	07/21/2011	146.00	150.00	-4.00
10. AIR METHODS CORP	03/30/2011	07/21/2011	730.00	657.00	73.00
15. AIR METHODS CORP	03/30/2011	08/03/2011	1,039.00	986.00	53.00
59. ALASKA AIRE GROUP INC	07/20/2010	05/10/2011	4,073.00	2,794.00	1,279.00
9. ALASKA AIRE GROUP INC	06/30/2011	09/15/2011	542.00	621.00	-79.00
11. ALASKA AIRE GROUP INC	06/30/2011	09/26/2011	642.00	759.00	-117.00
7. ALASKA AIRE GROUP INC	06/30/2011	12/02/2011	490.00	483.00	7.00
8. ALASKA AIRE GROUP INC	06/30/2011	12/15/2011	580.00	552.00	28.00
96. ALBANY INTL CORP NEW C	07/12/2011	09/14/2011	1,845.00	2,635.00	-790.00
141. ALBANY INTL CORP NEW	07/18/2011	09/15/2011	2,823.00	3,763.00	-940.00
46. ALBANY INTL CORP NEW C	07/18/2011	09/16/2011	922.00	1,194.00	-272.00
35. ALBANY INTL CORP NEW C	06/22/2011	09/20/2011	688.00	899.00	-211.00
34. ALBANY INTL CORP NEW C	06/22/2011	10/05/2011	624.00	873.00	-249.00
35. ALBANY INTL CORP NEW C	06/22/2011	10/12/2011	727.00	899.00	-172.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 59. ALBANY INTL CORP NEW C	06/28/2011	10/14/2011	1,216.00	1,484.00	-268.00
1359. ALCATEL ALSTHOM	04/13/2010	02/28/2011	6,565.00	4,455.00	2,110.00
654. ALCATEL ALSTHOM	01/11/2011	03/11/2011	3,484.00	1,984.00	1,500.00
307. ALCATEL ALSTHOM	04/13/2010	03/11/2011	1,635.00	1,006.00	629.00
899. ALCATEL ALSTHOM	01/11/2011	03/28/2011	5,152.00	2,728.00	2,424.00
960. ALCATEL ALSTHOM	01/11/2011	03/30/2011	5,443.00	2,913.00	2,530.00
830. ALCATEL ALSTHOM	01/11/2011	04/01/2011	4,831.00	2,518.00	2,313.00
1724. ALCATEL ALSTHOM	05/06/2010	04/01/2011	10,033.00	4,588.00	5,445.00
94. ALLEGHENY TECHNOLOGIES	06/20/2011	09/07/2011	4,428.00	5,614.00	-1,186.00
91. ALLEGHENY TECHNOLOGIES	06/20/2011	09/27/2011	3,925.00	5,435.00	-1,510.00
49. ALPHA NAT RES INC	10/12/2010	01/19/2011	2,805.00	2,229.00	576.00
27. ALPHA NAT RES INC	10/12/2010	02/03/2011	1,456.00	1,228.00	228.00
202. ALPHA NAT RES INC	09/16/2010	02/04/2011	10,575.00	8,157.00	2,418.00
178. ALPHA NAT RES INC	04/07/2011	11/03/2011	4,633.00	10,248.00	-5,615.00
573. AMERICA MOVIL - SERIE	10/08/2010	02/17/2011	32,314.00	31,369.00	945.00
2854. AMERICA MOVIL - SERI	10/08/2010	07/05/2011	76,922.00	78,120.00	-1,198.00
311. AMERICAN AXLE & MFG H .01	01/25/2011	04/01/2011	3,948.00	4,568.00	-620.00
84. AMERICAN AXLE & MFG HL .01	07/18/2011	09/12/2011	636.00	959.00	-323.00
495. AMERICAN CAP LTD	05/10/2011	06/16/2011	4,437.00	5,075.00	-638.00
150. AMERICAN CAP LTD	05/11/2011	06/16/2011	1,344.00	1,572.00	-228.00
398. AMERICAN CAP LTD	02/24/2011	06/22/2011	3,656.00	3,529.00	127.00
295. AMERICAN CAP LTD	07/14/2010	06/27/2011	2,733.00	1,525.00	1,208.00
78. AMERICAN CAP LTD	07/14/2010	06/28/2011	726.00	403.00	323.00
53. AMERICAN GREETINGS COR	09/20/2011	10/24/2011	920.00	1,084.00	-164.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example. 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 157. AMERIGROUP CORP	09/30/2010	03/29/2011	9,809.00	5,841.00	3,968.00
75. AMERIGROUP CORP	07/20/2010	03/30/2011	4,770.00	2,450.00	2,320.00
49. ANDERSONS INC	02/16/2011	04/18/2011	2,273.00	2,379.00	-106.00
44. ANDERSONS INC	03/18/2011	04/21/2011	2,141.00	2,074.00	67.00
84. ANDERSONS INC	06/09/2011	08/31/2011	3,360.00	3,356.00	4.00
47. ANDERSONS INC	10/21/2010	08/31/2011	1,880.00	1,820.00	60.00
38. ANDERSONS INC	11/08/2010	10/12/2011	1,285.00	1,409.00	-124.00
63. ANDERSONS INC	11/08/2010	10/27/2011	2,222.00	2,336.00	-114.00 *
18. ANIXTER INTL INC	03/31/2011	06/22/2011	1,120.00	1,249.00	-129.00
11. ANIXTER INTL INC	03/31/2011	06/30/2011	721.00	762.00	-41.00
11. ANIXTER INTL INC	02/24/2011	08/26/2011	566.00	761.00	-195.00 *
12. ANIXTER INTL INC	02/24/2011	09/02/2011	678.00	826.00	-148.00 *
9. ANIXTER INTL INC	02/03/2011	10/26/2011	521.00	609.00	-88.00 *
9. ANIXTER INTL INC	02/03/2011	12/01/2011	553.00	609.00	-56.00
5. ANN INC	03/31/2011	04/26/2011	159.00	144.00	15.00
429. ANN INC	04/01/2011	04/28/2011	13,473.00	11,731.00	1,742.00
208. ANNTAYLOR STORES CORP	12/16/2010	01/24/2011	4,552.00	5,765.00	-1,213.00
103. ANNTAYLOR STORES CORP	12/28/2010	01/25/2011	2,202.00	2,840.00	-638.00
121. APACHE CORP	10/05/2010	04/06/2011	15,750.00	16,080.00	-330.00
27. APACHE CORP	09/14/2010	05/04/2011	3,399.00	3,537.00	-138.00
192. APOLLO INVT CORP	02/09/2011	06/15/2011	1,915.00	2,300.00	-385.00
495. APOLLO INVT CORP	06/08/2011	06/16/2011	4,981.00	5,685.00	-704.00
182. APOLLO INVT CORP	06/08/2011	06/22/2011	1,831.00	1,957.00	-126.00
182. APOLLO INVT CORP	06/10/2011	06/27/2011	1,790.00	1,938.00	-148.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).
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OMB No 1545-0092

2011

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 122. APOLLO INVT CORP	06/10/2011	06/30/2011	1,243.00	1,280.00	-37.00
71. APPLIED INDL TECHNOLOG	06/27/2011	06/30/2011	2,522.00	2,454.00	68.00
97. APPLIED INDL TECHNOLOG	06/22/2011	07/01/2011	3,503.00	3,351.00	152.00
16. APPLIED INDL TECHNOLOG	06/22/2011	07/05/2011	575.00	553.00	22.00
37. ARCTIC CAT INC	11/04/2011	12/05/2011	733.00	792.00	-59.00 *
20. ARCTIC CAT INC	11/10/2011	12/06/2011	390.00	413.00	-23.00
29. ARCTIC CAT INC	11/04/2011	12/06/2011	566.00	621.00	-55.00 *
58. ASCENA RETAIL GROUP IN	11/04/2011	12/19/2011	1,678.00	1,646.00	32.00
103. ASCENA RETAIL GROUP I	11/04/2011	12/21/2011	3,088.00	2,922.00	166.00
55. ASPEN TECHNOLOGY INC C	05/20/2011	11/29/2011	923.00	922.00	1.00
97. ASPEN TECHNOLOGY INC C	05/20/2011	12/01/2011	1,729.00	1,624.00	105.00
48. ASPEN TECHNOLOGY INC C	05/13/2011	12/28/2011	835.00	803.00	32.00
112. ASTEC INDS INC	08/26/2011	10/04/2011	3,108.00	3,496.00	-388.00
40. ASTEC INDS INC	08/26/2011	10/05/2011	1,190.00	1,248.00	-58.00
10. ASTEC INDS INC	08/26/2011	10/27/2011	332.00	312.00	20.00
41. ATLAS AIR WORLDWIDE HO	05/31/2011	06/28/2011	2,438.00	2,567.00	-129.00
29. ATLAS AIR WORLDWIDE HO	05/31/2011	07/05/2011	1,757.00	1,796.00	-39.00
57. ATLAS AIR WORLDWIDE HO	05/25/2011	07/12/2011	3,449.00	3,463.00	-14.00
61. ATLAS AIR WORLDWIDE HO	06/16/2011	07/25/2011	3,441.00	3,508.00	-67.00
7. ATLAS AIR WORLDWIDE HOL	11/16/2010	08/22/2011	295.00	386.00	-91.00
9. ATLAS AIR WORLDWIDE HOL	06/16/2011	08/22/2011	380.00	509.00	-129.00
15. ATLAS AIR WORLDWIDE HO	11/16/2010	08/31/2011	730.00	828.00	-98.00
325. AVISTA CORP	12/08/2010	05/10/2011	8,242.00	7,118.00	1,124.00
53. AVISTA CORP	02/23/2011	05/10/2011	1,344.00	1,176.00	168.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

► See instructions for Schedule D (Form 1041).

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Employer identification number

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Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 2500. AVON PRODS INC	08/24/2011	11/28/2011	40,932.00	54,133.00	-13,201.00
251. B & G FOODS INC NEW	04/11/2011	05/31/2011	4,608.00	4,773.00	-165.00
391. BASF AKTIENGESELLSCHA	10/22/2010	02/17/2011	32,194.00	28,972.00	3,222.00
155. BANNER CORP	10/21/2011	12/06/2011	2,571.00	2,436.00	135.00
44. BANNER CORP	10/20/2011	12/08/2011	725.00	664.00	61.00
43. BANNER CORP	10/18/2011	12/14/2011	709.00	625.00	84.00
43. BANNER CORP	10/18/2011	12/19/2011	694.00	625.00	69.00
44. BASIC ENERGY SVCS INC	03/18/2011	08/05/2011	1,136.00	1,003.00	133.00
111. BASIC ENERGY SVCS INC	03/18/2011	08/08/2011	2,519.00	2,530.00	-11.00
900. BAXTER INTL INC	03/21/2011	09/15/2011	50,285.00	47,340.00	2,945.00
13. BENCHMARK ELECTRS INC	11/02/2010	06/22/2011	203.00	218.00	-15.00
109. BENCHMARK ELECTRS INC	11/02/2010	06/30/2011	1,797.00	1,832.00	-35.00
113. BENCHMARK ELECTRS INC	11/02/2010	07/05/2011	1,903.00	1,899.00	4.00
49. BENCHMARK ELECTRS INC	10/13/2010	07/12/2011	811.00	821.00	-10.00
50. BENCHMARK ELECTRS INC	10/13/2010	08/16/2011	688.00	838.00	-150.00
82. BENCHMARK ELECTRS INC	11/15/2010	10/05/2011	1,122.00	1,372.00	-250.00
164. BENCHMARK ELECTRS INC	04/13/2011	11/04/2011	2,301.00	2,739.00	-438.00
590. BOISE INC	02/25/2011	08/12/2011	3,400.00	5,248.00	-1,848.00
38. BOSTON BEER INC CL A	12/28/2010	03/15/2011	3,216.00	3,736.00	-520.00
520. BOSTON PRIVATE FINL H	10/26/2011	12/06/2011	4,150.00	3,293.00	857.00
490. BOSTON PRIVATE FINL H	09/09/2011	12/09/2011	3,885.00	2,729.00	1,156.00
188. BOSTON PRIVATE FINL H	09/09/2011	12/12/2011	1,478.00	1,047.00	431.00
81. BOSTON PRIVATE FINL HL	09/09/2011	12/15/2011	623.00	451.00	172.00
145. BRADY CORP CL A F/K/A CO CLASS A	06/21/2010	02/24/2011	4,954.00	4,167.00	787.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

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13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day , yr)	(c) Date sold (mo , day , yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 32. BRIDGEPOINT ED INC	07/05/2011	07/21/2011	956.00	850.00	106.00
35. BRIDGEPOINT ED INC	07/05/2011	10/04/2011	581.00	929.00	-348.00
6. BRISTOW GROUP INC	06/18/2010	01/27/2011	301.00	193.00	108.00
32. BRISTOW GROUP INC	10/10/2011	11/16/2011	1,484.00	1,391.00	93.00
1. SALES	06/30/2011	12/31/2011	16,999.00		16,999.00
2517. BROCADE COMMUNICATIO NEW	11/08/2010	08/08/2011	8,122.00	14,919.00	-6,797.00
81. BRUNSWICK CORP	08/08/2011	08/24/2011	1,173.00	1,299.00	-126.00
46. BRUNSWICK CORP	08/08/2011	08/25/2011	659.00	738.00	-79.00
46. BRUNSWICK CORP	08/08/2011	08/26/2011	666.00	738.00	-72.00
46. BRUNSWICK CORP	08/08/2011	08/29/2011	701.00	738.00	-37.00
86. BRUNSWICK CORP	08/08/2011	08/31/2011	1,405.00	1,379.00	26.00
206. BRUNSWICK CORP	08/08/2011	09/07/2011	3,175.00	3,303.00	-128.00
44. BRUNSWICK CORP	08/08/2011	09/08/2011	672.00	705.00	-33.00
42. BRUNSWICK CORP	08/11/2011	10/05/2011	613.00	656.00	-43.00
40. BRUNSWICK CORP	08/22/2011	12/05/2011	739.00	594.00	145.00
39. BRUNSWICK CORP	08/22/2011	12/06/2011	718.00	541.00	177.00
43. BUCKEYE TECHNOLOGIES I	03/31/2011	07/20/2011	1,219.00	1,162.00	57.00
37. BUCKEYE TECHNOLOGIES I	03/31/2011	07/26/2011	1,048.00	958.00	90.00
184. CBS CORP CL B NEW	01/31/2011	06/08/2011	4,872.00	3,601.00	1,271.00
12. CF INDS HLDGS INC	02/10/2011	06/06/2011	1,807.00	1,826.00	-19.00 *
41. CF INDS HLDGS INC	02/01/2011	06/06/2011	6,175.00	5,672.00	503.00
19. CF INDS HLDGS INC	02/01/2011	06/08/2011	2,829.00	2,628.00	201.00
22. CF INDS HLDGS INC	07/18/2011	08/19/2011	3,720.00	3,344.00	376.00
4. CF INDS HLDGS INC	08/08/2011	08/24/2011	693.00	580.00	113.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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2011

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1a 48. CF INDS HLDGS INC	08/08/2011	08/29/2011	9,010.00	6,958.00	2,052.00
30. CF INDS HLDGS INC	08/08/2011	10/03/2011	3,834.00	4,349.00	-515.00 *
1. CF INDS HLDGS INC	08/08/2011	10/06/2011	139.00	145.00	-6.00 *
141. CIT GROUP INC	02/23/2011	11/30/2011	4,721.00	6,060.00	-1,339.00
33. CVR ENERGY INC	02/16/2011	07/01/2011	814.00	692.00	122.00
33. CVR ENERGY INC	02/16/2011	07/05/2011	843.00	692.00	151.00
33. CVR ENERGY INC	02/16/2011	07/06/2011	835.00	692.00	143.00
32. CVR ENERGY INC	02/16/2011	07/12/2011	827.00	671.00	156.00
182. CVR ENERGY INC	03/08/2011	12/15/2011	3,274.00	3,798.00	-524.00
145. CVR ENERGY INC	11/16/2011	12/15/2011	2,608.00	3,099.00	-491.00
120. CVR ENERGY INC	03/15/2011	12/16/2011	2,207.00	2,278.00	-71.00
7. CVR ENERGY INC	02/25/2011	12/21/2011	128.00	128.00	
30. CABELAS INC	06/16/2011	06/23/2011	780.00	735.00	45.00
60. CABELAS INC	06/16/2011	06/28/2011	1,613.00	1,469.00	144.00
14. CABELAS INC	06/16/2011	07/01/2011	384.00	343.00	41.00
75. CABOT MICROELECTRONICS	02/23/2011	04/18/2011	3,630.00	3,627.00	3.00
6.99681 CACI INTERNATIONAL	09/07/2011	09/30/2011	352.00	360.00	-8.00
4.00319 CACI INTERNATIONAL	09/07/2011	09/30/2011	201.00	206.00	-5.00 *
11. CACI INTERNATIONAL INC	10/28/2011	11/04/2011	627.00	609.00	18.00
73. CAL MAINE FOODS INC	10/12/2011	12/01/2011	2,478.00	2,358.00	120.00
21. CAL MAINE FOODS INC	10/05/2011	12/05/2011	716.00	667.00	49.00
146. CALIX INC	04/12/2011	05/23/2011	3,051.00	2,884.00	167.00
57. CALIX INC	04/12/2011	05/24/2011	1,200.00	1,126.00	74.00
88. CAMERON INTL CORP	07/07/2011	09/01/2011	4,560.00	4,562.00	-2.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

**SCHEDULE D-1
(Form 1041)**

Department of the Treasury
Internal Revenue Service

**Continuation Sheet for Schedule D
(Form 1041)**

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1a 27. CAMERON INTL CORP	03/18/2011	10/04/2011	1,077.00	1,614.00	-537.00 *
5. CARBO CERAMICS INC	05/10/2011	06/30/2011	813.00	794.00	19.00
7. CARBO CERAMICS INC	05/10/2011	07/06/2011	1,175.00	1,112.00	63.00
5. CARBO CERAMICS INC	05/10/2011	07/07/2011	879.00	794.00	85.00
5. CARBO CERAMICS INC	05/10/2011	07/12/2011	820.00	794.00	26.00
5. CARBO CERAMICS INC	05/10/2011	07/21/2011	874.00	794.00	80.00
5. CARBO CERAMICS INC	05/10/2011	08/24/2011	710.00	794.00	-84.00
25. CARBO CERAMICS INC	05/19/2011	10/04/2011	2,424.00	3,864.00	-1,440.00
1. CARBO CERAMICS INC	05/10/2011	10/04/2011	97.00	159.00	-62.00
7. CARBO CERAMICS INC	05/19/2011	10/05/2011	701.00	1,063.00	-362.00
6. CARBO CERAMICS INC	05/19/2011	10/10/2011	693.00	911.00	-218.00
6. CARBO CERAMICS INC	05/19/2011	10/13/2011	684.00	911.00	-227.00
2. CARBO CERAMICS INC	05/19/2011	10/14/2011	234.00	304.00	-70.00
107. CARPENTER TECHNOLOGY	01/26/2011	05/16/2011	5,557.00	4,489.00	1,068.00
499. CARPENTER TECHNOLOGY	02/09/2011	06/20/2011	25,963.00	20,871.00	5,092.00
14. CASCADE CORP	07/19/2011	10/24/2011	580.00	754.00	-174.00 *
18. CASCADE CORP	07/19/2011	11/10/2011	746.00	970.00	-224.00
17. CASCADE CORP	07/19/2011	11/23/2011	664.00	897.00	-233.00
18. CASCADE CORP	07/27/2011	11/30/2011	746.00	934.00	-188.00
121. CATHAY BANCORP INC	11/02/2010	08/04/2011	1,604.00	1,659.00	-55.00
56. CATHAY BANCORP INC	11/02/2010	08/16/2011	693.00	768.00	-75.00
54. CATHAY BANCORP INC	11/02/2010	08/25/2011	670.00	740.00	-70.00
54. CATHAY BANCORP INC	11/02/2010	08/26/2011	659.00	740.00	-81.00
10. CATHAY BANCORP INC	11/02/2010	10/27/2011	145.00	137.00	8.00

1b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 54. CENTURY ALUM CO	04/01/2011	06/22/2011	783.00	1,019.00	-236.00
167. CENTURY ALUM CO	04/01/2011	06/27/2011	2,400.00	2,950.00	-550.00
158. CENTURY ALUM CO	02/28/2011	06/30/2011	2,478.00	2,673.00	-195.00
52. CENTURY ALUM CO	02/28/2011	07/05/2011	833.00	880.00	-47.00
58. CENTURY ALUM CO	02/28/2011	07/26/2011	811.00	981.00	-170.00
92. CENTURY ALUM CO	03/16/2011	10/28/2011	1,113.00	1,554.00	-441.00
85. CENTURY ALUM CO	10/18/2011	10/28/2011	1,028.00	782.00	246.00
1000. CEPHALON INC	11/09/2010	04/04/2011	76,741.00	65,450.00	11,291.00
96. CEPHALON INC	07/07/2010	05/31/2011	7,648.00	5,373.00	2,275.00
72. CEPHEID	09/22/2011	10/27/2011	2,692.00	2,500.00	192.00
104. CEPHEID	09/09/2011	11/01/2011	3,607.00	3,503.00	104.00
6. CEPHEID	09/06/2011	11/03/2011	213.00	200.00	13.00
3.99994 CERADYNE INC DEL	03/10/2011	10/27/2011	138.00	180.00	-42.00
26.00006 CERADYNE INC DEL	03/10/2011	10/27/2011	898.00	1,173.00	-275.00 *
26. CERADYNE INC DEL	03/10/2011	10/28/2011	930.00	1,173.00	-243.00
21. CERADYNE INC DEL	03/31/2011	10/31/2011	721.00	946.00	-225.00
17.00037 CERADYNE INC DEL	03/11/2011	11/10/2011	542.00	763.00	-221.00
28.99963 CERADYNE INC DEL	03/31/2011	11/10/2011	924.00	1,302.00	-378.00 *
54. CHEMTURA CORP	08/15/2011	08/19/2011	626.00	774.00	-148.00
310. CHEMTURA CORP	08/15/2011	09/13/2011	3,882.00	4,318.00	-436.00
52. CHEMTURA CORP	08/11/2011	09/15/2011	682.00	696.00	-14.00
52. CHEMTURA CORP	08/11/2011	09/16/2011	699.00	696.00	3.00
328. CHEMTURA CORP	09/23/2011	10/21/2011	3,749.00	4,179.00	-430.00
159. CHESAPEAKE ENERGY COR	10/28/2010	01/03/2011	4,212.00	3,395.00	817.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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1a 74. CHEVRONTEXACO CORP	05/12/2010	01/04/2011	6,767.00	5,933.00	834.00
77. CHEVRONTEXACO CORP	05/12/2010	01/05/2011	7,083.00	6,164.00	919.00
468. CIRBUS LOGIC INC COM	07/20/2010	01/25/2011	8,297.00	7,135.00	1,162.00
125. CLARCOR INC	09/09/2011	09/22/2011	5,014.00	5,480.00	-466.00
84. CLIFFS NATURAL RESOURC	09/22/2010	01/03/2011	6,876.00	4,884.00	1,992.00
58. CLIFFS NATURAL RESOURC	05/25/2010	01/19/2011	5,065.00	3,253.00	1,812.00
183. CLIFFS NATURAL RESOURC	01/21/2011	02/03/2011	16,140.00	15,108.00	1,032.00
155. CLOUD PEAK ENERGY INC	01/25/2011	02/25/2011	3,069.00	3,315.00	-246.00
82. COEUR D ALENE MINES CO	06/10/2011	06/22/2011	2,012.00	1,956.00	56.00
94. COEUR D ALENE MINES CO	06/10/2011	06/27/2011	2,172.00	2,242.00	-70.00
35. COEUR D ALENE MINES CO	06/10/2011	07/05/2011	871.00	835.00	36.00
34. COEUR D ALENE MINES CO	06/10/2011	07/12/2011	856.00	811.00	45.00
45. COEUR D ALENE MINES CO	06/10/2011	07/28/2011	1,232.00	1,073.00	159.00
29. COEUR D ALENE MINES CO	06/16/2011	08/01/2011	816.00	673.00	143.00
27. COEUR D ALENE MINES CO	06/16/2011	08/11/2011	672.00	626.00	46.00
25. COEUR D ALENE MINES CO	10/26/2011	11/14/2011	723.00	702.00	21.00
39. COEUR D ALENE MINES CO	10/26/2011	11/21/2011	1,034.00	934.00	100.00
26. COEUR D ALENE MINES CO	06/16/2011	11/23/2011	680.00	603.00	77.00
29. COEUR D ALENE MINES CO	10/12/2011	12/02/2011	839.00	670.00	169.00
28. COEUR D ALENE MINES CO	10/12/2011	12/05/2011	802.00	643.00	159.00
169. COGNEX CORP	10/21/2010	02/25/2011	4,713.00	4,065.00	648.00
26. COGNEX CORP	09/22/2010	02/28/2011	740.00	578.00	162.00
109. COHERENT INC	08/30/2010	04/18/2011	5,810.00	4,072.00	1,738.00
277. COINSTAR INC	11/16/2010	01/25/2011	11,300.00	16,966.00	-5,666.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 143. COLLECTIVE BRANDS	01/27/2011	04/11/2011	3,119.00	3,011.00	108.00
70. COLLECTIVE BRANDS	01/26/2011	04/12/2011	1,503.00	1,472.00	31.00
73. COLLECTIVE BRANDS	01/26/2011	04/13/2011	1,568.00	1,535.00	33.00
221. COMPLETE PRODTN SVCS	11/16/2010	03/18/2011	6,674.00	4,194.00	2,480.00
99. COMPLETE PRODTN SVCS I	07/06/2010	03/25/2011	2,978.00	1,464.00	1,514.00
457. COMPLETE PRODTN SVCS	09/26/2011	10/18/2011	13,978.00	12,767.00	1,211.00
108. CON-WAY INC	07/28/2010	02/01/2011	3,759.00	3,746.00	13.00
286. CON-WAY INC	08/24/2010	02/03/2011	9,537.00	8,138.00	1,399.00
94. CONSOL ENERGY INC	03/25/2010	01/14/2011	4,892.00	4,220.00	672.00
253. CONSTELLATION BRANDS	01/12/2011	04/07/2011	5,485.00	4,878.00	607.00
262. CONVERGYS CORP	10/24/2011	11/04/2011	3,076.00	2,732.00	344.00
62. CONVERGYS CORP	10/24/2011	11/07/2011	723.00	646.00	77.00
167. CONVERGYS CORP	10/26/2011	11/10/2011	1,956.00	1,741.00	215.00
66. CONVERGYS CORP	10/26/2011	11/14/2011	800.00	682.00	118.00
9. CONVERGYS CORP	10/26/2011	11/15/2011	109.00	93.00	16.00
24. CORE-MARK HLDG CO INC	10/01/2010	05/02/2011	811.00	744.00	67.00
2100. CORN PRODUCTS INTL I	06/22/2011	08/24/2011	96,376.00	114,742.00	-18,366.00
26.00357 CRACKER BARREL OL	09/15/2011	09/23/2011	1,065.00	1,091.00	-26.00
58.99643 CRACKER BARREL OL	09/16/2011	09/23/2011	2,416.00	2,484.00	-68.00 *
28. CRACKER BARREL OLD CTR	09/15/2011	11/18/2011	1,268.00	1,175.00	93.00
16. CRACKER BARREL OLD CTR	09/15/2011	11/23/2011	709.00	671.00	38.00
71. CRACKER BARREL OLD CTR	10/14/2011	11/30/2011	3,361.00	2,963.00	398.00
24. CRACKER BARREL OLD CTR	10/18/2011	12/05/2011	1,177.00	987.00	190.00
22. CRACKER BARREL OLD CTR	10/18/2011	12/14/2011	1,091.00	893.00	198.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

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1a 14. CRACKER BARREL OLD CTR	10/18/2011	12/15/2011	689.00	568.00	121.00
139. CROCS INC	10/08/2010	01/24/2011	2,160.00	1,873.00	287.00
443. CROCS INC	09/30/2010	01/25/2011	7,044.00	4,960.00	2,084.00
360. CROCS INC	02/28/2011	03/24/2011	6,064.00	6,328.00	-264.00
24. CURTISS WRIGHT CORP	07/08/2011	08/10/2011	672.00	786.00	-114.00
36. CURTISS WRIGHT CORP	07/08/2011	08/22/2011	994.00	1,179.00	-185.00
53. CURTISS WRIGHT CORP	07/08/2011	08/25/2011	1,498.00	1,736.00	-238.00
24. CURTISS WRIGHT CORP	07/08/2011	08/26/2011	684.00	786.00	-102.00
56. CURTISS WRIGHT CORP	07/19/2011	09/29/2011	1,622.00	1,831.00	-209.00
23. CURTISS WRIGHT CORP	07/19/2011	10/04/2011	627.00	731.00	-104.00
26. DG FASTCHANNEL INC	06/02/2011	07/05/2011	859.00	884.00	-25.00
26. DG FASTCHANNEL INC	06/02/2011	07/12/2011	794.00	884.00	-90.00
37. DG FASTCHANNEL INC	06/02/2011	08/12/2011	757.00	1,258.00	-501.00
50. DG FASTCHANNEL INC	06/08/2011	08/16/2011	1,010.00	1,591.00	-581.00
20. DSW INC	11/09/2010	03/18/2011	799.00	752.00	47.00
84. DSW INC	11/15/2010	03/23/2011	3,125.00	3,138.00	-13.00
139. DANA HLDG CORP	02/28/2011	06/22/2011	2,341.00	2,618.00	-277.00
100. DANA HLDG CORP	02/25/2011	06/27/2011	1,740.00	1,882.00	-142.00
38. DANA HLDG CORP	02/25/2011	06/28/2011	681.00	715.00	-34.00
111. DARDEN RESTAURANTS IN	01/13/2011	02/11/2011	5,455.00	5,110.00	345.00
41. DEVON ENERGY CORP NEW	01/19/2011	02/14/2011	3,615.00	3,377.00	238.00
135. DEVON ENERGY CORP NEW	12/07/2010	02/14/2011	11,902.00	9,984.00	1,918.00
48. DILLARD'S INC	04/12/2011	05/16/2011	2,650.00	1,983.00	667.00
67. DILLARD'S INC	04/01/2011	06/22/2011	3,505.00	2,686.00	819.00

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Department of the Treasury
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1a 16. DILLARD'S INC	06/14/2011	06/22/2011	837.00	797.00	40.00
73. DILLARD'S INC	04/01/2011	06/27/2011	3,746.00	2,897.00	849.00
50. DILLARD'S INC	01/25/2011	06/30/2011	2,607.00	1,980.00	627.00
15. DILLARD'S INC	01/25/2011	07/11/2011	869.00	594.00	275.00
14. DILLARD'S INC	01/25/2011	07/18/2011	822.00	543.00	279.00
12. DILLARD'S INC	12/08/2010	08/05/2011	636.00	429.00	207.00
14. DILLARD'S INC	12/08/2010	10/17/2011	704.00	501.00	203.00
15. DILLARD'S INC	12/08/2010	11/18/2011	733.00	527.00	206.00
55. DILLARD'S INC	12/06/2010	11/23/2011	2,683.00	1,914.00	769.00
14. DILLARD'S INC	12/06/2010	11/28/2011	708.00	487.00	221.00
51. DINEEQUITY INC	07/19/2010	03/07/2011	2,817.00	2,403.00	414.00
47. DINEEQUITY INC	07/19/2010	03/11/2011	2,567.00	1,447.00	1,120.00
61. DINEEQUITY INC	05/10/2011	06/16/2011	3,000.00	3,330.00	-330.00
15. DINEEQUITY INC	05/10/2011	09/27/2011	645.00	819.00	-174.00 *
9.99983 DINEEQUITY INC	05/10/2011	10/20/2011	431.00	546.00	-115.00
15.00017 DINEEQUITY INC	05/10/2011	10/20/2011	647.00	819.00	-172.00 *
3. DINEEQUITY INC	05/10/2011	10/26/2011	137.00	164.00	-27.00
27. DINEEQUITY INC	06/27/2011	10/26/2011	1,230.00	1,359.00	-129.00
17. DINEEQUITY INC	10/10/2011	10/27/2011	811.00	732.00	79.00
16. DINEEQUITY INC	10/10/2011	10/31/2011	769.00	611.00	158.00
23. DINEEQUITY INC	11/04/2011	11/18/2011	1,023.00	1,002.00	21.00
38. DINEEQUITY INC	11/04/2011	11/29/2011	1,702.00	1,655.00	47.00
18. DINEEQUITY INC	11/04/2011	11/30/2011	851.00	784.00	67.00
16. DINEEQUITY INC	11/04/2011	12/01/2011	749.00	697.00	52.00

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Schedule D-1 (Form 1041) 2011

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1a 81. DRESSER-RAND GROUP INC	08/30/2011	12/15/2011	3,988.00	3,431.00	557.00
515. EARTHLINK INC	04/19/2010	02/28/2011	4,224.00	4,430.00	-206.00
226. ELECTRONICS FOR IMAGI	07/26/2011	08/24/2011	3,075.00	4,082.00	-1,007.00
49. ELECTRONICS FOR IMAGIN	06/27/2011	08/25/2011	653.00	815.00	-162.00
291. ELECTRONICS FOR IMAGI	06/27/2011	09/07/2011	3,941.00	4,790.00	-849.00
73. ENERGIZER HLDGS INC	01/11/2011	05/04/2011	5,485.00	5,253.00	232.00
36. ENERGIZER HLDGS INC	11/30/2010	05/04/2011	2,705.00	2,517.00	188.00
74. ENERGIZER HLDGS INC	11/30/2010	06/29/2011	5,346.00	4,949.00	397.00
164. ENERGIZER HLDGS INC	11/02/2010	07/12/2011	12,378.00	10,665.00	1,713.00
53. ENERSYS	02/08/2011	07/13/2011	1,836.00	1,846.00	-10.00
100. ENERSYS	02/08/2011	07/14/2011	3,548.00	3,477.00	71.00
203. ENERSYS	02/02/2011	08/12/2011	4,295.00	6,646.00	-2,351.00
155. ENERSYS	06/08/2011	08/22/2011	3,132.00	4,976.00	-1,844.00
431. ENERSYS	01/28/2011	08/22/2011	8,708.00	13,893.00	-5,185.00
93. ENSCO PLC F	04/15/2011	09/01/2011	4,504.00	5,206.00	-702.00
431. ENTEGRIS INC 00	07/05/2011	11/01/2011	3,731.00	4,302.00	-571.00
106. ENTEGRIS INC 00	06/22/2011	11/04/2011	941.00	1,026.00	-85.00
17. ENTEGRIS INC 00	06/22/2011	11/08/2011	154.00	165.00	-11.00
301. ENTROPIC COMMUNICATIO	09/30/2010	02/15/2011	2,947.00	2,933.00	14.00
65.00011 EQUINIX INC	09/24/2010	01/28/2011	5,851.00	6,493.00	-642.00 *
24.99989 EQUINIX INC	09/07/2010	01/28/2011	2,251.00	2,395.00	-144.00
57. EQUINIX INC	09/07/2010	02/10/2011	5,177.00	5,460.00	-283.00
23. EZCORP INC	04/28/2011	07/01/2011	819.00	703.00	116.00
24. EZCORP INC	04/28/2011	07/05/2011	877.00	733.00	144.00

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1a 71. EZCORP INC	04/28/2011	07/06/2011	2,638.00	2,169.00	469.00
23. EZCORP INC	04/28/2011	07/07/2011	872.00	703.00	169.00
23. EZCORP INC	04/28/2011	07/21/2011	859.00	703.00	156.00
35. EZCORP INC	04/28/2011	08/17/2011	1,117.00	1,069.00	48.00
4. EZCORP INC	04/28/2011	08/22/2011	121.00	122.00	-1.00
28. EZCORP INC	05/23/2011	08/22/2011	845.00	850.00	-5.00
5. EZCORP INC	05/23/2011	08/24/2011	164.00	152.00	12.00
34. FEI CO	06/16/2011	08/10/2011	1,015.00	1,277.00	-262.00
204. FEI CO	04/21/2011	09/09/2011	6,156.00	6,527.00	-371.00
25. FEI CO	06/16/2011	09/09/2011	754.00	910.00	-156.00
30. FEI CO	02/09/2011	09/13/2011	890.00	941.00	-51.00
60. FMC CORP NEW	01/11/2011	07/07/2011	5,352.00	4,620.00	732.00
472. FMC TECHNOLOGIES INC	03/18/2011	10/18/2011	20,467.00	21,998.00	-1,531.00
17. FAIR ISAAC & CO INC	11/10/2011	11/25/2011	564.00	585.00	-21.00
20. FAIR ISAAC & CO INC	11/10/2011	12/13/2011	753.00	689.00	64.00
20. FAIR ISAAC & CO INC	11/10/2011	12/20/2011	730.00	689.00	41.00
34. FREEPORT MCMORAN COPPE	03/02/2010	01/03/2011	4,100.00	2,624.00	1,476.00
454. FREEPORT MCMORAN COPP	07/26/2010	02/15/2011	24,879.00	17,470.00	7,409.00
87. GT ADVANCED TECHNOLOGI	08/22/2011	09/30/2011	607.00	903.00	-296.00
20. GT ADVANCED TECHNOLOGI	08/22/2011	10/04/2011	144.00	208.00	-64.00
67. GT ADVANCED TECHNOLOGI	11/09/2010	10/04/2011	481.00	620.00	-139.00
234. GAMESTOP CORP NEW	01/06/2011	07/07/2011	6,411.00	4,905.00	1,506.00
87. GENESCO INC 00	12/08/2010	02/03/2011	3,390.00	3,555.00	-165.00
4. GENESCO INC 00	12/08/2010	02/04/2011	159.00	163.00	-4.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

► See instructions for Schedule D (Form 1041).
► Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 121. GEORGIA GULF CORP	04/01/2011	11/16/2011	2,428.00	4,226.00	-1,798.00 *
37. GEORGIA GULF CORP	02/28/2011	11/17/2011	715.00	1,194.00	-479.00 *
37. GEORGIA GULF CORP	02/28/2011	12/07/2011	742.00	1,194.00	-452.00 *
29.99987 GEORGIA GULF CORP	02/28/2011	12/08/2011	590.00	968.00	-378.00
6.00013 GEORGIA GULF CORP	02/28/2011	12/08/2011	118.00	194.00	-76.00 *
616. GERDAU S A SPD ADR	04/13/2011	08/04/2011	4,768.00	7,337.00	-2,569.00
166. GOLDCORP INC NEW COM	10/11/2011	10/26/2011	7,950.00	7,772.00	178.00
59. GOODRICH CORPORATION	07/21/2011	09/19/2011	6,200.00	5,745.00	455.00
28. GOODRICH CORPORATION	07/12/2011	09/20/2011	3,139.00	2,624.00	515.00
83. GOODRICH CORPORATION	07/12/2011	09/21/2011	9,111.00	7,779.00	1,332.00
192. GOODRICH CORPORATION	08/26/2011	09/22/2011	23,111.00	17,070.00	6,041.00
168. GOODRICH PETE CORP	01/25/2011	05/12/2011	3,104.00	3,247.00	-143.00
147. GRAPHIC PACKAGING HLD	06/27/2011	06/28/2011	793.00	786.00	7.00
547. GRAPHIC PACKAGING HLD	06/27/2011	06/30/2011	2,979.00	2,923.00	56.00
158. GRAPHIC PACKAGING HLD	06/22/2011	07/26/2011	822.00	839.00	-17.00
340. GRAPHIC PACKAGING HLD	06/22/2011	08/04/2011	1,552.00	1,805.00	-253.00
108. GULFPORT ENERGY CORP	03/18/2011	06/06/2011	2,932.00	3,418.00	-486.00
112. HEALTHSOUTH CORP	07/08/2011	09/07/2011	2,345.00	2,949.00	-604.00
109. HEALTHSOUTH CORP	07/11/2011	09/09/2011	2,176.00	2,860.00	-684.00
138. HEALTHSPRING INC	09/22/2010	05/11/2011	5,898.00	2,722.00	3,176.00
39. HELIX ENERGY SOLUTIONS	07/01/2011	07/27/2011	793.00	651.00	142.00
41. HELIX ENERGY SOLUTIONS	07/01/2011	08/02/2011	789.00	684.00	105.00
177. HELIX ENERGY SOLUTION	08/04/2011	08/17/2011	2,976.00	3,069.00	-93.00 *
77. HELIX ENERGY SOLUTIONS	08/04/2011	08/18/2011	1,167.00	1,329.00	-162.00 *

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2011

Name of estate or trust

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Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 43. HELIX ENERGY SOLUTIONS	07/01/2011	08/24/2011	664.00	717.00	-53.00 *
42. HELIX ENERGY SOLUTIONS	07/01/2011	08/25/2011	664.00	701.00	-37.00 *
31. HELIX ENERGY SOLUTIONS	07/01/2011	10/17/2011	481.00	517.00	-36.00 *
38. HELIX ENERGY SOLUTIONS	07/01/2011	10/20/2011	627.00	634.00	-7.00 *
30. HELIX ENERGY SOLUTIONS	07/01/2011	10/31/2011	553.00	500.00	53.00
176. HELIX ENERGY SOLUTION	11/11/2011	12/01/2011	3,135.00	2,979.00	156.00
321. HERTZ GLOBAL HOLDI	02/15/2011	05/09/2011	5,349.00	5,206.00	143.00
10. HERTZ GLOBAL HOLDI	10/13/2010	05/09/2011	167.00	107.00	60.00
14. HI-TECH PHARMACAL INC	07/12/2011	11/30/2011	587.00	441.00	146.00
21. HITTITE MICROWAVE CORP	07/30/2010	01/19/2011	1,299.00	951.00	348.00
291. HOLOGIC INC	11/10/2010	01/31/2011	5,759.00	5,077.00	682.00
50. HORACE MANN EDUCATORS	02/28/2011	11/23/2011	585.00	849.00	-264.00
139. HOT TOPIC INC 00	09/08/2011	09/27/2011	1,137.00	1,127.00	10.00
80. HOT TOPIC INC 00	09/08/2011	09/29/2011	622.00	649.00	-27.00
95. HOT TOPIC INC 00	09/08/2011	10/31/2011	736.00	770.00	-34.00
344. HOT TOPIC INC 00	09/23/2011	11/10/2011	2,319.00	2,721.00	-402.00
14. HUNT J B TRANS SVCS IN	05/20/2010	01/03/2011	588.00	475.00	113.00
124. HUNT J B TRANS SVCS I	08/12/2010	01/28/2011	5,145.00	4,201.00	944.00
103. HUNT J B TRANS SVCS I	08/12/2010	02/25/2011	4,219.00	3,471.00	748.00
19. IPG PHOTONICS CORP	04/21/2011	05/27/2011	1,435.00	1,263.00	172.00
51. IPG PHOTONICS CORP	04/21/2011	06/22/2011	3,343.00	3,134.00	209.00
56. IPG PHOTONICS CORP	04/18/2011	06/27/2011	3,839.00	3,187.00	652.00
45. IPG PHOTONICS CORP	04/18/2011	06/30/2011	3,259.00	2,327.00	932.00
86. IPG PHOTONICS CORP	02/24/2011	08/08/2011	4,798.00	2,123.00	2,675.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

► See instructions for Schedule D (Form 1041).

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 23. IPG PHOTONICS CORP	09/23/2010	08/10/2011	1,308.00	540.00	768.00
12. IPG PHOTONICS CORP	09/23/2010	08/11/2011	706.00	282.00	424.00
234. IMATION CORP	07/12/2011	09/09/2011	1,592.00	2,274.00	-682.00
212. IMATION CORP	07/12/2011	09/14/2011	1,586.00	1,986.00	-400.00
147. IMATION CORP	07/06/2011	09/15/2011	1,092.00	1,371.00	-279.00
107. IMATION CORP	06/27/2011	09/16/2011	797.00	989.00	-192.00
96. IMATION CORP	06/22/2011	09/20/2011	674.00	872.00	-198.00
59. IMATION CORP	06/22/2011	09/23/2011	405.00	536.00	-131.00
109. INFOSPACE INC	07/07/2011	08/10/2011	969.00	1,033.00	-64.00
73. INFOSPACE INC	07/07/2011	08/11/2011	663.00	688.00	-25.00
36. INFOSPACE INC	07/06/2011	08/26/2011	331.00	337.00	-6.00
91. INFOSPACE INC	07/06/2011	09/02/2011	839.00	852.00	-13.00
73. INFOSPACE INC	07/06/2011	09/06/2011	658.00	684.00	-26.00
135. INFOSPACE INC	07/06/2011	09/14/2011	1,268.00	1,264.00	4.00
72. INFOSPACE INC	07/06/2011	09/15/2011	688.00	674.00	14.00
71. INFOSPACE INC	07/06/2011	09/16/2011	691.00	665.00	26.00
10. INFOSPACE INC	07/06/2011	09/20/2011	93.00	94.00	-1.00
35. INNOPHOS HOLDINGS	04/06/2011	04/28/2011	1,627.00	1,638.00	-11.00
53. INNOPHOS HOLDINGS	04/06/2011	05/04/2011	2,371.00	2,480.00	-109.00
46. INTERACTIVE BROKERS GR	06/22/2011	08/17/2011	699.00	747.00	-48.00
192. INTERACTIVE BROKERS G	06/27/2011	09/06/2011	2,746.00	3,079.00	-333.00
46. INTERACTIVE BROKERS GR	06/27/2011	09/07/2011	670.00	703.00	-33.00
111. INTERACTIVE BROKERS G	06/27/2011	09/12/2011	1,548.00	1,696.00	-148.00
141. INTERDIGITAL INC	12/08/2010	06/08/2011	5,082.00	4,988.00	94.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

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13-6053039

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 76. INTERDIGITAL INC	12/06/2010	06/10/2011	2,718.00	2,667.00	51.00
26. INTERDIGITAL INC	12/06/2010	07/01/2011	1,206.00	912.00	294.00
100. INTERNATIONAL BANC SHA	09/27/2011	10/21/2011	1,774.00	1,409.00	365.00
39. INTERNATIONAL BANC SHAR	09/27/2011	10/24/2011	716.00	549.00	167.00
57. INTERNATIONAL BANC SHAR	09/27/2011	10/27/2011	1,105.00	803.00	302.00
249. ION GEOPHYSICAL CORP	03/25/2011	05/10/2011	2,597.00	3,194.00	-597.00
99. JAKKS PACIFIC INC	04/01/2011	09/02/2011	1,612.00	1,872.00	-260.00
106. JAKKS PACIFIC INC	02/28/2011	09/06/2011	1,690.00	1,958.00	-268.00
41. JAKKS PACIFIC INC	02/25/2011	09/08/2011	679.00	749.00	-70.00
162. JAKKS PACIFIC INC	03/24/2011	09/23/2011	3,173.00	2,954.00	219.00
94. JAMES RIV COAL CO	07/05/2011	07/18/2011	1,865.00	1,962.00	-97.00
498. JAMES RIV COAL CO	08/17/2011	08/24/2011	4,975.00	9,379.00	-4,404.00
464. JANUS CAP GROUP INC	12/22/2010	06/23/2011	4,066.00	5,942.00	-1,876.00
1120. JANUS CAP GROUP INC	12/07/2010	07/26/2011	9,944.00	11,784.00	-1,840.00
71. JAZZ PHARMACEUTICALS I	04/20/2011	06/22/2011	2,216.00	2,397.00	-181.00
71. JAZZ PHARMACEUTICALS I	03/29/2011	06/27/2011	2,271.00	2,242.00	29.00
54. JAZZ PHARMACEUTICALS I	03/29/2011	07/08/2011	1,886.00	1,599.00	287.00
24. JAZZ PHARMACEUTICALS I	03/16/2011	07/12/2011	829.00	706.00	123.00
58. JAZZ PHARMACEUTICALS I	03/16/2011	09/22/2011	2,554.00	1,706.00	848.00
11. JAZZ PHARMACEUTICALS I	03/16/2011	09/27/2011	504.00	323.00	181.00
16. JAZZ PHARMACEUTICALS I	03/16/2011	10/04/2011	596.00	471.00	125.00
2. JAZZ PHARMACEUTICALS IN	03/16/2011	10/12/2011	89.00	59.00	30.00
1. JAZZ PHARMACEUTICALS IN	03/16/2011	10/17/2011	44.00	29.00	15.00
2. JAZZ PHARMACEUTICALS IN	03/16/2011	10/18/2011	82.00	59.00	23.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 42. JAZZ PHARMACEUTICALS I	03/16/2011	10/20/2011	1,560.00	1,235.00	325.00
104. KINDRED HEALTHCARE IN	03/31/2010	02/10/2011	2,524.00	1,981.00	543.00
444. KINDRED HEALTHCARE IN	05/04/2010	02/16/2011	10,853.00	7,912.00	2,941.00
159. KORN FERRY INTL	12/28/2010	02/10/2011	3,867.00	3,734.00	133.00
28. KRONOS WORLDWIDE INC	01/19/2011	03/31/2011	1,639.00	1,281.00	358.00
178. KRONOS WORLDWIDE INC	12/28/2010	03/31/2011	10,418.00	7,739.00	2,679.00
122. LANDSTAR SYS INC	11/04/2010	01/28/2011	4,990.00	4,872.00	118.00
96. LANDSTAR SYS INC	11/04/2010	02/01/2011	4,024.00	3,746.00	278.00
106. LANDSTAR SYS INC	08/18/2010	02/24/2011	4,579.00	4,029.00	550.00
103. LANDSTAR SYS INC	08/25/2010	06/28/2011	4,679.00	3,689.00	990.00
789. LASALLE HOTEL PPTYS	06/14/2011	08/11/2011	14,768.00	21,574.00	-6,806.00
13. LINDSAY MFG CO	12/08/2010	06/22/2011	803.00	876.00	-73.00
16. LINDSAY MFG CO	12/08/2010	10/18/2011	888.00	1,010.00	-122.00
51. LINDSAY MFG CO	11/08/2010	10/20/2011	2,678.00	3,052.00	-374.00
36. LITTELFUSE INC	04/21/2011	05/27/2011	2,159.00	2,153.00	6.00
42. LITTELFUSE INC	04/21/2011	06/10/2011	2,339.00	2,418.00	-79.00
27. LITTELFUSE INC	04/18/2011	06/16/2011	1,480.00	1,538.00	-58.00
27. MKS INSTRS INC	03/31/2011	10/25/2011	693.00	905.00	-212.00
35. MKS INSTRS INC	04/01/2011	10/26/2011	893.00	1,173.00	-280.00
308. MANITOWOC INC COM W/R 09/18/2006	06/13/2011	08/11/2011	3,277.00	4,791.00	-1,514.00
502. MANITOWOC INC COM W/R 09/18/2006	04/21/2011	08/11/2011	5,342.00	10,787.00	-5,445.00
5. MANITOWOC INC COM W/RTS 09/18/2006	06/13/2011	08/26/2011	50.00	78.00	-28.00
1125. MANITOWOC INC COM W/ 09/18/2006	12/13/2010	08/26/2011	11,289.00	14,942.00	-3,653.00
1067. MARSHALL & ILSLEY CO	01/06/2010	01/05/2011	7,403.00	6,591.00	812.00

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SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
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1a 494. MASCO CORPORATION	12/10/2010	03/22/2011	6,926.00	6,325.00	601.00
1800. MASCO CORPORATION	10/25/2010	07/07/2011	21,729.00	19,830.00	1,899.00
67. MASIMO CORP	02/24/2011	05/26/2011	1,993.00	2,011.00	-18.00
73. MASIMO CORP	02/24/2011	05/27/2011	2,209.00	2,191.00	18.00
132. MCDERMOTT INTL INC	04/27/2011	10/04/2011	1,428.00	3,069.00	-1,641.00
129. MCDERMOTT INTL INC	04/27/2011	11/03/2011	1,481.00	2,999.00	-1,518.00
242. MECHEL OAO SPD ADR	10/21/2010	01/03/2011	7,466.00	5,607.00	1,859.00
40. MECHEL OAO SPD ADR	10/21/2010	02/02/2011	1,363.00	924.00	439.00
51. MECHEL OAO SPD ADR	01/19/2011	02/02/2011	1,738.00	1,625.00	113.00
282. MECHEL OAO SPD ADR	10/21/2010	02/14/2011	9,179.00	6,451.00	2,728.00
74. MECHEL OAO SPD ADR	05/28/2010	02/16/2011	2,368.00	1,600.00	768.00
16. MECHEL OAO SPD ADR	05/28/2010	02/25/2011	473.00	346.00	127.00
36. MENS WEARHOUSE INC	05/10/2011	06/22/2011	1,188.00	1,204.00	-16.00
30. MENS WEARHOUSE INC	05/11/2011	06/22/2011	990.00	1,009.00	-19.00
72. MENS WEARHOUSE INC	05/10/2011	07/18/2011	2,390.00	2,408.00	-18.00
52. MENS WEARHOUSE INC	06/16/2011	07/18/2011	1,726.00	1,637.00	89.00
40. MENS WEARHOUSE INC	06/16/2011	07/19/2011	1,364.00	1,253.00	111.00
6. MENS WEARHOUSE INC	09/30/2010	07/19/2011	205.00	144.00	61.00
24. MENS WEARHOUSE INC	09/30/2010	08/01/2011	782.00	577.00	205.00
25. MENS WEARHOUSE INC	09/17/2010	08/10/2011	652.00	583.00	69.00
26. MENS WEARHOUSE INC	09/17/2010	08/17/2011	707.00	606.00	101.00
25. MENS WEARHOUSE INC	09/17/2010	08/26/2011	664.00	583.00	81.00
30. MENS WEARHOUSE INC	09/17/2010	09/13/2011	822.00	699.00	123.00
157. MENTOR GRAPHICS CORP	10/21/2011	11/17/2011	1,815.00	1,598.00	217.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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SCHEDULE D-1
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Continuation Sheet for Schedule D
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2011

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1a 23. MEREDITH CORP	06/30/2011	10/27/2011	651.00	718.00	-67.00
23. MEREDITH CORP	06/30/2011	11/28/2011	645.00	718.00	-73.00
20. MEREDITH CORP	06/30/2011	12/14/2011	608.00	625.00	-17.00
23. MEREDITH CORP	06/30/2011	12/16/2011	715.00	718.00	-3.00
106. MICROSEMI CORP 00	11/16/2010	01/03/2011	2,458.00	2,308.00	150.00
207. MOMENTA PHARMACEUTICA	11/15/2010	02/03/2011	2,684.00	3,284.00	-600.00
191. MOMENTA PHARMACEUTICA	03/29/2011	04/18/2011	3,233.00	2,826.00	407.00
58. MOMENTA PHARMACEUTICAL	03/29/2011	04/20/2011	1,015.00	858.00	157.00
451. MONSTER WORLDWIDE INC	04/04/2011	08/10/2011	3,903.00	7,650.00	-3,747.00
306. MONSTER WORLDWIDE INC	05/19/2011	09/01/2011	2,739.00	4,542.00	-1,803.00
216. MONSTER WORLDWIDE INC	04/04/2011	09/01/2011	1,934.00	3,589.00	-1,655.00
59. MONSTER WORLDWIDE INC	05/19/2011	11/02/2011	515.00	876.00	-361.00
62. MOSAIC CO	01/19/2011	02/01/2011	5,188.00	4,722.00	466.00
90. MOSAIC CO	12/03/2010	02/01/2011	7,531.00	6,186.00	1,345.00
54. MOSAIC CO	11/15/2010	02/14/2011	4,792.00	3,630.00	1,162.00
167. MOVADO GROUP INC	07/07/2011	08/26/2011	2,061.00	2,959.00	-898.00
233. MOVADO GROUP INC	07/06/2011	09/08/2011	3,321.00	4,000.00	-679.00
100. MOVADO GROUP INC	12/06/2011	12/09/2011	1,910.00	1,895.00	15.00
18. MUELLER INDS INC	06/22/2011	07/20/2011	825.00	663.00	162.00
24. MUELLER INDS INC	06/22/2011	07/26/2011	992.00	884.00	108.00
17. MUELLER INDS INC	08/01/2011	08/11/2011	653.00	636.00	17.00
113. MUELLER INDS INC	08/01/2011	09/02/2011	4,970.00	4,152.00	818.00
36. MULTI-FINELINE ELECTRO	05/23/2011	08/25/2011	664.00	765.00	-101.00
81. MULTI-FINELINE ELECTRO	05/31/2011	08/26/2011	1,498.00	1,721.00	-223.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

► See instructions for Schedule D (Form 1041).
► Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2011

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 34. MULTI-FINELINE ELECTRO	06/15/2011	09/14/2011	677.00	720.00	-43.00
34. MULTI-FINELINE ELECTRO	06/15/2011	09/15/2011	690.00	716.00	-26.00
38. MULTI-FINELINE ELECTRO	06/15/2011	09/20/2011	771.00	785.00	-14.00
35. MULTI-FINELINE ELECTRO	05/24/2011	09/23/2011	701.00	721.00	-20.00
122. NII HLDGS INC	04/05/2011	11/30/2011	2,784.00	5,176.00	-2,392.00 *
24. NACCO INDS INC	07/20/2010	03/30/2011	2,586.00	2,225.00	361.00
6. NACCO INDS INC	07/12/2011	12/16/2011	514.00	591.00	-77.00
25. NELNET INC CL A	09/30/2010	09/23/2011	452.00	594.00	-142.00 *
96. NETAPP INC	08/08/2011	08/15/2011	4,213.00	3,824.00	389.00
451. NETAPP INC	09/14/2011	11/29/2011	16,108.00	17,395.00	-1,287.00
57. NETGEAR INC	05/10/2011	06/30/2011	2,476.00	2,340.00	136.00
20. NETGEAR INC	05/10/2011	07/05/2011	877.00	821.00	56.00
74. NETGEAR INC	05/10/2011	09/09/2011	1,903.00	3,038.00	-1,135.00
37. NETGEAR INC	06/10/2011	09/20/2011	1,022.00	1,488.00	-466.00
53. NETGEAR INC	05/10/2011	09/20/2011	1,464.00	2,176.00	-712.00
25. NETGEAR INC	08/01/2011	09/23/2011	634.00	893.00	-259.00
34. NETGEAR INC	08/01/2011	10/12/2011	1,030.00	1,108.00	-78.00
184. NEWFIELD EXPL CO	08/31/2010	03/17/2011	12,972.00	8,971.00	4,001.00
11.99973 NEWMARKET CORP	05/16/2011	06/10/2011	1,906.00	2,126.00	-220.00 *
21. NEWMARKET CORP	04/28/2011	06/10/2011	3,336.00	3,830.00	-494.00 *
12.00027 NEWMARKET CORP	05/16/2011	06/10/2011	1,906.00	2,126.00	-220.00
6. NEWMARKET CORP	07/01/2011	08/31/2011	1,007.00	1,040.00	-33.00
38. NORDSON CORP 00	04/01/2011	06/22/2011	1,970.00	2,183.00	-213.00
32. NORDSON CORP 00	07/19/2010	07/19/2011	1,753.00	924.00	829.00

1b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

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Employer identification number

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1a 296. OM GROUP INC COM	06/30/2011	11/23/2011	6,280.00	11,701.00	-5,421.00
47. OCCIDENTAL PETROLEUM C	11/10/2010	02/03/2011	4,563.00	3,918.00	645.00
19. OCCIDENTAL PETROLEUM C	11/10/2010	05/03/2011	2,138.00	1,584.00	554.00
25. OIL CO LUKOIL	09/14/2010	01/19/2011	1,611.00	1,356.00	255.00
1. OIL CO LUKOIL	08/18/2010	06/14/2011	64.00	54.00	10.00
36. OLIN CORP COM PAR \$1.0	07/26/2011	08/12/2011	693.00	774.00	-81.00
43. OLIN CORP COM PAR \$1.0	07/26/2011	08/15/2011	858.00	925.00	-67.00
92. OLIN CORP COM PAR \$1.0	07/26/2011	08/29/2011	1,802.00	1,979.00	-177.00
39. OLIN CORP COM PAR \$1.0	07/26/2011	11/03/2011	741.00	839.00	-98.00
160. OLIN CORP COM PAR \$1.	09/13/2011	11/04/2011	3,097.00	3,314.00	-217.00
45. OPLINK COMMUNICATIONS	01/25/2011	07/12/2011	820.00	835.00	-15.00
44. OPLINK COMMUNICATIONS	01/25/2011	08/10/2011	662.00	816.00	-154.00
86. OPLINK COMMUNICATIONS	01/25/2011	08/24/2011	1,367.00	1,596.00	-229.00
48. ORIENTAL FINL GROUP IN	10/25/2011	12/09/2011	546.00	512.00	34.00
46. ORIENTAL FINL GROUP IN	10/25/2011	12/27/2011	558.00	491.00	67.00
45. OWENS ILL INC NEW	11/08/2010	03/30/2011	1,358.00	1,306.00	52.00
259. OWENS ILL INC NEW	11/08/2010	06/28/2011	6,507.00	7,267.00	-760.00
314. OWENS ILL INC NEW	10/08/2010	07/28/2011	7,689.00	8,229.00	-540.00
29. OXFORD INDS INC	06/06/2011	07/08/2011	1,034.00	1,046.00	-12.00
44. OXFORD INDS INC	06/06/2011	07/21/2011	1,691.00	1,588.00	103.00
20. OXFORD INDS INC	06/06/2011	08/08/2011	675.00	722.00	-47.00
55. OXFORD INDS INC	06/30/2011	08/10/2011	1,772.00	1,853.00	-81.00
21. OXFORD INDS INC	06/30/2011	08/11/2011	671.00	707.00	-36.00
4. OXFORD INDS INC	06/30/2011	08/16/2011	141.00	135.00	6.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
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Employer identification number

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Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 29. POSCO SPON ADR	10/26/2010	05/25/2011	2,910.00	3,139.00	-229.00
139. POSCO SPON ADR	11/10/2010	05/27/2011	14,008.00	14,972.00	-964.00
66. PVH CORP	08/05/2011	10/31/2011	4,920.00	4,243.00	677.00
121. PAR PHARMACEUTICAL CO	11/15/2010	02/24/2011	3,828.00	4,465.00	-637.00
69. PAR PHARMACEUTICAL COS	11/09/2010	03/18/2011	2,061.00	2,546.00	-485.00
41. PATRIOT COAL CORP	02/03/2011	10/12/2011	397.00	1,074.00	-677.00
114. PENN NATL GAMING INC	12/28/2010	08/10/2011	3,962.00	3,949.00	13.00
122. PENN NATL GAMING INC	01/07/2011	11/28/2011	4,294.00	4,224.00	70.00
497. PETROHAWK ENERGY CORP	11/26/2010	07/15/2011	19,027.00	10,043.00	8,984.00
401. PETROLEO BRASILEIRO S 00	04/06/2011	09/08/2011	11,168.00	16,344.00	-5,176.00
87. PHILLIPS VAN HEUSEN CO	01/07/2011	03/30/2011	5,623.00	5,120.00	503.00
71. PIER 1 IMPORTS INC DEL	09/29/2010	04/12/2011	806.00	586.00	220.00
46. PINNACLE ENTMT INC	08/16/2011	08/31/2011	631.00	570.00	61.00
345. PINNACLE ENTMT INC	08/25/2011	09/09/2011	3,929.00	4,115.00	-186.00
65. PINNACLE ENTMT INC	08/10/2011	09/13/2011	748.00	748.00	
65. PINNACLE ENTMT INC	08/10/2011	09/29/2011	629.00	748.00	-119.00
69. PINNACLE ENTMT INC	08/10/2011	10/04/2011	581.00	794.00	-213.00
68. PINNACLE ENTMT INC	08/10/2011	10/12/2011	715.00	783.00	-68.00
67. PINNACLE ENTMT INC	08/10/2011	11/15/2011	725.00	771.00	-46.00
105. PINNACLE ENTMT INC	11/03/2011	12/01/2011	1,115.00	1,200.00	-85.00
70. PINNACLE ENTMT INC	11/03/2011	12/05/2011	731.00	769.00	-38.00
333. PINNACLE ENTMT INC	11/01/2011	12/09/2011	3,153.00	3,608.00	-455.00
2. PINNACLE ENTMT INC	11/01/2011	12/12/2011	19.00	22.00	-3.00
86. PIPER JAFFRAY COS	09/09/2011	09/14/2011	1,753.00	2,163.00	-410.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).
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2011

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Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 26. PLEXUS CORP 00	12/16/2010	07/19/2011	847.00	726.00	121.00
39. PLEXUS CORP 00	12/16/2010	07/25/2011	1,186.00	1,090.00	96.00
27. PLEXUS CORP 00	02/01/2011	08/01/2011	787.00	751.00	36.00
26. PLEXUS CORP 00	02/01/2011	08/04/2011	741.00	715.00	26.00
25. PLEXUS CORP 00	02/01/2011	10/24/2011	710.00	680.00	30.00
9. PLEXUS CORP 00	01/25/2011	12/12/2011	256.00	245.00	11.00
17. PLEXUS CORP 00	10/31/2011	12/12/2011	483.00	443.00	40.00
8. POLARIS INDUSTRIES INCO	07/22/2010	06/22/2011	857.00	490.00	367.00
35. POLARIS INDUSTRIES INC	05/20/2011	06/22/2011	3,748.00	3,639.00	109.00
44. POLARIS INDUSTRIES INC	07/22/2010	06/27/2011	4,773.00	2,697.00	2,076.00
8. POLARIS INDUSTRIES INCO	07/23/2010	07/05/2011	916.00	490.00	426.00
8. POLARIS INDUSTRIES INCO	07/23/2010	07/06/2011	938.00	489.00	449.00
7. POLARIS INDUSTRIES INCO	07/23/2010	07/08/2011	833.00	428.00	405.00
98. POLYPORE INTL INC	10/01/2010	06/22/2011	6,158.00	2,774.00	3,384.00
65. POLYPORE INTL INC	07/20/2010	06/27/2011	4,212.00	1,535.00	2,677.00
36. PORTLAND GENERAL ELEC	06/02/2011	08/11/2011	798.00	922.00	-124.00
37. PORTLAND GENERAL ELEC	06/15/2011	08/16/2011	862.00	945.00	-83.00
80. PORTLAND GENERAL ELEC	06/15/2011	08/17/2011	1,884.00	2,013.00	-129.00
10. PORTLAND GENERAL ELEC	06/06/2011	08/22/2011	227.00	252.00	-25.00
42. POTASH CORP SASK INC C	01/19/2011	02/14/2011	7,970.00	6,996.00	974.00
60. POTASH CORP SASK INC C	01/19/2011	11/23/2011	2,494.00	3,331.00	-837.00
29. POTASH CORP SASK INC C	09/08/2011	11/23/2011	1,205.00	1,751.00	-546.00
611. POWER ONE INC NEW COM	10/21/2010	02/09/2011	5,331.00	6,274.00	-943.00
12. PRICESMART INC	10/18/2011	11/23/2011	760.00	845.00	-85.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 71. PRICESMART INC	09/13/2011	11/30/2011	4,747.00	4,879.00	-132.00
235. PRIDE INTL INC DEL 00	12/06/2010	02/08/2011	9,200.00	7,563.00	1,637.00
379. PRIDE INTL INC DEL 00	12/01/2010	02/23/2011	15,188.00	12,044.00	3,144.00
295. PROLOGIS SH BEN INT	10/27/2010	01/27/2011	4,694.00	3,882.00	812.00
397. PROLOGIS SH BEN INT	05/20/2010	04/01/2011	6,357.00	4,362.00	1,995.00
125. QUADRA FNX MNG LTD	12/16/2010	12/06/2011	1,893.00	1,940.00	-47.00
53. QUESTCOR PHARMACEUTICA	01/25/2011	02/09/2011	753.00	830.00	-77.00
158. QUESTCOR PHARMACEUTIC	01/25/2011	02/11/2011	2,248.00	2,457.00	-209.00
17. QUESTCOR PHARMACEUTICA	10/27/2011	11/17/2011	724.00	705.00	19.00
193. RPC INC	11/16/2010	06/22/2011	4,476.00	3,130.00	1,346.00
156. RPC INC	10/06/2010	06/27/2011	3,587.00	1,720.00	1,867.00
34. RPC INC	07/19/2010	06/30/2011	828.00	345.00	483.00
19. RPC INC	07/19/2010	07/01/2011	469.00	193.00	276.00
1608. RF MICRO DEVICES INC	04/29/2011	09/14/2011	10,589.00	10,679.00	-90.00
2539. RF MICRO DEVICES INC	04/28/2011	09/15/2011	17,162.00	16,619.00	543.00
114. RANGE RES CORP	08/18/2010	02/17/2011	5,553.00	3,990.00	1,563.00
79. RED ROBIN GOURMET BURG	06/30/2011	09/23/2011	1,949.00	2,828.00	-879.00
60. RED ROBIN GOURMET BURG	06/27/2011	09/27/2011	1,574.00	2,088.00	-514.00
50. RED ROBIN GOURMET BURG	06/27/2011	09/29/2011	1,214.00	1,715.00	-501.00
38. RED ROBIN GOURMET BURG	06/16/2011	10/04/2011	842.00	1,293.00	-451.00
371. REGAL ENTERTAINMENT G	03/25/2011	08/03/2011	4,805.00	5,098.00	-293.00 *
282.99827 REGAL ENTERTAINM	11/05/2010	08/05/2011	3,391.00	3,839.00	-448.00
54.00173 REGAL ENTERTAINME	03/25/2011	08/05/2011	647.00	733.00	-86.00 *
347. REGAL ENTERTAINMENT G	11/05/2010	11/04/2011	5,079.00	4,707.00	372.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
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OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

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1a 77. RENT A CTR INC NEW	06/30/2011	10/26/2011	2,568.00	2,362.00	206.00
25. RENT A CTR INC NEW	06/30/2011	10/27/2011	869.00	741.00	128.00
21. RENT A CTR INC NEW	06/22/2011	11/08/2011	743.00	619.00	124.00
21. RENT A CTR INC NEW	06/22/2011	11/09/2011	750.00	619.00	131.00
83. RENT A CTR INC NEW	06/27/2011	11/10/2011	2,948.00	2,442.00	506.00
1. RENT A CTR INC NEW	06/27/2011	11/11/2011	36.00	29.00	7.00
144. REPSOL SPONSORED ADR	04/22/2010	01/19/2011	4,304.00	3,317.00	987.00
135. REPSOL SPONSORED ADR	05/28/2010	04/11/2011	4,788.00	2,718.00	2,070.00
122. RICHARDSON ELECTRS LT	07/26/2011	11/29/2011	1,488.00	1,830.00	-342.00
159. RIO TINTO PLC SPN ADR	12/16/2010	01/10/2011	10,941.00	7,550.00	3,391.00
51. RIVERBED TECHNOLOG	10/29/2010	06/22/2011	1,760.00	1,471.00	289.00
240. RIVERBED TECHNOLOG	10/29/2010	07/01/2011	9,569.00	4,885.00	4,684.00
21. RIVERBED TECHNOLOG	07/30/2010	07/05/2011	829.00	384.00	445.00
21. RIVERBED TECHNOLOG	07/30/2010	07/08/2011	859.00	384.00	475.00
11. RIVERBED TECHNOLOG	07/30/2010	07/19/2011	435.00	201.00	234.00
251. ROBBINS & MYERS INC	03/18/2011	04/01/2011	10,816.00	10,077.00	739.00
907. ROCKWELL INTL CORP NE	02/17/2011	06/14/2011	71,348.00	82,195.00	-10,847.00
63. ROCKWOOD HLDGS INC	10/13/2010	03/23/2011	3,051.00	2,231.00	820.00
89. ROCKWOOD HLDGS INC	10/13/2010	06/22/2011	4,561.00	3,152.00	1,409.00
88. ROCKWOOD HLDGS INC	10/21/2010	06/27/2011	4,633.00	3,089.00	1,544.00
61. ROCKWOOD HLDGS INC	10/08/2010	06/30/2011	3,270.00	2,071.00	1,199.00
13. ROCKWOOD HLDGS INC	10/08/2010	07/20/2011	776.00	441.00	335.00
14. ROCKWOOD HLDGS INC	10/08/2010	07/28/2011	853.00	475.00	378.00
14. ROCKWOOD HLDGS INC	10/08/2010	09/07/2011	677.00	475.00	202.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
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OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

► See instructions for Schedule D (Form 1041).
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Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 18. ROCKWOOD HLDGS INC	10/08/2010	09/09/2011	840.00	611.00	229.00
14. ROCKWOOD HLDGS INC	10/08/2010	09/15/2011	694.00	475.00	219.00
96. ROCKWOOD HLDGS INC	10/19/2010	09/20/2011	4,717.00	3,259.00	1,458.00
96. ROFIN SINAR TECHNOLOGI	11/09/2010	04/21/2011	3,682.00	2,825.00	857.00
9. ROFIN SINAR TECHNOLOGIE	11/09/2010	04/25/2011	345.00	265.00	80.00
213. STEC INC	11/09/2010	01/05/2011	4,097.00	3,781.00	316.00
67. STEC INC	11/15/2010	01/10/2011	1,296.00	1,137.00	159.00
14. STEC INC	11/15/2010	01/11/2011	292.00	232.00	60.00
275. STEC INC	02/28/2011	03/24/2011	5,428.00	6,131.00	-703.00
14. SVB FINL GROUP	04/28/2011	07/01/2011	846.00	845.00	1.00
14. SVB FINL GROUP	04/28/2011	07/05/2011	845.00	845.00	
14. SVB FINL GROUP	04/28/2011	07/06/2011	845.00	845.00	
14. SVB FINL GROUP	04/28/2011	07/07/2011	859.00	845.00	14.00
14. SVB FINL GROUP	04/28/2011	07/08/2011	845.00	845.00	
14. SVB FINL GROUP	04/28/2011	07/19/2011	837.00	845.00	-8.00
14. SVB FINL GROUP	04/28/2011	07/21/2011	858.00	840.00	18.00
7. SVB FINL GROUP	04/26/2011	08/17/2011	324.00	419.00	-95.00
9. SVB FINL GROUP	06/22/2011	08/17/2011	416.00	523.00	-107.00
15. SVB FINL GROUP	06/22/2011	08/25/2011	686.00	871.00	-185.00
16. SVB FINL GROUP	06/27/2011	08/26/2011	679.00	927.00	-248.00
23. SVB FINL GROUP	06/27/2011	08/30/2011	1,043.00	1,330.00	-287.00
6. SVB FINL GROUP	06/27/2011	08/31/2011	274.00	347.00	-73.00
485. SAKS INC COM	07/07/2010	02/24/2011	5,970.00	4,304.00	1,666.00
79. SALIX PHARMACEUTICALS	05/02/2011	06/22/2011	2,957.00	3,078.00	-121.00

1b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

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Internal Revenue Service

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1a 79. SALIX PHARMACEUTICALS	04/18/2011	06/27/2011	3,026.00	2,709.00	317.00
23. SALIX PHARMACEUTICALS	03/29/2011	06/30/2011	909.00	765.00	144.00
30. SALIX PHARMACEUTICALS	03/29/2011	07/08/2011	1,182.00	997.00	185.00
292. SANDRIDGE ENERGY INC	02/17/2011	08/08/2011	1,941.00	2,721.00	-780.00
457. SANDRIDGE ENERGY INC	07/15/2011	08/08/2011	3,038.00	5,017.00	-1,979.00
2014. SANDRIDGE ENERGY INC	02/17/2011	08/30/2011	15,050.00	18,768.00	-3,718.00
711. SAVVIS INC	02/18/2011	04/27/2011	27,822.00	23,525.00	4,297.00
120. SCHLUMBERGER LTD	11/12/2010	02/16/2011	11,217.00	8,976.00	2,241.00
191. SCHLUMBERGER LTD	04/20/2011	08/12/2011	14,738.00	17,358.00	-2,620.00
19. SCHLUMBERGER LTD	06/21/2011	08/12/2011	1,466.00	1,595.00	-129.00
34. SCHLUMBERGER LTD	11/12/2010	10/21/2011	2,318.00	2,343.00	-25.00
65. SCHOLASTIC CORP 00	02/28/2011	06/22/2011	1,682.00	1,989.00	-307.00
65. SCHOLASTIC CORP 00	02/25/2011	06/27/2011	1,652.00	1,942.00	-290.00
43. SCHOLASTIC CORP 00	02/25/2011	07/01/2011	1,160.00	1,285.00	-125.00
623. SELECT COMFORT CORP	08/30/2011	09/09/2011	8,984.00	10,562.00	-1,578.00
22. SELECT COMFORT CORP	08/02/2011	09/15/2011	358.00	344.00	14.00
298. SEMTECH CORP	08/30/2010	03/16/2011	7,030.00	5,233.00	1,797.00
35. SIGNATURE BK NEW YORK	02/16/2011	04/06/2011	2,014.00	1,854.00	160.00
21. SIGNATURE BK NEW YORK	01/28/2011	04/08/2011	1,176.00	1,108.00	68.00
41. SIGNATURE BK NEW YORK	01/31/2011	04/11/2011	2,298.00	2,163.00	135.00
10. SIGNATURE BK NEW YORK	01/31/2011	04/13/2011	554.00	527.00	27.00
117. SILICON GRAPHICS INTE	05/10/2011	07/18/2011	1,863.00	2,653.00	-790.00
44. SILICON GRAPHICS INTER	05/09/2011	07/21/2011	670.00	986.00	-316.00
10. SILICON GRAPHICS INTER	06/24/2011	07/21/2011	152.00	163.00	-11.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
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2011

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 143. SILICON GRAPHICS INTE	06/24/2011	08/10/2011	1,734.00	2,300.00	-566.00
91. SMITH A O CORP	07/23/2010	01/24/2011	3,581.00	3,180.00	401.00
36. SMITH A O CORP	07/08/2010	01/25/2011	1,468.00	1,181.00	287.00
244. SMITHFIELD FOODS INC	07/22/2010	01/19/2011	4,854.00	3,567.00	1,287.00
17. SMITHFIELD FOODS INC C	07/22/2010	02/02/2011	354.00	243.00	111.00
113. SMUCKER J M CO NEW	08/11/2011	10/11/2011	8,328.00	8,274.00	54.00
44. SOTHEBY'S HLDGS INC CL	06/24/2010	03/15/2011	1,968.00	1,266.00	702.00
76. SOTHEBY'S HLDGS INC CL	07/30/2010	03/16/2011	3,303.00	2,038.00	1,265.00
94. SOTHEBY'S HLDGS INC CL	07/30/2010	03/18/2011	4,121.00	2,264.00	1,857.00
94. SOUTHWESTERN ENERGY CO	02/01/2010	01/28/2011	3,671.00	4,222.00	-551.00
154. SPANSION INC	01/05/2011	01/28/2011	3,080.00	3,257.00	-177.00
47. SPECTRUM BRANDS HLDGS	11/18/2011	11/30/2011	1,314.00	1,160.00	154.00
259. SPIRIT AEROSYSTEMS	05/02/2011	08/03/2011	5,045.00	6,379.00	-1,334.00
260. SPIRIT AEROSYSTEMS	04/26/2011	08/29/2011	4,242.00	6,305.00	-2,063.00
130. STANDARD MTR PRODS IN	07/05/2011	10/12/2011	1,997.00	2,012.00	-15.00
44. STANDARD MTR PRODS INC	06/27/2011	10/17/2011	666.00	652.00	14.00
40. STANDARD MTR PRODS INC	06/27/2011	12/08/2011	806.00	593.00	213.00
36. STANDARD MTR PRODS INC	06/27/2011	12/12/2011	723.00	533.00	190.00
1380. STEEL DYNAMICS INC	03/15/2011	08/24/2011	15,484.00	25,365.00	-9,881.00
26. STEINWAY MUSICAL INSTR	07/06/2011	08/10/2011	640.00	696.00	-56.00
32. STEINWAY MUSICAL INSTR	07/06/2011	08/24/2011	769.00	843.00	-74.00
64. STEINWAY MUSICAL INSTR	06/27/2011	09/16/2011	1,473.00	1,623.00	-150.00
564. STILLWATER MNG CO	01/26/2011	02/25/2011	13,308.00	11,862.00	1,446.00
26. STONE ENERGY CORP	04/11/2011	07/21/2011	866.00	887.00	-21.00 *

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

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2011

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Internal Revenue Service

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1a 37. STONE ENERGY CORP	04/11/2011	09/20/2011	858.00	1,263.00	-405.00
38. STONE ENERGY CORP	04/11/2011	10/04/2011	578.00	1,297.00	-719.00
30. STONE ENERGY CORP	04/11/2011	10/27/2011	775.00	1,024.00	-249.00
1. STONE ENERGY CORP	04/11/2011	11/10/2011	26.00	34.00	-8.00
28. STONE ENERGY CORP	06/22/2011	11/10/2011	725.00	866.00	-141.00
26. STRAYER ED INC 00	10/04/2011	10/14/2011	2,347.00	1,874.00	473.00
19. STRAYER ED INC 00	10/18/2011	10/20/2011	1,628.00	1,503.00	125.00
9. STRAYER ED INC 00	10/17/2011	10/20/2011	771.00	775.00	-4.00 *
8. STRAYER ED INC 00	10/27/2011	11/14/2011	746.00	714.00	32.00
8. STRAYER ED INC 00	10/27/2011	11/15/2011	751.00	714.00	37.00
8. STRAYER ED INC 00	10/27/2011	11/16/2011	779.00	714.00	65.00
21. STRAYER ED INC 00	10/28/2011	11/17/2011	2,012.00	1,857.00	155.00
22. STRAYER ED INC 00	10/21/2011	11/18/2011	2,127.00	1,649.00	478.00
176. SUNTRUST BKS INC	11/16/2010	01/05/2011	5,247.00	4,324.00	923.00
15. SUNTRUST BKS INC	11/16/2010	01/07/2011	427.00	369.00	58.00
155. SUNTRUST BKS INC	03/21/2011	08/05/2011	3,380.00	4,580.00	-1,200.00
69. SUSSEER HOLDINGS	10/26/2011	12/15/2011	1,520.00	1,464.00	56.00
49. SUSSEER HOLDINGS	08/24/2011	12/16/2011	1,069.00	1,013.00	56.00
33. SUSSEER HOLDINGS	08/24/2011	12/28/2011	731.00	682.00	49.00
66. SYNAPTICS INC	09/08/2011	10/14/2011	1,901.00	1,605.00	296.00
185. SYNAPTICS INC	09/09/2011	10/24/2011	5,983.00	4,480.00	1,503.00
115. SYNGENTA AG-ADR	10/12/2010	04/15/2011	7,862.00	6,189.00	1,673.00
1941. SYNOVUS FINL CORP	04/28/2010	01/07/2011	5,049.00	6,245.00	-1,196.00
1574. SYNOVUS FINL CORP	04/28/2010	01/21/2011	4,536.00	5,064.00	-528.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

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1a 1962. SYNOVUS FINL CORP	04/28/2010	03/18/2011	4,872.00	6,313.00	-1,441.00
3209. SYNOVUS FINL CORP	04/29/2010	04/01/2011	7,937.00	10,015.00	-2,078.00
160. SYNEX CORP	03/09/2010	01/25/2011	5,326.00	4,539.00	787.00
128. SYNEX CORP	09/22/2010	01/26/2011	4,353.00	3,276.00	1,077.00
60. SYNEX CORP	08/31/2010	02/03/2011	2,038.00	1,403.00	635.00
102. TECK RESOURCES LTD-CL	10/21/2010	01/03/2011	6,592.00	4,321.00	2,271.00
2057. TECK RESOURCES LTD-C	12/20/2010	11/16/2011	77,040.00	118,480.00	-41,440.00
474. TELLABS INC	09/24/2010	01/25/2011	2,690.00	3,660.00	-970.00
91. TENARIS S A SPD ADR	01/19/2011	04/08/2011	4,597.00	4,214.00	383.00
61. TENARIS S A SPD ADR	11/09/2010	04/21/2011	3,022.00	2,809.00	213.00
17. TENARIS S A SPD ADR	01/19/2011	04/21/2011	842.00	787.00	55.00
148. TENARIS S A SPD ADR	11/09/2010	04/26/2011	7,212.00	6,730.00	482.00
155. TENARIS S A SPD ADR	11/12/2010	04/27/2011	7,623.00	6,932.00	691.00
74. TENNECO AUTOMOTIVE INC	08/02/2010	02/25/2011	2,975.00	1,894.00	1,081.00
186. TENNECO AUTOMOTIVE IN	09/23/2011	10/12/2011	5,878.00	4,752.00	1,126.00
22. TENNECO AUTOMOTIVE INC	09/22/2011	10/17/2011	711.00	558.00	153.00
37. TENNECO AUTOMOTIVE INC	09/22/2011	10/24/2011	1,300.00	939.00	361.00
20. TENNECO AUTOMOTIVE INC	09/22/2011	10/25/2011	693.00	507.00	186.00
83. 3-D SYS CORP DEL	03/31/2011	06/22/2011	1,564.00	1,938.00	-374.00
83. 3-D SYS CORP DEL	03/16/2011	06/27/2011	1,537.00	1,800.00	-263.00
43. 3-D SYS CORP DEL	03/16/2011	06/30/2011	844.00	933.00	-89.00
13. 3-D SYS CORP DEL	03/16/2011	07/01/2011	259.00	282.00	-23.00
240. TIMBERLAND CO	04/18/2011	05/11/2011	7,937.00	9,232.00	-1,295.00
59. TIMBERLAND CO	02/25/2011	05/12/2011	1,998.00	2,152.00	-154.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
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2011

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1a 12. TIMBERLAND CO	02/25/2011	05/13/2011	405.00	438.00	-33.00
214. TITAN INTL INC ILL	04/13/2011	05/02/2011	6,604.00	5,320.00	1,284.00
71. TITAN INTL INC ILL	03/15/2011	05/09/2011	2,108.00	1,657.00	451.00
306. TITANIUM METALS CORP	04/26/2011	08/30/2011	4,755.00	5,945.00	-1,190.00
1033. TITANIUM METALS CORP	02/04/2011	10/20/2011	15,816.00	20,006.00	-4,190.00
187. TOTAL S A SPONSORED	09/24/2010	08/08/2011	8,817.00	9,720.00	-903.00
35. TOWER GROUP INC	03/15/2011	06/14/2011	815.00	829.00	-14.00
53. TOWER GROUP INC	03/15/2011	06/16/2011	1,211.00	1,255.00	-44.00
32. TPC GROUP INC	07/21/2011	11/15/2011	806.00	1,396.00	-590.00 *
33. TPC GROUP INC	07/21/2011	11/23/2011	669.00	1,439.00	-770.00
30. TPC GROUP INC	07/21/2011	12/01/2011	713.00	1,308.00	-595.00
30. TPC GROUP INC	07/25/2011	12/19/2011	709.00	1,306.00	-597.00
32. TPC GROUP INC	07/25/2011	12/27/2011	747.00	1,369.00	-622.00
20. TRAVELZOO INC	04/28/2011	07/05/2011	1,431.00	1,695.00	-264.00
12. TRAVELZOO INC	04/28/2011	07/06/2011	905.00	1,017.00	-112.00
23. TRAVELZOO INC	06/16/2011	07/26/2011	1,397.00	1,603.00	-206.00
13. TRAVELZOO INC	04/28/2011	07/26/2011	790.00	1,102.00	-312.00
21. TRAVELZOO INC	06/16/2011	08/08/2011	923.00	1,208.00	-285.00
22. TRAVELZOO INC	11/16/2010	08/08/2011	967.00	783.00	184.00
22. TRAVELZOO INC	11/16/2010	08/10/2011	936.00	783.00	153.00
16. TRAVELZOO INC	11/16/2010	08/16/2011	696.00	569.00	127.00
19. TRAVELZOO INC	11/16/2010	08/18/2011	647.00	676.00	-29.00
10. TRAVELZOO INC	11/16/2010	08/22/2011	346.00	356.00	-10.00
191. TRIQUINT SEMICONDUCTO	11/02/2010	06/22/2011	2,053.00	1,940.00	113.00

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1a 74. TRIQUINT SEMICONDUCTOR	11/02/2010	06/27/2011	779.00	710.00	69.00
81. TRIQUINT SEMICONDUCTOR	10/26/2010	07/21/2011	818.00	763.00	55.00
77. TRIQUINT SEMICONDUCTOR	10/26/2010	07/27/2011	819.00	724.00	95.00
100. TRIQUINT SEMICONDUCTO	10/13/2010	08/24/2011	764.00	940.00	-176.00
87. TRIQUINT SEMICONDUCTOR	10/13/2010	08/31/2011	669.00	818.00	-149.00
152. TRIQUINT SEMICONDUCTO	10/13/2010	09/27/2011	864.00	1,428.00	-564.00
56. TRIUMPH GROUP INC NEW	05/09/2011	05/10/2011	5,486.00	4,947.00	539.00
14. TRIUMPH GROUP INC NEW	05/09/2011	07/12/2011	1,402.00	1,225.00	177.00
89. TRIUMPH GROUP INC NEW	06/03/2011	07/12/2011	8,915.00	8,202.00	713.00
86. TRIUMPH GROUP INC NEW	02/25/2011	09/13/2011	4,272.00	3,744.00	528.00
48. TRIUMPH GROUP INC NEW	08/26/2011	09/16/2011	2,452.00	2,388.00	64.00
36. TRIUMPH GROUP INC NEW	08/26/2011	09/20/2011	1,809.00	1,787.00	22.00
86. TRIUMPH GROUP INC NEW	08/24/2011	09/27/2011	4,513.00	4,266.00	247.00
19. TRIUMPH GROUP INC NEW	09/23/2011	09/29/2011	956.00	940.00	16.00
13. TRIUMPH GROUP INC NEW	09/23/2011	10/04/2011	589.00	611.00	-22.00 *
35. TRIUMPH GROUP INC NEW	10/28/2011	10/31/2011	2,031.00	2,028.00	3.00
13. TRIUMPH GROUP INC NEW	10/28/2011	11/07/2011	733.00	753.00	-20.00 *
244. TUTOR PERINI CORP	12/13/2010	04/18/2011	6,060.00	5,060.00	1,000.00
125. TUTOR PERINI CORP	12/08/2010	04/21/2011	3,220.00	2,584.00	636.00
34. TUTOR PERINI CORP	12/08/2010	04/26/2011	867.00	703.00	164.00
258. II-VI INC	05/04/2011	09/09/2011	4,681.00	7,386.00	-2,705.00
80. II-VI INC	06/15/2011	09/09/2011	1,452.00	2,079.00	-627.00
72. ULTA SALON COSMETICS & INC	07/06/2010	06/22/2011	4,455.00	1,750.00	2,705.00
13. ULTA SALON COSMETICS & INC	07/06/2010	06/27/2011	831.00	303.00	528.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
(Form 1041)

OMB No 1545-0092

2011

Department of the Treasury
Internal Revenue Service

► See instructions for Schedule D (Form 1041).
► Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

Employer identification number

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 12. ULTA SALON COSMETICS & INC	07/06/2010	07/01/2011	772.00	280.00	492.00
13. UNDER ARMOUR INC	06/16/2011	10/04/2011	827.00	884.00	-57.00
24. UNDER ARMOUR INC	10/29/2010	10/04/2011	1,528.00	1,122.00	406.00
65. UNISOURCE ENERGY CORP	03/30/2011	05/16/2011	2,473.00	2,356.00	117.00
61. UNISOURCE ENERGY CORP	03/30/2011	05/19/2011	2,312.00	2,206.00	106.00
70. UNISOURCE ENERGY CORP	01/03/2011	05/20/2011	2,641.00	2,530.00	111.00
107. UNISOURCE ENERGY CORP	03/29/2011	05/24/2011	3,986.00	3,851.00	135.00
57. UNISOURCE ENERGY CORP	03/29/2011	05/25/2011	2,120.00	2,027.00	93.00
28. UNISOURCE ENERGY CORP	03/25/2011	06/02/2011	1,032.00	995.00	37.00
103. UNISYS CORP	03/11/2011	03/31/2011	3,191.00	3,416.00	-225.00
121. UNISYS CORP	03/15/2011	04/06/2011	3,760.00	3,798.00	-38.00
89. UNITED RENTALS INC PAR	10/21/2010	06/02/2011	2,262.00	1,522.00	740.00
80. UNITED RENTALS INC PAR	09/30/2010	06/06/2011	1,940.00	1,115.00	825.00
89. UNITED RENTALS INC PAR	08/02/2010	06/10/2011	1,997.00	1,130.00	867.00
149. UNITED RENTALS INC PA	07/23/2010	06/15/2011	3,522.00	1,891.00	1,631.00
82. UNITED STS STL CORP NE	07/14/2010	01/26/2011	4,855.00	3,557.00	1,298.00
298. UNITED STS STL CORP N	07/14/2010	02/01/2011	17,373.00	11,248.00	6,125.00
62. UNIVERSAL CORP	10/12/2010	01/03/2011	2,516.00	2,493.00	23.00
41. UNIVERSAL CORP	10/08/2010	03/11/2011	1,703.00	1,631.00	72.00
13. UNIVERSAL CORP	08/17/2011	08/19/2011	482.00	495.00	-13.00 *
12. UNIVERSAL CORP	08/17/2011	09/23/2011	447.00	457.00	-10.00
13. UNIVERSAL CORP	08/17/2011	11/17/2011	597.00	495.00	102.00
12. UNIVERSAL CORP	08/17/2011	11/28/2011	544.00	457.00	87.00
12. UNIVERSAL CORP	12/05/2011	12/16/2011	523.00	520.00	3.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

► See instructions for Schedule D (Form 1041).
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OMB No 1545-0092

2011

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Employer identification number

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(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 157. UNIVERSAL HEALTH SVCS	08/03/2010	07/05/2011	8,295.00	5,655.00	2,640.00
218. COMPANHIA VALE DO RIO	04/11/2011	10/05/2011	4,964.00	7,475.00	-2,511.00
160. COMPANHIA VALE DO RIO	03/21/2011	10/05/2011	3,606.00	5,147.00	-1,541.00
45. COMPANHIA VALE DO RIO	03/17/2011	10/06/2011	1,062.00	1,431.00	-369.00
47. VALUECLICK INC	05/27/2011	07/12/2011	818.00	822.00	-4.00
46. VALUECLICK INC	05/27/2011	07/19/2011	831.00	804.00	27.00
45. VALUECLICK INC	05/27/2011	07/21/2011	838.00	787.00	51.00
67. VALUECLICK INC	05/27/2011	08/30/2011	1,033.00	1,171.00	-138.00
50. VERIFONE SYSTEMS INC	09/23/2010	03/03/2011	2,449.00	1,388.00	1,061.00
46. VERIFONE SYSTEMS INC	08/30/2010	03/17/2011	2,452.00	1,128.00	1,324.00
100. VERIFONE SYSTEMS INC	08/27/2010	06/22/2011	4,108.00	2,439.00	1,669.00
36. VIROPHARMA INC	03/30/2011	06/22/2011	650.00	714.00	-64.00
45. VIROPHARMA INC	03/30/2011	06/28/2011	787.00	892.00	-105.00
32. VIROPHARMA INC	04/18/2011	07/08/2011	642.00	632.00	10.00
58. VIROPHARMA INC	07/01/2011	08/03/2011	1,023.00	1,094.00	-71.00
226. VIROPHARMA INC	05/02/2011	08/03/2011	3,987.00	4,074.00	-87.00
42. VIROPHARMA INC	09/30/2010	08/10/2011	650.00	636.00	14.00
17. VIROPHARMA INC	09/30/2010	08/11/2011	287.00	257.00	30.00
145. W & T OFFSHORE INC	01/25/2011	03/08/2011	2,907.00	2,650.00	257.00
161. W & T OFFSHORE INC	01/25/2011	03/10/2011	3,086.00	2,920.00	166.00
296. WMS INDS INC 00	04/12/2011	05/10/2011	9,972.00	10,426.00	-454.00
103. WMS INDS INC 00	08/24/2010	05/10/2011	3,470.00	3,754.00	-284.00
39. WALTER ENERGY INC	11/26/2010	01/05/2011	5,273.00	4,028.00	1,245.00
37. WALTER ENERGY INC	11/26/2010	01/07/2011	4,959.00	3,420.00	1,539.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

Continuation Sheet for Schedule D
(Form 1041)

2011

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
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Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 12. WALTER ENERGY INC	07/27/2010	01/19/2011	1,487.00	838.00	649.00
39. WALTER ENERGY INC	03/04/2011	04/01/2011	5,348.00	4,953.00	395.00
42. WALTER ENERGY INC	03/04/2011	04/08/2011	5,933.00	5,273.00	660.00
174. WALTER ENERGY INC	01/21/2011	08/04/2011	14,545.00	15,565.00	-1,020.00
189. WEBSTER FINL CORP	04/18/2011	06/22/2011	3,873.00	4,062.00	-189.00
170. WEBSTER FINL CORP	04/18/2011	07/05/2011	3,625.00	3,654.00	-29.00
43. WEBSTER FINL CORP	04/21/2011	07/06/2011	909.00	921.00	-12.00
39. WEBSTER FINL CORP	04/21/2011	07/07/2011	847.00	834.00	13.00
41. WEBSTER FINL CORP	07/19/2011	08/25/2011	695.00	880.00	-185.00
50. WEBSTER FINL CORP	08/11/2011	08/31/2011	900.00	905.00	-5.00
63. WEBSTER FINL CORP	04/21/2011	08/31/2011	1,134.00	1,348.00	-214.00
25. WEBSTER FINL CORP	08/11/2011	10/12/2011	449.00	413.00	36.00
68. WELLCARE GROUP INC	05/27/2011	06/22/2011	3,443.00	3,359.00	84.00
65. WELLCARE GROUP INC	05/11/2011	06/27/2011	3,166.00	3,187.00	-21.00
21. WELLCARE GROUP INC	05/11/2011	07/01/2011	1,106.00	1,030.00	76.00
19. WELLCARE GROUP INC	05/11/2011	07/05/2011	1,015.00	932.00	83.00
14. WELLCARE GROUP INC	05/11/2011	07/25/2011	762.00	687.00	75.00
15. WELLCARE GROUP INC	05/11/2011	08/10/2011	577.00	736.00	-159.00
13. WELLCARE GROUP INC	05/11/2011	08/18/2011	538.00	637.00	-99.00
11. WELLCARE GROUP INC	05/11/2011	09/07/2011	492.00	539.00	-47.00
22. WELLCARE GROUP INC	05/11/2011	10/27/2011	1,090.00	1,079.00	11.00
17. WELLCARE GROUP INC	05/11/2011	11/03/2011	897.00	834.00	63.00
122. WELLCARE GROUP INC	07/28/2011	11/04/2011	6,609.00	5,960.00	649.00
76. WELLCARE GROUP INC	09/30/2011	12/08/2011	4,248.00	3,370.00	878.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

► See instructions for Schedule D (Form 1041).

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OMB No 1545-0092

2011

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 130. WESTERN REFNG INC	03/15/2011	11/23/2011	1,506.00	1,975.00	-469.00 *
79. WESTERN REFNG INC	10/26/2011	11/23/2011	915.00	1,177.00	-262.00 *
23.99908 WESTERN REFNG INC	02/02/2011	11/30/2011	296.00	332.00	-36.00 *
34.00092 WESTERN REFNG INC	02/02/2011	11/30/2011	419.00	471.00	-52.00
57. WESTERN REFNG INC	02/02/2011	12/15/2011	686.00	789.00	-103.00
57. WESTERN REFNG INC	02/02/2011	12/19/2011	719.00	789.00	-70.00
177. WESTLAKE CHEM CORP	10/06/2010	02/28/2011	8,442.00	5,089.00	3,353.00
10. WESTLAKE CHEM CORP	05/11/2011	12/05/2011	421.00	578.00	-157.00
120. WESTLAKE CHEM CORP	05/09/2011	12/05/2011	5,054.00	7,189.00	-2,135.00
132. WESTLAKE CHEM CORP	06/27/2011	12/06/2011	5,626.00	7,483.00	-1,857.00
39. WHITING PETE CORP NEW	12/21/2010	01/28/2011	4,790.00	4,542.00	248.00
35. WILLIAMS CLAYTON ENERG	03/18/2011	05/10/2011	2,836.00	3,252.00	-416.00
7. WILLIAMS CLAYTON ENERGY	03/18/2011	05/12/2011	521.00	650.00	-129.00
22. WORLD ACCEP CORP DEL	11/02/2010	11/01/2011	1,471.00	945.00	526.00
418. WORLD FUEL SVCS CORP	09/27/2010	02/01/2011	15,946.00	10,413.00	5,533.00
180. WORTHINGTON INDS INC	04/18/2011	04/28/2011	3,849.00	3,628.00	221.00
30. WORTHINGTON INDS INC	06/30/2011	07/01/2011	701.00	688.00	13.00
169. WORTHINGTON INDS INC	06/30/2011	10/31/2011	2,985.00	3,640.00	-655.00
294. WYNDHAM WORLDWIDE COR	12/15/2010	08/05/2011	8,475.00	8,657.00	-182.00
24. WYNDHAM WORLDWIDE CORP	10/27/2010	10/27/2011	840.00	686.00	154.00
34. WYNN RESORTS LTD	08/10/2011	10/28/2011	4,762.00	4,650.00	112.00
272. XILINX INC	11/09/2011	12/14/2011	8,528.00	8,758.00	-230.00
212. YANZHOU COAL MNG CO L	03/04/2011	03/30/2011	7,683.00	6,609.00	1,074.00
52. YANZHOU COAL MNG CO LT	12/03/2010	05/25/2011	2,030.00	1,460.00	570.00

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
(Form 1041)

Continuation Sheet for Schedule D
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2011

Department of the Treasury
Internal Revenue Service

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1a 135. YANZHOU COAL MNG CO L	03/04/2011	05/25/2011	5,271.00	4,072.00	1,199.00
179. YANZHOU COAL MNG CO L	12/03/2010	06/07/2011	7,049.00	5,024.00	2,025.00
96. YANZHOU COAL MNG CO LT	12/03/2010	07/07/2011	3,768.00	2,695.00	1,073.00
69. ZIMMER HOLDINGS INC	03/12/2010	01/03/2011	3,776.00	4,069.00	-293.00
210. ZIONS BANCORP	08/12/2010	01/07/2011	5,146.00	4,357.00	789.00
45. ZUMIEZ INC	11/09/2010	06/27/2011	1,103.00	1,258.00	-155.00
74. ZUMIEZ INC	11/16/2010	07/01/2011	1,869.00	2,065.00	-196.00
7. ZUMIEZ INC	11/16/2010	07/06/2011	185.00	195.00	-10.00
686.25 CANADIAN DOLLAR SPO	02/02/2011	02/02/2011	683.00	683.00	
686.25 CANADIAN DOLLAR SPO	02/02/2011	02/02/2011	689.00	689.00	
38127.46 SWISS FRANC FORWA	09/22/2011	09/22/2011	41,865.00	41,865.00	
29349.13 SWISS FRANC SPOT	02/17/2011	02/17/2011	30,636.00	30,636.00	
93343.66 SWISS FRANC SPOT	06/14/2011	06/14/2011	110,426.00	110,426.00	
28403.05 EURO FORWARD	09/22/2011	09/22/2011	38,140.00	38,140.00	
44685.09 EURO FORWARD	09/22/2011	09/22/2011	60,001.00	60,001.00	
47461.14 EURO SPOT	11/17/2011	11/17/2011	63,693.00	63,693.00	
59555.25 EURO SPOT	11/17/2011	11/17/2011	79,923.00	79,923.00	
2666342. JAPANESE YEN FORW	05/06/2011	05/06/2011	33,081.00	33,081.00	
4994832. JAPANESE YEN FORW	05/06/2011	05/06/2011	61,970.00	61,970.00	
6831362. JAPANESE YEN FORW	09/26/2011	09/26/2011	88,718.00	88,718.00	
8855136. JAPANESE YEN SPOT	02/18/2011	02/18/2011	105,923.00	105,923.00	
342886.26 SWEDISH KRONA FO	11/18/2011	11/18/2011	50,560.00	50,560.00	
470980.12 SWEDISH KRONA SP	02/17/2011	02/17/2011	73,492.00	73,492.00	
16289. SWEDISH KRONA SPOT	08/22/2011	08/22/2011	2,560.00	2,560.00	

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Schedule D-1 (Form 1041) 2011

SCHEDULE D-1
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Continuation Sheet for Schedule D
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1a 112. ARGO GROUP INTL HLDGS	12/30/2010	02/25/2011	4,272.00	4,292.00	-20.00
8. ENSTAR GROUP LIMITED	05/31/2011	08/11/2011	768.00	835.00	-67.00
102. FRESH DEL MONTE PRODU	05/11/2011	08/24/2011	2,416.00	2,729.00	-313.00
29. FRESH DEL MONTE PRODUC	06/22/2011	08/26/2011	683.00	772.00	-89.00
142. INGERSOLL-RAND COMPAN	04/26/2011	10/26/2011	4,259.00	7,003.00	-2,744.00
243. INGERSOLL-RAND COMPAN	08/12/2011	11/02/2011	7,771.00	9,033.00	-1,262.00
409. INGERSOLL-RAND COMPAN	02/23/2011	11/02/2011	13,080.00	18,625.00	-5,545.00
258. NABORS INDUSTRIES LTD	03/29/2011	09/07/2011	4,673.00	7,433.00	-2,760.00 *
312. SEAGATE TECHNOLOGY PL	12/03/2010	04/08/2011	5,000.00	4,678.00	322.00
68. SEAGATE TECHNOLOGY PLC	01/12/2011	04/08/2011	1,090.00	971.00	119.00
294. SEAGATE TECHNOLOGY PL	01/12/2011	04/11/2011	4,645.00	4,196.00	449.00
27. SEAGATE TECHNOLOGY PLC	11/30/2010	04/11/2011	427.00	361.00	66.00
739. SEAGATE TECHNOLOGY PL	11/30/2010	08/05/2011	8,992.00	9,669.00	-677.00
224. WEATHERFORD INT LTD C	03/05/2010	01/28/2011	5,059.00	3,747.00	1,312.00
260. WEATHERFORD INT LTD C	08/18/2010	07/26/2011	5,753.00	6,281.00	-528.00
244. WEATHERFORD INT LTD C	03/29/2011	10/14/2011	3,543.00	5,332.00	-1,789.00 *
126. NOBLE CORP COM	11/08/2010	04/12/2011	5,472.00	4,684.00	788.00
513. NOBLE CORP COM	09/30/2010	04/15/2011	22,019.00	17,228.00	4,791.00
74. NOBLE CORP COM	03/23/2011	05/12/2011	2,946.00	3,300.00	-354.00
191. TRANSOCEAN INC COM US 'REGISTER	10/21/2011	11/16/2011	9,542.00	10,625.00	-1,083.00
4. MILLICOM INTL CELLULAR	02/09/2011	03/31/2011	382.00	365.00	17.00
52. MILLICOM INTL CELLULAR	12/22/2010	03/31/2011	4,970.00	4,859.00	111.00
54. MILLICOM INTL CELLULAR	02/09/2011	04/13/2011	5,265.00	4,931.00	334.00
166. MILLICOM INTL CELLULA	12/13/2010	04/15/2011	16,267.00	14,616.00	1,651.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b

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Schedule D-1 (Form 1041) 2011

Department of the Treasury
Internal Revenue Service

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2011

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34-15C011761575 TTEES UNIV OF MICHIGAN LAW

13-6053039

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

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1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b	-74,830.00
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For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

JSA
1F1221 2 000

* INDICATES WASH SALE

RO3034 5880 11/13/2012 11:09:00

34-15C011761575

200 -

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

Employer identification number

34-15C011761575 TTEES UNIV OF MICHIGAN LAW

13-6053039

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 93. AGCO CORP	10/02/2009	01/12/2011	5,076.00	2,469.00	2,607.00
173. AMC NETWORKS INC	04/20/2010	07/05/2011	6,668.00	4,570.00	2,098.00
27. AMC NETWORKS INC	02/10/2010	07/11/2011	1,004.00	683.00	321.00
.25 AMC NETWORKS INC	02/10/2010	07/12/2011	10.00	6.00	4.00
68. ABERCROMBIE & FITCH CO	05/15/2009	01/06/2011	3,704.00	1,790.00	1,914.00
303. ABERCROMBIE & FITCH C	05/08/2009	02/22/2011	17,408.00	7,819.00	9,589.00
195. ALASKA AIRE GROUP INC	12/14/2009	05/10/2011	13,460.00	5,456.00	8,004.00
180. ALPHA NAT RES INC	01/04/2010	02/03/2011	9,707.00	8,178.00	1,529.00
74. ALPHA NAT RES INC	01/04/2010	02/04/2011	3,874.00	3,362.00	512.00
27. AMERICAN GREETINGS COR	10/21/2009	09/26/2011	539.00	620.00	-81.00 *
130. AMERICAN GREETINGS CO	10/21/2009	10/24/2011	2,258.00	2,849.00	-591.00
190. AMERICAN TOWER CORP C	07/30/2007	02/14/2011	10,645.00	7,984.00	2,661.00
96. AMERIGROUP CORP	03/24/2010	03/29/2011	5,998.00	3,303.00	2,695.00
65. AMERIGROUP CORP	03/26/2010	03/30/2011	4,134.00	2,110.00	2,024.00
10. AMERIGROUP CORP	05/12/2009	04/18/2011	610.00	298.00	312.00
119. ANDERSONS INC	09/20/2010	10/12/2011	4,023.00	4,565.00	-542.00
72.00199 ANDERSONS INC	09/03/2010	10/27/2011	2,540.00	2,670.00	-130.00 *
2.99801 ANDERSONS INC	09/03/2010	10/27/2011	106.00	111.00	-5.00
81. ANDERSONS INC	11/09/2010	11/15/2011	3,341.00	2,959.00	382.00
112. ANDERSONS INC	09/10/2010	11/30/2011	4,738.00	4,088.00	650.00
194. ANDERSONS INC	09/10/2010	12/01/2011	8,547.00	6,994.00	1,553.00
72. ATLAS AIR WORLDWIDE HO	11/16/2010	11/23/2011	2,563.00	3,915.00	-1,352.00
19. ATLAS AIR WORLDWIDE HO	03/09/2010	11/30/2011	750.00	926.00	-176.00
17. ATLAS AIR WORLDWIDE HO	03/09/2010	12/01/2011	711.00	828.00	-117.00
37. BASF AKTIENGESELLSCHAFT	02/19/2008	02/17/2011	3,046.00	2,421.00	625.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b

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6a 270. BASF AKTIENGESELLSCHA	02/19/2008	11/16/2011	18,296.00	17,669.00	627.00
742. BNP PARIBAS SPND ADR	02/19/2008	06/15/2011	27,167.00	32,869.00	-5,702.00
2534. BNP PARIBAS SPND ADR	02/19/2008	11/16/2011	51,272.00	112,251.00	-60,979.00
8400. BANK OF AMERICA CORP	05/07/2009	08/24/2011	57,843.00	119,825.00	-61,982.00
116. BENCHMARK ELECTRS INC	05/07/2010	06/22/2011	1,813.00	2,408.00	-595.00
245. BENCHMARK ELECTRS INC	10/01/2010	11/04/2011	3,437.00	3,915.00	-478.00
125. BENCHMARK ELECTRS INC	09/17/2010	11/10/2011	1,659.00	1,933.00	-274.00
212. BRADY CORP CL A F/K/A CO CLASS A	09/14/2009	02/23/2011	7,430.00	6,460.00	970.00
310. BRADY CORP CL A F/K/A CO CLASS A	11/13/2009	02/24/2011	10,591.00	9,226.00	1,365.00
39. BRISTOW GROUP INC	09/21/2009	01/27/2011	1,955.00	1,223.00	732.00
71. BRISTOW GROUP INC	09/21/2009	06/16/2011	3,156.00	2,198.00	958.00
57. BRISTOW GROUP INC	09/01/2009	06/22/2011	2,652.00	1,738.00	914.00
56. BRISTOW GROUP INC	09/01/2009	06/27/2011	2,583.00	1,684.00	899.00
17. BRISTOW GROUP INC	08/21/2009	07/06/2011	845.00	509.00	336.00
17. BRISTOW GROUP INC	08/21/2009	07/07/2011	853.00	509.00	344.00
17. BRISTOW GROUP INC	08/21/2009	07/08/2011	852.00	509.00	343.00
21. BRISTOW GROUP INC	08/21/2009	07/21/2011	1,081.00	629.00	452.00
17. BRISTOW GROUP INC	09/02/2009	08/11/2011	683.00	508.00	175.00
17. BRISTOW GROUP INC	09/02/2009	08/22/2011	671.00	508.00	163.00
17. BRISTOW GROUP INC	09/30/2009	08/26/2011	673.00	508.00	165.00
58. BRISTOW GROUP INC	09/30/2009	09/23/2011	2,423.00	1,705.00	718.00
28. BRISTOW GROUP INC	08/31/2009	09/27/2011	1,264.00	818.00	446.00
25. BRISTOW GROUP INC	08/31/2009	11/16/2011	1,160.00	731.00	429.00
13. BRISTOW GROUP INC	08/31/2009	11/17/2011	591.00	380.00	211.00
1. SALES	12/30/2010	12/31/2011	170,197.00		170,197.00

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6a 760. BROCADE COMMUNICATION NEW	01/15/2010	02/23/2011	4,659.00	5,967.00	-1,308.00
820. BROCADE COMMUNICATION NEW	02/05/2010	06/02/2011	5,716.00	6,073.00	-357.00
1049. BROCADE COMMUNICATIO NEW	04/09/2010	08/08/2011	3,385.00	6,680.00	-3,295.00
29. CF INDS HLDGS INC	06/23/2009	06/08/2011	4,318.00	1,686.00	2,632.00
34. CF INDS HLDGS INC	02/09/2009	10/06/2011	4,739.00	1,820.00	2,919.00
106. CF INDS HLDGS INC	02/09/2009	10/11/2011	15,344.00	5,675.00	9,669.00
4200. CVS CORPORATION (DEL	03/04/2005	03/21/2011	141,471.00	110,337.00	31,134.00
4200. CVS CORPORATION (DEL	03/04/2005	06/22/2011	158,358.00	110,337.00	48,021.00
801. CABLEVISION SYS CORP	04/20/2010	08/10/2011	13,235.00	13,019.00	216.00
127. CELANESE CORP DEL	07/16/2009	04/01/2011	5,645.00	2,817.00	2,828.00
99. CELANESE CORP DEL	07/16/2009	07/07/2011	5,537.00	2,084.00	3,453.00
70. CEPHALON INC	06/18/2008	03/30/2011	5,272.00	4,867.00	405.00
248. CEPHALON INC	10/07/2009	05/31/2011	19,758.00	14,984.00	4,774.00
108. CHESAPEAKE ENERGY COR	08/19/2009	01/03/2011	2,861.00	2,447.00	414.00
33. CLIFFS NATURAL RESOURC	05/25/2010	08/17/2011	2,498.00	1,634.00	864.00
38. CLIFFS NATURAL RESOURC	05/25/2010	10/04/2011	1,889.00	1,881.00	8.00
1200. COMCAST CORP NEW CL	05/07/2009	09/21/2011	26,758.00	19,236.00	7,522.00
138. COMPLETE PRODTN SVCS	03/03/2010	03/18/2011	4,168.00	2,140.00	2,028.00
54. COMPLETE PRODTN SVCS I	03/09/2010	03/25/2011	1,625.00	800.00	825.00
165. CON-WAY INC	10/30/2009	02/01/2011	5,743.00	5,418.00	325.00
287. CON-WAY INC	11/13/2009	02/03/2011	9,571.00	9,282.00	289.00
1. CONSTELLATION BRANDS IN	03/22/2010	04/07/2011	22.00	16.00	6.00
248. CONSTELLATION BRANDS	03/22/2010	10/27/2011	5,118.00	3,421.00	1,697.00
52. CORE-MARK HLDG CO INC	01/12/2010	05/02/2011	1,756.00	1,664.00	92.00
22. CORE-MARK HLDG CO INC	12/17/2009	05/19/2011	765.00	671.00	94.00

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6a 140. CROWN CASTLE INTL COR	11/12/2008	07/12/2011	5,908.00	5,067.00	841.00
379. DARDEN RESTAURANTS IN	08/21/2009	02/11/2011	18,625.00	12,493.00	6,132.00
37. DELPHI FINL GROUP INC	05/11/2010	06/22/2011	1,050.00	1,030.00	20.00
32. DELPHI FINL GROUP INC	05/12/2010	06/27/2011	904.00	890.00	14.00
6. DELPHI FINL GROUP INC	05/12/2010	11/25/2011	153.00	166.00	-13.00
19. DELPHI FINL GROUP INC	05/12/2010	11/29/2011	499.00	527.00	-28.00
336. DELPHI FINL GROUP INC	10/15/2010	12/22/2011	14,777.00	8,908.00	5,869.00
42. DELPHI FINL GROUP INC	08/11/2010	12/27/2011	1,856.00	1,048.00	808.00
15. DILLARD'S INC	12/06/2010	12/08/2011	726.00	522.00	204.00
2750. DIRECTV COM USD0.01	08/30/2000	04/04/2011	129,473.00	72,658.00	56,815.00
1000. DIRECTV COM USD0.01	08/30/2000	09/21/2011	42,268.00	26,421.00	15,847.00
1000. DOLLAR TREE INC	02/02/2010	10/31/2011	80,115.00	34,006.00	46,109.00
650. DOLLAR TREE INC	02/02/2010	11/28/2011	50,077.00	22,104.00	27,973.00
500. DOLLAR TREE INC	02/02/2010	12/23/2011	41,535.00	17,003.00	24,532.00
68. EL PASO ELEC CO	04/09/2009	07/21/2011	2,238.00	982.00	1,256.00
24. EL PASO ELEC CO	03/02/2009	07/28/2011	795.00	335.00	460.00
30. EL PASO ELEC CO	03/27/2009	08/01/2011	1,020.00	418.00	602.00
23. EL PASO ELEC CO	03/27/2009	08/02/2011	786.00	319.00	467.00
21. EL PASO ELEC CO	03/27/2009	10/04/2011	642.00	291.00	351.00
34. EL PASO ELEC CO	03/27/2009	10/12/2011	1,068.00	463.00	605.00
38. EL PASO ELEC CO	03/18/2009	11/09/2011	1,296.00	509.00	787.00
41. EL PASO ELEC CO	03/04/2009	11/10/2011	1,387.00	536.00	851.00
8. EL PASO ELEC CO	03/04/2009	12/15/2011	268.00	105.00	163.00
950. FLUOR CORP NEW	05/07/2009	03/21/2011	68,028.00	39,922.00	28,106.00
1000. FLUOR CORP NEW	05/07/2009	09/15/2011	59,695.00	42,023.00	17,672.00

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6a 1000. FLUOR CORP NEW	05/07/2009	09/21/2011	55,119.00	42,023.00	13,096.00
593. FOREST LABS INC	03/12/2010	05/02/2011	20,543.00	20,447.00	96.00
13. FREEPORT MCMORAN COPPE	12/14/2009	01/03/2011	1,568.00	1,005.00	563.00
906. GDF SUEZ SPONSORED AD	02/19/2008	11/16/2011	23,949.00	60,204.00	-36,255.00
243. GAMESTOP CORP NEW	07/23/2008	03/23/2011	5,082.00	10,958.00	-5,876.00
354. GAMESTOP CORP NEW	04/30/2009	05/13/2011	9,463.00	13,812.00	-4,349.00
554. GAMESTOP CORP NEW	03/08/2010	07/07/2011	15,179.00	11,980.00	3,199.00
5500. GENERAL ELEC CO.	02/05/1985	04/04/2011	112,622.00	14,683.00	97,939.00
450. GOLDMAN SACHS GROUP I	06/20/2006	09/21/2011	45,733.00	65,509.00	-19,776.00
20. HARLEYSVILLE GROUP INC	07/19/2010	09/26/2011	626.00	630.00	-4.00
14. HARLEYSVILLE GROUP INC	07/19/2010	09/27/2011	447.00	422.00	25.00
224. HARTFORD FINL SVCS GR	07/02/2010	08/11/2011	4,485.00	4,839.00	-354.00
208. HARTFORD FINL SVCS GR	08/27/2010	08/29/2011	4,009.00	4,305.00	-296.00
814. HARTFORD FINL SVCS GR	08/27/2010	10/06/2011	14,356.00	12,620.00	1,736.00
150. HEALTHSPRING INC	05/04/2010	05/11/2011	6,411.00	2,504.00	3,907.00
135. HORACE MANN EDUCATORS	10/21/2009	11/23/2011	1,579.00	1,922.00	-343.00
343. HORACE MANN EDUCATORS	10/23/2009	12/06/2011	4,446.00	4,315.00	131.00
101. HUNT J B TRANS SVCS I	10/14/2009	01/03/2011	4,239.00	3,501.00	738.00
23. HUNT J B TRANS SVCS IN	02/03/2010	02/25/2011	942.00	717.00	225.00
109. HUNT J B TRANS SVCS I	02/03/2010	03/17/2011	4,709.00	3,381.00	1,328.00
116. HUNT J B TRANS SVCS I	07/30/2007	04/01/2011	5,239.00	3,262.00	1,977.00
262. HUNT J B TRANS SVCS I	02/26/2009	04/14/2011	12,327.00	6,562.00	5,765.00
.6661 HUNTINGTON INGALLS I	06/09/2008	04/08/2011	27.00	28.00	-1.00
141. HUNTINGTON INGALLS IN	06/09/2008	08/24/2011	4,181.00	5,855.00	-1,674.00
16. IPG PHOTONICS CORP	10/06/2010	10/10/2011	883.00	371.00	512.00

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6a 27. IPG PHOTONICS CORP	10/06/2010	10/20/2011	1,273.00	618.00	655.00
31. INFINITY PROPERTY & CA	02/18/2009	06/02/2011	1,580.00	1,247.00	333.00
15. INFINITY PROPERTY & CA	02/18/2009	06/28/2011	824.00	604.00	220.00
13. INFINITY PROPERTY & CA	02/26/2009	07/06/2011	731.00	463.00	268.00
53. INTERNATIONAL BANCSHAR	12/11/2009	05/13/2011	890.00	900.00	-10.00
48. INTERNATIONAL BANCSHAR	12/02/2009	05/16/2011	808.00	814.00	-6.00
48. INTERNATIONAL BANCSHAR	12/02/2009	05/19/2011	809.00	809.00	
23. INTERNATIONAL BANCSHAR	11/30/2009	05/24/2011	369.00	379.00	-10.00
500. INTERNATIONAL BUSINES	01/31/2002	09/21/2011	88,201.00	53,914.00	34,287.00
100. INTERNATIONAL BUSINES	01/31/2002	11/28/2011	18,123.00	10,783.00	7,340.00
1000. INTERNATIONAL BUSINE CORP	01/31/2002	12/23/2011	182,930.00	107,828.00	75,102.00
15000. ISHARES INC MSCI JA	04/15/2010	06/30/2011	155,541.00	159,325.00	-3,784.00
505. JANUS CAP GROUP INC	10/21/2009	06/10/2011	4,622.00	8,021.00	-3,399.00
1469. JANUS CAP GROUP INC	05/07/2010	06/23/2011	12,874.00	19,524.00	-6,650.00
594. JANUS CAP GROUP INC	02/05/2010	07/26/2011	5,274.00	7,025.00	-1,751.00
1500. JOY GLOBAL INC-WI	05/07/2009	09/21/2011	108,568.00	44,436.00	64,132.00
56. KANSAS CITY SOUTHERN I	04/27/2009	04/21/2011	3,022.00	858.00	2,164.00
66. KANSAS CITY SOUTHERN I	04/27/2009	10/28/2011	4,271.00	1,012.00	3,259.00
.1 KEPPEL LTD SPD ADR	05/19/2008	05/19/2011	2.00	2.00	
628. KEYCORP (NEW) F/K/A S	10/02/2009	06/07/2011	5,074.00	4,150.00	924.00
1258. KEYCORP (NEW) F/K/A	10/02/2009	06/10/2011	10,009.00	7,261.00	2,748.00
635. KEYCORP (NEW) F/K/A S	07/30/2009	06/16/2011	5,101.00	3,445.00	1,656.00
1103. KEYCORP (NEW) F/K/A	07/30/2009	07/12/2011	8,922.00	5,984.00	2,938.00
500. KIMBERLY CLARK CORP.	02/02/2010	12/23/2011	36,789.00	30,348.00	6,441.00
12600. KING PHARMACEUTICAL	12/18/2008	01/31/2011	179,550.00	131,070.00	48,480.00

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6a 35. LANDSTAR SYS INC	11/18/2009	02/01/2011	1,467.00	1,337.00	130.00
5. LANDSTAR SYS INC	05/19/2009	02/24/2011	216.00	184.00	32.00
164. LANDSTAR SYS INC	08/24/2009	02/25/2011	7,298.00	6,040.00	1,258.00
352. LANDSTAR SYS INC	08/27/2009	06/28/2011	15,991.00	12,287.00	3,704.00
110. LAS VEGAS SANDS CORP	07/06/2009	01/04/2011	5,134.00	782.00	4,352.00
309. LAS VEGAS SANDS CORP	07/06/2009	01/07/2011	15,401.00	2,152.00	13,249.00
1000. LIFE TECHNOLOGIES CO	12/18/2008	04/04/2011	52,972.00	24,606.00	28,366.00
1600. LIFE TECHNOLOGIES CO	12/18/2008	06/22/2011	84,738.00	36,152.00	48,586.00
400. LIFE TECHNOLOGIES COR	12/18/2008	10/31/2011	16,409.00	9,038.00	7,371.00
1200. LIFE TECHNOLOGIES CO	12/18/2008	12/23/2011	47,854.00	27,114.00	20,740.00
230. LINCOLN NATL CORP IND	06/15/2010	08/23/2011	4,372.00	6,385.00	-2,013.00
190. LINCOLN NATL CORP IND	05/20/2010	09/27/2011	3,233.00	4,926.00	-1,693.00
215. LINCOLN NATL CORP IND	10/02/2009	10/06/2011	3,273.00	5,220.00	-1,947.00
731. LINCOLN NATL CORP IND	08/25/2010	10/12/2011	12,633.00	16,632.00	-3,999.00
1580. LUXOTTICA GROUP S P	03/16/2001	05/03/2011	52,462.00	23,700.00	28,762.00
43. MKS INSTRS INC	04/23/2010	10/26/2011	1,097.00	1,047.00	50.00
113. MKS INSTRS INC	07/30/2010	10/28/2011	3,083.00	2,547.00	536.00
28. MKS INSTRS INC	07/14/2010	10/31/2011	751.00	583.00	168.00
27. MKS INSTRS INC	06/23/2010	11/07/2011	726.00	559.00	167.00
1338. MARSHALL & ILSLEY CO	10/22/2009	01/05/2011	9,283.00	8,306.00	977.00
24. MENS WEARHOUSE INC	09/17/2010	09/20/2011	687.00	559.00	128.00
24. MENS WEARHOUSE INC	09/22/2010	10/04/2011	588.00	556.00	32.00
14. MENS WEARHOUSE INC	09/22/2010	10/12/2011	397.00	324.00	73.00
4200. METLIFE INC	05/30/2008	08/24/2011	134,765.00	251,428.00	-116,663.00
5000. MICROSOFT CORP	04/30/1991	04/04/2011	127,429.00	6,875.00	120,554.00

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34-15C011761575 TTEES UNIV OF MICHIGAN LAW

13-6053039

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 2500. MICROSOFT CORP	04/30/1991	06/27/2011	63,062.00	3,438.00	59,624.00
2500. MICROSOFT CORP	04/30/1991	09/21/2011	66,096.00	3,438.00	62,658.00
1575. MONSTER WORLDWIDE IN	08/19/2010	11/02/2011	13,739.00	19,083.00	-5,344.00
.9976 MOTOROLA SOLUTIONS I	01/29/2007	01/12/2011	39.00	73.00	-34.00
2399. MOTOROLA SOLUTIONS I	01/29/2007	06/22/2011	111,118.00	176,430.00	-65,312.00
2100. MOTOROLA MOBILITY HL	01/29/2007	06/27/2011	47,858.00	129,425.00	-81,567.00
117. NII HLDGS INC	11/06/2007	08/03/2011	4,926.00	6,187.00	-1,261.00
3.00028 NII HLDGS INC	02/06/2008	11/30/2011	68.00	121.00	-53.00
69.99972 NII HLDGS INC	02/06/2008	11/30/2011	1,598.00	2,967.00	-1,369.00 *
31. NELNET INC CL A	09/30/2010	11/17/2011	688.00	732.00	-44.00
23. NELNET INC CL A	09/17/2010	11/28/2011	504.00	537.00	-33.00
25. NELNET INC CL A	09/17/2010	12/15/2011	597.00	584.00	13.00
60. NORDSON CORP 00	04/16/2010	06/22/2011	3,111.00	2,151.00	960.00
71. NORDSON CORP 00	03/09/2010	06/27/2011	3,691.00	2,432.00	1,259.00
63. NORDSON CORP 00	03/03/2010	07/05/2011	3,540.00	2,131.00	1,409.00
15. NORDSON CORP 00	03/03/2010	07/06/2011	846.00	507.00	339.00
15. NORDSON CORP 00	03/03/2010	07/12/2011	843.00	507.00	336.00
7. NORDSON CORP 00	07/06/2010	07/19/2011	383.00	207.00	176.00
15. NORDSON CORP 00	07/06/2010	07/21/2011	829.00	418.00	411.00
16. NORDSON CORP 00	07/06/2010	08/01/2011	803.00	446.00	357.00
16. NORDSON CORP 00	07/06/2010	08/02/2011	792.00	393.00	399.00
16. NORDSON CORP 00	06/17/2009	08/04/2011	728.00	301.00	427.00
18. NORDSON CORP 00	06/17/2009	08/16/2011	805.00	337.00	468.00
8. NORDSON CORP 00	06/17/2009	08/17/2011	357.00	150.00	207.00
525. NOVARTIS AG-ADR	04/29/2008	02/17/2011	29,729.00	26,577.00	3,152.00

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6a 16. OCCIDENTAL PETROLEUM C	02/01/2010	05/03/2011	1,800.00	1,271.00	529.00
31. OCCIDENTAL PETROLEUM C	02/01/2010	05/04/2011	3,356.00	2,123.00	1,233.00
116. OIL CO LUKOIL	01/27/2010	06/14/2011	7,367.00	6,247.00	1,120.00
425. OIL CO LUKOIL	05/28/2010	08/11/2011	23,381.00	22,161.00	1,220.00
5000. ORACLE CORP	09/28/1999	06/27/2011	157,856.00	52,734.00	105,122.00
139. OWENS ILL INC NEW	03/02/2010	03/30/2011	4,194.00	4,227.00	-33.00
125. OWENS ILL INC NEW	01/29/2010	06/28/2011	3,141.00	3,577.00	-436.00
97. OWENS ILL INC NEW	11/14/2008	07/28/2011	2,375.00	2,055.00	320.00
844. OWENS ILL INC NEW	04/23/2009	08/11/2011	14,641.00	15,294.00	-653.00
1126. POSCO SPON ADR	04/07/2008	05/03/2011	124,522.00	149,533.00	-25,011.00
70. PVH CORP	05/13/2008	07/20/2011	5,140.00	3,180.00	1,960.00
623. PETROHAWK ENERGY CORP	09/08/2009	07/15/2011	23,850.00	15,024.00	8,826.00
329. PHARMACEUTICAL PROD D	03/25/2010	07/18/2011	10,470.00	7,094.00	3,376.00
423. PHARMACEUTICAL PROD D	03/10/2010	10/03/2011	13,626.00	8,669.00	4,957.00
485. PHARMACEUTICAL PROD D	07/24/2009	10/17/2011	16,008.00	9,587.00	6,421.00
7. POLARIS INDUSTRIES INCO	07/23/2010	08/02/2011	822.00	428.00	394.00
7. POLARIS INDUSTRIES INCO	07/23/2010	08/24/2011	708.00	428.00	280.00
7. POLARIS INDUSTRIES INCO	07/23/2010	08/26/2011	688.00	428.00	260.00
18. POLARIS INDUSTRIES INC	05/25/2010	11/28/2011	1,067.00	511.00	556.00
24. POLARIS INDUSTRIES INC	05/25/2010	11/30/2011	1,449.00	677.00	772.00
12. POLARIS INDUSTRIES INC	05/07/2010	12/01/2011	724.00	332.00	392.00
13. POLARIS INDUSTRIES INC	05/07/2010	12/12/2011	771.00	359.00	412.00
13. POLARIS INDUSTRIES INC	05/07/2010	12/20/2011	710.00	359.00	351.00
13. POLARIS INDUSTRIES INC	05/07/2010	12/21/2011	715.00	359.00	356.00
15. POLYPORE INTL INC	06/24/2010	06/27/2011	972.00	332.00	640.00

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6a 65. POLYPORE INTL INC	06/24/2010	06/30/2011	4,416.00	1,424.00	2,992.00
12. POLYPORE INTL INC	06/17/2010	07/05/2011	848.00	262.00	586.00
18. POLYPORE INTL INC	06/17/2010	07/26/2011	1,294.00	392.00	902.00
12. POLYPORE INTL INC	06/17/2010	08/11/2011	687.00	262.00	425.00
17. POLYPORE INTL INC	06/17/2010	09/20/2011	1,149.00	371.00	778.00
3. POLYPORE INTL INC	06/17/2010	10/04/2011	144.00	65.00	79.00
525. POTASH CORP SASK INC	11/04/2010	11/23/2011	21,820.00	18,608.00	3,212.00
8. PROASSURANCE CORP	03/17/2010	06/22/2011	555.00	470.00	85.00
22. PROASSURANCE CORP	03/17/2010	08/08/2011	1,559.00	1,256.00	303.00
8. PROASSURANCE CORP	03/03/2010	08/10/2011	569.00	435.00	134.00
7. PROASSURANCE CORP	03/03/2010	09/23/2011	488.00	380.00	108.00
9. PROASSURANCE CORP	03/03/2010	10/05/2011	684.00	484.00	200.00
9. PROASSURANCE CORP	08/21/2009	12/19/2011	704.00	478.00	226.00
27. PROLOGIS SH BEN INT	10/02/2009	01/27/2011	430.00	299.00	131.00
326. PROLOGIS SH BEN INT	10/02/2009	03/11/2011	5,028.00	3,596.00	1,432.00
900. PROLOGIS SH BEN INT	10/02/2009	04/01/2011	14,411.00	9,928.00	4,483.00
764. QUADRA FNX MNG LTD	12/03/2010	12/06/2011	11,572.00	11,384.00	188.00
15. RPC INC	06/29/2010	07/01/2011	371.00	139.00	232.00
34. RPC INC	06/29/2010	07/05/2011	857.00	315.00	542.00
33. RPC INC	06/29/2010	07/06/2011	833.00	306.00	527.00
33. RPC INC	06/23/2010	07/08/2011	848.00	305.00	543.00
29. RPC INC	06/23/2010	08/11/2011	664.00	268.00	396.00
29. RPC INC	06/23/2010	08/17/2011	714.00	268.00	446.00
363. RANGE RES CORP	11/27/2009	02/17/2011	17,680.00	15,991.00	1,689.00
377. REGAL ENTERTAINMENT G	11/30/2010	12/27/2011	4,474.00	5,111.00	-637.00

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(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 690. REGIONS FINL CORP NEW	06/19/2009	01/07/2011	4,839.00	2,871.00	1,968.00
2607. REGIONS FINL CORP NE	07/21/2009	08/11/2011	11,307.00	10,070.00	1,237.00
435. REPSOL SPONSORED ADR	02/09/2010	03/21/2011	14,617.00	9,761.00	4,856.00
105. REPSOL SPONSORED ADR	02/05/2010	03/29/2011	3,601.00	2,268.00	1,333.00
213. REPSOL SPONSORED ADR	02/05/2010	04/06/2011	7,536.00	4,602.00	2,934.00
86. REPSOL SPONSORED ADR	02/05/2010	04/11/2011	3,050.00	1,858.00	1,192.00
132. RIO TINTO PLC SPN ADR	03/02/2009	01/10/2011	9,083.00	3,086.00	5,997.00
16. ROCKWOOD HLDGS INC	10/19/2010	10/27/2011	777.00	458.00	319.00
24. ROCKWOOD HLDGS INC	08/25/2010	10/28/2011	1,161.00	592.00	569.00
8. ROCKWOOD HLDGS INC	06/02/2010	10/31/2011	373.00	196.00	177.00
91. RUBY TUESDAY INC	10/23/2009	05/13/2011	952.00	675.00	277.00
19. RUBY TUESDAY INC	10/23/2009	07/06/2011	210.00	141.00	69.00
6. SCHLUMBERGER LTD	08/04/2010	10/21/2011	409.00	379.00	30.00
41. SELECTIVE INS GROUP IN	11/02/2010	12/16/2011	713.00	698.00	15.00
40. SELECTIVE INS GROUP IN	11/02/2010	12/20/2011	706.00	681.00	25.00
372. SIEMENS AG-ADR	02/19/2008	02/17/2011	49,095.00	49,430.00	-335.00
16. SMITH A O CORP	11/10/2009	01/25/2011	653.00	458.00	195.00
119. SMITH A O CORP	11/20/2009	02/01/2011	5,159.00	3,302.00	1,857.00
6. SMITHFIELD FOODS INC CO	11/11/2009	01/19/2011	119.00	102.00	17.00
234. SMITHFIELD FOODS INC	09/18/2009	02/02/2011	4,871.00	3,245.00	1,626.00
200. SMITHFIELD FOODS INC	09/18/2009	02/07/2011	4,488.00	2,773.00	1,715.00
678. SMITHFIELD FOODS INC	09/18/2009	02/10/2011	15,164.00	9,401.00	5,763.00
216. SOTHEBY'S HLDGS INC C	03/08/2010	03/15/2011	9,660.00	6,354.00	3,306.00
22. SOUTHWESTERN ENERGY CO	12/15/2009	01/28/2011	859.00	975.00	-116.00
124. SOUTHWESTERN ENERGY C	04/22/2010	05/04/2011	5,271.00	5,419.00	-148.00

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6a 164. SUNTRUST BKS INC	06/05/2009	01/07/2011	4,669.00	2,998.00	1,671.00
172. SUNTRUST BKS INC	06/19/2009	01/21/2011	5,108.00	2,834.00	2,274.00
42. SUNTRUST BKS INC	06/19/2009	08/05/2011	916.00	656.00	260.00
58. SYNEX CORP	01/22/2010	01/25/2011	1,931.00	1,611.00	320.00
39. SYNEX CORP	07/02/2008	01/26/2011	1,326.00	953.00	373.00
48. SYNEX CORP	07/02/2008	01/31/2011	1,597.00	1,173.00	424.00
120. SYNEX CORP	07/02/2008	02/02/2011	4,131.00	2,932.00	1,199.00
55. SYNEX CORP	07/02/2008	02/03/2011	1,868.00	1,344.00	524.00
26. TELLABS INC	01/07/2010	01/25/2011	148.00	157.00	-9.00
2315. TELLABS INC	01/07/2010	01/26/2011	13,182.00	14,017.00	-835.00
39. TEMPUR-PEDIC INTL INC	01/04/2010	05/11/2011	2,472.00	941.00	1,531.00
18. TEMPUR-PEDIC INTL INC	12/14/2009	05/20/2011	1,164.00	427.00	737.00
33. TEMPUR-PEDIC INTL INC	12/14/2009	06/10/2011	1,938.00	772.00	1,166.00
75. TEMPUR-PEDIC INTL INC	12/02/2009	06/22/2011	4,854.00	1,697.00	3,157.00
80. TEMPUR-PEDIC INTL INC	12/02/2009	06/27/2011	5,199.00	1,172.00	4,027.00
13. TEMPUR-PEDIC INTL INC	07/28/2009	07/06/2011	896.00	186.00	710.00
13. TEMPUR-PEDIC INTL INC	07/28/2009	07/08/2011	885.00	186.00	699.00
12. TEMPUR-PEDIC INTL INC	07/28/2009	08/10/2011	677.00	172.00	505.00
12. TEMPUR-PEDIC INTL INC	07/28/2009	08/17/2011	727.00	172.00	555.00
13. TEMPUR-PEDIC INTL INC	07/28/2009	08/22/2011	679.00	186.00	493.00
41. TEMPUR-PEDIC INTL INC	07/28/2009	12/01/2011	2,276.00	587.00	1,689.00
13. TEMPUR-PEDIC INTL INC	07/28/2009	12/02/2011	728.00	186.00	542.00
24. TEMPUR-PEDIC INTL INC	07/28/2009	12/05/2011	1,328.00	344.00	984.00
14. TEMPUR-PEDIC INTL INC	07/28/2009	12/12/2011	733.00	201.00	532.00
14. TEMPUR-PEDIC INTL INC	07/28/2009	12/19/2011	739.00	201.00	538.00

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6a 97. TENNECO AUTOMOTIVE INC	01/04/2010	02/25/2011	3,899.00	1,843.00	2,056.00
178. TENNECO AUTOMOTIVE IN	01/04/2010	02/28/2011	7,148.00	3,193.00	3,955.00
35. TENNECO AUTOMOTIVE INC	08/21/2009	03/02/2011	1,404.00	627.00	777.00
639. TEVA PHARMACEUTICAL I	05/06/2003	02/17/2011	33,112.00	15,124.00	17,988.00
1551. TEVA PHARMACEUTICAL	05/06/2003	05/03/2011	72,632.00	36,709.00	35,923.00
34. TOTAL S A SPONSORED A	05/12/2010	08/08/2011	1,603.00	1,735.00	-132.00
153. TOTAL S A SPONSORED	05/12/2010	08/16/2011	7,250.00	7,808.00	-558.00
132. TOTAL S A SPONSORED	06/03/2010	08/17/2011	6,438.00	6,414.00	24.00
3. ULTA SALON COSMETICS & INC	06/11/2010	07/01/2011	193.00	70.00	123.00
15. ULTA SALON COSMETICS & INC	06/11/2010	07/05/2011	982.00	349.00	633.00
13. ULTA SALON COSMETICS & INC	06/11/2010	07/06/2011	863.00	302.00	561.00
13. ULTA SALON COSMETICS & INC	06/11/2010	07/07/2011	890.00	302.00	588.00
13. ULTA SALON COSMETICS & INC	06/11/2010	07/12/2011	832.00	288.00	544.00
23. ULTA SALON COSMETICS & INC	05/07/2010	11/11/2011	1,669.00	508.00	1,161.00
19. ULTA SALON COSMETICS & INC	05/07/2010	11/14/2011	1,368.00	420.00	948.00
27. ULTA SALON COSMETICS & INC	05/07/2010	11/15/2011	1,944.00	596.00	1,348.00
73. ULTRA PETE CORP	09/20/2007	01/28/2011	3,360.00	4,091.00	-731.00
77. ULTRA PETE CORP	09/20/2007	05/04/2011	3,689.00	4,315.00	-626.00
15. UNDER ARMOUR INC	10/29/2010	12/01/2011	1,192.00	701.00	491.00
333. COMPANHIA VALE DO RIO	08/19/2010	10/06/2011	7,859.00	9,616.00	-1,757.00
398. COMPANHIA VALE DO RIO	08/19/2010	10/21/2011	9,138.00	11,415.00	-2,277.00
45. COMPANHIA VALE DO RIO	12/11/2009	11/22/2011	1,083.00	1,278.00	-195.00
5300. VANGUARD MSCI EMERGI	10/01/2009	12/28/2011	200,374.00	199,791.00	583.00
1975. VANGUARD MSCI EMERGI	10/01/2009	12/29/2011	75,234.00	74,451.00	783.00
10. VERIFONE SYSTEMS INC	12/17/2009	06/22/2011	411.00	164.00	247.00

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6a 78. VERIFONE SYSTEMS INC	12/17/2009	06/27/2011	3,192.00	1,251.00	1,941.00
135. VERIFONE SYSTEMS INC	12/11/2009	06/30/2011	6,022.00	1,991.00	4,031.00
90. VERIFONE SYSTEMS INC	10/02/2009	07/05/2011	3,960.00	1,314.00	2,646.00
7. VERIFONE SYSTEMS INC	10/02/2009	07/06/2011	316.00	102.00	214.00
23. VIROPHARMA INC	08/03/2010	08/11/2011	388.00	307.00	81.00
41. VIROPHARMA INC	08/03/2010	08/16/2011	744.00	548.00	196.00
94. VIROPHARMA INC	08/03/2010	08/24/2011	1,732.00	1,247.00	485.00
72. VIROPHARMA INC	08/02/2010	09/07/2011	1,355.00	953.00	402.00
40. VIROPHARMA INC	08/02/2010	09/09/2011	723.00	530.00	193.00
442. WMS INDS INC 00	03/17/2010	05/10/2011	14,891.00	16,080.00	-1,189.00
153. WESTLAKE CHEM CORP	09/02/2009	02/28/2011	7,297.00	3,695.00	3,602.00
39. WORLD ACCEP CORP DEL	08/30/2010	11/01/2011	2,608.00	1,570.00	1,038.00
31. WORLD ACCEP CORP DEL	08/31/2010	11/04/2011	2,119.00	1,246.00	873.00
144. WYNDHAM WORLDWIDE COR	04/29/2010	10/27/2011	5,041.00	3,914.00	1,127.00
52. YANZHOU COAL MNG CO LT	06/21/2010	07/07/2011	2,041.00	1,231.00	810.00
304. ZIMMER HOLDINGS INC	09/21/2009	01/03/2011	16,637.00	13,873.00	2,764.00
756. COSAN LTD	01/28/2010	10/28/2011	9,100.00	5,909.00	3,191.00
42. FRESH DEL MONTE PRODUC	01/31/2008	08/24/2011	995.00	1,330.00	-335.00
38. PLATINUM UNDERWRITER H	08/31/2009	06/08/2011	1,263.00	1,347.00	-84.00
23. PLATINUM UNDERWRITER H	08/21/2009	06/10/2011	774.00	802.00	-28.00
67. PLATINUM UNDERWRITER H	08/21/2009	06/16/2011	2,256.00	2,267.00	-11.00
44. WEATHERFORD INT LTD CO	08/18/2010	10/14/2011	639.00	1,063.00	-424.00 *
1700. NOBLE CORP COM	05/07/2009	09/21/2011	59,426.00	50,069.00	9,357.00
8450. BANCO SANTANDER SA	10/08/2010	11/16/2011	64,182.00	108,266.00	-44,084.00
3000. HONDA MOTOR CO	06/16/2008	09/26/2011	89,580.00	107,200.00	-17,620.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b

Schedule D-1 (Form 1041) 2011

Employer identification number

13-6053039

[illegible]

* INDICATES WASH SALE

Schedule D-1 (Form 1041) 2011

FEDERAL CAPITAL GAIN DIVIDENDS
=====LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

APARTMENT INVT & MGMT CO CL A	346.00
BOSTON PPTYS INC	1.00
CAMDEN PPTY TR SHS BEN INT	23.00
PROLOGIS SH BEN INT	134.00
VANGUARD BD IDX FD INC INTER TERM BD	82,849.00
CLASS ACTION PROCEEDS	164.00

-----	83,515.00
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TOTAL 15% RATE CAPITAL GAIN DIVIDENDS	83,515.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS	83,515.00
	=====

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					83,515.	
5,076.00		93. AGCO CORP PROPERTY TYPE: SECURITIES 2,469.00					10/02/2009	01/12/2011
							2,607.00	
4,567.00		117. AGCO CORP PROPERTY TYPE: SECURITIES 5,901.00					04/14/2011	09/12/2011
							-1,334.00	
6,668.00		173. AMC NETWORKS INC PROPERTY TYPE: SECURITIES 4,570.00					04/20/2010	07/05/2011
							2,098.00	
1,004.00		27. AMC NETWORKS INC PROPERTY TYPE: SECURITIES 683.00					02/10/2010	07/11/2011
							321.00	
10.00		.25 AMC NETWORKS INC PROPERTY TYPE: SECURITIES 6.00					02/10/2010	07/12/2011
							4.00	
3,704.00		68. ABERCROMBIE & FITCH CO PROPERTY TYPE: SECURITIES 1,790.00					05/15/2009	01/06/2011
							1,914.00	
1,307.00		24. ABERCROMBIE & FITCH CO PROPERTY TYPE: SECURITIES 959.00					05/14/2010	01/06/2011
							348.00	
17,408.00		303. ABERCROMBIE & FITCH CO PROPERTY TYPE: SECURITIES 7,819.00					05/08/2009	02/22/2011
							9,589.00	
6,576.00		231. ACTUANT CORP CL A NEW 00 PROPERTY TYPE: SECURITIES 6,237.00					12/31/2010	02/23/2011
							339.00	
2,050.00		72. ACTUANT CORP CL A NEW 00 PROPERTY TYPE: SECURITIES 1,935.00					01/05/2011	02/23/2011
							115.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
3,347.00		115. ADMINISTAFF INC PROPERTY TYPE: SECURITIES 2,903.00					07/19/2010 444.00	02/16/2011
7,081.00		242. ADOBE SYS INC PROPERTY TYPE: SECURITIES 7,712.00					03/16/2011 -631.00	11/02/2011
15,550.00		588. ADOBE SYS INC PROPERTY TYPE: SECURITIES 17,014.00					12/21/2010 -1,464.00	11/21/2011
1,819.00		30. AIR METHODS CORP PROPERTY TYPE: SECURITIES 1,972.00					03/30/2011 -153.00	05/31/2011
1,504.00		25. AIR METHODS CORP PROPERTY TYPE: SECURITIES 1,643.00					03/30/2011 -139.00	06/02/2011
907.00		12. AIR METHODS CORP PROPERTY TYPE: SECURITIES 897.00					06/28/2011 10.00	07/08/2011
146.00		2. AIR METHODS CORP PROPERTY TYPE: SECURITIES 150.00					06/28/2011 -4.00	07/21/2011
730.00		10. AIR METHODS CORP PROPERTY TYPE: SECURITIES 657.00					03/30/2011 73.00	07/21/2011
1,039.00		15. AIR METHODS CORP PROPERTY TYPE: SECURITIES 986.00					03/30/2011 53.00	08/03/2011
4,073.00		59. ALASKA AIRE GROUP INC PROPERTY TYPE: SECURITIES 2,794.00					07/20/2010 1,279.00	05/10/2011
13,460.00		195. ALASKA AIRE GROUP INC PROPERTY TYPE: SECURITIES 5,456.00					12/14/2009 8,004.00	05/10/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
542.00		9. ALASKA AIRE GROUP INC PROPERTY TYPE: SECURITIES 621.00					06/30/2011 -79.00	09/15/2011
642.00		11. ALASKA AIRE GROUP INC PROPERTY TYPE: SECURITIES 759.00					06/30/2011 -117.00	09/26/2011
490.00		7. ALASKA AIRE GROUP INC PROPERTY TYPE: SECURITIES 483.00					06/30/2011 7.00	12/02/2011
580.00		8. ALASKA AIRE GROUP INC PROPERTY TYPE: SECURITIES 552.00					06/30/2011 28.00	12/15/2011
1,845.00		96. ALBANY INTL CORP NEW CLASS A PROPERTY TYPE: SECURITIES 2,635.00					07/12/2011 -790.00	09/14/2011
2,823.00		141. ALBANY INTL CORP NEW CLASS A PROPERTY TYPE: SECURITIES 3,763.00					07/18/2011 -940.00	09/15/2011
922.00		46. ALBANY INTL CORP NEW CLASS A PROPERTY TYPE: SECURITIES 1,194.00					07/18/2011 -272.00	09/16/2011
688.00		35. ALBANY INTL CORP NEW CLASS A PROPERTY TYPE: SECURITIES 899.00					06/22/2011 -211.00	09/20/2011
624.00		34. ALBANY INTL CORP NEW CLASS A PROPERTY TYPE: SECURITIES 873.00					06/22/2011 -249.00	10/05/2011
727.00		35. ALBANY INTL CORP NEW CLASS A PROPERTY TYPE: SECURITIES 899.00					06/22/2011 -172.00	10/12/2011
1,216.00		59. ALBANY INTL CORP NEW CLASS A PROPERTY TYPE: SECURITIES 1,484.00					06/28/2011 -268.00	10/14/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,565.00		1359. ALCATEL ALSTHOM PROPERTY TYPE: SECURITIES 4,455.00					04/13/2010 2,110.00	02/28/2011
3,484.00		654. ALCATEL ALSTHOM PROPERTY TYPE: SECURITIES 1,984.00					01/11/2011 1,500.00	03/11/2011
1,635.00		307. ALCATEL ALSTHOM PROPERTY TYPE: SECURITIES 1,006.00					04/13/2010 629.00	03/11/2011
5,152.00		899. ALCATEL ALSTHOM PROPERTY TYPE: SECURITIES 2,728.00					01/11/2011 2,424.00	03/28/2011
5,443.00		960. ALCATEL ALSTHOM PROPERTY TYPE: SECURITIES 2,913.00					01/11/2011 2,530.00	03/30/2011
4,831.00		830. ALCATEL ALSTHOM PROPERTY TYPE: SECURITIES 2,518.00					01/11/2011 2,313.00	04/01/2011
10,033.00		1724. ALCATEL ALSTHOM PROPERTY TYPE: SECURITIES 4,588.00					05/06/2010 5,445.00	04/01/2011
4,428.00		94. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,614.00					06/20/2011 -1,186.00	09/07/2011
3,925.00		91. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,435.00					06/20/2011 -1,510.00	09/27/2011
2,805.00		49. ALPHA NAT RES INC PROPERTY TYPE: SECURITIES 2,229.00					10/12/2010 576.00	01/19/2011
1,456.00		27. ALPHA NAT RES INC PROPERTY TYPE: SECURITIES 1,228.00					10/12/2010 228.00	02/03/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,707.00		180. ALPHA NAT RES INC PROPERTY TYPE: SECURITIES 8,178.00					01/04/2010 1,529.00	02/03/2011
3,874.00		74. ALPHA NAT RES INC PROPERTY TYPE: SECURITIES 3,362.00					01/04/2010 512.00	02/04/2011
10,575.00		202. ALPHA NAT RES INC PROPERTY TYPE: SECURITIES 8,157.00					09/16/2010 2,418.00	02/04/2011
4,633.00		178. ALPHA NAT RES INC PROPERTY TYPE: SECURITIES 10,248.00					04/07/2011 -5,615.00	11/03/2011
32,314.00		573. AMERICA MOVIL - SERIES L PROPERTY TYPE: SECURITIES 31,369.00					10/08/2010 945.00	02/17/2011
76,922.00		2854. AMERICA MOVIL - SERIES L PROPERTY TYPE: SECURITIES 78,120.00					10/08/2010 -1,198.00	07/05/2011
3,948.00		311. AMERICAN AXLE & MFG HLDGS INC PAR PROPERTY TYPE: SECURITIES 4,568.00					01/25/2011 -620.00	04/01/2011
636.00		84. AMERICAN AXLE & MFG HLDGS INC PAR PROPERTY TYPE: SECURITIES 959.00					07/18/2011 -323.00	09/12/2011
4,437.00		495. AMERICAN CAP LTD PROPERTY TYPE: SECURITIES 5,075.00					05/10/2011 -638.00	06/16/2011
1,344.00		150. AMERICAN CAP LTD PROPERTY TYPE: SECURITIES 1,572.00					05/11/2011 -228.00	06/16/2011
3,656.00		398. AMERICAN CAP LTD PROPERTY TYPE: SECURITIES 3,529.00					02/24/2011 127.00	06/22/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,733.00		295. AMERICAN CAP LTD PROPERTY TYPE: SECURITIES 1,525.00					07/14/2010 1,208.00	06/27/2011
726.00		78. AMERICAN CAP LTD PROPERTY TYPE: SECURITIES 403.00					07/14/2010 323.00	06/28/2011
539.00		27. AMERICAN GREETINGS CORP CLASS A PROPERTY TYPE: SECURITIES 620.00					10/21/2009 -81.00	09/26/2011
920.00		53. AMERICAN GREETINGS CORP CLASS A PROPERTY TYPE: SECURITIES 1,084.00					09/20/2011 -164.00	10/24/2011
2,258.00		130. AMERICAN GREETINGS CORP CLASS A PROPERTY TYPE: SECURITIES 2,849.00					10/21/2009 -591.00	10/24/2011
10,645.00		190. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 7,984.00					07/30/2007 2,661.00	02/14/2011
9,809.00		157. AMERIGROUP CORP PROPERTY TYPE: SECURITIES 5,841.00					09/30/2010 3,968.00	03/29/2011
5,998.00		96. AMERIGROUP CORP PROPERTY TYPE: SECURITIES 3,303.00					03/24/2010 2,695.00	03/29/2011
4,134.00		65. AMERIGROUP CORP PROPERTY TYPE: SECURITIES 2,110.00					03/26/2010 2,024.00	03/30/2011
4,770.00		75. AMERIGROUP CORP PROPERTY TYPE: SECURITIES 2,450.00					07/20/2010 2,320.00	03/30/2011
610.00		10. AMERIGROUP CORP PROPERTY TYPE: SECURITIES 298.00					05/12/2009 312.00	04/18/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,273.00		49. ANDERSONS INC PROPERTY TYPE: SECURITIES 2,379.00					02/16/2011 -106.00	04/18/2011
2,141.00		44. ANDERSONS INC PROPERTY TYPE: SECURITIES 2,074.00					03/18/2011 67.00	04/21/2011
3,360.00		84. ANDERSONS INC PROPERTY TYPE: SECURITIES 3,356.00					06/09/2011 4.00	08/31/2011
1,880.00		47. ANDERSONS INC PROPERTY TYPE: SECURITIES 1,820.00					10/21/2010 60.00	08/31/2011
4,023.00		119. ANDERSONS INC PROPERTY TYPE: SECURITIES 4,565.00					09/20/2010 -542.00	10/12/2011
1,285.00		38. ANDERSONS INC PROPERTY TYPE: SECURITIES 1,409.00					11/08/2010 -124.00	10/12/2011
2,540.00		72.00199 ANDERSONS INC PROPERTY TYPE: SECURITIES 2,670.00					09/03/2010 -130.00	10/27/2011
2,222.00		63. ANDERSONS INC PROPERTY TYPE: SECURITIES 2,336.00					11/08/2010 -114.00	10/27/2011
106.00		2.99801 ANDERSONS INC PROPERTY TYPE: SECURITIES 111.00					09/03/2010 -5.00	10/27/2011
3,341.00		81. ANDERSONS INC PROPERTY TYPE: SECURITIES 2,959.00					11/09/2010 382.00	11/15/2011
4,738.00		112. ANDERSONS INC PROPERTY TYPE: SECURITIES 4,088.00					09/10/2010 650.00	11/30/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,547.00		194. ANDERSONS INC PROPERTY TYPE: SECURITIES 6,994.00					09/10/2010 1,553.00	12/01/2011
1,120.00		18. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 1,249.00					03/31/2011 -129.00	06/22/2011
721.00		11. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 762.00					03/31/2011 -41.00	06/30/2011
566.00		11. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 761.00					02/24/2011 -195.00	08/26/2011
678.00		12. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 826.00					02/24/2011 -148.00	09/02/2011
521.00		9. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 609.00					02/03/2011 -88.00	10/26/2011
553.00		9. ANIXTER INTL INC PROPERTY TYPE: SECURITIES 609.00					02/03/2011 -56.00	12/01/2011
159.00		5. ANN INC PROPERTY TYPE: SECURITIES 144.00					03/31/2011 15.00	04/26/2011
13,473.00		429. ANN INC PROPERTY TYPE: SECURITIES 11,731.00					04/01/2011 1,742.00	04/28/2011
4,552.00		208. ANNTAYLOR STORES CORP COM PROPERTY TYPE: SECURITIES 5,765.00					12/16/2010 -1,213.00	01/24/2011
2,202.00		103. ANNTAYLOR STORES CORP COM PROPERTY TYPE: SECURITIES 2,840.00					12/28/2010 -638.00	01/25/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,750.00		121. APACHE CORP PROPERTY TYPE: SECURITIES 16,080.00					10/05/2010 -330.00	04/06/2011
3,399.00		27. APACHE CORP PROPERTY TYPE: SECURITIES 3,537.00					09/14/2010 -138.00	05/04/2011
1,915.00		192. APOLLO INVT CORP PROPERTY TYPE: SECURITIES 2,300.00					02/09/2011 -385.00	06/15/2011
4,981.00		495. APOLLO INVT CORP PROPERTY TYPE: SECURITIES 5,685.00					06/08/2011 -704.00	06/16/2011
1,831.00		182. APOLLO INVT CORP PROPERTY TYPE: SECURITIES 1,957.00					06/08/2011 -126.00	06/22/2011
1,790.00		182. APOLLO INVT CORP PROPERTY TYPE: SECURITIES 1,938.00					06/10/2011 -148.00	06/27/2011
1,243.00		122. APOLLO INVT CORP PROPERTY TYPE: SECURITIES 1,280.00					06/10/2011 -37.00	06/30/2011
2,522.00		71. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,454.00					06/27/2011 68.00	06/30/2011
3,503.00		97. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 3,351.00					06/22/2011 152.00	07/01/2011
575.00		16. APPLIED INDL TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 553.00					06/22/2011 22.00	07/05/2011
733.00		37. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 792.00					11/04/2011 -59.00	12/05/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
390.00		20. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 413.00					11/10/2011 -23.00	12/06/2011
566.00		29. ARCTIC CAT INC PROPERTY TYPE: SECURITIES 621.00					11/04/2011 -55.00	12/06/2011
1,678.00		58. ASCENA RETAIL GROUP INC PROPERTY TYPE: SECURITIES 1,646.00					11/04/2011 32.00	12/19/2011
3,088.00		103. ASCENA RETAIL GROUP INC PROPERTY TYPE: SECURITIES 2,922.00					11/04/2011 166.00	12/21/2011
923.00		55. ASPEN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 922.00					05/20/2011 1.00	11/29/2011
1,729.00		97. ASPEN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 1,624.00					05/20/2011 105.00	12/01/2011
835.00		48. ASPEN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 803.00					05/13/2011 32.00	12/28/2011
3,108.00		112. ASTEC INDS INC PROPERTY TYPE: SECURITIES 3,496.00					08/26/2011 -388.00	10/04/2011
1,190.00		40. ASTEC INDS INC PROPERTY TYPE: SECURITIES 1,248.00					08/26/2011 -58.00	10/05/2011
332.00		10. ASTEC INDS INC PROPERTY TYPE: SECURITIES 312.00					08/26/2011 20.00	10/27/2011
2,438.00		41. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 2,567.00					05/31/2011 -129.00	06/28/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,757.00		29. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 1,796.00					05/31/2011 -39.00	07/05/2011
3,449.00		57. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 3,463.00					05/25/2011 -14.00	07/12/2011
3,441.00		61. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 3,508.00					06/16/2011 -67.00	07/25/2011
295.00		7. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 386.00					11/16/2010 -91.00	08/22/2011
380.00		9. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 509.00					06/16/2011 -129.00	08/22/2011
730.00		15. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 828.00					11/16/2010 -98.00	08/31/2011
2,563.00		72. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 3,915.00					11/16/2010 -1,352.00	11/23/2011
750.00		19. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 926.00					03/09/2010 -176.00	11/30/2011
711.00		17. ATLAS AIR WORLDWIDE HOLDINGS PROPERTY TYPE: SECURITIES 828.00					03/09/2010 -117.00	12/01/2011
8,242.00		325. AVISTA CORP PROPERTY TYPE: SECURITIES 7,118.00					12/08/2010 1,124.00	05/10/2011
1,344.00		53. AVISTA CORP PROPERTY TYPE: SECURITIES 1,176.00					02/23/2011 168.00	05/10/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
40,932.00		2500. AVON PRODS INC PROPERTY TYPE: SECURITIES 54,133.00					08/24/2011 -13,201.00	11/28/2011
4,608.00		251. B & G FOODS INC NEW PROPERTY TYPE: SECURITIES 4,773.00					04/11/2011 -165.00	05/31/2011
32,194.00		391. BASF AKTIENGESELLSCHAFT-LEVEL 1 PROPERTY TYPE: SECURITIES 28,972.00					10/22/2010 3,222.00	02/17/2011
3,046.00		37. BASF AKTIENGESELLSCHAFT-LEVEL 1 PROPERTY TYPE: SECURITIES 2,421.00					02/19/2008 625.00	02/17/2011
18,296.00		270. BASF AKTIENGESELLSCHAFT-LEVEL 1 PROPERTY TYPE: SECURITIES 17,669.00					02/19/2008 627.00	11/16/2011
27,167.00		742. BNP PARIBAS SPND ADR PROPERTY TYPE: SECURITIES 32,869.00					02/19/2008 -5,702.00	06/15/2011
51,272.00		2534. BNP PARIBAS SPND ADR PROPERTY TYPE: SECURITIES 112,251.00					02/19/2008 -60,979.00	11/16/2011
57,843.00		8400. BANK OF AMERICA CORP PROPERTY TYPE: SECURITIES 119,825.00					05/07/2009 -61,982.00	08/24/2011
2,571.00		155. BANNER CORP PROPERTY TYPE: SECURITIES 2,436.00					10/21/2011 135.00	12/06/2011
725.00		44. BANNER CORP PROPERTY TYPE: SECURITIES 664.00					10/20/2011 61.00	12/08/2011
709.00		43. BANNER CORP PROPERTY TYPE: SECURITIES 625.00					10/18/2011 84.00	12/14/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
694.00		43. BANNER CORP PROPERTY TYPE: SECURITIES 625.00					10/18/2011 69.00	12/19/2011
1,136.00		44. BASIC ENERGY SVCS INC NEW PROPERTY TYPE: SECURITIES 1,003.00					03/18/2011 133.00	08/05/2011
2,519.00		111. BASIC ENERGY SVCS INC NEW PROPERTY TYPE: SECURITIES 2,530.00					03/18/2011 -11.00	08/08/2011
50,285.00		900. BAXTER INTL INC PROPERTY TYPE: SECURITIES 47,340.00					03/21/2011 2,945.00	09/15/2011
1,813.00		116. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 2,408.00					05/07/2010 -595.00	06/22/2011
203.00		13. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 218.00					11/02/2010 -15.00	06/22/2011
1,797.00		109. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 1,832.00					11/02/2010 -35.00	06/30/2011
1,903.00		113. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 1,899.00					11/02/2010 4.00	07/05/2011
811.00		49. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 821.00					10/13/2010 -10.00	07/12/2011
688.00		50. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 838.00					10/13/2010 -150.00	08/16/2011
1,122.00		82. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 1,372.00					11/15/2010 -250.00	10/05/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,437.00		245. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 3,915.00					10/01/2010 -478.00	11/04/2011
2,301.00		164. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 2,739.00					04/13/2011 -438.00	11/04/2011
1,659.00		125. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES 1,933.00					09/17/2010 -274.00	11/10/2011
3,400.00		590. BOISE INC PROPERTY TYPE: SECURITIES 5,248.00					02/25/2011 -1,848.00	08/12/2011
3,216.00		38. BOSTON BEER INC CL A PROPERTY TYPE: SECURITIES 3,736.00					12/28/2010 -520.00	03/15/2011
4,150.00		520. BOSTON PRIVATE FINL HLDGS INC PROPERTY TYPE: SECURITIES 3,293.00					10/26/2011 857.00	12/06/2011
3,885.00		490. BOSTON PRIVATE FINL HLDGS INC PROPERTY TYPE: SECURITIES 2,729.00					09/09/2011 1,156.00	12/09/2011
1,478.00		188. BOSTON PRIVATE FINL HLDGS INC PROPERTY TYPE: SECURITIES 1,047.00					09/09/2011 431.00	12/12/2011
623.00		81. BOSTON PRIVATE FINL HLDGS INC PROPERTY TYPE: SECURITIES 451.00					09/09/2011 172.00	12/15/2011
7,430.00		212. BRADY CORP CL A F/K/A BRADY W H CO PROPERTY TYPE: SECURITIES 6,460.00					09/14/2009 970.00	02/23/2011
10,591.00		310. BRADY CORP CL A F/K/A BRADY W H CO PROPERTY TYPE: SECURITIES 9,226.00					11/13/2009 1,365.00	02/24/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,954.00		145. BRADY CORP CL A F/K/A BRADY W H CO PROPERTY TYPE: SECURITIES 4,167.00					06/21/2010 787.00	02/24/2011
956.00		32. BRIDGEPOINT ED INC PROPERTY TYPE: SECURITIES 850.00					07/05/2011 106.00	07/21/2011
581.00		35. BRIDGEPOINT ED INC PROPERTY TYPE: SECURITIES 929.00					07/05/2011 -348.00	10/04/2011
301.00		6. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 193.00					06/18/2010 108.00	01/27/2011
1,955.00		39. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 1,223.00					09/21/2009 732.00	01/27/2011
3,156.00		71. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 2,198.00					09/21/2009 958.00	06/16/2011
2,652.00		57. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 1,738.00					09/01/2009 914.00	06/22/2011
2,583.00		56. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 1,684.00					09/01/2009 899.00	06/27/2011
845.00		17. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 509.00					08/21/2009 336.00	07/06/2011
853.00		17. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 509.00					08/21/2009 344.00	07/07/2011
852.00		17. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 509.00					08/21/2009 343.00	07/08/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,081.00		21. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 629.00					08/21/2009 452.00	07/21/2011
683.00		17. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 508.00					09/02/2009 175.00	08/11/2011
671.00		17. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 508.00					09/02/2009 163.00	08/22/2011
673.00		17. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 508.00					09/30/2009 165.00	08/26/2011
2,423.00		58. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 1,705.00					09/30/2009 718.00	09/23/2011
1,264.00		28. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 818.00					08/31/2009 446.00	09/27/2011
1,484.00		32. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 1,391.00					10/10/2011 93.00	11/16/2011
1,160.00		25. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 731.00					08/31/2009 429.00	11/16/2011
591.00		13. BRISTOW GROUP INC PROPERTY TYPE: SECURITIES 380.00					08/31/2009 211.00	11/17/2011
16,999.00		1. SALES PROPERTY TYPE: SECURITIES					06/30/2011 16,999.00	12/31/2011
170,197.00		1. SALES PROPERTY TYPE: SECURITIES					12/30/2010 170,197.00	12/31/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,659.00		760. BROCADE COMMUNICATIONS SYS ICOM NEW PROPERTY TYPE: SECURITIES 5,967.00					01/15/2010 -1,308.00	02/23/2011
5,716.00		820. BROCADE COMMUNICATIONS SYS ICOM NEW PROPERTY TYPE: SECURITIES 6,073.00					02/05/2010 -357.00	06/02/2011
8,122.00		2517. BROCADE COMMUNICATIONS SYS ICOM NE PROPERTY TYPE: SECURITIES 14,919.00					11/08/2010 -6,797.00	08/08/2011
3,385.00		1049. BROCADE COMMUNICATIONS SYS ICOM NE PROPERTY TYPE: SECURITIES 6,680.00					04/09/2010 -3,295.00	08/08/2011
1,173.00		81. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 1,299.00					08/08/2011 -126.00	08/24/2011
659.00		46. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 738.00					08/08/2011 -79.00	08/25/2011
666.00		46. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 738.00					08/08/2011 -72.00	08/26/2011
701.00		46. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 738.00					08/08/2011 -37.00	08/29/2011
1,405.00		86. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 1,379.00					08/08/2011 26.00	08/31/2011
3,175.00		206. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 3,303.00					08/08/2011 -128.00	09/07/2011
672.00		44. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 705.00					08/08/2011 -33.00	09/08/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
613.00		42. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 656.00					08/11/2011 -43.00	10/05/2011
739.00		40. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 594.00					08/22/2011 145.00	12/05/2011
718.00		39. BRUNSWICK CORP PROPERTY TYPE: SECURITIES 541.00					08/22/2011 177.00	12/06/2011
1,219.00		43. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,162.00					03/31/2011 57.00	07/20/2011
1,048.00		37. BUCKEYE TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 958.00					03/31/2011 90.00	07/26/2011
4,872.00		184. CBS CORP CL B NEW PROPERTY TYPE: SECURITIES 3,601.00					01/31/2011 1,271.00	06/08/2011
1,807.00		12. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 1,826.00					02/10/2011 -19.00	06/06/2011
6,175.00		41. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 5,672.00					02/01/2011 503.00	06/06/2011
2,829.00		19. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 2,628.00					02/01/2011 201.00	06/08/2011
4,318.00		29. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 1,686.00					06/23/2009 2,632.00	06/08/2011
3,720.00		22. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 3,344.00					07/18/2011 376.00	08/19/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
693.00		4. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 580.00					08/08/2011 113.00	08/24/2011
9,010.00		48. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 6,958.00					08/08/2011 2,052.00	08/29/2011
3,834.00		30. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 4,349.00					08/08/2011 -515.00	10/03/2011
139.00		1. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 145.00					08/08/2011 -6.00	10/06/2011
4,739.00		34. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 1,820.00					02/09/2009 2,919.00	10/06/2011
15,344.00		106. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 5,675.00					02/09/2009 9,669.00	10/11/2011
4,721.00		141. CIT GROUP INC PROPERTY TYPE: SECURITIES 6,060.00					02/23/2011 -1,339.00	11/30/2011
814.00		33. CVR ENERGY INC PROPERTY TYPE: SECURITIES 692.00					02/16/2011 122.00	07/01/2011
843.00		33. CVR ENERGY INC PROPERTY TYPE: SECURITIES 692.00					02/16/2011 151.00	07/05/2011
835.00		33. CVR ENERGY INC PROPERTY TYPE: SECURITIES 692.00					02/16/2011 143.00	07/06/2011
827.00		32. CVR ENERGY INC PROPERTY TYPE: SECURITIES 671.00					02/16/2011 156.00	07/12/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,274.00		182. CVR ENERGY INC PROPERTY TYPE: SECURITIES 3,798.00				03/08/2011 -524.00	12/15/2011
2,608.00		145. CVR ENERGY INC PROPERTY TYPE: SECURITIES 3,099.00				11/16/2011 -491.00	12/15/2011
2,207.00		120. CVR ENERGY INC PROPERTY TYPE: SECURITIES 2,278.00				03/15/2011 -71.00	12/16/2011
128.00		7. CVR ENERGY INC PROPERTY TYPE: SECURITIES 128.00				02/25/2011	12/21/2011
141,471.00		4200. CVS CORPORATION (DEL) PROPERTY TYPE: SECURITIES 110,337.00				03/04/2005 31,134.00	03/21/2011
158,358.00		4200. CVS CORPORATION (DEL) PROPERTY TYPE: SECURITIES 110,337.00				03/04/2005 48,021.00	06/22/2011
780.00		30. CABELAS INC PROPERTY TYPE: SECURITIES 735.00				06/16/2011 45.00	06/23/2011
1,613.00		60. CABELAS INC PROPERTY TYPE: SECURITIES 1,469.00				06/16/2011 144.00	06/28/2011
384.00		14. CABELAS INC PROPERTY TYPE: SECURITIES 343.00				06/16/2011 41.00	07/01/2011
13,235.00		801. CABLEVISION SYS CORP PROPERTY TYPE: SECURITIES 13,019.00				04/20/2010 216.00	08/10/2011
3,630.00		75. CABOT MICROELECTRONICS CORP PROPERTY TYPE: SECURITIES 3,627.00				02/23/2011 3.00	04/18/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
352.00		6.99681 CACI INTERNATIONAL INC-CL A 00 PROPERTY TYPE: SECURITIES 360.00					09/07/2011 -8.00	09/30/2011
201.00		4.00319 CACI INTERNATIONAL INC-CL A 00 PROPERTY TYPE: SECURITIES 206.00					09/07/2011 -5.00	09/30/2011
627.00		11. CACI INTERNATIONAL INC-CL A 00 PROPERTY TYPE: SECURITIES 609.00					10/28/2011 18.00	11/04/2011
2,478.00		73. CAL MAINE FOODS INC PROPERTY TYPE: SECURITIES 2,358.00					10/12/2011 120.00	12/01/2011
716.00		21. CAL MAINE FOODS INC PROPERTY TYPE: SECURITIES 667.00					10/05/2011 49.00	12/05/2011
3,051.00		146. CALIX INC PROPERTY TYPE: SECURITIES 2,884.00					04/12/2011 167.00	05/23/2011
1,200.00		57. CALIX INC PROPERTY TYPE: SECURITIES 1,126.00					04/12/2011 74.00	05/24/2011
4,560.00		88. CAMERON INTL CORP PROPERTY TYPE: SECURITIES 4,562.00					07/07/2011 -2.00	09/01/2011
1,077.00		27. CAMERON INTL CORP PROPERTY TYPE: SECURITIES 1,614.00					03/18/2011 -537.00	10/04/2011
813.00		5. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 794.00					05/10/2011 19.00	06/30/2011
1,175.00		7. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 1,112.00					05/10/2011 63.00	07/06/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
879.00		5. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 794.00					05/10/2011 85.00	07/07/2011
820.00		5. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 794.00					05/10/2011 26.00	07/12/2011
874.00		5. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 794.00					05/10/2011 80.00	07/21/2011
710.00		5. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 794.00					05/10/2011 -84.00	08/24/2011
2,424.00		25. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 3,864.00					05/19/2011 -1,440.00	10/04/2011
97.00		1. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 159.00					05/10/2011 -62.00	10/04/2011
701.00		7. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 1,063.00					05/19/2011 -362.00	10/05/2011
693.00		6. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 911.00					05/19/2011 -218.00	10/10/2011
684.00		6. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 911.00					05/19/2011 -227.00	10/13/2011
234.00		2. CARBO CERAMICS INC PROPERTY TYPE: SECURITIES 304.00					05/19/2011 -70.00	10/14/2011
5,557.00		107. CARPENTER TECHNOLOGY CORP PROPERTY TYPE: SECURITIES 4,489.00					01/26/2011 1,068.00	05/16/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
25,963.00		499. CARPENTER TECHNOLOGY CORP PROPERTY TYPE: SECURITIES 20,871.00					02/09/2011 5,092.00	06/20/2011
580.00		14. CASCADE CORP PROPERTY TYPE: SECURITIES 754.00					07/19/2011 -174.00	10/24/2011
746.00		18. CASCADE CORP PROPERTY TYPE: SECURITIES 970.00					07/19/2011 -224.00	11/10/2011
664.00		17. CASCADE CORP PROPERTY TYPE: SECURITIES 897.00					07/19/2011 -233.00	11/23/2011
746.00		18. CASCADE CORP PROPERTY TYPE: SECURITIES 934.00					07/27/2011 -188.00	11/30/2011
1,604.00		121. CATHAY BANCORP INC PROPERTY TYPE: SECURITIES 1,659.00					11/02/2010 -55.00	08/04/2011
693.00		56. CATHAY BANCORP INC PROPERTY TYPE: SECURITIES 768.00					11/02/2010 -75.00	08/16/2011
670.00		54. CATHAY BANCORP INC PROPERTY TYPE: SECURITIES 740.00					11/02/2010 -70.00	08/25/2011
659.00		54. CATHAY BANCORP INC PROPERTY TYPE: SECURITIES 740.00					11/02/2010 -81.00	08/26/2011
145.00		10. CATHAY BANCORP INC PROPERTY TYPE: SECURITIES 137.00					11/02/2010 8.00	10/27/2011
5,645.00		127. CELANESE CORP DEL PROPERTY TYPE: SECURITIES 2,817.00					07/16/2009 2,828.00	04/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,537.00		99. CELANESE CORP DEL PROPERTY TYPE: SECURITIES 2,084.00					07/16/2009 3,453.00	07/07/2011
783.00		54. CENTURY ALUM CO PROPERTY TYPE: SECURITIES 1,019.00					04/01/2011 -236.00	06/22/2011
2,400.00		167. CENTURY ALUM CO PROPERTY TYPE: SECURITIES 2,950.00					04/01/2011 -550.00	06/27/2011
2,478.00		158. CENTURY ALUM CO PROPERTY TYPE: SECURITIES 2,673.00					02/28/2011 -195.00	06/30/2011
833.00		52. CENTURY ALUM CO PROPERTY TYPE: SECURITIES 880.00					02/28/2011 -47.00	07/05/2011
811.00		58. CENTURY ALUM CO PROPERTY TYPE: SECURITIES 981.00					02/28/2011 -170.00	07/26/2011
1,113.00		92. CENTURY ALUM CO PROPERTY TYPE: SECURITIES 1,554.00					03/16/2011 -441.00	10/28/2011
1,028.00		85. CENTURY ALUM CO PROPERTY TYPE: SECURITIES 782.00					10/18/2011 246.00	10/28/2011
5,272.00		70. CEPHALON INC PROPERTY TYPE: SECURITIES 4,867.00					06/18/2008 405.00	03/30/2011
76,741.00		1000. CEPHALON INC PROPERTY TYPE: SECURITIES 65,450.00					11/09/2010 11,291.00	04/04/2011
7,648.00		96. CEPHALON INC PROPERTY TYPE: SECURITIES 5,373.00					07/07/2010 2,275.00	05/31/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
19,758.00		248. CEPHALON INC PROPERTY TYPE: SECURITIES 14,984.00				10/07/2009 4,774.00	05/31/2011
2,692.00		72. CEPHEID PROPERTY TYPE: SECURITIES 2,500.00				09/22/2011 192.00	10/27/2011
3,607.00		104. CEPHEID PROPERTY TYPE: SECURITIES 3,503.00				09/09/2011 104.00	11/01/2011
213.00		6. CEPHEID PROPERTY TYPE: SECURITIES 200.00				09/06/2011 13.00	11/03/2011
138.00		3.99994 CERADYNE INC DEL PROPERTY TYPE: SECURITIES 180.00				03/10/2011 -42.00	10/27/2011
898.00		26.00006 CERADYNE INC DEL PROPERTY TYPE: SECURITIES 1,173.00				03/10/2011 -275.00	10/27/2011
930.00		26. CERADYNE INC DEL PROPERTY TYPE: SECURITIES 1,173.00				03/10/2011 -243.00	10/28/2011
721.00		21. CERADYNE INC DEL PROPERTY TYPE: SECURITIES 946.00				03/31/2011 -225.00	10/31/2011
542.00		17.00037 CERADYNE INC DEL PROPERTY TYPE: SECURITIES 763.00				03/11/2011 -221.00	11/10/2011
924.00		28.99963 CERADYNE INC DEL PROPERTY TYPE: SECURITIES 1,302.00				03/31/2011 -378.00	11/10/2011
626.00		54. CHEMTURA CORP PROPERTY TYPE: SECURITIES 774.00				08/15/2011 -148.00	08/19/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,882.00		310. CHEMTURA CORP PROPERTY TYPE: SECURITIES 4,318.00					08/15/2011 -436.00	09/13/2011
682.00		52. CHEMTURA CORP PROPERTY TYPE: SECURITIES 696.00					08/11/2011 -14.00	09/15/2011
699.00		52. CHEMTURA CORP PROPERTY TYPE: SECURITIES 696.00					08/11/2011 3.00	09/16/2011
3,749.00		328. CHEMTURA CORP PROPERTY TYPE: SECURITIES 4,179.00					09/23/2011 -430.00	10/21/2011
4,212.00		159. CHESAPEAKE ENERGY CORP 00 PROPERTY TYPE: SECURITIES 3,395.00					10/28/2010 817.00	01/03/2011
2,861.00		108. CHESAPEAKE ENERGY CORP 00 PROPERTY TYPE: SECURITIES 2,447.00					08/19/2009 414.00	01/03/2011
6,767.00		74. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 5,933.00					05/12/2010 834.00	01/04/2011
7,083.00		77. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 6,164.00					05/12/2010 919.00	01/05/2011
8,297.00		468. CIRRUS LOGIC INC COM PROPERTY TYPE: SECURITIES 7,135.00					07/20/2010 1,162.00	01/25/2011
5,014.00		125. CLARCOR INC PROPERTY TYPE: SECURITIES 5,480.00					09/09/2011 -466.00	09/22/2011
6,876.00		84. CLIFFS NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 4,884.00					09/22/2010 1,992.00	01/03/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,065.00		58. CLIFFS NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 3,253.00				05/25/2010 1,812.00	01/19/2011
16,140.00		183. CLIFFS NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 15,108.00				01/21/2011 1,032.00	02/03/2011
2,498.00		33. CLIFFS NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 1,634.00				05/25/2010 864.00	08/17/2011
1,889.00		38. CLIFFS NATURAL RESOURCES INC COM PROPERTY TYPE: SECURITIES 1,881.00				05/25/2010 8.00	10/04/2011
3,069.00		155. CLOUD PEAK ENERGY INC PROPERTY TYPE: SECURITIES 3,315.00				01/25/2011 -246.00	02/25/2011
2,012.00		82. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 1,956.00				06/10/2011 56.00	06/22/2011
2,172.00		94. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 2,242.00				06/10/2011 -70.00	06/27/2011
871.00		35. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 835.00				06/10/2011 36.00	07/05/2011
856.00		34. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 811.00				06/10/2011 45.00	07/12/2011
1,232.00		45. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 1,073.00				06/10/2011 159.00	07/28/2011
816.00		29. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 673.00				06/16/2011 143.00	08/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
672.00		27. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 626.00					06/16/2011 46.00	08/11/2011
723.00		25. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 702.00					10/26/2011 21.00	11/14/2011
1,034.00		39. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 934.00					10/26/2011 100.00	11/21/2011
680.00		26. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 603.00					06/16/2011 77.00	11/23/2011
839.00		29. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 670.00					10/12/2011 169.00	12/02/2011
802.00		28. COEUR D ALENE MINES CORP IDA PROPERTY TYPE: SECURITIES 643.00					10/12/2011 159.00	12/05/2011
4,713.00		169. COGNEX CORP PROPERTY TYPE: SECURITIES 4,065.00					10/21/2010 648.00	02/25/2011
740.00		26. COGNEX CORP PROPERTY TYPE: SECURITIES 578.00					09/22/2010 162.00	02/28/2011
5,810.00		109. COHERENT INC PROPERTY TYPE: SECURITIES 4,072.00					08/30/2010 1,738.00	04/18/2011
11,300.00		277. COINSTAR INC PROPERTY TYPE: SECURITIES 16,966.00					11/16/2010 -5,666.00	01/25/2011
3,119.00		143. COLLECTIVE BRANDS PROPERTY TYPE: SECURITIES 3,011.00					01/27/2011 108.00	04/11/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,503.00		70. COLLECTIVE BRANDS PROPERTY TYPE: SECURITIES 1,472.00					01/26/2011 31.00	04/12/2011
1,568.00		73. COLLECTIVE BRANDS PROPERTY TYPE: SECURITIES 1,535.00					01/26/2011 33.00	04/13/2011
26,758.00		1200. COMCAST CORP NEW CL A PROPERTY TYPE: SECURITIES 19,236.00					05/07/2009 7,522.00	09/21/2011
4,168.00		138. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 2,140.00					03/03/2010 2,028.00	03/18/2011
6,674.00		221. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 4,194.00					11/16/2010 2,480.00	03/18/2011
2,978.00		99. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 1,464.00					07/06/2010 1,514.00	03/25/2011
1,625.00		54. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 800.00					03/09/2010 825.00	03/25/2011
13,978.00		457. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 12,767.00					09/26/2011 1,211.00	10/18/2011
3,759.00		108. CON-WAY INC PROPERTY TYPE: SECURITIES 3,746.00					07/28/2010 13.00	02/01/2011
5,743.00		165. CON-WAY INC PROPERTY TYPE: SECURITIES 5,418.00					10/30/2009 325.00	02/01/2011
9,537.00		286. CON-WAY INC PROPERTY TYPE: SECURITIES 8,138.00					08/24/2010 1,399.00	02/03/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,571.00		287. CON-WAY INC PROPERTY TYPE: SECURITIES 9,282.00					11/13/2009 289.00	02/03/2011
4,892.00		94. CONSOL ENERGY INC PROPERTY TYPE: SECURITIES 4,220.00					03/25/2010 672.00	01/14/2011
5,485.00		253. CONSTELLATION BRANDS INC PROPERTY TYPE: SECURITIES 4,878.00					01/12/2011 607.00	04/07/2011
22.00		1. CONSTELLATION BRANDS INC PROPERTY TYPE: SECURITIES 16.00					03/22/2010 6.00	04/07/2011
5,118.00		248. CONSTELLATION BRANDS INC PROPERTY TYPE: SECURITIES 3,421.00					03/22/2010 1,697.00	10/27/2011
3,076.00		262. CONVERGYS CORP PROPERTY TYPE: SECURITIES 2,732.00					10/24/2011 344.00	11/04/2011
723.00		62. CONVERGYS CORP PROPERTY TYPE: SECURITIES 646.00					10/24/2011 77.00	11/07/2011
1,956.00		167. CONVERGYS CORP PROPERTY TYPE: SECURITIES 1,741.00					10/26/2011 215.00	11/10/2011
800.00		66. CONVERGYS CORP PROPERTY TYPE: SECURITIES 682.00					10/26/2011 118.00	11/14/2011
109.00		9. CONVERGYS CORP PROPERTY TYPE: SECURITIES 93.00					10/26/2011 16.00	11/15/2011
811.00		24. CORE-MARK HLDG CO INC PROPERTY TYPE: SECURITIES 744.00					10/01/2010 67.00	05/02/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,756.00		52. CORE-MARK HLDG CO INC PROPERTY TYPE: SECURITIES 1,664.00					01/12/2010 92.00	05/02/2011
765.00		22. CORE-MARK HLDG CO INC PROPERTY TYPE: SECURITIES 671.00					12/17/2009 94.00	05/19/2011
96,376.00		2100. CORN PRODUCTS INTL INC PROPERTY TYPE: SECURITIES 114,742.00					06/22/2011 -18,366.00	08/24/2011
1,065.00		26.00357 CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 1,091.00					09/15/2011 -26.00	09/23/2011
2,416.00		58.99643 CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 2,484.00					09/16/2011 -68.00	09/23/2011
1,268.00		28. CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 1,175.00					09/15/2011 93.00	11/18/2011
709.00		16. CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 671.00					09/15/2011 38.00	11/23/2011
3,361.00		71. CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 2,963.00					10/14/2011 398.00	11/30/2011
1,177.00		24. CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 987.00					10/18/2011 190.00	12/05/2011
1,091.00		22. CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 893.00					10/18/2011 198.00	12/14/2011
689.00		14. CRACKER BARREL OLD CTRY STOR PROPERTY TYPE: SECURITIES 568.00					10/18/2011 121.00	12/15/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,160.00		139. CROCS INC PROPERTY TYPE: SECURITIES 1,873.00					10/08/2010 287.00	01/24/2011
7,044.00		443. CROCS INC PROPERTY TYPE: SECURITIES 4,960.00					09/30/2010 2,084.00	01/25/2011
6,064.00		360. CROCS INC PROPERTY TYPE: SECURITIES 6,328.00					02/28/2011 -264.00	03/24/2011
5,908.00		140. CROWN CASTLE INTL CORP COM 00 PROPERTY TYPE: SECURITIES 5,067.00					11/12/2008 841.00	07/12/2011
672.00		24. CURTISS WRIGHT CORP PROPERTY TYPE: SECURITIES 786.00					07/08/2011 -114.00	08/10/2011
994.00		36. CURTISS WRIGHT CORP PROPERTY TYPE: SECURITIES 1,179.00					07/08/2011 -185.00	08/22/2011
1,498.00		53. CURTISS WRIGHT CORP PROPERTY TYPE: SECURITIES 1,736.00					07/08/2011 -238.00	08/25/2011
684.00		24. CURTISS WRIGHT CORP PROPERTY TYPE: SECURITIES 786.00					07/08/2011 -102.00	08/26/2011
1,622.00		56. CURTISS WRIGHT CORP PROPERTY TYPE: SECURITIES 1,831.00					07/19/2011 -209.00	09/29/2011
627.00		23. CURTISS WRIGHT CORP PROPERTY TYPE: SECURITIES 731.00					07/19/2011 -104.00	10/04/2011
859.00		26. DG FASTCHANNEL INC PROPERTY TYPE: SECURITIES 884.00					06/02/2011 -25.00	07/05/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
794.00		26. DG FASTCHANNEL INC PROPERTY TYPE: SECURITIES 884.00					06/02/2011 -90.00	07/12/2011
757.00		37. DG FASTCHANNEL INC PROPERTY TYPE: SECURITIES 1,258.00					06/02/2011 -501.00	08/12/2011
1,010.00		50. DG FASTCHANNEL INC PROPERTY TYPE: SECURITIES 1,591.00					06/08/2011 -581.00	08/16/2011
799.00		20. DSW INC PROPERTY TYPE: SECURITIES 752.00					11/09/2010 47.00	03/18/2011
3,125.00		84. DSW INC PROPERTY TYPE: SECURITIES 3,138.00					11/15/2010 -13.00	03/23/2011
2,341.00		139. DANA HLDG CORP PROPERTY TYPE: SECURITIES 2,618.00					02/28/2011 -277.00	06/22/2011
1,740.00		100. DANA HLDG CORP PROPERTY TYPE: SECURITIES 1,882.00					02/25/2011 -142.00	06/27/2011
681.00		38. DANA HLDG CORP PROPERTY TYPE: SECURITIES 715.00					02/25/2011 -34.00	06/28/2011
5,455.00		111. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 5,110.00					01/13/2011 345.00	02/11/2011
18,625.00		379. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES 12,493.00					08/21/2009 6,132.00	02/11/2011
1,050.00		37. DELPHI FINL GROUP INC PROPERTY TYPE: SECURITIES 1,030.00					05/11/2010 20.00	06/22/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
904.00		32. DELPHI FINL GROUP INC PROPERTY TYPE: SECURITIES 890.00					05/12/2010 14.00	06/27/2011
153.00		6. DELPHI FINL GROUP INC PROPERTY TYPE: SECURITIES 166.00					05/12/2010 -13.00	11/25/2011
499.00		19. DELPHI FINL GROUP INC PROPERTY TYPE: SECURITIES 527.00					05/12/2010 -28.00	11/29/2011
14,777.00		336. DELPHI FINL GROUP INC PROPERTY TYPE: SECURITIES 8,908.00					10/15/2010 5,869.00	12/22/2011
1,856.00		42. DELPHI FINL GROUP INC PROPERTY TYPE: SECURITIES 1,048.00					08/11/2010 808.00	12/27/2011
3,615.00		41. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 3,377.00					01/19/2011 238.00	02/14/2011
11,902.00		135. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES 9,984.00					12/07/2010 1,918.00	02/14/2011
2,650.00		48. DILLARD'S INC PROPERTY TYPE: SECURITIES 1,983.00					04/12/2011 667.00	05/16/2011
3,505.00		67. DILLARD'S INC PROPERTY TYPE: SECURITIES 2,686.00					04/01/2011 819.00	06/22/2011
837.00		16. DILLARD'S INC PROPERTY TYPE: SECURITIES 797.00					06/14/2011 40.00	06/22/2011
3,746.00		73. DILLARD'S INC PROPERTY TYPE: SECURITIES 2,897.00					04/01/2011 849.00	06/27/2011

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,607.00		50. DILLARD'S INC PROPERTY TYPE: SECURITIES 1,980.00				01/25/2011 627.00	06/30/2011
869.00		15. DILLARD'S INC PROPERTY TYPE: SECURITIES 594.00				01/25/2011 275.00	07/11/2011
822.00		14. DILLARD'S INC PROPERTY TYPE: SECURITIES 543.00				01/25/2011 279.00	07/18/2011
636.00		12. DILLARD'S INC PROPERTY TYPE: SECURITIES 429.00				12/08/2010 207.00	08/05/2011
704.00		14. DILLARD'S INC PROPERTY TYPE: SECURITIES 501.00				12/08/2010 203.00	10/17/2011
733.00		15. DILLARD'S INC PROPERTY TYPE: SECURITIES 527.00				12/08/2010 206.00	11/18/2011
2,683.00		55. DILLARD'S INC PROPERTY TYPE: SECURITIES 1,914.00				12/06/2010 769.00	11/23/2011
708.00		14. DILLARD'S INC PROPERTY TYPE: SECURITIES 487.00				12/06/2010 221.00	11/28/2011
726.00		15. DILLARD'S INC PROPERTY TYPE: SECURITIES 522.00				12/06/2010 204.00	12/08/2011
2,817.00		51. DINEEQUITY INC PROPERTY TYPE: SECURITIES 2,403.00				07/19/2010 414.00	03/07/2011
2,567.00		47. DINEEQUITY INC PROPERTY TYPE: SECURITIES 1,447.00				07/19/2010 1,120.00	03/11/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
3,000.00		61. DINEEQUITY INC PROPERTY TYPE: SECURITIES 3,330.00					05/10/2011 -330.00	06/16/2011
645.00		15. DINEEQUITY INC PROPERTY TYPE: SECURITIES 819.00					05/10/2011 -174.00	09/27/2011
431.00		9.99983 DINEEQUITY INC PROPERTY TYPE: SECURITIES 546.00					05/10/2011 -115.00	10/20/2011
647.00		15.00017 DINEEQUITY INC PROPERTY TYPE: SECURITIES 819.00					05/10/2011 -172.00	10/20/2011
137.00		3. DINEEQUITY INC PROPERTY TYPE: SECURITIES 164.00					05/10/2011 -27.00	10/26/2011
1,230.00		27. DINEEQUITY INC PROPERTY TYPE: SECURITIES 1,359.00					06/27/2011 -129.00	10/26/2011
811.00		17. DINEEQUITY INC PROPERTY TYPE: SECURITIES 732.00					10/10/2011 79.00	10/27/2011
769.00		16. DINEEQUITY INC PROPERTY TYPE: SECURITIES 611.00					10/10/2011 158.00	10/31/2011
1,023.00		23. DINEEQUITY INC PROPERTY TYPE: SECURITIES 1,002.00					11/04/2011 21.00	11/18/2011
1,702.00		38. DINEEQUITY INC PROPERTY TYPE: SECURITIES 1,655.00					11/04/2011 47.00	11/29/2011
851.00		18. DINEEQUITY INC PROPERTY TYPE: SECURITIES 784.00					11/04/2011 67.00	11/30/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
749.00		16. DINEEQUITY INC PROPERTY TYPE: SECURITIES 697.00					11/04/2011 52.00	12/01/2011
129,473.00		2750. DIRECTV COM USD0.01 CLASS 'A' PROPERTY TYPE: SECURITIES 72,658.00					08/30/2000 56,815.00	04/04/2011
42,268.00		1000. DIRECTV COM USD0.01 CLASS 'A' PROPERTY TYPE: SECURITIES 26,421.00					08/30/2000 15,847.00	09/21/2011
80,115.00		1000. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 34,006.00					02/02/2010 46,109.00	10/31/2011
50,077.00		650. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 22,104.00					02/02/2010 27,973.00	11/28/2011
41,535.00		500. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 17,003.00					02/02/2010 24,532.00	12/23/2011
3,988.00		81. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES 3,431.00					08/30/2011 557.00	12/15/2011
4,224.00		515. EARTHLINK INC PROPERTY TYPE: SECURITIES 4,430.00					04/19/2010 -206.00	02/28/2011
2,238.00		68. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 982.00					04/09/2009 1,256.00	07/21/2011
795.00		24. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 335.00					03/02/2009 460.00	07/28/2011
1,020.00		30. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 418.00					03/27/2009 602.00	08/01/2011

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
786.00		23. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 319.00					03/27/2009 467.00	08/02/2011
642.00		21. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 291.00					03/27/2009 351.00	10/04/2011
1,068.00		34. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 463.00					03/27/2009 605.00	10/12/2011
1,296.00		38. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 509.00					03/18/2009 787.00	11/09/2011
1,387.00		41. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 536.00					03/04/2009 851.00	11/10/2011
268.00		8. EL PASO ELEC CO PROPERTY TYPE: SECURITIES 105.00					03/04/2009 163.00	12/15/2011
3,075.00		226. ELECTRONICS FOR IMAGING INC PROPERTY TYPE: SECURITIES 4,082.00					07/26/2011 -1,007.00	08/24/2011
653.00		49. ELECTRONICS FOR IMAGING INC PROPERTY TYPE: SECURITIES 815.00					06/27/2011 -162.00	08/25/2011
3,941.00		291. ELECTRONICS FOR IMAGING INC PROPERTY TYPE: SECURITIES 4,790.00					06/27/2011 -849.00	09/07/2011
5,485.00		73. ENERGIZER HLDGS INC PROPERTY TYPE: SECURITIES 5,253.00					01/11/2011 232.00	05/04/2011
2,705.00		36. ENERGIZER HLDGS INC PROPERTY TYPE: SECURITIES 2,517.00					11/30/2010 188.00	05/04/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,346.00		74. ENERGIZER HLDGS INC PROPERTY TYPE: SECURITIES 4,949.00					11/30/2010 397.00	06/29/2011
12,378.00		164. ENERGIZER HLDGS INC PROPERTY TYPE: SECURITIES 10,665.00					11/02/2010 1,713.00	07/12/2011
1,836.00		53. ENERSYS PROPERTY TYPE: SECURITIES 1,846.00					02/08/2011 -10.00	07/13/2011
3,548.00		100. ENERSYS PROPERTY TYPE: SECURITIES 3,477.00					02/08/2011 71.00	07/14/2011
4,295.00		203. ENERSYS PROPERTY TYPE: SECURITIES 6,646.00					02/02/2011 -2,351.00	08/12/2011
3,132.00		155. ENERSYS PROPERTY TYPE: SECURITIES 4,976.00					06/08/2011 -1,844.00	08/22/2011
8,708.00		431. ENERSYS PROPERTY TYPE: SECURITIES 13,893.00					01/28/2011 -5,185.00	08/22/2011
4,504.00		93. ENSCO PLC F PROPERTY TYPE: SECURITIES 5,206.00					04/15/2011 -702.00	09/01/2011
3,731.00		431. ENTEGRIS INC 00 PROPERTY TYPE: SECURITIES 4,302.00					07/05/2011 -571.00	11/01/2011
941.00		106. ENTEGRIS INC 00 PROPERTY TYPE: SECURITIES 1,026.00					06/22/2011 -85.00	11/04/2011
154.00		17. ENTEGRIS INC 00 PROPERTY TYPE: SECURITIES 165.00					06/22/2011 -11.00	11/08/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,947.00		301. ENTROPIC COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 2,933.00					09/30/2010 14.00	02/15/2011
5,851.00		65.00011 EQUINIX INC PROPERTY TYPE: SECURITIES 6,493.00					09/24/2010 -642.00	01/28/2011
2,251.00		24.99989 EQUINIX INC PROPERTY TYPE: SECURITIES 2,395.00					09/07/2010 -144.00	01/28/2011
5,177.00		57. EQUINIX INC PROPERTY TYPE: SECURITIES 5,460.00					09/07/2010 -283.00	02/10/2011
819.00		23. EZCORP INC PROPERTY TYPE: SECURITIES 703.00					04/28/2011 116.00	07/01/2011
877.00		24. EZCORP INC PROPERTY TYPE: SECURITIES 733.00					04/28/2011 144.00	07/05/2011
2,638.00		71. EZCORP INC PROPERTY TYPE: SECURITIES 2,169.00					04/28/2011 469.00	07/06/2011
872.00		23. EZCORP INC PROPERTY TYPE: SECURITIES 703.00					04/28/2011 169.00	07/07/2011
859.00		23. EZCORP INC PROPERTY TYPE: SECURITIES 703.00					04/28/2011 156.00	07/21/2011
1,117.00		35. EZCORP INC PROPERTY TYPE: SECURITIES 1,069.00					04/28/2011 48.00	08/17/2011
121.00		4. EZCORP INC PROPERTY TYPE: SECURITIES 122.00					04/28/2011 -1.00	08/22/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
845.00		28. EZCORP INC PROPERTY TYPE: SECURITIES 850.00					05/23/2011 -5.00	08/22/2011
164.00		5. EZCORP INC PROPERTY TYPE: SECURITIES 152.00					05/23/2011 12.00	08/24/2011
1,015.00		34. FEI CO PROPERTY TYPE: SECURITIES 1,277.00					06/16/2011 -262.00	08/10/2011
6,156.00		204. FEI CO PROPERTY TYPE: SECURITIES 6,527.00					04/21/2011 -371.00	09/09/2011
754.00		25. FEI CO PROPERTY TYPE: SECURITIES 910.00					06/16/2011 -156.00	09/09/2011
890.00		30. FEI CO PROPERTY TYPE: SECURITIES 941.00					02/09/2011 -51.00	09/13/2011
5,352.00		60. FMC CORP NEW PROPERTY TYPE: SECURITIES 4,620.00					01/11/2011 732.00	07/07/2011
20,467.00		472. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 21,998.00					03/18/2011 -1,531.00	10/18/2011
564.00		17. FAIR ISAAC & CO INC PROPERTY TYPE: SECURITIES 585.00					11/10/2011 -21.00	11/25/2011
753.00		20. FAIR ISAAC & CO INC PROPERTY TYPE: SECURITIES 689.00					11/10/2011 64.00	12/13/2011
730.00		20. FAIR ISAAC & CO INC PROPERTY TYPE: SECURITIES 689.00					11/10/2011 41.00	12/20/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
68,028.00		950. FLUOR CORP NEW PROPERTY TYPE: SECURITIES 39,922.00					05/07/2009 28,106.00	03/21/2011
59,695.00		1000. FLUOR CORP NEW PROPERTY TYPE: SECURITIES 42,023.00					05/07/2009 17,672.00	09/15/2011
55,119.00		1000. FLUOR CORP NEW PROPERTY TYPE: SECURITIES 42,023.00					05/07/2009 13,096.00	09/21/2011
20,543.00		593. FOREST LABS INC PROPERTY TYPE: SECURITIES 20,447.00					03/12/2010 96.00	05/02/2011
1,568.00		13. FREEPORT MCMORAN COPPER & GOLD PROPERTY TYPE: SECURITIES 1,005.00					12/14/2009 563.00	01/03/2011
4,100.00		34. FREEPORT MCMORAN COPPER & GOLD PROPERTY TYPE: SECURITIES 2,624.00					03/02/2010 1,476.00	01/03/2011
24,879.00		454. FREEPORT MCMORAN COPPER & GOLD PROPERTY TYPE: SECURITIES 17,470.00					07/26/2010 7,409.00	02/15/2011
23,949.00		906. GDF SUEZ SPONSORED ADR PROPERTY TYPE: SECURITIES 60,204.00					02/19/2008 -36,255.00	11/16/2011
607.00		87. GT ADVANCED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 903.00					08/22/2011 -296.00	09/30/2011
144.00		20. GT ADVANCED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 208.00					08/22/2011 -64.00	10/04/2011
481.00		67. GT ADVANCED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 620.00					11/09/2010 -139.00	10/04/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,082.00		243. GAMESTOP CORP NEW PROPERTY TYPE: SECURITIES 10,958.00					07/23/2008 -5,876.00	03/23/2011
9,463.00		354. GAMESTOP CORP NEW PROPERTY TYPE: SECURITIES 13,812.00					04/30/2009 -4,349.00	05/13/2011
6,411.00		234. GAMESTOP CORP NEW PROPERTY TYPE: SECURITIES 4,905.00					01/06/2011 1,506.00	07/07/2011
15,179.00		554. GAMESTOP CORP NEW PROPERTY TYPE: SECURITIES 11,980.00					03/08/2010 3,199.00	07/07/2011
112,622.00		5500. GENERAL ELEC CO. PROPERTY TYPE: SECURITIES 14,683.00					02/05/1985 97,939.00	04/04/2011
3,390.00		87. GENESCO INC 00 PROPERTY TYPE: SECURITIES 3,555.00					12/08/2010 -165.00	02/03/2011
159.00		4. GENESCO INC 00 PROPERTY TYPE: SECURITIES 163.00					12/08/2010 -4.00	02/04/2011
2,428.00		121. GEORGIA GULF CORP PROPERTY TYPE: SECURITIES 4,226.00					04/01/2011 -1,798.00	11/16/2011
715.00		37. GEORGIA GULF CORP PROPERTY TYPE: SECURITIES 1,194.00					02/28/2011 -479.00	11/17/2011
742.00		37. GEORGIA GULF CORP PROPERTY TYPE: SECURITIES 1,194.00					02/28/2011 -452.00	12/07/2011
590.00		29.99987 GEORGIA GULF CORP PROPERTY TYPE: SECURITIES 968.00					02/28/2011 -378.00	12/08/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
118.00		6.00013 GEORGIA GULF CORP PROPERTY TYPE: SECURITIES 194.00					02/28/2011 -76.00	12/08/2011
4,768.00		616. GERDAU S A SPD ADR PROPERTY TYPE: SECURITIES 7,337.00					04/13/2011 -2,569.00	08/04/2011
7,950.00		166. GOLDCORP INC NEW COM PROPERTY TYPE: SECURITIES 7,772.00					10/11/2011 178.00	10/26/2011
45,733.00		450. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES 65,509.00					06/20/2006 -19,776.00	09/21/2011
6,200.00		59. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES 5,745.00					07/21/2011 455.00	09/19/2011
3,139.00		28. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES 2,624.00					07/12/2011 515.00	09/20/2011
9,111.00		83. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES 7,779.00					07/12/2011 1,332.00	09/21/2011
23,111.00		192. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES 17,070.00					08/26/2011 6,041.00	09/22/2011
3,104.00		168. GOODRICH PETE CORP PROPERTY TYPE: SECURITIES 3,247.00					01/25/2011 -143.00	05/12/2011
793.00		147. GRAPHIC PACKAGING HLDG CO PROPERTY TYPE: SECURITIES 786.00					06/27/2011 7.00	06/28/2011
2,979.00		547. GRAPHIC PACKAGING HLDG CO PROPERTY TYPE: SECURITIES 2,923.00					06/27/2011 56.00	06/30/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
822.00		158. GRAPHIC PACKAGING HLDG CO PROPERTY TYPE: SECURITIES 839.00					06/22/2011 -17.00	07/26/2011
1,552.00		340. GRAPHIC PACKAGING HLDG CO PROPERTY TYPE: SECURITIES 1,805.00					06/22/2011 -253.00	08/04/2011
2,932.00		108. GULFPORT ENERGY CORP PROPERTY TYPE: SECURITIES 3,418.00					03/18/2011 -486.00	06/06/2011
626.00		20. HARLEYSVILLE GROUP INC 00 PROPERTY TYPE: SECURITIES 630.00					07/19/2010 -4.00	09/26/2011
447.00		14. HARLEYSVILLE GROUP INC 00 PROPERTY TYPE: SECURITIES 422.00					07/19/2010 25.00	09/27/2011
4,485.00		224. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 4,839.00					07/02/2010 -354.00	08/11/2011
4,009.00		208. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 4,305.00					08/27/2010 -296.00	08/29/2011
14,356.00		814. HARTFORD FINL SVCS GROUP INC PROPERTY TYPE: SECURITIES 12,620.00					08/27/2010 1,736.00	10/06/2011
2,345.00		112. HEALTHSOUTH CORP PROPERTY TYPE: SECURITIES 2,949.00					07/08/2011 -604.00	09/07/2011
2,176.00		109. HEALTHSOUTH CORP PROPERTY TYPE: SECURITIES 2,860.00					07/11/2011 -684.00	09/09/2011
6,411.00		150. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 2,504.00					05/04/2010 3,907.00	05/11/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
5,898.00		138. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 2,722.00					09/22/2010 3,176.00	05/11/2011
793.00		39. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 651.00					07/01/2011 142.00	07/27/2011
789.00		41. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 684.00					07/01/2011 105.00	08/02/2011
2,976.00		177. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 3,069.00					08/04/2011 -93.00	08/17/2011
1,167.00		77. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 1,329.00					08/04/2011 -162.00	08/18/2011
664.00		43. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 717.00					07/01/2011 -53.00	08/24/2011
664.00		42. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 701.00					07/01/2011 -37.00	08/25/2011
481.00		31. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 517.00					07/01/2011 -36.00	10/17/2011
627.00		38. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 634.00					07/01/2011 -7.00	10/20/2011
553.00		30. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 500.00					07/01/2011 53.00	10/31/2011
3,135.00		176. HELIX ENERGY SOLUTIONS GROUP INC PROPERTY TYPE: SECURITIES 2,979.00					11/11/2011 156.00	12/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,349.00		321. HERTZ GLOBAL HOLDI PROPERTY TYPE: SECURITIES 5,206.00					02/15/2011 143.00	05/09/2011
167.00		10. HERTZ GLOBAL HOLDI PROPERTY TYPE: SECURITIES 107.00					10/13/2010 60.00	05/09/2011
587.00		14. HI-TECH PHARMACAL INC PROPERTY TYPE: SECURITIES 441.00					07/12/2011 146.00	11/30/2011
1,299.00		21. HITTITE MICROWAVE CORP PROPERTY TYPE: SECURITIES 951.00					07/30/2010 348.00	01/19/2011
5,759.00		291. HOLOGIC INC PROPERTY TYPE: SECURITIES 5,077.00					11/10/2010 682.00	01/31/2011
1,579.00		135. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 1,922.00					10/21/2009 -343.00	11/23/2011
585.00		50. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 849.00					02/28/2011 -264.00	11/23/2011
4,446.00		343. HORACE MANN EDUCATORS CORP NEW PROPERTY TYPE: SECURITIES 4,315.00					10/23/2009 131.00	12/06/2011
1,137.00		139. HOT TOPIC INC 00 PROPERTY TYPE: SECURITIES 1,127.00					09/08/2011 10.00	09/27/2011
622.00		80. HOT TOPIC INC 00 PROPERTY TYPE: SECURITIES 649.00					09/08/2011 -27.00	09/29/2011
736.00		95. HOT TOPIC INC 00 PROPERTY TYPE: SECURITIES 770.00					09/08/2011 -34.00	10/31/2011

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,319.00		344. HOT TOPIC INC 00 PROPERTY TYPE: SECURITIES 2,721.00					09/23/2011 -402.00	11/10/2011
4,239.00		101. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 3,501.00					10/14/2009 738.00	01/03/2011
588.00		14. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 475.00					05/20/2010 113.00	01/03/2011
5,145.00		124. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 4,201.00					08/12/2010 944.00	01/28/2011
942.00		23. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 717.00					02/03/2010 225.00	02/25/2011
4,219.00		103. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 3,471.00					08/12/2010 748.00	02/25/2011
4,709.00		109. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 3,381.00					02/03/2010 1,328.00	03/17/2011
5,239.00		116. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 3,262.00					07/30/2007 1,977.00	04/01/2011
12,327.00		262. HUNT J B TRANS SVCS INC PROPERTY TYPE: SECURITIES 6,562.00					02/26/2009 5,765.00	04/14/2011
27.00		.6661 HUNTINGTON INGALLS INDS INC PROPERTY TYPE: SECURITIES 28.00					06/09/2008 -1.00	04/08/2011
4,181.00		141. HUNTINGTON INGALLS INDS INC PROPERTY TYPE: SECURITIES 5,855.00					06/09/2008 -1,674.00	08/24/2011

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1,435.00		19. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 1,263.00					04/21/2011 172.00	05/27/2011
3,343.00		51. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 3,134.00					04/21/2011 209.00	06/22/2011
3,839.00		56. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 3,187.00					04/18/2011 652.00	06/27/2011
3,259.00		45. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 2,327.00					04/18/2011 932.00	06/30/2011
4,798.00		86. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 2,123.00					02/24/2011 2,675.00	08/08/2011
1,308.00		23. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 540.00					09/23/2010 768.00	08/10/2011
706.00		12. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 282.00					09/23/2010 424.00	08/11/2011
883.00		16. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 371.00					10/06/2010 512.00	10/10/2011
1,273.00		27. IPG PHOTONICS CORP PROPERTY TYPE: SECURITIES 618.00					10/06/2010 655.00	10/20/2011
1,592.00		234. IMATION CORP PROPERTY TYPE: SECURITIES 2,274.00					07/12/2011 -682.00	09/09/2011
1,586.00		212. IMATION CORP PROPERTY TYPE: SECURITIES 1,986.00					07/12/2011 -400.00	09/14/2011

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,092.00		147. IMATION CORP PROPERTY TYPE: SECURITIES 1,371.00					07/06/2011 -279.00	09/15/2011
797.00		107. IMATION CORP PROPERTY TYPE: SECURITIES 989.00					06/27/2011 -192.00	09/16/2011
674.00		96. IMATION CORP PROPERTY TYPE: SECURITIES 872.00					06/22/2011 -198.00	09/20/2011
405.00		59. IMATION CORP PROPERTY TYPE: SECURITIES 536.00					06/22/2011 -131.00	09/23/2011
1,580.00		31. INFINITY PROPERTY & CASUALTY PROPERTY TYPE: SECURITIES 1,247.00					02/18/2009 333.00	06/02/2011
824.00		15. INFINITY PROPERTY & CASUALTY PROPERTY TYPE: SECURITIES 604.00					02/18/2009 220.00	06/28/2011
731.00		13. INFINITY PROPERTY & CASUALTY PROPERTY TYPE: SECURITIES 463.00					02/26/2009 268.00	07/06/2011
969.00		109. INFOSPACE INC PROPERTY TYPE: SECURITIES 1,033.00					07/07/2011 -64.00	08/10/2011
663.00		73. INFOSPACE INC PROPERTY TYPE: SECURITIES 688.00					07/07/2011 -25.00	08/11/2011
331.00		36. INFOSPACE INC PROPERTY TYPE: SECURITIES 337.00					07/06/2011 -6.00	08/26/2011
839.00		91. INFOSPACE INC PROPERTY TYPE: SECURITIES 852.00					07/06/2011 -13.00	09/02/2011

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
658.00		73. INFOSPACE INC PROPERTY TYPE: SECURITIES 684.00					07/06/2011 -26.00	09/06/2011
1,268.00		135. INFOSPACE INC PROPERTY TYPE: SECURITIES 1,264.00					07/06/2011 4.00	09/14/2011
688.00		72. INFOSPACE INC PROPERTY TYPE: SECURITIES 674.00					07/06/2011 14.00	09/15/2011
691.00		71. INFOSPACE INC PROPERTY TYPE: SECURITIES 665.00					07/06/2011 26.00	09/16/2011
93.00		10. INFOSPACE INC PROPERTY TYPE: SECURITIES 94.00					07/06/2011 -1.00	09/20/2011
1,627.00		35. INNOPHOS HOLDINGS PROPERTY TYPE: SECURITIES 1,638.00					04/06/2011 -11.00	04/28/2011
2,371.00		53. INNOPHOS HOLDINGS PROPERTY TYPE: SECURITIES 2,480.00					04/06/2011 -109.00	05/04/2011
699.00		46. INTERACTIVE BROKERS GROUP INCOM PROPERTY TYPE: SECURITIES 747.00					06/22/2011 -48.00	08/17/2011
2,746.00		192. INTERACTIVE BROKERS GROUP INCOM PROPERTY TYPE: SECURITIES 3,079.00					06/27/2011 -333.00	09/06/2011
670.00		46. INTERACTIVE BROKERS GROUP INCOM PROPERTY TYPE: SECURITIES 703.00					06/27/2011 -33.00	09/07/2011
1,548.00		111. INTERACTIVE BROKERS GROUP INCOM PROPERTY TYPE: SECURITIES 1,696.00					06/27/2011 -148.00	09/12/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,082.00		141. INTERDIGITAL INC PROPERTY TYPE: SECURITIES 4,988.00					12/08/2010 94.00	06/08/2011
2,718.00		76. INTERDIGITAL INC PROPERTY TYPE: SECURITIES 2,667.00					12/06/2010 51.00	06/10/2011
1,206.00		26. INTERDIGITAL INC PROPERTY TYPE: SECURITIES 912.00					12/06/2010 294.00	07/01/2011
890.00		53. INTERNATIONAL BANCSHARES CORP PROPERTY TYPE: SECURITIES 900.00					12/11/2009 -10.00	05/13/2011
808.00		48. INTERNATIONAL BANCSHARES CORP PROPERTY TYPE: SECURITIES 814.00					12/02/2009 -6.00	05/16/2011
809.00		48. INTERNATIONAL BANCSHARES CORP PROPERTY TYPE: SECURITIES 809.00					12/02/2009 05/19/2011	
369.00		23. INTERNATIONAL BANCSHARES CORP PROPERTY TYPE: SECURITIES 379.00					11/30/2009 -10.00	05/24/2011
1,774.00		100. INTERNATIONAL BANCSHARES CORP PROPERTY TYPE: SECURITIES 1,409.00					09/27/2011 365.00	10/21/2011
716.00		39. INTERNATIONAL BANCSHARES CORP PROPERTY TYPE: SECURITIES 549.00					09/27/2011 167.00	10/24/2011
1,105.00		57. INTERNATIONAL BANCSHARES CORP PROPERTY TYPE: SECURITIES 803.00					09/27/2011 302.00	10/27/2011
88,201.00		500. INTERNATIONAL BUSINESS MACHS CORP PROPERTY TYPE: SECURITIES 53,914.00					01/31/2002 34,287.00	09/21/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
18,123.00		100. INTERNATIONAL BUSINESS MACHS CORP PROPERTY TYPE: SECURITIES 10,783.00					01/31/2002 7,340.00	11/28/2011
182,930.00		1000. INTERNATIONAL BUSINESS MACHS CORP PROPERTY TYPE: SECURITIES 107,828.00					01/31/2002 75,102.00	12/23/2011
2,597.00		249. ION GEOPHYSICAL CORP PROPERTY TYPE: SECURITIES 3,194.00					03/25/2011 -597.00	05/10/2011
155,541.00		15000. ISHARES INC MSCI JAPAN INDX FD PROPERTY TYPE: SECURITIES 159,325.00					04/15/2010 -3,784.00	06/30/2011
1,612.00		99. JAKKS PACIFIC INC PROPERTY TYPE: SECURITIES 1,872.00					04/01/2011 -260.00	09/02/2011
1,690.00		106. JAKKS PACIFIC INC PROPERTY TYPE: SECURITIES 1,958.00					02/28/2011 -268.00	09/06/2011
679.00		41. JAKKS PACIFIC INC PROPERTY TYPE: SECURITIES 749.00					02/25/2011 -70.00	09/08/2011
3,173.00		162. JAKKS PACIFIC INC PROPERTY TYPE: SECURITIES 2,954.00					03/24/2011 219.00	09/23/2011
1,865.00		94. JAMES RIV COAL CO PROPERTY TYPE: SECURITIES 1,962.00					07/05/2011 -97.00	07/18/2011
4,975.00		498. JAMES RIV COAL CO PROPERTY TYPE: SECURITIES 9,379.00					08/17/2011 -4,404.00	08/24/2011
4,622.00		505. JANUS CAP GROUP INC PROPERTY TYPE: SECURITIES 8,021.00					10/21/2009 -3,399.00	06/10/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,066.00		464. JANUS CAP GROUP INC PROPERTY TYPE: SECURITIES 5,942.00					12/22/2010 -1,876.00	06/23/2011
12,874.00		1469. JANUS CAP GROUP INC PROPERTY TYPE: SECURITIES 19,524.00					05/07/2010 -6,650.00	06/23/2011
9,944.00		1120. JANUS CAP GROUP INC PROPERTY TYPE: SECURITIES 11,784.00					12/07/2010 -1,840.00	07/26/2011
5,274.00		594. JANUS CAP GROUP INC PROPERTY TYPE: SECURITIES 7,025.00					02/05/2010 -1,751.00	07/26/2011
2,216.00		71. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,397.00					04/20/2011 -181.00	06/22/2011
2,271.00		71. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,242.00					03/29/2011 29.00	06/27/2011
1,886.00		54. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,599.00					03/29/2011 287.00	07/08/2011
829.00		24. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 706.00					03/16/2011 123.00	07/12/2011
2,554.00		58. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,706.00					03/16/2011 848.00	09/22/2011
504.00		11. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 323.00					03/16/2011 181.00	09/27/2011
596.00		16. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 471.00					03/16/2011 125.00	10/04/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
89.00		2. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 59.00					03/16/2011 30.00	10/12/2011
44.00		1. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 29.00					03/16/2011 15.00	10/17/2011
82.00		2. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 59.00					03/16/2011 23.00	10/18/2011
1,560.00		42. JAZZ PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,235.00					03/16/2011 325.00	10/20/2011
108,568.00		1500. JOY GLOBAL INC-WI PROPERTY TYPE: SECURITIES 44,436.00					05/07/2009 64,132.00	09/21/2011
3,022.00		56. KANSAS CITY SOUTHERN INDS PROPERTY TYPE: SECURITIES 858.00					04/27/2009 2,164.00	04/21/2011
4,271.00		66. KANSAS CITY SOUTHERN INDS PROPERTY TYPE: SECURITIES 1,012.00					04/27/2009 3,259.00	10/28/2011
2.00		.1 KEPPEL LTD SPD ADR PROPERTY TYPE: SECURITIES 2.00					05/19/2008	05/19/2011
5,074.00		628. KEYCORP (NEW) F/K/A SOCIETY CORP PROPERTY TYPE: SECURITIES 4,150.00					10/02/2009 924.00	06/07/2011
10,009.00		1258. KEYCORP (NEW) F/K/A SOCIETY CORP PROPERTY TYPE: SECURITIES 7,261.00					10/02/2009 2,748.00	06/10/2011
5,101.00		635. KEYCORP (NEW) F/K/A SOCIETY CORP PROPERTY TYPE: SECURITIES 3,445.00					07/30/2009 1,656.00	06/16/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,922.00		1103. KEYCORP (NEW) F/K/A SOCIETY CORP PROPERTY TYPE: SECURITIES 5,984.00					07/30/2009	07/12/2011
36,789.00		500. KIMBERLY CLARK CORP. PROPERTY TYPE: SECURITIES 30,348.00					02/02/2010	12/23/2011
2,524.00		104. KINDRED HEALTHCARE INC PROPERTY TYPE: SECURITIES 1,981.00					03/31/2010	02/10/2011
10,853.00		444. KINDRED HEALTHCARE INC PROPERTY TYPE: SECURITIES 7,912.00					05/04/2010	02/16/2011
179,550.00		12600. KING PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 131,070.00					12/18/2008	01/31/2011
3,867.00		159. KORN FERRY INTL PROPERTY TYPE: SECURITIES 3,734.00					12/28/2010	02/10/2011
1,639.00		28. KRONOS WORLDWIDE INC PROPERTY TYPE: SECURITIES 1,281.00					01/19/2011	03/31/2011
10,418.00		178. KRONOS WORLDWIDE INC PROPERTY TYPE: SECURITIES 7,739.00					12/28/2010	03/31/2011
4,990.00		122. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 4,872.00					11/04/2010	01/28/2011
1,467.00		35. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 1,337.00					11/18/2009	02/01/2011
4,024.00		96. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 3,746.00					11/04/2010	02/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,579.00		106. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 4,029.00					08/18/2010 550.00	02/24/2011
216.00		5. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 184.00					05/19/2009 32.00	02/24/2011
7,298.00		164. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 6,040.00					08/24/2009 1,258.00	02/25/2011
4,679.00		103. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 3,689.00					08/25/2010 990.00	06/28/2011
15,991.00		352. LANDSTAR SYS INC PROPERTY TYPE: SECURITIES 12,287.00					08/27/2009 3,704.00	06/28/2011
5,134.00		110. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES 782.00					07/06/2009 4,352.00	01/04/2011
15,401.00		309. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES 2,152.00					07/06/2009 13,249.00	01/07/2011
14,768.00		789. LASALLE HOTEL PPTYS PROPERTY TYPE: SECURITIES 21,574.00					06/14/2011 -6,806.00	08/11/2011
52,972.00		1000. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 24,606.00					12/18/2008 28,366.00	04/04/2011
84,738.00		1600. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 36,152.00					12/18/2008 48,586.00	06/22/2011
16,409.00		400. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 9,038.00					12/18/2008 7,371.00	10/31/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
47,854.00		1200. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 27,114.00					12/18/2008 20,740.00	12/23/2011
4,372.00		230. LINCOLN NATL CORP IND PROPERTY TYPE: SECURITIES 6,385.00					06/15/2010 -2,013.00	08/23/2011
3,233.00		190. LINCOLN NATL CORP IND PROPERTY TYPE: SECURITIES 4,926.00					05/20/2010 -1,693.00	09/27/2011
3,273.00		215. LINCOLN NATL CORP IND PROPERTY TYPE: SECURITIES 5,220.00					10/02/2009 -1,947.00	10/06/2011
12,633.00		731. LINCOLN NATL CORP IND PROPERTY TYPE: SECURITIES 16,632.00					08/25/2010 -3,999.00	10/12/2011
803.00		13. LINDSAY MFG CO PROPERTY TYPE: SECURITIES 876.00					12/08/2010 -73.00	06/22/2011
888.00		16. LINDSAY MFG CO PROPERTY TYPE: SECURITIES 1,010.00					12/08/2010 -122.00	10/18/2011
2,678.00		51. LINDSAY MFG CO PROPERTY TYPE: SECURITIES 3,052.00					11/08/2010 -374.00	10/20/2011
2,159.00		36. LITTELFUSE INC PROPERTY TYPE: SECURITIES 2,153.00					04/21/2011 6.00	05/27/2011
2,339.00		42. LITTELFUSE INC PROPERTY TYPE: SECURITIES 2,418.00					04/21/2011 -79.00	06/10/2011
1,480.00		27. LITTELFUSE INC PROPERTY TYPE: SECURITIES 1,538.00					04/18/2011 -58.00	06/16/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
52,462.00		1580. LUXOTTICA GROUP S P A PROPERTY TYPE: SECURITIES 23,700.00					03/16/2001 28,762.00	05/03/2011
693.00		27. MKS INSTRS INC PROPERTY TYPE: SECURITIES 905.00					03/31/2011 -212.00	10/25/2011
893.00		35. MKS INSTRS INC PROPERTY TYPE: SECURITIES 1,173.00					04/01/2011 -280.00	10/26/2011
1,097.00		43. MKS INSTRS INC PROPERTY TYPE: SECURITIES 1,047.00					04/23/2010 50.00	10/26/2011
3,083.00		113. MKS INSTRS INC PROPERTY TYPE: SECURITIES 2,547.00					07/30/2010 536.00	10/28/2011
751.00		28. MKS INSTRS INC PROPERTY TYPE: SECURITIES 583.00					07/14/2010 168.00	10/31/2011
726.00		27. MKS INSTRS INC PROPERTY TYPE: SECURITIES 559.00					06/23/2010 167.00	11/07/2011
3,277.00		308. MANITOWOC INC COM W/RTS EXP 09/18/2 PROPERTY TYPE: SECURITIES 4,791.00					06/13/2011 -1,514.00	08/11/2011
5,342.00		502. MANITOWOC INC COM W/RTS EXP 09/18/2 PROPERTY TYPE: SECURITIES 10,787.00					04/21/2011 -5,445.00	08/11/2011
50.00		5. MANITOWOC INC COM W/RTS EXP 09/18/200 PROPERTY TYPE: SECURITIES 78.00					06/13/2011 -28.00	08/26/2011
11,289.00		1125. MANITOWOC INC COM W/RTS EXP 09/18/ PROPERTY TYPE: SECURITIES 14,942.00					12/13/2010 -3,653.00	08/26/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,403.00		1067. MARSHALL & ILSLEY CORP NEW PROPERTY TYPE: SECURITIES 6,591.00					01/06/2010 812.00	01/05/2011
9,283.00		1338. MARSHALL & ILSLEY CORP NEW PROPERTY TYPE: SECURITIES 8,306.00					10/22/2009 977.00	01/05/2011
6,926.00		494. MASCO CORPORATION PROPERTY TYPE: SECURITIES 6,325.00					12/10/2010 601.00	03/22/2011
21,729.00		1800. MASCO CORPORATION PROPERTY TYPE: SECURITIES 19,830.00					10/25/2010 1,899.00	07/07/2011
1,993.00		67. MASIMO CORP PROPERTY TYPE: SECURITIES 2,011.00					02/24/2011 -18.00	05/26/2011
2,209.00		73. MASIMO CORP PROPERTY TYPE: SECURITIES 2,191.00					02/24/2011 18.00	05/27/2011
1,428.00		132. MCDERMOTT INTL INC PROPERTY TYPE: SECURITIES 3,069.00					04/27/2011 -1,641.00	10/04/2011
1,481.00		129. MCDERMOTT INTL INC PROPERTY TYPE: SECURITIES 2,999.00					04/27/2011 -1,518.00	11/03/2011
7,466.00		242. MECHEL OAO SPD ADR PROPERTY TYPE: SECURITIES 5,607.00					10/21/2010 1,859.00	01/03/2011
1,363.00		40. MECHEL OAO SPD ADR PROPERTY TYPE: SECURITIES 924.00					10/21/2010 439.00	02/02/2011
1,738.00		51. MECHEL OAO SPD ADR PROPERTY TYPE: SECURITIES 1,625.00					01/19/2011 113.00	02/02/2011

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,179.00		282. MECHEL OAO SPD ADR PROPERTY TYPE: SECURITIES 6,451.00					10/21/2010 2,728.00	02/14/2011
2,368.00		74. MECHEL OAO SPD ADR PROPERTY TYPE: SECURITIES 1,600.00					05/28/2010 768.00	02/16/2011
473.00		16. MECHEL OAO SPD ADR PROPERTY TYPE: SECURITIES 346.00					05/28/2010 127.00	02/25/2011
1,188.00		36. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 1,204.00					05/10/2011 -16.00	06/22/2011
990.00		30. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 1,009.00					05/11/2011 -19.00	06/22/2011
2,390.00		72. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 2,408.00					05/10/2011 -18.00	07/18/2011
1,726.00		52. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 1,637.00					06/16/2011 89.00	07/18/2011
1,364.00		40. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 1,253.00					06/16/2011 111.00	07/19/2011
205.00		6. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 144.00					09/30/2010 61.00	07/19/2011
782.00		24. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 577.00					09/30/2010 205.00	08/01/2011
652.00		25. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 583.00					09/17/2010 69.00	08/10/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
707.00		26. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 606.00					09/17/2010 101.00	08/17/2011
664.00		25. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 583.00					09/17/2010 81.00	08/26/2011
822.00		30. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 699.00					09/17/2010 123.00	09/13/2011
687.00		24. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 559.00					09/17/2010 128.00	09/20/2011
588.00		24. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 556.00					09/22/2010 32.00	10/04/2011
397.00		14. MENS WEARHOUSE INC PROPERTY TYPE: SECURITIES 324.00					09/22/2010 73.00	10/12/2011
1,815.00		157. MENTOR GRAPHICS CORP PROPERTY TYPE: SECURITIES 1,598.00					10/21/2011 217.00	11/17/2011
651.00		23. MEREDITH CORP PROPERTY TYPE: SECURITIES 718.00					06/30/2011 -67.00	10/27/2011
645.00		23. MEREDITH CORP PROPERTY TYPE: SECURITIES 718.00					06/30/2011 -73.00	11/28/2011
608.00		20. MEREDITH CORP PROPERTY TYPE: SECURITIES 625.00					06/30/2011 -17.00	12/14/2011
715.00		23. MEREDITH CORP PROPERTY TYPE: SECURITIES 718.00					06/30/2011 -3.00	12/16/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
134,765.00		4200. METLIFE INC PROPERTY TYPE: SECURITIES 251,428.00					05/30/2008 -116663.00	08/24/2011
127,429.00		5000. MICROSOFT CORP PROPERTY TYPE: SECURITIES 6,875.00					04/30/1991 120,554.00	04/04/2011
63,062.00		2500. MICROSOFT CORP PROPERTY TYPE: SECURITIES 3,438.00					04/30/1991 59,624.00	06/27/2011
66,096.00		2500. MICROSOFT CORP PROPERTY TYPE: SECURITIES 3,438.00					04/30/1991 62,658.00	09/21/2011
2,458.00		106. MICROSEMI CORP 00 PROPERTY TYPE: SECURITIES 2,308.00					11/16/2010 150.00	01/03/2011
2,684.00		207. MOMENTA PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,284.00					11/15/2010 -600.00	02/03/2011
3,233.00		191. MOMENTA PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,826.00					03/29/2011 407.00	04/18/2011
1,015.00		58. MOMENTA PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 858.00					03/29/2011 157.00	04/20/2011
3,903.00		451. MONSTER WORLDWIDE INC PROPERTY TYPE: SECURITIES 7,650.00					04/04/2011 -3,747.00	08/10/2011
2,739.00		306. MONSTER WORLDWIDE INC PROPERTY TYPE: SECURITIES 4,542.00					05/19/2011 -1,803.00	09/01/2011
1,934.00		216. MONSTER WORLDWIDE INC PROPERTY TYPE: SECURITIES 3,589.00					04/04/2011 -1,655.00	09/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,739.00		1575. MONSTER WORLDWIDE INC PROPERTY TYPE: SECURITIES 19,083.00					08/19/2010 -5,344.00	11/02/2011
515.00		59. MONSTER WORLDWIDE INC PROPERTY TYPE: SECURITIES 876.00					05/19/2011 -361.00	11/02/2011
5,188.00		62. MOSAIC CO PROPERTY TYPE: SECURITIES 4,722.00					01/19/2011 466.00	02/01/2011
7,531.00		90. MOSAIC CO PROPERTY TYPE: SECURITIES 6,186.00					12/03/2010 1,345.00	02/01/2011
4,792.00		54. MOSAIC CO PROPERTY TYPE: SECURITIES 3,630.00					11/15/2010 1,162.00	02/14/2011
39.00		.9976 MOTOROLA SOLUTIONS INC PROPERTY TYPE: SECURITIES 73.00					01/29/2007 -34.00	01/12/2011
111,118.00		2399. MOTOROLA SOLUTIONS INC PROPERTY TYPE: SECURITIES 176,430.00					01/29/2007 -65,312.00	06/22/2011
47,858.00		2100. MOTOROLA MOBILITY HLDGS INC PROPERTY TYPE: SECURITIES 129,425.00					01/29/2007 -81,567.00	06/27/2011
2,061.00		167. MOVADO GROUP INC PROPERTY TYPE: SECURITIES 2,959.00					07/07/2011 -898.00	08/26/2011
3,321.00		233. MOVADO GROUP INC PROPERTY TYPE: SECURITIES 4,000.00					07/06/2011 -679.00	09/08/2011
1,910.00		100. MOVADO GROUP INC PROPERTY TYPE: SECURITIES 1,895.00					12/06/2011 15.00	12/09/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
825.00		18. MUELLER INDS INC PROPERTY TYPE: SECURITIES 663.00					06/22/2011 162.00	07/20/2011
992.00		24. MUELLER INDS INC PROPERTY TYPE: SECURITIES 884.00					06/22/2011 108.00	07/26/2011
653.00		17. MUELLER INDS INC PROPERTY TYPE: SECURITIES 636.00					08/01/2011 17.00	08/11/2011
4,970.00		113. MUELLER INDS INC PROPERTY TYPE: SECURITIES 4,152.00					08/01/2011 818.00	09/02/2011
664.00		36. MULTI-FINELINE ELECTRONIX INC PROPERTY TYPE: SECURITIES 765.00					05/23/2011 -101.00	08/25/2011
1,498.00		81. MULTI-FINELINE ELECTRONIX INC PROPERTY TYPE: SECURITIES 1,721.00					05/31/2011 -223.00	08/26/2011
677.00		34. MULTI-FINELINE ELECTRONIX INC PROPERTY TYPE: SECURITIES 720.00					06/15/2011 -43.00	09/14/2011
690.00		34. MULTI-FINELINE ELECTRONIX INC PROPERTY TYPE: SECURITIES 716.00					06/15/2011 -26.00	09/15/2011
771.00		38. MULTI-FINELINE ELECTRONIX INC PROPERTY TYPE: SECURITIES 785.00					06/15/2011 -14.00	09/20/2011
701.00		35. MULTI-FINELINE ELECTRONIX INC PROPERTY TYPE: SECURITIES 721.00					05/24/2011 -20.00	09/23/2011
4,926.00		117. NII HLDGS INC PROPERTY TYPE: SECURITIES 6,187.00					11/06/2007 -1,261.00	08/03/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
68.00		3.00028 NII HLDGS INC PROPERTY TYPE: SECURITIES 121.00					02/06/2008 -53.00	11/30/2011
2,784.00		122. NII HLDGS INC PROPERTY TYPE: SECURITIES 5,176.00					04/05/2011 -2,392.00	11/30/2011
1,598.00		69.99972 NII HLDGS INC PROPERTY TYPE: SECURITIES 2,967.00					02/06/2008 -1,369.00	11/30/2011
2,586.00		24. NACCO INDS INC PROPERTY TYPE: SECURITIES 2,225.00					07/20/2010 361.00	03/30/2011
514.00		6. NACCO INDS INC PROPERTY TYPE: SECURITIES 591.00					07/12/2011 -77.00	12/16/2011
452.00		25. NELNET INC CL A PROPERTY TYPE: SECURITIES 594.00					09/30/2010 -142.00	09/23/2011
688.00		31. NELNET INC CL A PROPERTY TYPE: SECURITIES 732.00					09/30/2010 -44.00	11/17/2011
504.00		23. NELNET INC CL A PROPERTY TYPE: SECURITIES 537.00					09/17/2010 -33.00	11/28/2011
597.00		25. NELNET INC CL A PROPERTY TYPE: SECURITIES 584.00					09/17/2010 13.00	12/15/2011
4,213.00		96. NETAPP INC PROPERTY TYPE: SECURITIES 3,824.00					08/08/2011 389.00	08/15/2011
16,108.00		451. NETAPP INC PROPERTY TYPE: SECURITIES 17,395.00					09/14/2011 -1,287.00	11/29/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,476.00		57. NETGEAR INC PROPERTY TYPE: SECURITIES 2,340.00					05/10/2011 136.00	06/30/2011
877.00		20. NETGEAR INC PROPERTY TYPE: SECURITIES 821.00					05/10/2011 56.00	07/05/2011
1,903.00		74. NETGEAR INC PROPERTY TYPE: SECURITIES 3,038.00					05/10/2011 -1,135.00	09/09/2011
1,022.00		37. NETGEAR INC PROPERTY TYPE: SECURITIES 1,488.00					06/10/2011 -466.00	09/20/2011
1,464.00		53. NETGEAR INC PROPERTY TYPE: SECURITIES 2,176.00					05/10/2011 -712.00	09/20/2011
634.00		25. NETGEAR INC PROPERTY TYPE: SECURITIES 893.00					08/01/2011 -259.00	09/23/2011
1,030.00		34. NETGEAR INC PROPERTY TYPE: SECURITIES 1,108.00					08/01/2011 -78.00	10/12/2011
12,972.00		184. NEWFIELD EXPL CO PROPERTY TYPE: SECURITIES 8,971.00					08/31/2010 4,001.00	03/17/2011
1,906.00		11.99973 NEWMARKET CORP PROPERTY TYPE: SECURITIES 2,126.00					05/16/2011 -220.00	06/10/2011
3,336.00		21. NEWMARKET CORP PROPERTY TYPE: SECURITIES 3,830.00					04/28/2011 -494.00	06/10/2011
1,906.00		12.00027 NEWMARKET CORP PROPERTY TYPE: SECURITIES 2,126.00					05/16/2011 -220.00	06/10/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,007.00		6. NEWMARKET CORP PROPERTY TYPE: SECURITIES 1,040.00					07/01/2011 -33.00	08/31/2011
1,970.00		38. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 2,183.00					04/01/2011 -213.00	06/22/2011
3,111.00		60. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 2,151.00					04/16/2010 960.00	06/22/2011
3,691.00		71. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 2,432.00					03/09/2010 1,259.00	06/27/2011
3,540.00		63. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 2,131.00					03/03/2010 1,409.00	07/05/2011
846.00		15. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 507.00					03/03/2010 339.00	07/06/2011
843.00		15. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 507.00					03/03/2010 336.00	07/12/2011
383.00		7. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 207.00					07/06/2010 176.00	07/19/2011
1,753.00		32. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 924.00					07/19/2010 829.00	07/19/2011
829.00		15. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 418.00					07/06/2010 411.00	07/21/2011
803.00		16. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 446.00					07/06/2010 357.00	08/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
792.00		16. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 393.00					07/06/2010 399.00	08/02/2011
728.00		16. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 301.00					06/17/2009 427.00	08/04/2011
805.00		18. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 337.00					06/17/2009 468.00	08/16/2011
357.00		8. NORDSON CORP 00 PROPERTY TYPE: SECURITIES 150.00					06/17/2009 207.00	08/17/2011
29,729.00		525. NOVARTIS AG-ADR PROPERTY TYPE: SECURITIES 26,577.00					04/29/2008 3,152.00	02/17/2011
6,280.00		296. OM GROUP INC COM PROPERTY TYPE: SECURITIES 11,701.00					06/30/2011 -5,421.00	11/23/2011
4,563.00		47. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES 3,918.00					11/10/2010 645.00	02/03/2011
2,138.00		19. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES 1,584.00					11/10/2010 554.00	05/03/2011
1,800.00		16. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES 1,271.00					02/01/2010 529.00	05/03/2011
3,356.00		31. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES 2,123.00					02/01/2010 1,233.00	05/04/2011
1,611.00		25. OIL CO LUKOIL PROPERTY TYPE: SECURITIES 1,356.00					09/14/2010 255.00	01/19/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
64.00		1. OIL CO LUKOIL PROPERTY TYPE: SECURITIES 54.00					08/18/2010 10.00	06/14/2011
7,367.00		116. OIL CO LUKOIL PROPERTY TYPE: SECURITIES 6,247.00					01/27/2010 1,120.00	06/14/2011
23,381.00		425. OIL CO LUKOIL PROPERTY TYPE: SECURITIES 22,161.00					05/28/2010 1,220.00	08/11/2011
693.00		36. OLIN CORP COM PAR \$1.00 00 PROPERTY TYPE: SECURITIES 774.00					07/26/2011 -81.00	08/12/2011
858.00		43. OLIN CORP COM PAR \$1.00 00 PROPERTY TYPE: SECURITIES 925.00					07/26/2011 -67.00	08/15/2011
1,802.00		92. OLIN CORP COM PAR \$1.00 00 PROPERTY TYPE: SECURITIES 1,979.00					07/26/2011 -177.00	08/29/2011
741.00		39. OLIN CORP COM PAR \$1.00 00 PROPERTY TYPE: SECURITIES 839.00					07/26/2011 -98.00	11/03/2011
3,097.00		160. OLIN CORP COM PAR \$1.00 00 PROPERTY TYPE: SECURITIES 3,314.00					09/13/2011 -217.00	11/04/2011
820.00		45. OPLINK COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 835.00					01/25/2011 -15.00	07/12/2011
662.00		44. OPLINK COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 816.00					01/25/2011 -154.00	08/10/2011
1,367.00		86. OPLINK COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 1,596.00					01/25/2011 -229.00	08/24/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
157,856.00		5000. ORACLE CORP PROPERTY TYPE: SECURITIES 52,734.00					09/28/1999 105,122.00	06/27/2011
546.00		48. ORIENTAL FINL GROUP INC PROPERTY TYPE: SECURITIES 512.00					10/25/2011 34.00	12/09/2011
558.00		46. ORIENTAL FINL GROUP INC PROPERTY TYPE: SECURITIES 491.00					10/25/2011 67.00	12/27/2011
4,194.00		139. OWENS ILL INC NEW PROPERTY TYPE: SECURITIES 4,227.00					03/02/2010 -33.00	03/30/2011
1,358.00		45. OWENS ILL INC NEW PROPERTY TYPE: SECURITIES 1,306.00					11/08/2010 52.00	03/30/2011
6,507.00		259. OWENS ILL INC NEW PROPERTY TYPE: SECURITIES 7,267.00					11/08/2010 -760.00	06/28/2011
3,141.00		125. OWENS ILL INC NEW PROPERTY TYPE: SECURITIES 3,577.00					01/29/2010 -436.00	06/28/2011
2,375.00		97. OWENS ILL INC NEW PROPERTY TYPE: SECURITIES 2,055.00					11/14/2008 320.00	07/28/2011
7,689.00		314. OWENS ILL INC NEW PROPERTY TYPE: SECURITIES 8,229.00					10/08/2010 -540.00	07/28/2011
14,641.00		844. OWENS ILL INC NEW PROPERTY TYPE: SECURITIES 15,294.00					04/23/2009 -653.00	08/11/2011
1,034.00		29. OXFORD INDS INC PROPERTY TYPE: SECURITIES 1,046.00					06/06/2011 -12.00	07/08/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,691.00		44. OXFORD INDS INC PROPERTY TYPE: SECURITIES 1,588.00					06/06/2011 103.00	07/21/2011
675.00		20. OXFORD INDS INC PROPERTY TYPE: SECURITIES 722.00					06/06/2011 -47.00	08/08/2011
1,772.00		55. OXFORD INDS INC PROPERTY TYPE: SECURITIES 1,853.00					06/30/2011 -81.00	08/10/2011
671.00		21. OXFORD INDS INC PROPERTY TYPE: SECURITIES 707.00					06/30/2011 -36.00	08/11/2011
141.00		4. OXFORD INDS INC PROPERTY TYPE: SECURITIES 135.00					06/30/2011 6.00	08/16/2011
124,522.00		1126. POSCO SPON ADR PROPERTY TYPE: SECURITIES 149,533.00					04/07/2008 -25,011.00	05/03/2011
2,910.00		29. POSCO SPON ADR PROPERTY TYPE: SECURITIES 3,139.00					10/26/2010 -229.00	05/25/2011
14,008.00		139. POSCO SPON ADR PROPERTY TYPE: SECURITIES 14,972.00					11/10/2010 -964.00	05/27/2011
5,140.00		70. PVH CORP PROPERTY TYPE: SECURITIES 3,180.00					05/13/2008 1,960.00	07/20/2011
4,920.00		66. PVH CORP PROPERTY TYPE: SECURITIES 4,243.00					08/05/2011 677.00	10/31/2011
3,828.00		121. PAR PHARMACEUTICAL COS INC PROPERTY TYPE: SECURITIES 4,465.00					11/15/2010 -637.00	02/24/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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2,061.00		69. PAR PHARMACEUTICAL COS INC PROPERTY TYPE: SECURITIES 2,546.00					11/09/2010 -485.00	03/18/2011
397.00		41. PATRIOT COAL CORP PROPERTY TYPE: SECURITIES 1,074.00					02/03/2011 -677.00	10/12/2011
3,962.00		114. PENN NATL GAMING INC 00 PROPERTY TYPE: SECURITIES 3,949.00					12/28/2010 13.00	08/10/2011
4,294.00		122. PENN NATL GAMING INC 00 PROPERTY TYPE: SECURITIES 4,224.00					01/07/2011 70.00	11/28/2011
23,850.00		623. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES 15,024.00					09/08/2009 8,826.00	07/15/2011
19,027.00		497. PETROHAWK ENERGY CORP PROPERTY TYPE: SECURITIES 10,043.00					11/26/2010 8,984.00	07/15/2011
11,168.00		401. PETROLEO BRASILEIRO SA PETROBRAS 00 PROPERTY TYPE: SECURITIES 16,344.00					04/06/2011 -5,176.00	09/08/2011
10,470.00		329. PHARMACEUTICAL PROD DEV INC 00 PROPERTY TYPE: SECURITIES 7,094.00					03/25/2010 3,376.00	07/18/2011
13,626.00		423. PHARMACEUTICAL PROD DEV INC 00 PROPERTY TYPE: SECURITIES 8,669.00					03/10/2010 4,957.00	10/03/2011
16,008.00		485. PHARMACEUTICAL PROD DEV INC 00 PROPERTY TYPE: SECURITIES 9,587.00					07/24/2009 6,421.00	10/17/2011
5,623.00		87. PHILLIPS VAN HEUSEN CORP PROPERTY TYPE: SECURITIES 5,120.00					01/07/2011 503.00	03/30/2011

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806.00		71. PIER 1 IMPORTS INC DEL PROPERTY TYPE: SECURITIES 586.00					09/29/2010 220.00	04/12/2011
631.00		46. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 570.00					08/16/2011 61.00	08/31/2011
3,929.00		345. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 4,115.00					08/25/2011 -186.00	09/09/2011
748.00		65. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 748.00					08/10/2011	09/13/2011
629.00		65. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 748.00					08/10/2011 -119.00	09/29/2011
581.00		69. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 794.00					08/10/2011 -213.00	10/04/2011
715.00		68. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 783.00					08/10/2011 -68.00	10/12/2011
725.00		67. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 771.00					08/10/2011 -46.00	11/15/2011
1,115.00		105. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 1,200.00					11/03/2011 -85.00	12/01/2011
731.00		70. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 769.00					11/03/2011 -38.00	12/05/2011
3,153.00		333. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 3,608.00					11/01/2011 -455.00	12/09/2011

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
19.00		2. PINNACLE ENTMT INC PROPERTY TYPE: SECURITIES 22.00					11/01/2011 -3.00	12/12/2011
1,753.00		86. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 2,163.00					09/09/2011 -410.00	09/14/2011
847.00		26. PLEXUS CORP 00 PROPERTY TYPE: SECURITIES 726.00					12/16/2010 121.00	07/19/2011
1,186.00		39. PLEXUS CORP 00 PROPERTY TYPE: SECURITIES 1,090.00					12/16/2010 96.00	07/25/2011
787.00		27. PLEXUS CORP 00 PROPERTY TYPE: SECURITIES 751.00					02/01/2011 36.00	08/01/2011
741.00		26. PLEXUS CORP 00 PROPERTY TYPE: SECURITIES 715.00					02/01/2011 26.00	08/04/2011
710.00		25. PLEXUS CORP 00 PROPERTY TYPE: SECURITIES 680.00					02/01/2011 30.00	10/24/2011
256.00		9. PLEXUS CORP 00 PROPERTY TYPE: SECURITIES 245.00					01/25/2011 11.00	12/12/2011
483.00		17. PLEXUS CORP 00 PROPERTY TYPE: SECURITIES 443.00					10/31/2011 40.00	12/12/2011
857.00		8. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 490.00					07/22/2010 367.00	06/22/2011
3,748.00		35. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 3,639.00					05/20/2011 109.00	06/22/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,773.00		44. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 2,697.00					07/22/2010 2,076.00	06/27/2011
916.00		8. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 490.00					07/23/2010 426.00	07/05/2011
938.00		8. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 489.00					07/23/2010 449.00	07/06/2011
833.00		7. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 428.00					07/23/2010 405.00	07/08/2011
822.00		7. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 428.00					07/23/2010 394.00	08/02/2011
708.00		7. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 428.00					07/23/2010 280.00	08/24/2011
688.00		7. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 428.00					07/23/2010 260.00	08/26/2011
1,067.00		18. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 511.00					05/25/2010 556.00	11/28/2011
1,449.00		24. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 677.00					05/25/2010 772.00	11/30/2011
724.00		12. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 332.00					05/07/2010 392.00	12/01/2011
771.00		13. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 359.00					05/07/2010 412.00	12/12/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
710.00		13. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 359.00					05/07/2010 351.00	12/20/2011
715.00		13. POLARIS INDUSTRIES INCORPORATED PROPERTY TYPE: SECURITIES 359.00					05/07/2010 356.00	12/21/2011
6,158.00		98. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 2,774.00					10/01/2010 3,384.00	06/22/2011
4,212.00		65. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 1,535.00					07/20/2010 2,677.00	06/27/2011
972.00		15. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 332.00					06/24/2010 640.00	06/27/2011
4,416.00		65. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 1,424.00					06/24/2010 2,992.00	06/30/2011
848.00		12. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 262.00					06/17/2010 586.00	07/05/2011
1,294.00		18. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 392.00					06/17/2010 902.00	07/26/2011
687.00		12. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 262.00					06/17/2010 425.00	08/11/2011
1,149.00		17. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 371.00					06/17/2010 778.00	09/20/2011
144.00		3. POLYPORE INTL INC PROPERTY TYPE: SECURITIES 65.00					06/17/2010 79.00	10/04/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
798.00		36. PORTLAND GENERAL ELEC CO PROPERTY TYPE: SECURITIES 922.00					06/02/2011 -124.00	08/11/2011
862.00		37. PORTLAND GENERAL ELEC CO PROPERTY TYPE: SECURITIES 945.00					06/15/2011 -83.00	08/16/2011
1,884.00		80. PORTLAND GENERAL ELEC CO PROPERTY TYPE: SECURITIES 2,013.00					06/15/2011 -129.00	08/17/2011
227.00		10. PORTLAND GENERAL ELEC CO PROPERTY TYPE: SECURITIES 252.00					06/06/2011 -25.00	08/22/2011
7,970.00		42. POTASH CORP SASK INC COM PROPERTY TYPE: SECURITIES 6,996.00					01/19/2011 974.00	02/14/2011
2,494.00		60. POTASH CORP SASK INC COM PROPERTY TYPE: SECURITIES 3,331.00					01/19/2011 -837.00	11/23/2011
1,205.00		29. POTASH CORP SASK INC COM PROPERTY TYPE: SECURITIES 1,751.00					09/08/2011 -546.00	11/23/2011
21,820.00		525. POTASH CORP SASK INC COM PROPERTY TYPE: SECURITIES 18,608.00					11/04/2010 3,212.00	11/23/2011
5,331.00		611. POWER ONE INC NEW COM USD0.001 PROPERTY TYPE: SECURITIES 6,274.00					10/21/2010 -943.00	02/09/2011
760.00		12. PRICESMART INC PROPERTY TYPE: SECURITIES 845.00					10/18/2011 -85.00	11/23/2011
4,747.00		71. PRICESMART INC PROPERTY TYPE: SECURITIES 4,879.00					09/13/2011 -132.00	11/30/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,200.00		235. PRIDE INTL INC DEL 00 PROPERTY TYPE: SECURITIES 7,563.00					12/06/2010	02/08/2011
							1,637.00	
15,188.00		379. PRIDE INTL INC DEL 00 PROPERTY TYPE: SECURITIES 12,044.00					12/01/2010	02/23/2011
							3,144.00	
555.00		8. PROASSURANCE CORP PROPERTY TYPE: SECURITIES 470.00					03/17/2010	06/22/2011
							85.00	
1,559.00		22. PROASSURANCE CORP PROPERTY TYPE: SECURITIES 1,256.00					03/17/2010	08/08/2011
							303.00	
569.00		8. PROASSURANCE CORP PROPERTY TYPE: SECURITIES 435.00					03/03/2010	08/10/2011
							134.00	
488.00		7. PROASSURANCE CORP PROPERTY TYPE: SECURITIES 380.00					03/03/2010	09/23/2011
							108.00	
684.00		9. PROASSURANCE CORP PROPERTY TYPE: SECURITIES 484.00					03/03/2010	10/05/2011
							200.00	
704.00		9. PROASSURANCE CORP PROPERTY TYPE: SECURITIES 478.00					08/21/2009	12/19/2011
							226.00	
430.00		27. PROLOGIS SH BEN INT PROPERTY TYPE: SECURITIES 299.00					10/02/2009	01/27/2011
							131.00	
4,694.00		295. PROLOGIS SH BEN INT PROPERTY TYPE: SECURITIES 3,882.00					10/27/2010	01/27/2011
							812.00	
5,028.00		326. PROLOGIS SH BEN INT PROPERTY TYPE: SECURITIES 3,596.00					10/02/2009	03/11/2011
							1,432.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
14,411.00		900. PROLOGIS SH BEN INT PROPERTY TYPE: SECURITIES 9,928.00					10/02/2009	04/01/2011
6,357.00		397. PROLOGIS SH BEN INT PROPERTY TYPE: SECURITIES 4,362.00					05/20/2010	04/01/2011
1,893.00		125. QUADRA FNX MNG LTD PROPERTY TYPE: SECURITIES 1,940.00					12/16/2010	12/06/2011
11,572.00		764. QUADRA FNX MNG LTD PROPERTY TYPE: SECURITIES 11,384.00					12/03/2010	12/06/2011
753.00		53. QUESTCOR PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 830.00					01/25/2011	02/09/2011
2,248.00		158. QUESTCOR PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,457.00					01/25/2011	02/11/2011
724.00		17. QUESTCOR PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 705.00					10/27/2011	11/17/2011
4,476.00		193. RPC INC PROPERTY TYPE: SECURITIES 3,130.00					11/16/2010	06/22/2011
3,587.00		156. RPC INC PROPERTY TYPE: SECURITIES 1,720.00					10/06/2010	06/27/2011
828.00		34. RPC INC PROPERTY TYPE: SECURITIES 345.00					07/19/2010	06/30/2011
371.00		15. RPC INC PROPERTY TYPE: SECURITIES 139.00					06/29/2010	07/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
469.00		19. RPC INC PROPERTY TYPE: SECURITIES 193.00					07/19/2010 276.00	07/01/2011
857.00		34. RPC INC PROPERTY TYPE: SECURITIES 315.00					06/29/2010 542.00	07/05/2011
833.00		33. RPC INC PROPERTY TYPE: SECURITIES 306.00					06/29/2010 527.00	07/06/2011
848.00		33. RPC INC PROPERTY TYPE: SECURITIES 305.00					06/23/2010 543.00	07/08/2011
664.00		29. RPC INC PROPERTY TYPE: SECURITIES 268.00					06/23/2010 396.00	08/11/2011
714.00		29. RPC INC PROPERTY TYPE: SECURITIES 268.00					06/23/2010 446.00	08/17/2011
10,589.00		1608. RF MICRO DEVICES INC 00 PROPERTY TYPE: SECURITIES 10,679.00					04/29/2011 -90.00	09/14/2011
17,162.00		2539. RF MICRO DEVICES INC 00 PROPERTY TYPE: SECURITIES 16,619.00					04/28/2011 543.00	09/15/2011
5,553.00		114. RANGE RES CORP PROPERTY TYPE: SECURITIES 3,990.00					08/18/2010 1,563.00	02/17/2011
17,680.00		363. RANGE RES CORP PROPERTY TYPE: SECURITIES 15,991.00					11/27/2009 1,689.00	02/17/2011
1,949.00		79. RED ROBIN GOURMET BURGERS INC PROPERTY TYPE: SECURITIES 2,828.00					06/30/2011 -879.00	09/23/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,574.00		60. RED ROBIN GOURMET BURGERS INC PROPERTY TYPE: SECURITIES 2,088.00					06/27/2011 -514.00	09/27/2011
1,214.00		50. RED ROBIN GOURMET BURGERS INC PROPERTY TYPE: SECURITIES 1,715.00					06/27/2011 -501.00	09/29/2011
842.00		38. RED ROBIN GOURMET BURGERS INC PROPERTY TYPE: SECURITIES 1,293.00					06/16/2011 -451.00	10/04/2011
4,805.00		371. REGAL ENTERTAINMENT GROUP A PROPERTY TYPE: SECURITIES 5,098.00					03/25/2011 -293.00	08/03/2011
3,391.00		282.99827 REGAL ENTERTAINMENT GROUP A PROPERTY TYPE: SECURITIES 3,839.00					11/05/2010 -448.00	08/05/2011
647.00		54.00173 REGAL ENTERTAINMENT GROUP A PROPERTY TYPE: SECURITIES 733.00					03/25/2011 -86.00	08/05/2011
5,079.00		347. REGAL ENTERTAINMENT GROUP A PROPERTY TYPE: SECURITIES 4,707.00					11/05/2010 372.00	11/04/2011
4,474.00		377. REGAL ENTERTAINMENT GROUP A PROPERTY TYPE: SECURITIES 5,111.00					11/30/2010 -637.00	12/27/2011
4,839.00		690. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 2,871.00					06/19/2009 1,968.00	01/07/2011
11,307.00		2607. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 10,070.00					07/21/2009 1,237.00	08/11/2011
2,568.00		77. RENT A CTR INC NEW PROPERTY TYPE: SECURITIES 2,362.00					06/30/2011 206.00	10/26/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
869.00		25. RENT A CTR INC NEW PROPERTY TYPE: SECURITIES 741.00					06/30/2011 128.00	10/27/2011
743.00		21. RENT A CTR INC NEW PROPERTY TYPE: SECURITIES 619.00					06/22/2011 124.00	11/08/2011
750.00		21. RENT A CTR INC NEW PROPERTY TYPE: SECURITIES 619.00					06/22/2011 131.00	11/09/2011
2,948.00		83. RENT A CTR INC NEW PROPERTY TYPE: SECURITIES 2,442.00					06/27/2011 506.00	11/10/2011
36.00		1. RENT A CTR INC NEW PROPERTY TYPE: SECURITIES 29.00					06/27/2011 7.00	11/11/2011
4,304.00		144. REPSOL SPONSORED ADR PROPERTY TYPE: SECURITIES 3,317.00					04/22/2010 987.00	01/19/2011
14,617.00		435. REPSOL SPONSORED ADR PROPERTY TYPE: SECURITIES 9,761.00					02/09/2010 4,856.00	03/21/2011
3,601.00		105. REPSOL SPONSORED ADR PROPERTY TYPE: SECURITIES 2,268.00					02/05/2010 1,333.00	03/29/2011
7,536.00		213. REPSOL SPONSORED ADR PROPERTY TYPE: SECURITIES 4,602.00					02/05/2010 2,934.00	04/06/2011
4,788.00		135. REPSOL SPONSORED ADR PROPERTY TYPE: SECURITIES 2,718.00					05/28/2010 2,070.00	04/11/2011
3,050.00		86. REPSOL SPONSORED ADR PROPERTY TYPE: SECURITIES 1,858.00					02/05/2010 1,192.00	04/11/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,488.00		122. RICHARDSON ELECTRS LTD PROPERTY TYPE: SECURITIES 1,830.00				07/26/2011 -342.00	11/29/2011
10,941.00		159. RIO TINTO PLC SPN ADR PROPERTY TYPE: SECURITIES 7,550.00				12/16/2010 3,391.00	01/10/2011
9,083.00		132. RIO TINTO PLC SPN ADR PROPERTY TYPE: SECURITIES 3,086.00				03/02/2009 5,997.00	01/10/2011
1,760.00		51. RIVERBED TECHNOLOG PROPERTY TYPE: SECURITIES 1,471.00				10/29/2010 289.00	06/22/2011
9,569.00		240. RIVERBED TECHNOLOG PROPERTY TYPE: SECURITIES 4,885.00				10/29/2010 4,684.00	07/01/2011
829.00		21. RIVERBED TECHNOLOG PROPERTY TYPE: SECURITIES 384.00				07/30/2010 445.00	07/05/2011
859.00		21. RIVERBED TECHNOLOG PROPERTY TYPE: SECURITIES 384.00				07/30/2010 475.00	07/08/2011
435.00		11. RIVERBED TECHNOLOG PROPERTY TYPE: SECURITIES 201.00				07/30/2010 234.00	07/19/2011
10,816.00		251. ROBBINS & MYERS INC PROPERTY TYPE: SECURITIES 10,077.00				03/18/2011 739.00	04/01/2011
71,348.00		907. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 82,195.00				02/17/2011 -10,847.00	06/14/2011
3,051.00		63. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 2,231.00				10/13/2010 820.00	03/23/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,561.00		89. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 3,152.00					10/13/2010 1,409.00	06/22/2011
4,633.00		88. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 3,089.00					10/21/2010 1,544.00	06/27/2011
3,270.00		61. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 2,071.00					10/08/2010 1,199.00	06/30/2011
776.00		13. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 441.00					10/08/2010 335.00	07/20/2011
853.00		14. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 475.00					10/08/2010 378.00	07/28/2011
677.00		14. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 475.00					10/08/2010 202.00	09/07/2011
840.00		18. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 611.00					10/08/2010 229.00	09/09/2011
694.00		14. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 475.00					10/08/2010 219.00	09/15/2011
4,717.00		96. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 3,259.00					10/19/2010 1,458.00	09/20/2011
777.00		16. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 458.00					10/19/2010 319.00	10/27/2011
1,161.00		24. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 592.00					08/25/2010 569.00	10/28/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
373.00		8. ROCKWOOD HLDGS INC PROPERTY TYPE: SECURITIES 196.00					06/02/2010 177.00	10/31/2011
3,682.00		96. ROFIN SINAR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,825.00					11/09/2010 857.00	04/21/2011
345.00		9. ROFIN SINAR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 265.00					11/09/2010 80.00	04/25/2011
952.00		91. RUBY TUESDAY INC PROPERTY TYPE: SECURITIES 675.00					10/23/2009 277.00	05/13/2011
210.00		19. RUBY TUESDAY INC PROPERTY TYPE: SECURITIES 141.00					10/23/2009 69.00	07/06/2011
4,097.00		213. STEC INC PROPERTY TYPE: SECURITIES 3,781.00					11/09/2010 316.00	01/05/2011
1,296.00		67. STEC INC PROPERTY TYPE: SECURITIES 1,137.00					11/15/2010 159.00	01/10/2011
292.00		14. STEC INC PROPERTY TYPE: SECURITIES 232.00					11/15/2010 60.00	01/11/2011
5,428.00		275. STEC INC PROPERTY TYPE: SECURITIES 6,131.00					02/28/2011 -703.00	03/24/2011
846.00		14. SVB FINL GROUP PROPERTY TYPE: SECURITIES 845.00					04/28/2011 1.00	07/01/2011
845.00		14. SVB FINL GROUP PROPERTY TYPE: SECURITIES 845.00					04/28/2011	07/05/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
845.00		14. SVB FINL GROUP PROPERTY TYPE: SECURITIES 845.00				04/28/2011	07/06/2011
859.00		14. SVB FINL GROUP PROPERTY TYPE: SECURITIES 845.00				04/28/2011	07/07/2011
						14.00	
845.00		14. SVB FINL GROUP PROPERTY TYPE: SECURITIES 845.00				04/28/2011	07/08/2011
837.00		14. SVB FINL GROUP PROPERTY TYPE: SECURITIES 845.00				04/28/2011	07/19/2011
						-8.00	
858.00		14. SVB FINL GROUP PROPERTY TYPE: SECURITIES 840.00				04/28/2011	07/21/2011
						18.00	
324.00		7. SVB FINL GROUP PROPERTY TYPE: SECURITIES 419.00				04/26/2011	08/17/2011
						-95.00	
416.00		9. SVB FINL GROUP PROPERTY TYPE: SECURITIES 523.00				06/22/2011	08/17/2011
						-107.00	
686.00		15. SVB FINL GROUP PROPERTY TYPE: SECURITIES 871.00				06/22/2011	08/25/2011
						-185.00	
679.00		16. SVB FINL GROUP PROPERTY TYPE: SECURITIES 927.00				06/27/2011	08/26/2011
						-248.00	
1,043.00		23. SVB FINL GROUP PROPERTY TYPE: SECURITIES 1,330.00				06/27/2011	08/30/2011
						-287.00	
274.00		6. SVB FINL GROUP PROPERTY TYPE: SECURITIES 347.00				06/27/2011	08/31/2011
						-73.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,970.00		485. SAKS INC COM PROPERTY TYPE: SECURITIES 4,304.00					07/07/2010 1,666.00	02/24/2011
2,957.00		79. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 3,078.00					05/02/2011 -121.00	06/22/2011
3,026.00		79. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 2,709.00					04/18/2011 317.00	06/27/2011
909.00		23. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 765.00					03/29/2011 144.00	06/30/2011
1,182.00		30. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 997.00					03/29/2011 185.00	07/08/2011
1,941.00		292. SANDRIDGE ENERGY INC PROPERTY TYPE: SECURITIES 2,721.00					02/17/2011 -780.00	08/08/2011
3,038.00		457. SANDRIDGE ENERGY INC PROPERTY TYPE: SECURITIES 5,017.00					07/15/2011 -1,979.00	08/08/2011
15,050.00		2014. SANDRIDGE ENERGY INC PROPERTY TYPE: SECURITIES 18,768.00					02/17/2011 -3,718.00	08/30/2011
27,822.00		711. SAVVIS INC PROPERTY TYPE: SECURITIES 23,525.00					02/18/2011 4,297.00	04/27/2011
11,217.00		120. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 8,976.00					11/12/2010 2,241.00	02/16/2011
14,738.00		191. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 17,358.00					04/20/2011 -2,620.00	08/12/2011

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,466.00		19. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 1,595.00				06/21/2011 -129.00	08/12/2011
2,318.00		34. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 2,343.00				11/12/2010 -25.00	10/21/2011
409.00		6. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 379.00				08/04/2010 30.00	10/21/2011
1,682.00		65. SCHOLASTIC CORP 00 PROPERTY TYPE: SECURITIES 1,989.00				02/28/2011 -307.00	06/22/2011
1,652.00		65. SCHOLASTIC CORP 00 PROPERTY TYPE: SECURITIES 1,942.00				02/25/2011 -290.00	06/27/2011
1,160.00		43. SCHOLASTIC CORP 00 PROPERTY TYPE: SECURITIES 1,285.00				02/25/2011 -125.00	07/01/2011
8,984.00		623. SELECT COMFORT CORP PROPERTY TYPE: SECURITIES 10,562.00				08/30/2011 -1,578.00	09/09/2011
358.00		22. SELECT COMFORT CORP PROPERTY TYPE: SECURITIES 344.00				08/02/2011 14.00	09/15/2011
713.00		41. SELECTIVE INS GROUP INC 00 PROPERTY TYPE: SECURITIES 698.00				11/02/2010 15.00	12/16/2011
706.00		40. SELECTIVE INS GROUP INC 00 PROPERTY TYPE: SECURITIES 681.00				11/02/2010 25.00	12/20/2011
7,030.00		298. SEMTECH CORP PROPERTY TYPE: SECURITIES 5,233.00				08/30/2010 1,797.00	03/16/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
49,095.00		372. SIEMENS AG-ADR PROPERTY TYPE: SECURITIES 49,430.00				02/19/2008 -335.00	02/17/2011
2,014.00		35. SIGNATURE BK NEW YORK N Y PROPERTY TYPE: SECURITIES 1,854.00				02/16/2011 160.00	04/06/2011
1,176.00		21. SIGNATURE BK NEW YORK N Y PROPERTY TYPE: SECURITIES 1,108.00				01/28/2011 68.00	04/08/2011
2,298.00		41. SIGNATURE BK NEW YORK N Y PROPERTY TYPE: SECURITIES 2,163.00				01/31/2011 135.00	04/11/2011
554.00		10. SIGNATURE BK NEW YORK N Y PROPERTY TYPE: SECURITIES 527.00				01/31/2011 27.00	04/13/2011
1,863.00		117. SILICON GRAPHICS INTERNATIONAL PROPERTY TYPE: SECURITIES 2,653.00				05/10/2011 -790.00	07/18/2011
670.00		44. SILICON GRAPHICS INTERNATIONAL PROPERTY TYPE: SECURITIES 986.00				05/09/2011 -316.00	07/21/2011
152.00		10. SILICON GRAPHICS INTERNATIONAL PROPERTY TYPE: SECURITIES 163.00				06/24/2011 -11.00	07/21/2011
1,734.00		143. SILICON GRAPHICS INTERNATIONAL PROPERTY TYPE: SECURITIES 2,300.00				06/24/2011 -566.00	08/10/2011
3,581.00		91. SMITH A O CORP PROPERTY TYPE: SECURITIES 3,180.00				07/23/2010 401.00	01/24/2011
1,468.00		36. SMITH A O CORP PROPERTY TYPE: SECURITIES 1,181.00				07/08/2010 287.00	01/25/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
653.00		16. SMITH A O CORP PROPERTY TYPE: SECURITIES 458.00					11/10/2009	01/25/2011
							195.00	
5,159.00		119. SMITH A O CORP PROPERTY TYPE: SECURITIES 3,302.00					11/20/2009	02/01/2011
							1,857.00	
4,854.00		244. SMITHFIELD FOODS INC COM PROPERTY TYPE: SECURITIES 3,567.00					07/22/2010	01/19/2011
							1,287.00	
119.00		6. SMITHFIELD FOODS INC COM PROPERTY TYPE: SECURITIES 102.00					11/11/2009	01/19/2011
							17.00	
354.00		17. SMITHFIELD FOODS INC COM PROPERTY TYPE: SECURITIES 243.00					07/22/2010	02/02/2011
							111.00	
4,871.00		234. SMITHFIELD FOODS INC COM PROPERTY TYPE: SECURITIES 3,245.00					09/18/2009	02/02/2011
							1,626.00	
4,488.00		200. SMITHFIELD FOODS INC COM PROPERTY TYPE: SECURITIES 2,773.00					09/18/2009	02/07/2011
							1,715.00	
15,164.00		678. SMITHFIELD FOODS INC COM PROPERTY TYPE: SECURITIES 9,401.00					09/18/2009	02/10/2011
							5,763.00	
8,328.00		113. SMUCKER J M CO NEW PROPERTY TYPE: SECURITIES 8,274.00					08/11/2011	10/11/2011
							54.00	
1,968.00		44. SOTHEBY'S HLDGS INC CL A PROPERTY TYPE: SECURITIES 1,266.00					06/24/2010	03/15/2011
							702.00	
9,660.00		216. SOTHEBY'S HLDGS INC CL A PROPERTY TYPE: SECURITIES 6,354.00					03/08/2010	03/15/2011
							3,306.00	

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,303.00		76. SOTHEBY'S HLDGS INC CL A PROPERTY TYPE: SECURITIES 2,038.00				07/30/2010 1,265.00	03/16/2011
4,121.00		94. SOTHEBY'S HLDGS INC CL A PROPERTY TYPE: SECURITIES 2,264.00				07/30/2010 1,857.00	03/18/2011
3,671.00		94. SOUTHWESTERN ENERGY CO PROPERTY TYPE: SECURITIES 4,222.00				02/01/2010 -551.00	01/28/2011
859.00		22. SOUTHWESTERN ENERGY CO PROPERTY TYPE: SECURITIES 975.00				12/15/2009 -116.00	01/28/2011
5,271.00		124. SOUTHWESTERN ENERGY CO PROPERTY TYPE: SECURITIES 5,419.00				04/22/2010 -148.00	05/04/2011
3,080.00		154. SPANSION INC PROPERTY TYPE: SECURITIES 3,257.00				01/05/2011 -177.00	01/28/2011
1,314.00		47. SPECTRUM BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 1,160.00				11/18/2011 154.00	11/30/2011
5,045.00		259. SPIRIT AEROSYSTEMS PROPERTY TYPE: SECURITIES 6,379.00				05/02/2011 -1,334.00	08/03/2011
4,242.00		260. SPIRIT AEROSYSTEMS PROPERTY TYPE: SECURITIES 6,305.00				04/26/2011 -2,063.00	08/29/2011
1,997.00		130. STANDARD MTR PRODS INC PROPERTY TYPE: SECURITIES 2,012.00				07/05/2011 -15.00	10/12/2011
666.00		44. STANDARD MTR PRODS INC PROPERTY TYPE: SECURITIES 652.00				06/27/2011 14.00	10/17/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
806.00		40. STANDARD MTR PRODS INC PROPERTY TYPE: SECURITIES 593.00					06/27/2011 213.00	12/08/2011
723.00		36. STANDARD MTR PRODS INC PROPERTY TYPE: SECURITIES 533.00					06/27/2011 190.00	12/12/2011
15,484.00		1380. STEEL DYNAMICS INC PROPERTY TYPE: SECURITIES 25,365.00					03/15/2011 -9,881.00	08/24/2011
640.00		26. STEINWAY MUSICAL INSTRUMENTS INC PROPERTY TYPE: SECURITIES 696.00					07/06/2011 -56.00	08/10/2011
769.00		32. STEINWAY MUSICAL INSTRUMENTS INC PROPERTY TYPE: SECURITIES 843.00					07/06/2011 -74.00	08/24/2011
1,473.00		64. STEINWAY MUSICAL INSTRUMENTS INC PROPERTY TYPE: SECURITIES 1,623.00					06/27/2011 -150.00	09/16/2011
13,308.00		564. STILLWATER MNG CO PROPERTY TYPE: SECURITIES 11,862.00					01/26/2011 1,446.00	02/25/2011
866.00		26. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 887.00					04/11/2011 -21.00	07/21/2011
858.00		37. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 1,263.00					04/11/2011 -405.00	09/20/2011
578.00		38. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 1,297.00					04/11/2011 -719.00	10/04/2011
775.00		30. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 1,024.00					04/11/2011 -249.00	10/27/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
26.00		1. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 34.00				04/11/2011 -8.00	11/10/2011
725.00		28. STONE ENERGY CORP PROPERTY TYPE: SECURITIES 866.00				06/22/2011 -141.00	11/10/2011
2,347.00		26. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 1,874.00				10/04/2011 473.00	10/14/2011
1,628.00		19. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 1,503.00				10/18/2011 125.00	10/20/2011
771.00		9. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 775.00				10/17/2011 -4.00	10/20/2011
746.00		8. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 714.00				10/27/2011 32.00	11/14/2011
751.00		8. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 714.00				10/27/2011 37.00	11/15/2011
779.00		8. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 714.00				10/27/2011 65.00	11/16/2011
2,012.00		21. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 1,857.00				10/28/2011 155.00	11/17/2011
2,127.00		22. STRAYER ED INC 00 PROPERTY TYPE: SECURITIES 1,649.00				10/21/2011 478.00	11/18/2011
5,247.00		176. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 4,324.00				11/16/2010 923.00	01/05/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
427.00		15. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 369.00					11/16/2010 58.00	01/07/2011
4,669.00		164. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 2,998.00					06/05/2009 1,671.00	01/07/2011
5,108.00		172. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 2,834.00					06/19/2009 2,274.00	01/21/2011
3,380.00		155. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 4,580.00					03/21/2011 -1,200.00	08/05/2011
916.00		42. SUNTRUST BKS INC PROPERTY TYPE: SECURITIES 656.00					06/19/2009 260.00	08/05/2011
1,520.00		69. SUSSER HOLDINGS PROPERTY TYPE: SECURITIES 1,464.00					10/26/2011 56.00	12/15/2011
1,069.00		49. SUSSER HOLDINGS PROPERTY TYPE: SECURITIES 1,013.00					08/24/2011 56.00	12/16/2011
731.00		33. SUSSER HOLDINGS PROPERTY TYPE: SECURITIES 682.00					08/24/2011 49.00	12/28/2011
1,901.00		66. SYNAPTICS INC PROPERTY TYPE: SECURITIES 1,605.00					09/08/2011 296.00	10/14/2011
5,983.00		185. SYNAPTICS INC PROPERTY TYPE: SECURITIES 4,480.00					09/09/2011 1,503.00	10/24/2011
7,862.00		115. SYNGENTA AG-ADR PROPERTY TYPE: SECURITIES 6,189.00					10/12/2010 1,673.00	04/15/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,049.00		1941. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES 6,245.00					04/28/2010 -1,196.00	01/07/2011
4,536.00		1574. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES 5,064.00					04/28/2010 -528.00	01/21/2011
4,872.00		1962. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES 6,313.00					04/28/2010 -1,441.00	03/18/2011
7,937.00		3209. SYNOVUS FINL CORP PROPERTY TYPE: SECURITIES 10,015.00					04/29/2010 -2,078.00	04/01/2011
5,326.00		160. SYNEX CORP PROPERTY TYPE: SECURITIES 4,539.00					03/09/2010 787.00	01/25/2011
1,931.00		58. SYNEX CORP PROPERTY TYPE: SECURITIES 1,611.00					01/22/2010 320.00	01/25/2011
4,353.00		128. SYNEX CORP PROPERTY TYPE: SECURITIES 3,276.00					09/22/2010 1,077.00	01/26/2011
1,326.00		39. SYNEX CORP PROPERTY TYPE: SECURITIES 953.00					07/02/2008 373.00	01/26/2011
1,597.00		48. SYNEX CORP PROPERTY TYPE: SECURITIES 1,173.00					07/02/2008 424.00	01/31/2011
4,131.00		120. SYNEX CORP PROPERTY TYPE: SECURITIES 2,932.00					07/02/2008 1,199.00	02/02/2011
1,868.00		55. SYNEX CORP PROPERTY TYPE: SECURITIES 1,344.00					07/02/2008 524.00	02/03/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,038.00		60. SYNnex CORP PROPERTY TYPE: SECURITIES 1,403.00					08/31/2010 635.00	02/03/2011
6,592.00		102. TECK RESOURCES LTD-CLS B PROPERTY TYPE: SECURITIES 4,321.00					10/21/2010 2,271.00	01/03/2011
77,040.00		2057. TECK RESOURCES LTD-CLS B PROPERTY TYPE: SECURITIES 118,480.00					12/20/2010 -41,440.00	11/16/2011
2,690.00		474. TELLABS INC PROPERTY TYPE: SECURITIES 3,660.00					09/24/2010 -970.00	01/25/2011
148.00		26. TELLABS INC PROPERTY TYPE: SECURITIES 157.00					01/07/2010 -9.00	01/25/2011
13,182.00		2315. TELLABS INC PROPERTY TYPE: SECURITIES 14,017.00					01/07/2010 -835.00	01/26/2011
2,472.00		39. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 941.00					01/04/2010 1,531.00	05/11/2011
1,164.00		18. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 427.00					12/14/2009 737.00	05/20/2011
1,938.00		33. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 772.00					12/14/2009 1,166.00	06/10/2011
4,854.00		75. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 1,697.00					12/02/2009 3,157.00	06/22/2011
5,199.00		80. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 1,172.00					12/02/2009 4,027.00	06/27/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
896.00		13. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 186.00					07/28/2009 710.00	07/06/2011
885.00		13. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 186.00					07/28/2009 699.00	07/08/2011
677.00		12. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 172.00					07/28/2009 505.00	08/10/2011
727.00		12. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 172.00					07/28/2009 555.00	08/17/2011
679.00		13. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 186.00					07/28/2009 493.00	08/22/2011
2,276.00		41. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 587.00					07/28/2009 1,689.00	12/01/2011
728.00		13. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 186.00					07/28/2009 542.00	12/02/2011
1,328.00		24. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 344.00					07/28/2009 984.00	12/05/2011
733.00		14. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 201.00					07/28/2009 532.00	12/12/2011
739.00		14. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 201.00					07/28/2009 538.00	12/19/2011
4,597.00		91. TENARIS S A SPD ADR PROPERTY TYPE: SECURITIES 4,214.00					01/19/2011 383.00	04/08/2011

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,022.00		61. TENARIS S A SPD ADR PROPERTY TYPE: SECURITIES 2,809.00					11/09/2010 213.00	04/21/2011
842.00		17. TENARIS S A SPD ADR PROPERTY TYPE: SECURITIES 787.00					01/19/2011 55.00	04/21/2011
7,212.00		148. TENARIS S A SPD ADR PROPERTY TYPE: SECURITIES 6,730.00					11/09/2010 482.00	04/26/2011
7,623.00		155. TENARIS S A SPD ADR PROPERTY TYPE: SECURITIES 6,932.00					11/12/2010 691.00	04/27/2011
3,899.00		97. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 1,843.00					01/04/2010 2,056.00	02/25/2011
2,975.00		74. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 1,894.00					08/02/2010 1,081.00	02/25/2011
7,148.00		178. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 3,193.00					01/04/2010 3,955.00	02/28/2011
1,404.00		35. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 627.00					08/21/2009 777.00	03/02/2011
5,878.00		186. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 4,752.00					09/23/2011 1,126.00	10/12/2011
711.00		22. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 558.00					09/22/2011 153.00	10/17/2011
1,300.00		37. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 939.00					09/22/2011 361.00	10/24/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
693.00		20. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 507.00					09/22/2011 186.00	10/25/2011
33,112.00		639. TEVA PHARMACEUTICAL INDS ADR PROPERTY TYPE: SECURITIES 15,124.00					05/06/2003 17,988.00	02/17/2011
72,632.00		1551. TEVA PHARMACEUTICAL INDS ADR PROPERTY TYPE: SECURITIES 36,709.00					05/06/2003 35,923.00	05/03/2011
1,564.00		83. 3-D SYS CORP DEL PROPERTY TYPE: SECURITIES 1,938.00					03/31/2011 -374.00	06/22/2011
1,537.00		83. 3-D SYS CORP DEL PROPERTY TYPE: SECURITIES 1,800.00					03/16/2011 -263.00	06/27/2011
844.00		43. 3-D SYS CORP DEL PROPERTY TYPE: SECURITIES 933.00					03/16/2011 -89.00	06/30/2011
259.00		13. 3-D SYS CORP DEL PROPERTY TYPE: SECURITIES 282.00					03/16/2011 -23.00	07/01/2011
7,937.00		240. TIMBERLAND CO PROPERTY TYPE: SECURITIES 9,232.00					04/18/2011 -1,295.00	05/11/2011
1,998.00		59. TIMBERLAND CO PROPERTY TYPE: SECURITIES 2,152.00					02/25/2011 -154.00	05/12/2011
405.00		12. TIMBERLAND CO PROPERTY TYPE: SECURITIES 438.00					02/25/2011 -33.00	05/13/2011
6,604.00		214. TITAN INTL INC ILL PROPERTY TYPE: SECURITIES 5,320.00					04/13/2011 1,284.00	05/02/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,108.00		71. TITAN INTL INC ILL PROPERTY TYPE: SECURITIES 1,657.00					03/15/2011 451.00	05/09/2011
4,755.00		306. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 5,945.00					04/26/2011 -1,190.00	08/30/2011
15,816.00		1033. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 20,006.00					02/04/2011 -4,190.00	10/20/2011
8,817.00		187. TOTAL S A SPONSORED ADR PROPERTY TYPE: SECURITIES 9,720.00					09/24/2010 -903.00	08/08/2011
1,603.00		34. TOTAL S A SPONSORED ADR PROPERTY TYPE: SECURITIES 1,735.00					05/12/2010 -132.00	08/08/2011
7,250.00		153. TOTAL S A SPONSORED ADR PROPERTY TYPE: SECURITIES 7,808.00					05/12/2010 -558.00	08/16/2011
6,438.00		132. TOTAL S A SPONSORED ADR PROPERTY TYPE: SECURITIES 6,414.00					06/03/2010 24.00	08/17/2011
815.00		35. TOWER GROUP INC PROPERTY TYPE: SECURITIES 829.00					03/15/2011 -14.00	06/14/2011
1,211.00		53. TOWER GROUP INC PROPERTY TYPE: SECURITIES 1,255.00					03/15/2011 -44.00	06/16/2011
806.00		32. TPC GROUP INC PROPERTY TYPE: SECURITIES 1,396.00					07/21/2011 -590.00	11/15/2011
669.00		33. TPC GROUP INC PROPERTY TYPE: SECURITIES 1,439.00					07/21/2011 -770.00	11/23/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
713.00		30. TPC GROUP INC PROPERTY TYPE: SECURITIES 1,308.00					07/21/2011 -595.00	12/01/2011
709.00		30. TPC GROUP INC PROPERTY TYPE: SECURITIES 1,306.00					07/25/2011 -597.00	12/19/2011
747.00		32. TPC GROUP INC PROPERTY TYPE: SECURITIES 1,369.00					07/25/2011 -622.00	12/27/2011
1,431.00		20. TRAVELZOO INC PROPERTY TYPE: SECURITIES 1,695.00					04/28/2011 -264.00	07/05/2011
905.00		12. TRAVELZOO INC PROPERTY TYPE: SECURITIES 1,017.00					04/28/2011 -112.00	07/06/2011
1,397.00		23. TRAVELZOO INC PROPERTY TYPE: SECURITIES 1,603.00					06/16/2011 -206.00	07/26/2011
790.00		13. TRAVELZOO INC PROPERTY TYPE: SECURITIES 1,102.00					04/28/2011 -312.00	07/26/2011
923.00		21. TRAVELZOO INC PROPERTY TYPE: SECURITIES 1,208.00					06/16/2011 -285.00	08/08/2011
967.00		22. TRAVELZOO INC PROPERTY TYPE: SECURITIES 783.00					11/16/2010 184.00	08/08/2011
936.00		22. TRAVELZOO INC PROPERTY TYPE: SECURITIES 783.00					11/16/2010 153.00	08/10/2011
696.00		16. TRAVELZOO INC PROPERTY TYPE: SECURITIES 569.00					11/16/2010 127.00	08/16/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
647.00		19. TRAVELZOO INC PROPERTY TYPE: SECURITIES 676.00					11/16/2010 -29.00	08/18/2011
346.00		10. TRAVELZOO INC PROPERTY TYPE: SECURITIES 356.00					11/16/2010 -10.00	08/22/2011
2,053.00		191. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 1,940.00					11/02/2010 113.00	06/22/2011
779.00		74. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 710.00					11/02/2010 69.00	06/27/2011
818.00		81. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 763.00					10/26/2010 55.00	07/21/2011
819.00		77. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 724.00					10/26/2010 95.00	07/27/2011
764.00		100. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 940.00					10/13/2010 -176.00	08/24/2011
669.00		87. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 818.00					10/13/2010 -149.00	08/31/2011
864.00		152. TRIQUINT SEMICONDUCTOR INC PROPERTY TYPE: SECURITIES 1,428.00					10/13/2010 -564.00	09/27/2011
5,486.00		56. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 4,947.00					05/09/2011 539.00	05/10/2011
1,402.00		14. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 1,225.00					05/09/2011 177.00	07/12/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,915.00		89. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 8,202.00					06/03/2011 713.00	07/12/2011
4,272.00		86. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 3,744.00					02/25/2011 528.00	09/13/2011
2,452.00		48. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 2,388.00					08/26/2011 64.00	09/16/2011
1,809.00		36. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 1,787.00					08/26/2011 22.00	09/20/2011
4,513.00		86. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 4,266.00					08/24/2011 247.00	09/27/2011
956.00		19. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 940.00					09/23/2011 16.00	09/29/2011
589.00		13. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 611.00					09/23/2011 -22.00	10/04/2011
2,031.00		35. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 2,028.00					10/28/2011 3.00	10/31/2011
733.00		13. TRIUMPH GROUP INC NEW PROPERTY TYPE: SECURITIES 753.00					10/28/2011 -20.00	11/07/2011
6,060.00		244. TUTOR PERINI CORP PROPERTY TYPE: SECURITIES 5,060.00					12/13/2010 1,000.00	04/18/2011
3,220.00		125. TUTOR PERINI CORP PROPERTY TYPE: SECURITIES 2,584.00					12/08/2010 636.00	04/21/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
867.00		34. TUTOR PERINI CORP PROPERTY TYPE: SECURITIES 703.00				12/08/2010 164.00	04/26/2011
4,681.00		258. II-VI INC PROPERTY TYPE: SECURITIES 7,386.00				05/04/2011 -2,705.00	09/09/2011
1,452.00		80. II-VI INC PROPERTY TYPE: SECURITIES 2,079.00				06/15/2011 -627.00	09/09/2011
4,455.00		72. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 1,750.00				07/06/2010 2,705.00	06/22/2011
831.00		13. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 303.00				07/06/2010 528.00	06/27/2011
193.00		3. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 70.00				06/11/2010 123.00	07/01/2011
772.00		12. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 280.00				07/06/2010 492.00	07/01/2011
982.00		15. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 349.00				06/11/2010 633.00	07/05/2011
863.00		13. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 302.00				06/11/2010 561.00	07/06/2011
890.00		13. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 302.00				06/11/2010 588.00	07/07/2011
832.00		13. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 288.00				06/11/2010 544.00	07/12/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,669.00		23. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 508.00					05/07/2010 1,161.00	11/11/2011
1,368.00		19. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 420.00					05/07/2010 948.00	11/14/2011
1,944.00		27. ULTA SALON COSMETICS & FRAGRANCE INC PROPERTY TYPE: SECURITIES 596.00					05/07/2010 1,348.00	11/15/2011
3,360.00		73. ULTRA PETE CORP PROPERTY TYPE: SECURITIES 4,091.00					09/20/2007 -731.00	01/28/2011
3,689.00		77. ULTRA PETE CORP PROPERTY TYPE: SECURITIES 4,315.00					09/20/2007 -626.00	05/04/2011
827.00		13. UNDER ARMOUR INC PROPERTY TYPE: SECURITIES 884.00					06/16/2011 -57.00	10/04/2011
1,528.00		24. UNDER ARMOUR INC PROPERTY TYPE: SECURITIES 1,122.00					10/29/2010 406.00	10/04/2011
1,192.00		15. UNDER ARMOUR INC PROPERTY TYPE: SECURITIES 701.00					10/29/2010 491.00	12/01/2011
2,473.00		65. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 2,356.00					03/30/2011 117.00	05/16/2011
2,312.00		61. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 2,206.00					03/30/2011 106.00	05/19/2011
2,641.00		70. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 2,530.00					01/03/2011 111.00	05/20/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,986.00		107. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 3,851.00					03/29/2011 135.00	05/24/2011
2,120.00		57. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 2,027.00					03/29/2011 93.00	05/25/2011
1,032.00		28. UNISOURCE ENERGY CORP PROPERTY TYPE: SECURITIES 995.00					03/25/2011 37.00	06/02/2011
3,191.00		103. UNISYS CORP PROPERTY TYPE: SECURITIES 3,416.00					03/11/2011 -225.00	03/31/2011
3,760.00		121. UNISYS CORP PROPERTY TYPE: SECURITIES 3,798.00					03/15/2011 -38.00	04/06/2011
2,262.00		89. UNITED RENTALS INC PAR .01 PROPERTY TYPE: SECURITIES 1,522.00					10/21/2010 740.00	06/02/2011
1,940.00		80. UNITED RENTALS INC PAR .01 PROPERTY TYPE: SECURITIES 1,115.00					09/30/2010 825.00	06/06/2011
1,997.00		89. UNITED RENTALS INC PAR .01 PROPERTY TYPE: SECURITIES 1,130.00					08/02/2010 867.00	06/10/2011
3,522.00		149. UNITED RENTALS INC PAR .01 PROPERTY TYPE: SECURITIES 1,891.00					07/23/2010 1,631.00	06/15/2011
4,855.00		82. UNITED STS STL CORP NEW PROPERTY TYPE: SECURITIES 3,557.00					07/14/2010 1,298.00	01/26/2011
17,373.00		298. UNITED STS STL CORP NEW PROPERTY TYPE: SECURITIES 11,248.00					07/14/2010 6,125.00	02/01/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
2,516.00		62. UNIVERSAL CORP PROPERTY TYPE: SECURITIES 2,493.00					10/12/2010 23.00	01/03/2011
1,703.00		41. UNIVERSAL CORP PROPERTY TYPE: SECURITIES 1,631.00					10/08/2010 72.00	03/11/2011
482.00		13. UNIVERSAL CORP PROPERTY TYPE: SECURITIES 495.00					08/17/2011 -13.00	08/19/2011
447.00		12. UNIVERSAL CORP PROPERTY TYPE: SECURITIES 457.00					08/17/2011 -10.00	09/23/2011
597.00		13. UNIVERSAL CORP PROPERTY TYPE: SECURITIES 495.00					08/17/2011 102.00	11/17/2011
544.00		12. UNIVERSAL CORP PROPERTY TYPE: SECURITIES 457.00					08/17/2011 87.00	11/28/2011
523.00		12. UNIVERSAL CORP PROPERTY TYPE: SECURITIES 520.00					12/05/2011 3.00	12/16/2011
8,295.00		157. UNIVERSAL HEALTH SVCS INC CL B PROPERTY TYPE: SECURITIES 5,655.00					08/03/2010 2,640.00	07/05/2011
4,964.00		218. COMPANHIA VALE DO RIO DOCE PROPERTY TYPE: SECURITIES 7,475.00					04/11/2011 -2,511.00	10/05/2011
3,606.00		160. COMPANHIA VALE DO RIO DOCE PROPERTY TYPE: SECURITIES 5,147.00					03/21/2011 -1,541.00	10/05/2011
7,859.00		333. COMPANHIA VALE DO RIO DOCE PROPERTY TYPE: SECURITIES 9,616.00					08/19/2010 -1,757.00	10/06/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
1,062.00		45. COMPANHIA VALE DO RIO DOCE PROPERTY TYPE: SECURITIES 1,431.00					03/17/2011 -369.00	10/06/2011
9,138.00		398. COMPANHIA VALE DO RIO DOCE PROPERTY TYPE: SECURITIES 11,415.00					08/19/2010 -2,277.00	10/21/2011
1,083.00		45. COMPANHIA VALE DO RIO DOCE PROPERTY TYPE: SECURITIES 1,278.00					12/11/2009 -195.00	11/22/2011
818.00		47. VALUECLICK INC PROPERTY TYPE: SECURITIES 822.00					05/27/2011 -4.00	07/12/2011
831.00		46. VALUECLICK INC PROPERTY TYPE: SECURITIES 804.00					05/27/2011 27.00	07/19/2011
838.00		45. VALUECLICK INC PROPERTY TYPE: SECURITIES 787.00					05/27/2011 51.00	07/21/2011
1,033.00		67. VALUECLICK INC PROPERTY TYPE: SECURITIES 1,171.00					05/27/2011 -138.00	08/30/2011
200,374.00		5300. VANGUARD MSCI EMERGING MKTS ETF PROPERTY TYPE: SECURITIES 199,791.00					10/01/2009 583.00	12/28/2011
75,234.00		1975. VANGUARD MSCI EMERGING MKTS ETF PROPERTY TYPE: SECURITIES 74,451.00					10/01/2009 783.00	12/29/2011
2,449.00		50. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 1,388.00					09/23/2010 1,061.00	03/03/2011
2,452.00		46. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 1,128.00					08/30/2010 1,324.00	03/17/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
4,108.00		100. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 2,439.00					08/27/2010 1,669.00	06/22/2011
411.00		10. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 164.00					12/17/2009 247.00	06/22/2011
3,192.00		78. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 1,251.00					12/17/2009 1,941.00	06/27/2011
6,022.00		135. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 1,991.00					12/11/2009 4,031.00	06/30/2011
3,960.00		90. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 1,314.00					10/02/2009 2,646.00	07/05/2011
316.00		7. VERIFONE SYSTEMS INC PROPERTY TYPE: SECURITIES 102.00					10/02/2009 214.00	07/06/2011
650.00		36. VIROPHARMA INC PROPERTY TYPE: SECURITIES 714.00					03/30/2011 -64.00	06/22/2011
787.00		45. VIROPHARMA INC PROPERTY TYPE: SECURITIES 892.00					03/30/2011 -105.00	06/28/2011
642.00		32. VIROPHARMA INC PROPERTY TYPE: SECURITIES 632.00					04/18/2011 10.00	07/08/2011
1,023.00		58. VIROPHARMA INC PROPERTY TYPE: SECURITIES 1,094.00					07/01/2011 -71.00	08/03/2011
3,987.00		226. VIROPHARMA INC PROPERTY TYPE: SECURITIES 4,074.00					05/02/2011 -87.00	08/03/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
650.00		42. VIROPHARMA INC PROPERTY TYPE: SECURITIES 636.00					09/30/2010 14.00	08/10/2011
287.00		17. VIROPHARMA INC PROPERTY TYPE: SECURITIES 257.00					09/30/2010 30.00	08/11/2011
388.00		23. VIROPHARMA INC PROPERTY TYPE: SECURITIES 307.00					08/03/2010 81.00	08/11/2011
744.00		41. VIROPHARMA INC PROPERTY TYPE: SECURITIES 548.00					08/03/2010 196.00	08/16/2011
1,732.00		94. VIROPHARMA INC PROPERTY TYPE: SECURITIES 1,247.00					08/03/2010 485.00	08/24/2011
1,355.00		72. VIROPHARMA INC PROPERTY TYPE: SECURITIES 953.00					08/02/2010 402.00	09/07/2011
723.00		40. VIROPHARMA INC PROPERTY TYPE: SECURITIES 530.00					08/02/2010 193.00	09/09/2011
2,907.00		145. W & T OFFSHORE INC PROPERTY TYPE: SECURITIES 2,650.00					01/25/2011 257.00	03/08/2011
3,086.00		161. W & T OFFSHORE INC PROPERTY TYPE: SECURITIES 2,920.00					01/25/2011 166.00	03/10/2011
14,891.00		442. WMS INDS INC 00 PROPERTY TYPE: SECURITIES 16,080.00					03/17/2010 -1,189.00	05/10/2011
9,972.00		296. WMS INDS INC 00 PROPERTY TYPE: SECURITIES 10,426.00					04/12/2011 -454.00	05/10/2011

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,470.00		103. WMS INDS INC 00 PROPERTY TYPE: SECURITIES 3,754.00				08/24/2010 -284.00	05/10/2011
5,273.00		39. WALTER ENERGY INC PROPERTY TYPE: SECURITIES 4,028.00				11/26/2010 1,245.00	01/05/2011
4,959.00		37. WALTER ENERGY INC PROPERTY TYPE: SECURITIES 3,420.00				11/26/2010 1,539.00	01/07/2011
1,487.00		12. WALTER ENERGY INC PROPERTY TYPE: SECURITIES 838.00				07/27/2010 649.00	01/19/2011
5,348.00		39. WALTER ENERGY INC PROPERTY TYPE: SECURITIES 4,953.00				03/04/2011 395.00	04/01/2011
5,933.00		42. WALTER ENERGY INC PROPERTY TYPE: SECURITIES 5,273.00				03/04/2011 660.00	04/08/2011
14,545.00		174. WALTER ENERGY INC PROPERTY TYPE: SECURITIES 15,565.00				01/21/2011 -1,020.00	08/04/2011
3,873.00		189. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 4,062.00				04/18/2011 -189.00	06/22/2011
3,625.00		170. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 3,654.00				04/18/2011 -29.00	07/05/2011
909.00		43. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 921.00				04/21/2011 -12.00	07/06/2011
847.00		39. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 834.00				04/21/2011 13.00	07/07/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
695.00		41. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 880.00					07/19/2011 -185.00	08/25/2011
900.00		50. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 905.00					08/11/2011 -5.00	08/31/2011
1,134.00		63. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 1,348.00					04/21/2011 -214.00	08/31/2011
449.00		25. WEBSTER FINL CORP PROPERTY TYPE: SECURITIES 413.00					08/11/2011 36.00	10/12/2011
3,443.00		68. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 3,359.00					05/27/2011 84.00	06/22/2011
3,166.00		65. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 3,187.00					05/11/2011 -21.00	06/27/2011
1,106.00		21. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 1,030.00					05/11/2011 76.00	07/01/2011
1,015.00		19. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 932.00					05/11/2011 83.00	07/05/2011
762.00		14. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 687.00					05/11/2011 75.00	07/25/2011
577.00		15. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 736.00					05/11/2011 -159.00	08/10/2011
538.00		13. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 637.00					05/11/2011 -99.00	08/18/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
492.00		11. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 539.00					05/11/2011 -47.00	09/07/2011
1,090.00		22. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 1,079.00					05/11/2011 11.00	10/27/2011
897.00		17. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 834.00					05/11/2011 63.00	11/03/2011
6,609.00		122. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 5,960.00					07/28/2011 649.00	11/04/2011
4,248.00		76. WELLCARE GROUP INC PROPERTY TYPE: SECURITIES 3,370.00					09/30/2011 878.00	12/08/2011
1,506.00		130. WESTERN REFNG INC PROPERTY TYPE: SECURITIES 1,975.00					03/15/2011 -469.00	11/23/2011
915.00		79. WESTERN REFNG INC PROPERTY TYPE: SECURITIES 1,177.00					10/26/2011 -262.00	11/23/2011
296.00		23.99908 WESTERN REFNG INC PROPERTY TYPE: SECURITIES 332.00					02/02/2011 -36.00	11/30/2011
419.00		34.00092 WESTERN REFNG INC PROPERTY TYPE: SECURITIES 471.00					02/02/2011 -52.00	11/30/2011
686.00		57. WESTERN REFNG INC PROPERTY TYPE: SECURITIES 789.00					02/02/2011 -103.00	12/15/2011
719.00		57. WESTERN REFNG INC PROPERTY TYPE: SECURITIES 789.00					02/02/2011 -70.00	12/19/2011

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,297.00		153. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 3,695.00					09/02/2009 3,602.00	02/28/2011
8,442.00		177. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 5,089.00					10/06/2010 3,353.00	02/28/2011
421.00		10. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 578.00					05/11/2011 -157.00	12/05/2011
5,054.00		120. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 7,189.00					05/09/2011 -2,135.00	12/05/2011
5,626.00		132. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 7,483.00					06/27/2011 -1,857.00	12/06/2011
4,790.00		39. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 4,542.00					12/21/2010 248.00	01/28/2011
2,836.00		35. WILLIAMS CLAYTON ENERGY INC PROPERTY TYPE: SECURITIES 3,252.00					03/18/2011 -416.00	05/10/2011
521.00		7. WILLIAMS CLAYTON ENERGY INC PROPERTY TYPE: SECURITIES 650.00					03/18/2011 -129.00	05/12/2011
1,471.00		22. WORLD ACCEP CORP DEL PROPERTY TYPE: SECURITIES 945.00					11/02/2010 526.00	11/01/2011
2,608.00		39. WORLD ACCEP CORP DEL PROPERTY TYPE: SECURITIES 1,570.00					08/30/2010 1,038.00	11/01/2011
2,119.00		31. WORLD ACCEP CORP DEL PROPERTY TYPE: SECURITIES 1,246.00					08/31/2010 873.00	11/04/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
15,946.00		418. WORLD FUEL SVCS CORP PROPERTY TYPE: SECURITIES 10,413.00				09/27/2010 5,533.00	02/01/2011
3,849.00		180. WORTHINGTON INDS INC PROPERTY TYPE: SECURITIES 3,628.00				04/18/2011 221.00	04/28/2011
701.00		30. WORTHINGTON INDS INC PROPERTY TYPE: SECURITIES 688.00				06/30/2011 13.00	07/01/2011
2,985.00		169. WORTHINGTON INDS INC PROPERTY TYPE: SECURITIES 3,640.00				06/30/2011 -655.00	10/31/2011
8,475.00		294. WYNDHAM WORLDWIDE CORP PROPERTY TYPE: SECURITIES 8,657.00				12/15/2010 -182.00	08/05/2011
5,041.00		144. WYNDHAM WORLDWIDE CORP PROPERTY TYPE: SECURITIES 3,914.00				04/29/2010 1,127.00	10/27/2011
840.00		24. WYNDHAM WORLDWIDE CORP PROPERTY TYPE: SECURITIES 686.00				10/27/2010 154.00	10/27/2011
4,762.00		34. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 4,650.00				08/10/2011 112.00	10/28/2011
8,528.00		272. XILINX INC PROPERTY TYPE: SECURITIES 8,758.00				11/09/2011 -230.00	12/14/2011
7,683.00		212. YANZHOU COAL MNG CO LTD SPD ADR PROPERTY TYPE: SECURITIES 6,609.00				03/04/2011 1,074.00	03/30/2011
2,030.00		52. YANZHOU COAL MNG CO LTD SPD ADR PROPERTY TYPE: SECURITIES 1,460.00				12/03/2010 570.00	05/25/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,271.00		135. YANZHOU COAL MNG CO LTD SPD ADR PROPERTY TYPE: SECURITIES 4,072.00					03/04/2011 1,199.00	05/25/2011
7,049.00		179. YANZHOU COAL MNG CO LTD SPD ADR PROPERTY TYPE: SECURITIES 5,024.00					12/03/2010 2,025.00	06/07/2011
3,768.00		96. YANZHOU COAL MNG CO LTD SPD ADR PROPERTY TYPE: SECURITIES 2,695.00					12/03/2010 1,073.00	07/07/2011
2,041.00		52. YANZHOU COAL MNG CO LTD SPD ADR PROPERTY TYPE: SECURITIES 1,231.00					06/21/2010 810.00	07/07/2011
3,776.00		69. ZIMMER HOLDINGS INC PROPERTY TYPE: SECURITIES 4,069.00					03/12/2010 -293.00	01/03/2011
16,637.00		304. ZIMMER HOLDINGS INC PROPERTY TYPE: SECURITIES 13,873.00					09/21/2009 2,764.00	01/03/2011
5,146.00		210. ZIONS BANCORP PROPERTY TYPE: SECURITIES 4,357.00					08/12/2010 789.00	01/07/2011
1,103.00		45. ZUMIEZ INC PROPERTY TYPE: SECURITIES 1,258.00					11/09/2010 -155.00	06/27/2011
1,869.00		74. ZUMIEZ INC PROPERTY TYPE: SECURITIES 2,065.00					11/16/2010 -196.00	07/01/2011
185.00		7. ZUMIEZ INC PROPERTY TYPE: SECURITIES 195.00					11/16/2010 -10.00	07/06/2011
683.00		686.25 CANADIAN DOLLAR SPOT PROPERTY TYPE: SECURITIES 683.00					02/02/2011	02/02/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
689.00		686.25 CANADIAN DOLLAR SPOT PROPERTY TYPE: SECURITIES 689.00					02/02/2011	02/02/2011
41,865.00		38127.46 SWISS FRANC FORWARD PROPERTY TYPE: SECURITIES 41,865.00					09/22/2011	09/22/2011
30,636.00		29349.13 SWISS FRANC SPOT PROPERTY TYPE: SECURITIES 30,636.00					02/17/2011	02/17/2011
110,426.00		93343.66 SWISS FRANC SPOT PROPERTY TYPE: SECURITIES 110,426.00					06/14/2011	06/14/2011
38,140.00		28403.05 EURO FORWARD PROPERTY TYPE: SECURITIES 38,140.00					09/22/2011	09/22/2011
60,001.00		44685.09 EURO FORWARD PROPERTY TYPE: SECURITIES 60,001.00					09/22/2011	09/22/2011
63,693.00		47461.14 EURO SPOT PROPERTY TYPE: SECURITIES 63,693.00					11/17/2011	11/17/2011
79,923.00		59555.25 EURO SPOT PROPERTY TYPE: SECURITIES 79,923.00					11/17/2011	11/17/2011
33,081.00		2666342. JAPANESE YEN FORWARD PROPERTY TYPE: SECURITIES 33,081.00					05/06/2011	05/06/2011
61,970.00		4994832. JAPANESE YEN FORWARD PROPERTY TYPE: SECURITIES 61,970.00					05/06/2011	05/06/2011
88,718.00		6831362. JAPANESE YEN FORWARD PROPERTY TYPE: SECURITIES 88,718.00					09/26/2011	09/26/2011

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
105,923.00		8855136. JAPANESE YEN SPOT PROPERTY TYPE: SECURITIES 105,923.00				02/18/2011	02/18/2011
50,560.00		342886.26 SWEDISH KRONA FORWARD PROPERTY TYPE: SECURITIES 50,560.00				11/18/2011	11/18/2011
73,492.00		470980.12 SWEDISH KRONA SPOT PROPERTY TYPE: SECURITIES 73,492.00				02/17/2011	02/17/2011
2,560.00		16289. SWEDISH KRONA SPOT PROPERTY TYPE: SECURITIES 2,560.00				08/22/2011	08/22/2011
4,272.00		112. ARGO GROUP INTL HLDGS LTD PROPERTY TYPE: SECURITIES 4,292.00				12/30/2010	02/25/2011
9,100.00		756. COSAN LTD PROPERTY TYPE: SECURITIES 5,909.00				-20.00	
768.00		8. ENSTAR GROUP LIMITED PROPERTY TYPE: SECURITIES 835.00				01/28/2010	10/28/2011
2,416.00		102. FRESH DEL MONTE PRODUCE INC PROPERTY TYPE: SECURITIES 2,729.00				05/31/2011	08/11/2011
995.00		42. FRESH DEL MONTE PRODUCE INC PROPERTY TYPE: SECURITIES 1,330.00				-67.00	
683.00		29. FRESH DEL MONTE PRODUCE INC PROPERTY TYPE: SECURITIES 772.00				05/11/2011	08/24/2011
4,259.00		142. INGERSOLL-RAND COMPANY LTD PROPERTY TYPE: SECURITIES 7,003.00				01/31/2008	08/24/2011
						-335.00	
						06/22/2011	08/26/2011
						-89.00	
						04/26/2011	10/26/2011
						-2,744.00	

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,771.00		243. INGERSOLL-RAND COMPANY LTD PROPERTY TYPE: SECURITIES 9,033.00				08/12/2011 -1,262.00	11/02/2011
13,080.00		409. INGERSOLL-RAND COMPANY LTD PROPERTY TYPE: SECURITIES 18,625.00				02/23/2011 -5,545.00	11/02/2011
4,673.00		258. NABORS INDUSTRIES LTD SHS PROPERTY TYPE: SECURITIES 7,433.00				03/29/2011 -2,760.00	09/07/2011
1,263.00		38. PLATINUM UNDERWRITER HLDGS LTD PROPERTY TYPE: SECURITIES 1,347.00				08/31/2009 -84.00	06/08/2011
774.00		23. PLATINUM UNDERWRITER HLDGS LTD PROPERTY TYPE: SECURITIES 802.00				08/21/2009 -28.00	06/10/2011
2,256.00		67. PLATINUM UNDERWRITER HLDGS LTD PROPERTY TYPE: SECURITIES 2,267.00				08/21/2009 -11.00	06/16/2011
5,000.00		312. SEAGATE TECHNOLOGY PLC PROPERTY TYPE: SECURITIES 4,678.00				12/03/2010 322.00	04/08/2011
1,090.00		68. SEAGATE TECHNOLOGY PLC PROPERTY TYPE: SECURITIES 971.00				01/12/2011 119.00	04/08/2011
4,645.00		294. SEAGATE TECHNOLOGY PLC PROPERTY TYPE: SECURITIES 4,196.00				01/12/2011 449.00	04/11/2011
427.00		27. SEAGATE TECHNOLOGY PLC PROPERTY TYPE: SECURITIES 361.00				11/30/2010 66.00	04/11/2011
8,992.00		739. SEAGATE TECHNOLOGY PLC PROPERTY TYPE: SECURITIES 9,669.00				11/30/2010 -677.00	08/05/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,059.00		224. WEATHERFORD INT LTD COM USD1.00 PROPERTY TYPE: SECURITIES 3,747.00					03/05/2010 1,312.00	01/28/2011
5,753.00		260. WEATHERFORD INT LTD COM USD1.00 PROPERTY TYPE: SECURITIES 6,281.00					08/18/2010 -528.00	07/26/2011
3,543.00		244. WEATHERFORD INT LTD COM USD1.00 PROPERTY TYPE: SECURITIES 5,332.00					03/29/2011 -1,789.00	10/14/2011
639.00		44. WEATHERFORD INT LTD COM USD1.00 PROPERTY TYPE: SECURITIES 1,063.00					08/18/2010 -424.00	10/14/2011
5,472.00		126. NOBLE CORP COM PROPERTY TYPE: SECURITIES 4,684.00					11/08/2010 788.00	04/12/2011
22,019.00		513. NOBLE CORP COM PROPERTY TYPE: SECURITIES 17,228.00					09/30/2010 4,791.00	04/15/2011
2,946.00		74. NOBLE CORP COM PROPERTY TYPE: SECURITIES 3,300.00					03/23/2011 -354.00	05/12/2011
59,426.00		1700. NOBLE CORP COM PROPERTY TYPE: SECURITIES 50,069.00					05/07/2009 9,357.00	09/21/2011
9,542.00		191. TRANSOCEAN INC COM USD0.01 'REGISTE PROPERTY TYPE: SECURITIES 10,625.00					10/21/2011 -1,083.00	11/16/2011
382.00		4. MILLICOM INTL CELLULAR S A PROPERTY TYPE: SECURITIES 365.00					02/09/2011 17.00	03/31/2011
4,970.00		52. MILLICOM INTL CELLULAR S A PROPERTY TYPE: SECURITIES 4,859.00					12/22/2010 111.00	03/31/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,265.00		54. MILLICOM INTL CELLULAR S A PROPERTY TYPE: SECURITIES 4,931.00					02/09/2011 334.00	04/13/2011
16,267.00		166. MILLICOM INTL CELLULAR S A PROPERTY TYPE: SECURITIES 14,616.00					12/13/2010 1,651.00	04/15/2011
196.00		2. MILLICOM INTL CELLULAR S A PROPERTY TYPE: SECURITIES 183.00					02/09/2011 13.00	04/15/2011
1,135.00		47. LYONDELLBASELL INDUSTRIES PROPERTY TYPE: SECURITIES 1,955.00					04/20/2011 -820.00	10/04/2011
28,125.00		2205. WESTERN COAL CORP PROPERTY TYPE: SECURITIES 11,047.00					09/21/2010 17,078.00	01/11/2011
61,178.00		1465. PUBLICIS GROUPE SA PROPERTY TYPE: SECURITIES 82,534.00					02/17/2011 -21,356.00	09/22/2011
73,002.00		2242. HENNES & MAURITZ PROPERTY TYPE: SECURITIES 74,854.00					12/20/2010 -1,852.00	02/17/2011
64,182.00		8450. BANCO SANTANDER SA PROPERTY TYPE: SECURITIES 108,266.00					10/08/2010 -44,084.00	11/16/2011
38,887.00		1267. DEUTSCHE BANK AG PROPERTY TYPE: SECURITIES 82,467.00					02/17/2011 -43,580.00	09/22/2011
111,562.00		425. ZURICH FIN SVS AG PROPERTY TYPE: SECURITIES 98,373.00					07/22/2010 13,189.00	06/14/2011
89,580.00		3000. HONDA MOTOR CO PROPERTY TYPE: SECURITIES 107,200.00					06/16/2008 -17,620.00	09/26/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
62,451.00		5000. PANASONIC CORPORATION PROPERTY TYPE: SECURITIES 115,294.00					05/20/2008 -52,843.00	05/06/2011
33,338.00		3000. MITSUBISHI ELEC CP PROPERTY TYPE: SECURITIES 26,998.00					04/18/2008 6,340.00	05/06/2011
106,298.00		8000. RICOH CO PROPERTY TYPE: SECURITIES 130,446.00					04/08/2008 -24,148.00	02/18/2011
30,321.00		214. ROCHE HLDGS AG PROPERTY TYPE: SECURITIES 40,732.00					04/07/2008 -10,411.00	02/17/2011
80,537.00		3757. ENI SPA PROPERTY TYPE: SECURITIES 132,446.00					06/12/2009 -51,909.00	11/16/2011
42,553.00		1815. CREDIT SUISSE GROUP AG-REG PROPERTY TYPE: SECURITIES 82,898.00					02/17/2011 -40,345.00	09/22/2011
50,581.00		2664. SKF AB SER'B'NPV PROPERTY TYPE: SECURITIES 83,709.00					05/03/2011 -33,128.00	11/18/2011
2,540.00		4654. ATLAS COPCO AB-A REDEMPTION PROPERTY TYPE: SECURITIES 3,630.00					05/12/2011 -1,090.00	06/16/2011
6,301.00		1706. NAVIOS MARITIME HOLDINGS INCCOM PROPERTY TYPE: SECURITIES 10,910.00					03/08/2010 -4,609.00	08/29/2011
1,982.00		535. NAVIOS MARITIME HOLDINGS INCCOM PROPERTY TYPE: SECURITIES 2,858.00					12/16/2010 -876.00	10/24/2011
3,972.00		1072. NAVIOS MARITIME HOLDINGS INCCOM PROPERTY TYPE: SECURITIES 6,492.00					02/02/2010 -2,520.00	10/24/2011

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8.00		.5564 OCEAN RIG UDW INC PROPERTY TYPE: SECURITIES					12/22/2009	10/11/2011
							8.00	
1,177.00		74. OCEAN RIG UDW INC PROPERTY TYPE: SECURITIES 1,090.00					10/05/2011	10/12/2011
							87.00	
TOTAL GAIN (LOSS)							----- 960,045. =====	

Asset Detail Section

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Asset Detail

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Common Equity Securities						
Domestic Common Stocks						
AAR Corp	295 00	\$5,655 15	\$5,034 23	\$620 92	\$88 50	0.01%
CUSIP 000361105						
Abbott Labs Inc Com	900 00	\$50,607 00	\$43,263 00	\$7,344 00	\$1,728 00	0.13%
CUSIP 002824100						
Advance Amer Cash Advance Ctrs Inc	666 00	\$5,960 70	\$5,683 03	\$277 67	\$166 50	0.02%
CUSIP 00739W107						
AGCO Corp	519 00	\$22,301 43	\$18,669 96	\$3,411 47	\$0 00	0.06%
CUSIP 001084102						
Airgas Inc	562 00	\$43,880.96	\$35,923.61	\$7,957 35	\$719 36	0.11%
CUSIP 009363102						
Alaska Air Group Inc	141 00	\$10,587 69	\$9,603 57	\$984 12	\$0 00	0.03%
CUSIP 011659109						
Albemarle Corp	521 00	\$26,836 71	\$29,617 27	-\$2,780 56	\$364 70	0.07%
CUSIP 012653101						
Allegheny Technologies Inc	356 00	\$17,016.80	\$20,156 67	-\$3,139.87	\$256 32	0.04%
CUSIP 01741R102						
Alpha Nat RES Inc	848 00	\$17,324.64	\$28,637 33	-\$11,312 69	\$0 00	0.04%
CUSIP 02076X102						
Amerco	93 00	\$8,221 20	\$8,392 34	-\$171 14	\$0 00	0.02%
CUSIP 023586100						
American Axle & Mfg Hldgs Inc	718 00	\$7,101.02	\$7,998 43	-\$897 41	\$0 00	0.02%
CUSIP 024061103						
American Equity Inv't Life Hldg Co	369 00	\$3,837 60	\$3,513 59	\$324 01	\$44 28	0.01%
CUSIP 025676206						

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
American Express Co Com CUSIP: 025816109	3,350.00	\$158,019.50	\$75,802.12	\$82,217.38	\$2,412.00	0.41%
American Greetings Corp CL A CUSIP: 026375105	383.00	\$4,791.33	\$7,293.41	-\$2,502.08	\$229.80	0.01%
American Tower Corp CUSIP: 029912201	466.00	\$27,964.66	\$20,377.97	\$7,586.69	\$0.00	0.07%
Ameristar Casinos Inc CUSIP: 03070Q101	486.00	\$8,402.94	\$11,036.59	-\$2,633.65	\$204.12	0.02%
Andersons Inc CUSIP: 034164103	492.00	\$21,480.72	\$18,869.20	\$2,611.52	\$295.20	0.06%
Anixter Intl Inc CUSIP: 035290105	172.00	\$10,258.08	\$11,124.35	-\$866.27	\$0.00	0.03%
Apache Corp CUSIP: 037411105	237.00	\$21,467.46	\$22,472.64	-\$1,005.18	\$142.20	0.06%
Apple Incorporated CUSIP: 037833100	850.00	\$344,250.00	\$166,285.50	\$177,964.50	\$0.00	0.89%
Arch Coal Inc Com CUSIP: 039380100	3,000.00	\$43,530.00	\$87,459.00	-\$43,929.00	\$1,320.00	0.11%
Arctic Cat Inc CUSIP: 039670104	130.00	\$2,931.50	\$2,667.28	\$264.22	\$0.00	0.01%
Ascena Retail Group Inc CUSIP: 04351G101	208.00	\$6,181.76	\$5,850.35	\$331.41	\$0.00	0.02%
Ashland Inc New CUSIP: 044209104	524.00	\$29,951.84	\$28,352.23	\$1,599.61	\$366.80	0.08%
Aspen Technology Inc Com CUSIP: 045327103	176.00	\$3,053.60	\$2,906.96	\$146.64	\$0.00	0.01%
AT & T Inc CUSIP: 00206R102	9,200.00	\$278,208.00	\$214,084.00	\$64,124.00	\$16,192.00	0.72%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Atlas Air Worldwide Holdings CUSIP 049164205	13.00	\$499.59	\$633.42	-\$133.83	\$0.00	0.00%
Almel Corp Corp CUSIP 049513104	2,205.00	\$17,860.50	\$22,847.69	-\$4,987.19	\$0.00	0.05%
Baker Michael Corp CUSIP 057149106	270.00	\$5,294.70	\$5,420.96	-\$126.26	\$0.00	0.01%
Bally Technologies Inc Corp CUSIP 05874B107	659.00	\$26,070.04	\$26,987.70	-\$917.66	\$0.00	0.07%
Bank of The Ozarks Inc CUSIP 063904106	264.00	\$7,822.32	\$5,591.28	\$2,231.04	\$105.60	0.02%
Banner Corp CUSIP 06652V208	73.00	\$1,251.95	\$1,061.78	\$190.17	\$2.92	0.00%
Bridgepoint Ed Inc CUSIP 10807M105	467.00	\$10,741.00	\$12,067.07	-\$1,326.07	\$0.00	0.03%
Brocade Communications Sys lcom New CUSIP 111621306	4,907.00	\$25,467.33	\$24,757.03	\$710.30	\$0.00	0.07%
Buckeye Technologies Inc CUSIP 118255108	205.00	\$6,855.20	\$5,632.79	\$1,222.41	\$49.20	0.02%
Caci International INC-CL A CUSIP 127190304	186.00	\$10,401.12	\$9,587.06	\$814.06	\$0.00	0.03%
Cal Maine Foods Inc CUSIP 128030202	210.00	\$7,679.70	\$6,534.68	\$1,145.02	\$273.00	0.02%
Cameron Intl Corp CUSIP 13342B105	950.00	\$46,730.50	\$50,664.24	-\$3,933.74	\$0.00	0.12%
Carefusion Corp CUSIP 14170T101	1,230.00	\$31,254.30	\$30,817.41	\$436.89	\$0.00	0.08%
Cascade Corp CUSIP 147195101	194.00	\$9,150.98	\$8,345.02	\$805.96	\$194.00	0.02%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Cash Amer Intl Inc CUSIP 14754D100	219 00	\$10,211 97	\$11,441.79	-\$1,229 82	\$30 66	0 03%
Caterpillar Inc DEL Com CUSIP 149123101	308 00	\$27,904 80	\$19,896 47	\$8,008 33	\$566 72	0 07%
CBS Corp CL B New CUSIP 124857202	3,372 00	\$91,516 08	\$70,540.02	\$20,976 06	\$1,348 80	0 24%
Celanese Corp DEL CUSIP 150870103	1,205 00	\$53,345 35	\$41,905.89	\$11,439 46	\$289 20	0 14%
Ceradyne Inc DEL CUSIP 156710105	153 00	\$4,097 34	\$5,136 12	-\$1,038 78	\$0 00	0 01%
CF Inds Hldgs Inc CUSIP 125269100	187 00	\$27,111.26	\$26,633 14	\$478 12	\$299 20	0 07%
Chemered Corp New CUSIP 16359R103	177 00	\$9,064 17	\$10,180.06	-\$1,115 89	\$113 28	0 02%
Chevron Corp CUSIP 166764100	2,500 00	\$266,000 00	\$24,250 00	\$241,750 00	\$8,100 00	0 69%
CISCO Systems Inc Com CUSIP 17275R102	6,300 00	\$113,904 00	\$115,796 52	-\$1,892 52	\$1,512 00	0 30%
CIT Group Inc CUSIP 125581801	2,079.00	\$72,494 73	\$89,479 91	-\$16,985 18	\$0 00	0 19%
Cliffs Natural Resources Inc Com CUSIP 18683K101	512.00	\$31,923 20	\$16,656 92	\$15,266 28	\$573 44	0 08%
Cno Financial Group Inc CUSIP 12621E103	1,257.00	\$7,931 67	\$7,902 50	\$29 17	\$0 00	0 02%
Coca-Cola Enterpr Com Usd1 00 CUSIP 19122T109	2,000 00	\$51,560.00	\$53,084 00	-\$1,524 00	\$1,040 00	0 13%
Comcast Corp New CUSIP 20030N101	3,000 00	\$71,130 00	\$48,090 00	\$23,040 00	\$1 350 00	0 18%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Comerica CUSIP: 200340107	973.00	\$25,103.40	\$32,034.48	-\$6,931.08	\$389.20	0.07%
Conagra Foods Inc Common Stock CUSIP: 205887102	8,400.00	\$221,760.00	\$195,529.32	\$26,230.68	\$8,064.00	0.58%
ConocoPhillips CUSIP: 20825C104	1,700.00	\$123,879.00	\$69,836.00	\$54,043.00	\$4,488.00	0.32%
Consol Energy Inc CUSIP: 20854P109	972.00	\$35,672.40	\$44,038.88	-\$8,366.48	\$486.00	0.09%
Constellation Brands Inc CUSIP: 21036P108	973.00	\$20,111.91	\$12,735.76	\$7,376.15	\$0.00	0.05%
Cracker Barrel Old Ctry Stor CUSIP: 22410J106	59.00	\$2,974.19	\$2,395.68	\$578.51	\$59.00	0.01%
Crown Castle Intl Corp Com CUSIP: 228227104	857.00	\$38,393.60	\$19,871.67	\$18,521.93	\$0.00	0.10%
Dana Hldg Corp CUSIP: 235825205	705.00	\$8,565.75	\$12,743.47	-\$4,177.72	\$0.00	0.02%
Deluxe Check Printers Inc CUSIP: 248019101	447.00	\$10,173.72	\$10,395.70	-\$221.98	\$447.00	0.03%
Devon Energy Corporation New CUSIP: 25179M103	299.00	\$18,538.00	\$19,269.01	-\$731.01	\$203.32	0.05%
Dillards Inc CL A Com CUSIP: 254067101	77.00	\$3,455.76	\$2,679.91	\$775.85	\$15.40	0.01%
Dineequity Inc CUSIP: 254423106	138.00	\$5,824.98	\$5,590.95	\$234.03	\$0.00	0.02%
DirecTV Com Usd0 01 Class 'a' CUSIP: 25490A101	3,000.00	\$128,280.00	\$79,262.93	\$49,017.07	\$0.00	0.33%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Discovery Communications New CUSIP 25470F104	450 00	\$18,436 50	\$16,455 74	\$1,980 76	\$0 00	0 05%
Dole Food Co Inc New CUSIP 256603101	450 00	\$3,892 50	\$6,281 96	-\$2,389 46	\$0 00	0 01%
Dollar Tree Inc CUSIP 256746108	1,000 00	\$83,110 00	\$34,006 33	\$49,103 67	\$0 00	0 22%
Dover Corp Com CUSIP 260003108	567 00	\$32,914 35	\$30,395 12	\$2,519 23	\$714 42	0 09%
Dow Chem Company Com CUSIP 260543103	852 00	\$24,503 52	\$30,026 58	-\$5,523 06	\$852 00	0 06%
Dr Pepper Snapple Group Inc CUSIP 26138E109	2,000 00	\$78,960 00	\$72,202 60	\$6,757 40	\$2,560 00	0 20%
Dresser-Rand Group Inc CUSIP 261608103	329 00	\$16,420 39	\$13,937 26	\$2,483 13	\$0 00	0 04%
Du Pont E I De Nemours & Co CUSIP 263534109	544 00	\$24,904 32	\$26,402 55	-\$1,498 23	\$892 16	0 06%
E M C Corp Mass Com CUSIP 268648102	12,600 00	\$271,404 00	\$158,382 00	\$113,022 00	\$0 00	0 70%
Energys CUSIP 29275Y102	342 00	\$8,881 74	\$11,450 95	-\$2,569 21	\$0 00	0 02%
Ennis Inc CUSIP 293389102	356 00	\$4,745 48	\$5,336 41	-\$590 93	\$220 72	0 01%
Enterprise Finl Svcs Corp CUSIP 293712105	404 00	\$5,979 20	\$6,115 33	-\$136 13	\$84 84	0 02%
Equinix Inc CUSIP 29444U502	272 00	\$27,580 80	\$23,394 34	\$4,186 46	\$0 00	0 07%
Exco RES Inc CUSIP 269279402	1,617 00	\$16,897 65	\$25,946 46	-\$9,048 81	\$258 72	0 04%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized		Estimated Annual	Percent of Market
				Gain/Loss	Income		
Exxon Mobil Corp CUSIP: 30231G102	5,050 00	\$428,038.00	\$225,755.92	\$202,282 08	\$9,494 00	1 11%	
Ezcorp Inc CUSIP: 302301106	277 00	\$7,304 49	\$7,247 66	\$56 83	\$0 00	0.02%	
Fair Isaac Corp CUSIP: 303250104	252 00	\$9,031 68	\$8,676 58	\$355 10	\$20 16	0 02%	
FBL Finl Group Inc CUSIP: 30239F106	256 00	\$8,709.12	\$5,581 31	\$3,127 81	\$102 40	0 02%	
Flushing Finl Corp CUSIP: 343873105	309.00	\$3,902 67	\$3,714 32	\$188 35	\$160 68	0 01%	
FMC Corp New Com CUSIP: 302491303	326 00	\$28,049.04	\$18,483 49	\$9,565 55	\$195.60	0 07%	
Forest Labs Inc CL A Com CUSIP: 345838106	2,000 00	\$60,520.00	\$80,446 00	-\$19,926 00	\$0 00	0 16%	
Freeport McMoran Copper B CUSIP: 35671D857	2,691 00	\$99,001 89	\$125,965 64	-\$26,963 75	\$2,691 00	0 26%	
General Electric Corp Com CUSIP: 369604103	18,000 00	\$322,380 00	\$48,052 50	\$274,327 50	\$12,240 00	0 84%	
Georgia Gulf Corp CUSIP: 373200302	201.00	\$3,917 49	\$3,523.15	\$394 34	\$0 00	0 01%	
Goldman Sachs Group Inc CUSIP: 38141G104	500 00	\$45,215 00	\$72,787 35	-\$27,572 35	\$700 00	0 12%	
GT Advanced Technologies Inc CUSIP: 36191U106	380 00	\$2,751 20	\$3,297 92	-\$546 72	\$0 00	0 01%	
Halliburton Co Com CUSIP: 406216101	1,761 00	\$60,772 11	\$83,467 43	-\$22,695 32	\$633 96	0 16%	
Heinz H J Co Com CUSIP: 423074103	303 00	\$16,374 12	\$15,246 11	\$1,128 01	\$581 76	0 04%	

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Helix Energy Solutions Group Inc CUSIP: 42330P107	430 00	\$6,794 00	\$6,776 72	\$17 28	\$0 00	0 02%
Hertz Global Holdi CUSIP: 42805T105	2,821 00	\$33,062.12	\$28,012 48	\$5,049 64	\$0 00	0 09%
Hess Corp CUSIP: 42809H107	1,609 00	\$91,391.20	\$98,282 90	-\$6,891 70	\$643 60	0.24%
Hewlett-Packard Co Com CUSIP: 428236103	10,900.00	\$280,784 00	\$392,665 92	-\$111,881 92	\$5,232 00	0 73%
Hexcel Corp New CUSIP: 428291108	268 00	\$6,488 28	\$5,885 09	\$603 19	\$0 00	0 02%
Hi-Tech Pharmacal Inc CUSIP: 42840B101	239.00	\$9,294 71	\$6,596 67	\$2,698 04	\$0 00	0 02%
Hologic Inc CUSIP: 436440101	2,780 00	\$48,677 80	\$41,398 37	\$7,279 43	\$0 00	0 13%
Hurco Companies Inc CUSIP: 447324104	191 00	\$4,011 00	\$4,396 38	-\$385 38	\$0.00	0 01%
IBM Corporation Com CUSIP: 459200101	2,100 00	\$386,148 00	\$226,439 43	\$159,708 57	\$6,300 00	1 00%
Idacorp Inc Com CUSIP: 451107106	237 00	\$10,051.17	\$9,480 00	\$571 17	\$284 40	0 03%
Insight Enterprises Inc Com CUSIP: 45765U103	468 00	\$7,155 72	\$7,579 89	-\$424 17	\$0 00	0 02%
Interactive Brokers Group Incom CUSIP: 45841N107	2 00	\$29.88	\$30 55	-\$0 67	\$0 80	0 00%
International Bancshares Cor CUSIP: 459044103	249 00	\$4,565 42	\$3,680 66	\$884 76	\$94 62	0 01%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Interpublic Group Cos Inc Com CUSIP 460690100	2,647.00	\$25,755.31	\$29,768.76	-\$4,013.45	\$635.28	0.07%
Intuit CUSIP 461202103	346.00	\$18,196.14	\$17,478.64	\$717.50	\$207.60	0.05%
Invacare Corporation Com CUSIP 461203101	298.00	\$4,556.42	\$5,790.07	-\$1,233.65	\$14.90	0.01%
Inverness Med Innovations In CUSIP 01449J105	703.00	\$16,232.27	\$20,061.13	-\$3,828.86	\$0.00	0.04%
JDS Uniphase Corp CUSIP 46612J507	3,151.00	\$32,896.44	\$34,785.66	-\$1,889.22	\$0.00	0.09%
Joy Global Inc CUSIP 481165108	318.00	\$23,840.46	\$17,517.94	\$6,322.52	\$222.60	0.06%
JPMorgan Chase & Co CUSIP 46625H100	3,950.00	\$131,337.50	\$164,925.50	-\$33,588.00	\$3,950.00	0.34%
Juniper Networks Inc CUSIP 48203R104	618.00	\$12,613.38	\$12,439.17	\$174.21	\$0.00	0.03%
Kadant Inc CUSIP 48282T104	283.00	\$6,398.63	\$8,106.26	-\$1,707.63	\$0.00	0.02%
Kansas City Southern CUSIP 485170302	342.00	\$23,259.42	\$4,941.34	\$18,318.08	\$0.00	0.06%
Kelly Svcs Inc CUSIP 488152208	427.00	\$5,841.36	\$6,396.78	-\$555.42	\$85.40	0.02%
Kimberly-Clark Corp Com CUSIP 494368103	1,600.00	\$117,696.00	\$97,113.28	\$20,582.72	\$4,480.00	0.31%
Kraton Performance Polymers CUSIP 50077C106	195.00	\$3,958.50	\$6,623.10	-\$2,664.60	\$0.00	0.01%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Kulicke & Sofia Inds Inc CUSIP 501242101	293.00	\$2,710.25	\$3,638.74	-\$928.49	\$0.00	0.01%
Litelfuse Inc CUSIP 537008104	156.00	\$6,704.88	\$6,638.52	\$66.36	\$112.32	0.02%
Lockheed Martin Corp CUSIP 539830109	1,050.00	\$84,945.00	\$72,024.96	\$12,920.04	\$4,200.00	0.22%
LSB Inds Inc CUSIP 502160104	193.00	\$5,409.79	\$7,080.52	-\$1,670.73	\$0.00	0.01%
Magellan Health Svcs Inc CUSIP 559079207	111.00	\$5,491.17	\$5,318.03	\$173.14	\$0.00	0.01%
Mantech Intl Corp CUSIP 564563104	271.00	\$8,466.04	\$9,706.03	-\$1,239.99	\$227.64	0.02%
Marathon Oil Corp CUSIP 565849106	4,200.00	\$122,934.00	\$65,222.77	\$57,711.23	\$2,520.00	0.32%
Marathon Pete Corp CUSIP 56585A102	2,100.00	\$69,909.00	\$42,381.23	\$27,527.77	\$2,100.00	0.18%
Maximus Inc CUSIP 577933104	158.00	\$6,533.30	\$6,562.04	-\$28.74	\$56.88	0.02%
McDonalds Corp Com CUSIP 580135101	1,700.00	\$170,561.00	\$93,090.81	\$77,470.19	\$4,760.00	0.44%
Meadowbrook Ins Group Inc CUSIP 58319P108	478.00	\$5,105.04	\$3,526.62	\$1,578.42	\$95.60	0.01%
Mentor Graphics Corp CUSIP 587200106	318.00	\$4,312.08	\$3,204.93	\$1,107.15	\$0.00	0.01%
Merck & Co Inc New CUSIP 58933Y105	12,840.00	\$484,068.00	\$287,900.01	\$196,167.99	\$21,571.20	1.26%
Meredith Corp CUSIP 589433101	312.00	\$10,186.80	\$8,914.02	\$1,272.78	\$477.36	0.03%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Microsoft Corp Com CUSIP 594918104	15,000.00	\$389,400.00	\$20,625.00	\$368,775.00	\$12,000.00	1.01%
Miller Inds Inc Tenn CUSIP 600551204	543.00	\$8,541.39	\$9,192.62	-\$651.23	\$260.64	0.02%
Mosaic Co New CUSIP 61945C103	531.00	\$26,778.33	\$25,568.39	\$1,209.94	\$106.20	0.07%
Mts Sys Corp CUSIP 553777103	172.00	\$7,009.00	\$6,757.15	\$251.85	\$172.00	0.02%
Mylan Inc CUSIP 628530107	888.00	\$19,056.48	\$20,667.29	-\$1,610.81	\$0.00	0.05%
Nacco Inds Inc CUSIP 629579103	122.00	\$10,884.84	\$11,493.67	-\$608.83	\$259.86	0.03%
Nat'l Oilwell Varco CUSIP 637071101	551.00	\$37,462.49	\$19,311.57	\$18,150.92	\$264.48	0.10%
Nelnet Inc CL A CUSIP 64031N108	422.00	\$10,326.34	\$8,665.67	\$1,660.67	\$168.80	0.03%
Newmarket Corp CUSIP 651587107	33.00	\$6,537.63	\$5,372.50	\$1,165.13	\$99.00	0.02%
Nli Hldgs Inc CUSIP 62913F201	1,341.00	\$28,563.30	\$40,053.14	-\$11,489.84	\$0.00	0.07%
Northrop Grumman Corp CUSIP 666807102	850.00	\$49,708.00	\$54,933.57	-\$5,225.57	\$1,700.00	0.13%
NRG Energy Inc CUSIP 629377508	1,070.00	\$19,388.40	\$25,012.78	-\$5,624.38	\$0.00	0.05%
Occidental Pete Corp CUSIP 674599105	250.00	\$23,425.00	\$14,717.85	\$8,707.15	\$460.00	0.06%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Old Dominion Fight Line Inc CUSIP 679580100	163 00	\$6,606 39	\$4,705 81	\$1,900 58	\$0 00	0 02%
Oracle Corporation Com CUSIP 68389X105	11,800 00	\$302,670 00	\$124,453 12	\$178,216 88	\$2,832 00	0 79%
Par Pharmaceutical Cos Inc CUSIP 69888P106	282 00	\$9,229 86	\$9,017 80	\$212 06	\$0 00	0 02%
Parker Hannifin Corp CUSIP 701094104	248 00	\$18,910 00	\$20,088 57	-\$1,178 57	\$367 04	0 05%
Patnot Coal Corp CUSIP 70336T104	1,364 00	\$11,553 08	\$33,924 26	-\$22,371 18	\$0 00	0 03%
Peabody Energy Corp CUSIP 704549104	432 00	\$14,303 52	\$16,500 96	-\$2,197 44	\$146 88	0 04%
Penn Natl Gaming Inc CUSIP 707569109	646 00	\$24,593 22	\$22,154 84	\$2,438 38	\$0 00	0 06%
Penske Auto Group Inc CUSIP 70959W103	354 00	\$6,814 50	\$6,887 60	-\$73 10	\$127 44	0 02%
Pfizer Inc Com CUSIP 717081103	24,040 00	\$520,225 60	\$650,574 99	-\$130,349 39	\$21,155 20	1 35%
PHH Corp CUSIP 693320202	779 00	\$8,335 30	\$12,984 10	-\$4,648 80	\$0 00	0 02%
Phv Corp CUSIP 693656100	353 00	\$24,882 97	\$13,963 17	\$10,919 80	\$52 95	0 06%
Plexus Corp CUSIP 729132100	96 00	\$2,628 48	\$2,500 86	\$127 62	\$0 00	0 01%
Polaris Inds Inc CUSIP 731068102	33 00	\$1,847 34	\$912 13	\$935 21	\$29 70	0 00%
Price Group Inc CUSIP 74144T108	434 00	\$24,716 30	\$24,006 81	\$709 49	\$538 16	0 06%

Asset Detail Section (continued)**Statement of Value and Activity**

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Proassurance Corp CUSIP: 74267C106	110.00	\$8,780.20	\$5,696.66	\$3,083.54	\$110.00	0.02%
Quanta Svcs Inc CUSIP: 74762E102	1,099.00	\$23,672.46	\$21,354.12	\$2,318.34	\$0.00	0.06%
Questcor Pharmaceuticals Inc CUSIP: 74835Y101	122.00	\$5,072.76	\$5,058.03	\$14.73	\$0.00	0.01%
Ralcorp Hldgs Inc New CUSIP: 751028101	276.00	\$23,598.00	\$21,018.25	\$2,579.75	\$0.00	0.06%
Raytheon Co CUSIP: 755111507	2,950.00	\$142,721.00	\$177,788.83	-\$35,067.83	\$5,074.00	0.37%
Regal Entertainment Group A CUSIP: 758766109	1,577.00	\$18,829.38	\$19,572.55	-\$743.17	\$1,324.68	0.05%
Republic Bancorp Inc KY CUSIP: 760281204	36.00	\$824.40	\$846.49	-\$22.09	\$22.18	0.00%
Riverbed Technolog CUSIP: 768573107	1,233.00	\$28,975.50	\$29,720.79	-\$745.29	\$0.00	0.08%
Rli Corp CUSIP: 749607107	102.00	\$7,431.72	\$6,323.22	\$1,108.50	\$122.40	0.02%
Rpc Inc CUSIP: 749660106	157.00	\$2,865.25	\$1,451.79	\$1,413.46	\$62.80	0.01%
Ryder Sys Inc CUSIP: 783549108	1,000.00	\$53,140.00	\$49,248.60	\$3,891.40	\$1,160.00	0.14%
Salix Pharmaceuticals Ltd CUSIP: 795435106	116.00	\$5,550.60	\$5,455.04	\$95.56	\$0.00	0.01%
Sanmina Sci Corp CUSIP: 800907206	405.00	\$3,770.55	\$5,418.26	-\$1,647.71	\$0.00	0.01%
Schulman A Inc CUSIP: 808194104	271.00	\$5,739.78	\$5,592.63	\$147.15	\$184.28	0.01%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Sealed Air Corp New Com CUSIP 81211K100	930 00	\$16,005 30	\$19,885 78	-\$3,880 48	\$483.60	0 04%
Selective Ins Group Inc CUSIP 816300107	131.00	\$2,322 63	\$2,042 73	\$279 90	\$68 12	0 01%
Smucker J M Co New CUSIP 832696405	282.00	\$22,043 94	\$20,328 77	\$1,715 17	\$541 44	0 06%
Sotheby's CUSIP 835898107	171 00	\$4,878 63	\$4,613 26	\$265 37	\$54 72	0 01%
Southside Bancshares Inc CUSIP 84470P109	460 00	\$9,963 60	\$8,764.22	\$1,199 38	\$331 20	0 03%
Southwestern Energy Co CUSIP 845467109	614.00	\$19,611.16	\$22,177 80	-\$2,566 64	\$0 00	0 05%
Spanson Inc CUSIP 84649R200	367 00	\$3,038 76	\$5,055 19	-\$2,016 43	\$0 00	0 01%
Spectrum Brands Hldgs Inc CUSIP 84763R101	254.00	\$6,959 60	\$6,402 02	\$557 58	\$0 00	0 02%
Spirit Aerosystems CUSIP 848574109	1,407 00	\$29,237 46	\$30,427 70	-\$1,190 24	\$0 00	0 08%
Standard Mtr Prods Inc CUSIP 853666105	216.00	\$4,330.80	\$2,746 12	\$1,584 68	\$60 48	0 01%
Starwood Hotels & Resorts Worldwide CUSIP 85590A401	440 00	\$21,106 80	\$23,489 25	-\$2,382 45	\$220.00	0 05%
Stone Energy Corp CUSIP 861642106	229 00	\$6,041 02	\$6,723 95	-\$682 93	\$0 00	0 02%
Strayer Ed Inc CUSIP 863236105	50 00	\$4,859 50	\$4,256 23	\$603 27	\$200 00	0 01%
SunTrust Bks Inc CUSIP 867914103	1,123 00	\$19,877 10	\$13,691 77	\$6,185 33	\$224 60	0 05%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Susser Holdings CUSIP: 869233106	267.00	\$6,039.54	\$5,413.06	\$626.48	\$0.00	0.02%
Systemax Inc CUSIP: 871851101	229.00	\$3,757.89	\$3,226.29	\$531.60	\$0.00	0.01%
Target Corp Com CUSIP: 87612E106	2,000.00	\$102,440.00	\$101,500.00	\$940.00	\$2,400.00	0.27%
Tempur-Pedic Intl Inc CUSIP: 88023U101	4.00	\$210.12	\$57.29	\$152.83	\$0.00	0.00%
Tenneco Inc CUSIP: 880349105	253.00	\$7,534.34	\$7,095.89	\$438.45	\$0.00	0.02%
The Travelers Companies Inc CUSIP: 89417E109	2,100.00	\$124,257.00	\$97,851.60	\$26,405.40	\$3,444.00	0.32%
Tiffany & Co New CUSIP: 886547108	436.00	\$28,889.36	\$34,220.09	-\$5,330.73	\$505.76	0.07%
Tower Group Inc CUSIP: 891777104	128.00	\$2,581.76	\$3,032.04	-\$450.28	\$96.00	0.01%
Tpc Group Inc CUSIP: 89236Y104	148.00	\$3,452.84	\$4,455.34	-\$1,002.50	\$0.00	0.01%
Tredegar Corp CUSIP: 894650100	224.00	\$4,977.28	\$4,775.95	\$201.33	\$40.32	0.01%
Triumph Group Inc New CUSIP: 896818101	827.00	\$48,338.15	\$36,262.34	\$12,075.81	\$132.32	0.13%
Twin Disc Inc CUSIP: 901476101	170.00	\$6,174.40	\$6,828.57	-\$654.17	\$54.40	0.02%
Tyson Foods Inc CUSIP: 902494103	681.00	\$14,055.84	\$12,287.90	\$1,767.94	\$108.96	0.04%
U S Awys Group Inc CUSIP: 90341W108	995.00	\$5,044.65	\$5,097.29	-\$52.64	\$0.00	0.01%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Ulta Salon Cosmetics & Fragrance Inc CUSIP 90384S303	32 00	\$2,077 44	\$706.76	\$1,370 68	\$0 00	0 01%
Unisys Corp CUSIP 909214306	418 00	\$8,238 78	\$9,625 42	-\$1,386 64	\$0 00	0 02%
United Technologies Corp Com CUSIP 913017109	1,050 00	\$76,744 50	\$71,497 65	\$5,246 85	\$2 016 00	0 20%
United Therapeutics Corp DEL CUSIP 91307C102	375.00	\$17,718 75	\$18,681 42	-\$962 67	\$0 00	0 05%
UnitedHealth Group Inc CUSIP 91324P102	3,350.00	\$169,778 00	\$167,178 40	\$2,599 60	\$2,177 50	0 44%
Universal Corp VA CUSIP 913456109	237 00	\$10,892 52	\$9,059 84	\$1,832 68	\$464 52	0 03%
Universal Health Svcs Inc CL B CUSIP 913903100	560 00	\$21,761 60	\$19,525 17	\$2,236 43	\$112 00	0 06%
Usana Health Sciences Inc CUSIP 90328M107	173 00	\$5,254 01	\$5,957 51	-\$703 50	\$0 00	0 01%
Valassis Communications Inc Com CUSIP 918866104	374 00	\$7,192.02	\$11,038 53	-\$3,846 51	\$0 00	0 02%
Varian Medical Systems Inc CUSIP 92220P105	370.00	\$24,838.10	\$15,706 40	\$9,131 70	\$0.00	0.06%
Veeco Instrs Inc DEL CUSIP 922417100	236.00	\$4,908 80	\$9,282.29	-\$4,373 49	\$0 00	0 01%
Verizon Communications CUSIP 92343V104	6,300 00	\$252,756 00	\$193,670 77	\$59,085 23	\$12,600 00	0 66%
Viropharma Inc CUSIP 928241108	283 00	\$7,751 37	\$7,787 42	-\$36 05	\$0 00	0 02%
Visteon Corp CUSIP 92839U206	519 00	\$25,918 86	\$34,135 86	-\$8,217 00	\$0 00	0 07%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
WalMart Stores Inc Com CUSIP 931142103	3,700.00	\$221,112.00	\$149,042.87	\$72,069.13	\$5,402.00	0.57%
Walter Energy Inc CUSIP 93317Q105	208.00	\$12,596.48	\$13,272.65	-\$676.17	\$104.00	0.03%
Western Refining Inc CUSIP 959319104	419.00	\$5,568.51	\$5,470.13	\$98.38	\$0.00	0.01%
Wgl Holdings CUSIP 92924F106	244.00	\$10,789.68	\$10,530.16	\$259.52	\$378.20	0.03%
Whiting Pate Corp New CUSIP 966387102	692.00	\$32,309.48	\$33,873.41	-\$6,563.93	\$0.00	0.08%
Worthington Inds Inc CUSIP 981811102	438.00	\$7,174.44	\$8,485.81	-\$1,311.37	\$210.24	0.02%
Wyndham Worldwide Corp CUSIP 98310W108	747.00	\$28,259.01	\$17,273.00	\$10,986.01	\$448.20	0.07%
Wynn Resorts Ltd CUSIP 983134107	193.00	\$21,324.57	\$24,444.23	-\$3,119.66	\$386.00	0.06%
Xcel Energy Inc CUSIP 98389B100	1,005.00	\$27,778.20	\$24,049.70	\$3,728.50	\$1,045.20	0.07%
XILINX Inc Com CUSIP 983919101	405.00	\$12,984.30	\$12,816.43	\$167.87	\$307.80	0.03%
Zions Bancorporation CUSIP 989701107	1,300.00	\$21,164.00	\$23,013.22	-\$1,849.22	\$52.00	0.05%
3M Company CUSIP 88579Y101	850.00	\$69,470.50	\$68,392.10	\$1,078.40	\$1,870.00	0.18%
		\$10,460,558.29	\$8,206,397.86	\$2,254,160.43	\$230,544.61	27.17%

Asset Detail Section (continued)**Statement of Value and Activity**

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
ADRs						
Abb Ltd	5,443.00	\$102,491.69	\$147,431.81	-\$44,940.12	\$3,663.14	0.27%
CUSIP 000375204						
Agrium Inc	416.00	\$27,917.76	\$20,822.35	\$7,095.41	\$187.20	0.07%
CUSIP 008916108						
Alterra Capital Holdings Ltd	293.00	\$6,923.59	\$6,361.07	\$562.52	\$164.08	0.02%
CUSIP: G0229R108						
Barrick Gold Corp	437.00	\$19,774.25	\$21,541.63	-\$1,767.38	\$262.20	0.05%
CUSIP 067901108						
BASF Aktiengesellschaft-Level I	1,693.00	\$118,052.89	\$110,789.92	\$7,262.97	\$3,882.05	0.31%
CUSIP: 055262505						
Bayer AG Spnd ADR	1,360.00	\$86,768.00	\$98,575.93	-\$11,807.93	\$2,189.60	0.23%
CUSIP 072730302						
Companhia Vale Do Rio Doce	884.00	\$18,961.80	\$17,018.53	\$1,943.27	\$24.75	0.05%
CUSIP 91912E105						
Cosan Ltd	1,990.00	\$21,810.40	\$14,782.96	\$7,027.44	\$559.19	0.06%
CUSIP G25343107						
Dryships Inc	10,261.00	\$20,522.00	\$48,112.24	-\$27,590.24	\$0.00	0.05%
CUSIP Y2109Q101						
Enesco PLC F	475.00	\$22,287.00	\$26,110.00	-\$3,823.00	\$665.00	0.06%
CUSIP 29358Q109						
Enstar Group Limited	78.00	\$7,659.60	\$7,861.85	-\$202.25	\$0.00	0.02%
CUSIP G3075P101						
Foster Wheeler AG	1,094.00	\$20,939.16	\$34,287.34	-\$13,348.18	\$0.00	0.05%
CUSIP H27178104						
Fresenius Med Care AG & Co SPD ADR	2,311.00	\$157,101.78	\$122,621.66	\$34,480.12	\$1,509.08	0.41%
CUSIP 358029106						

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Fresh DEL Monte Produce Inc CUSIP: G36738105	155.00	\$3,876.55	\$3,817.32	\$59.23	\$62.00	0.01%
Gdf Suez Sponsored ADR CUSIP: 36160B105	3,122.00	\$84,824.74	\$207,458.49	-\$122,633.75	\$4,686.12	0.22%
Gen Maritime(New) Com Usd0 01 CUSIP: Y2693R101	7,940.00	\$115.13	\$38,965.03	-\$38,849.90	\$0.00	0.00%
Golar Lng Ltd Bermuda CUSIP: G9456A100	128.00	\$5,689.60	\$5,212.43	\$477.17	\$153.60	0.01%
Great Basin Gold Ltd CUSIP: 390124105	19,758.00	\$17,999.54	\$42,596.77	-\$24,597.23	\$0.00	0.05%
Invesco Ltd CUSIP: G491BT108	1,249.00	\$25,092.41	\$24,800.36	\$292.05	\$612.01	0.07%
Keppel Ltd SPD ADR CUSIP: 492051305	9,670.00	\$137,700.80	\$140,260.96	-\$2,560.16	\$6,769.00	0.36%
Kinross Gold Corp CUSIP: 496902404	1,943.00	\$22,150.20	\$28,370.96	-\$6,220.76	\$233.16	0.06%
Luxottica Group S P A SPD ADR CUSIP: 55068R202	4,571.00	\$127,668.03	\$68,565.00	\$59,103.03	\$2,075.23	0.33%
Lyondellbasell Industries CUSIP: N53745100	659.00	\$21,410.91	\$21,462.45	-\$51.54	\$659.00	0.06%
Marvell Technology Group Ltdord CUSIP: G5876H105	2,299.00	\$31,841.15	\$39,703.68	-\$7,862.53	\$0.00	0.08%
McDermott Intl Inc CUSIP: 580037109	2,334.00	\$26,864.34	\$41,738.92	-\$14,874.58	\$0.00	0.07%
Mechel Oao SPD ADR CUSIP: 583840103	902.00	\$7,667.00	\$16,305.72	-\$8,638.72	\$221.89	0.02%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Nabors Industries Ltd SHS CUSIP: G6359F103	2,536 00	\$43,974 24	\$53,665 46	-\$9,691 22	\$0 00	0 11%
New Gold Inc CDA CUSIP: 644535106	1,821.00	\$18,355 68	\$19,706 45	-\$1,350 77	\$0 00	0 05%
Noble Corp Com CUSIP: H5833N103	2,872 00	\$86,791 84	\$112,385 63	-\$25,593 79	\$1,700 23	0 23%
Novartis AG Spons ADR CUSIP: 66987V109	1,436 00	\$82,096 12	\$72,693 73	\$9,402.39	\$2,879 18	0 21%
Oriental Finl Group Inc CUSIP: 68618W100	869 00	\$10,523 59	\$8,861 68	\$1,661 91	\$208 56	0 03%
Pacific Rubiales Energy Corp CUSIP: 69480U206	853.00	\$15,865 80	\$21,744 35	-\$5,878.55	\$317 32	0 04%
Platinum Underwriter Hldgs Ltd CUSIP: G7127P100	116 00	\$3,956 76	\$3,854 06	\$102 70	\$37 12	0 01%
Quadra Fnx Mng Ltd CUSIP: 74733X106	741.00	\$11,003 85	\$10,053 15	\$950 70	\$0 00	0 03%
Schlumberger Ltd CUSIP: 806857108	626 00	\$42,762 06	\$34,214 49	\$8,547 57	\$626 00	0 11%
Seagate Technology PLC CUSIP: G7945M107	1,488 00	\$24,403 20	\$15,555 49	\$8,847 71	\$1,071 36	0 06%
Siemens A G Sponsored ADR CUSIP: 826197501	1,502.00	\$143,606.22	\$199,581 55	-\$55,975 33	\$4,436 91	0 37%
Silver Wheaton Corp-Cad CUSIP: 828336107	387 00	\$11,207 52	\$13,537 24	-\$2,329 72	\$139 32	0 03%
Taiwan Semiconductor Mfg Co Ltd ADR CUSIP: 874039100	9,356 00	\$120,785 96	\$100,618 24	\$20,167 72	\$3,882 74	0 31%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Teck Resources Ltd-Cls B CUSIP 878742204	793 00	\$27,905 67	\$25,882.25	\$2,023 42	\$640 74	0 07%
Tesco PLC Sponsored ADR CUSIP 881575302	6,632 00	\$124,946 88	\$70,564.48	\$54,382 40	\$4,397 02	0 32%
Total S.A ADR CUSIP 89151E109	1,621 00	\$82,849 31	\$81 05	\$82,768 26	\$4,368 60	0 22%
Ultra Pete Corp CUSIP 903914109	546 00	\$16,177 98	\$24,292 64	-\$8,114 66	\$0 00	0 04%
Weatherford Int Ltd Com Usd1 00 CUSIP H27013103	1,887 00	\$27,625 68	\$32,521 67	-\$4,895 99	\$0 00	0 07%
Xstrata PLC CUSIP 98418K105	6,448 00	\$19,086 08	\$19,835 99	-\$749 91	\$225 68	0 05%
Yamana Gold Inc CUSIP 98462Y100	1,403 00	\$20,610 07	\$20,769 46	-\$159 39	\$280 60	0 05%
Yanzhou Coal Mng Co Ltd SPD ADR CUSIP 984846105	829 00	\$17,583 09	\$18,378 79	-\$795 70	\$671 49	0 05%
		\$2,096,227 92	\$2,234,373 23	-\$138,145 31	\$54,461 17	5 45%
Real Estate Investment Trusts						
Apartment Invl & Mgmt Co CL A CUSIP 03748R101	3,000.00	\$68,730 00	\$74,648 10	-\$5,918 10	\$7,200 00	0 18%
Boston Pptys Inc CUSIP 101121101	248 00	\$24,700 80	\$25,038 27	-\$337 47	\$674 56	0 06%
Camden PPTY TR SHS Ben Int CUSIP 133131102	360 00	\$22,406.40	\$24,098 88	-\$1,692 48	\$1,008 00	0 06%

Asset Detail Section (continued)**Statement of Value and Activity**

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual		Percent of Market
					Income	Value	
Host Hotels & Resorts Inc CUSIP 44107P104	1,326 00	\$19,585 02	\$16,326 67	\$3,258 35	\$1,060 80	0 05%	
		\$135,422 22	\$140,111 92	-\$4,689 70	\$9,943 36	0 35%	
<i>Foreign Equities</i>							
Adidas AG CUSIP 040319760	1,787 00	\$116,592 85	\$119,118 52	-\$2,525 67	\$1,855 84	0 30%	
Ahold (Kon)Nv CUSIP N0139V142	9,032 00	\$121,997 49	\$131,897 51	-\$9,900 02	\$3,400 22	0 32%	
Anglo American PLC CUSIP OB1XZS826	3,333 00	\$123,227 85	\$207,218 94	-\$83,991 09	\$2 266 44	0 32%	
Anheuser-Busch Inbev CUSIP 047553171	1,200 00	\$73,690 78	-\$60,572 20	\$13,118 58	\$934 67	0 19%	
Atlas Copco AB CUSIP OB1QGR410	4,654 00	\$100,475 84	\$117,074 97	-\$16,599 13	\$2,715 56	0 26%	
Aust & Nz Bank Grp CUSIP 060655861	5,942 00	\$125,063 44	\$109,431 94	\$15,631 50	\$8,528 44	0 32%	
Aviva Ord Gbp0 25 CUSIP 002162380	12,705 00	\$59,392 50	\$89,527 11	-\$30,134 61	\$5,133 66	0 15%	
Bayer Motoren Werk CUSIP 057560298	1,103 00	\$74,113 05	\$102,604 98	-\$28,491 93	\$1,861 42	0 19%	
BG Group CUSIP 008762894	5,339 00	\$114,212 93	\$131,777 08	-\$17,564 15	\$1,156 65	0 30%	
BHP Billiton Ltd CUSIP 061446906	3,300 00	\$116,448 42	\$126,939 92	-\$10,491 50	\$3,333 00	0 30%	
Brit Amer Tobacco CUSIP 002875809	3,910 00	\$185,668 47	\$136,770 38	\$48,898 09	\$7,237 15	0 48%	

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Canon Inc CUSIP O61723239	2,300 00	\$101,936.57	\$118,517.54	-\$16,580.97	\$3,587.21	0.26%
Compass Group CUSIP O05331537	12,701 00	\$120,603.04	\$73,524.62	\$47,078.42	\$3,809.56	0.31%
Diageo CUSIP O02374001	3,200 00	\$69,946.96	\$60,184.25	\$9,762.71	\$2,009.14	0.18%
Glaxosmithkline CUSIP O09252887	4,567 00	\$104,440.85	\$98,240.35	\$6,200.50	\$4,826.35	0.27%
Heineken NV CUSIP O77925596	2,446 00	\$113,579.58	\$146,298.65	-\$32,719.07	\$2,540.22	0.29%
Hitachi Npv CUSIP O64291044	19,000 00	\$99,766.05	\$93,149.92	\$6,616.13	\$1,481.67	0.26%
Imperial Tobacco CUSIP O04544924	3,080 00	\$116,554.43	\$147,366.42	-\$30,811.99	\$4,552.08	0.30%
Inditex CUSIP O71113140	986 00	\$80,996.88	\$73,964.25	\$7,032.63	\$1,658.85	0.21%
Itochu Corp Npv CUSIP O64678034	10,500 00	\$106,719.52	\$99,754.57	\$6,964.95	\$4,503.51	0.28%
Johnson Matthey CUSIP MAT000003	3,573 00	\$101,949.43	\$144,227.69	-\$42,278.26	\$2,693.11	0.26%
KAO Corp CUSIP O64838091	3,800 00	\$103,865.35	\$101,230.38	\$2,634.97	\$2,864.57	0.27%
Komatsu CUSIP O64965845	5,800 00	\$135,614.76	\$156,546.13	-\$20,931.37	\$3,166.10	0.35%
Merck Kgaa Npv CUSIP O47418441	794 00	\$79,397.22	\$86,986.45	-\$7,589.23	\$1,288.41	0.21%
Mitsubishi Elec CP CUSIP O65970455	13,000 00	\$124,694.57	\$116,990.48	\$7,704.09	\$2,027.55	0.32%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Mitsubishi UFJ Financial Group CUSIP O63351716	10,000.00	\$42,500.65	\$108,731.06	-\$66,230.41	\$1,559.66	0.11%
Mitsui & Co CUSIP O65973020	5,000.00	\$77,787.89	\$130,091.93	-\$52,304.04	\$3,574.21	0.20%
Natl Australia Bk CUSIP O66246087	2,844.00	\$68,110.05	\$82,844.12	-\$14,734.07	\$5,014.95	0.18%
Nestle SA CUSIP O71238707	3,025.00	\$174,687.20	\$122,309.51	\$52,377.69	\$5,984.65	0.45%
Nissan Motor Co Npv CUSIP O66428602	7,400.00	\$66,555.76	\$61,073.49	\$5,482.27	\$1,923.58	0.17%
Rio Tinto CUSIP O07188752	2,348.00	\$114,032.13	\$146,282.26	-\$32,250.13	\$2,637.52	0.30%
Roche Hldgs AG CUSIP O71103885	557.00	\$94,828.79	\$106,016.74	-\$11,187.95	\$3,931.34	0.25%
Royal Dutch Shell CUSIP OB03MM408	4,000.00	\$152,550.51	\$106,546.37	\$46,004.14	\$6,741.07	0.40%
Sembcorp Industrie Npv (Post Reorg) CUSIP OB08X1633	25,000.00	\$78,085.84	\$95,036.62	-\$16,950.78	\$2,892.07	0.20%
Smith & Nephew CUSIP O09223201	9,139.00	\$88,839.30	\$116,769.55	-\$27,930.25	\$1,500.62	0.23%
Standard Chartered CUSIP O04082842	3,700.00	\$81,019.93	\$109,567.48	-\$28,547.55	\$2,641.80	0.21%
Sumitomo Corp CUSIP O68589468	13,400.00	\$181,476.48	\$175,223.59	\$6,252.89	\$8,533.92	0.47%
Syngenta CUSIP O43566466	265.00	\$77,932.84	\$76,693.90	\$1,238.94	\$1,983.75	0.20%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Tokio Marine Holdings, Inc CUSIP O65131264	3,500.00	\$77,560.44	\$136,098.72	-\$58,538.28	\$2,274.50	0.20%
Toronto Dominion Bk Ont CUSIP OB2897221	1,500.00	\$112,383.99	\$111,042.92	\$1,341.07	\$4,006.87	0.29%
Unilever NV -Cva CUSIP OB12T3J16	3,730.00	\$128,654.58	\$111,497.00	\$17,157.58	\$4,357.89	0.33%
Vodafone Group PLC CUSIP OB16GWD54	43,891.00	\$122,029.53	\$82,145.68	\$39,883.85	\$6,207.20	0.32%
Volvo Aktiebolaget CUSIP OB1WJ6360	4,654.00	\$53,317.32	\$80,305.12	\$26,987.80	\$1,770.16	0.14%
Westpac Bkg Corp CUSIP O60761461	3,400.00	\$69,713.63	\$88,859.49	-\$19,145.86	\$5,437.66	0.18%
Xstrata PLC CUSIP O31411006	5,126.00	\$77,910.61	\$116,346.50	-\$38,435.89	\$1,691.58	0.20%
Yara International CUSIP O77512592	1,437.00	\$57,788.69	\$84,023.52	-\$26,234.83	\$1,324.32	0.15%
Total Common Equity Securities		\$4,668,714.99	\$5,097,420.82	-\$428,705.83	\$155,420.70	12.08%
Equity Mutual Funds						
Closed End Equity Mutual Funds						
iShares Inc MSCI Pacific Ex-Japan CUSIP 464286665	3,288.00	\$128,001.84	\$154,257.36	-\$26,255.52	\$5,645.50	0.33%
Total Common Equity Securities		\$17,360,923.42	\$15,678,303.83	\$1,682,619.59	\$450,369.84	45.05%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Vanguard MSCI Emerging Mkts ETF CUSIP: 922042858	53,700.00	\$2,051,877.00	\$2,024,302.05	\$27,574.95	\$48,652.20	5.33%
Total Equity Mutual Funds						
		\$2,179,878.84	\$2,178,559.41	\$1,319.43	\$54,297.70	5.66%
Fixed Income Mutual Funds						
Closed-End Fixed Income						
Vanguard Bd Idx Fd Inc Inter Term Bd CUSIP: 921937819	68,470.00	\$5,954,835.90	\$5,521,100.20	\$433,735.70	\$218,145.42	15.46%
Total Fixed Income Mutual Funds						
		\$5,954,835.90	\$5,521,100.20	\$433,735.70	\$218,145.42	15.46%
Other Assets						
Documents						
Hf Brevan Howard Ltd, Class A CUSIP: 161990866	1,020.33	\$1,121,485.13	\$1,000,000.00	\$121,485.13	\$0.00	2.91%
Hf Canyon Ltd 01/11 CUSIP: 434996484	3,540.15	\$3,346,609.05	\$3,540,149.45	-\$193,540.40	\$0.00	8.69%
Ivory Flagship Fund Ltd-Tranche 5/10 CUSIP: 245990494	930.53	\$989,282.51	\$1,000,000.00	-\$10,717.49	\$0.00	2.57%
Tiff Realty Opportunity Fund LLC CUSIP: 434994877	450,894.00	\$450,894.00	\$570,608.40	-\$119,714.40	\$0.00	1.17%
Total Other Assets						
		\$5,908,270.69	\$6,110,757.85	-\$202,487.16	\$0.00	15.34%

Asset Detail Section (continued)

Statement of Value and Activity

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
<i>Alternative Investments</i>						
<i>Hedge Funds</i>						
Hf Artha Emerging Markets Ltd CUSIP 324996594	921.86	\$919,920.48	\$1,000,000.00	-\$80,079.52	\$0.00	2.39%
Hf Paulson Recovery Ltd CUSIP 836997304	2,389.13	\$2,553,964.35	\$2,500,000.00	\$53,964.35	\$0.00	6.63%
		\$3,473,884.83	\$3,500,000.00	-\$26,115.17	\$0.00	9.02%
<i>Private Equity</i>						
Commonfund Capital International CUSIP 816991947	1.00	\$143,606.00	\$0.00	\$143,606.00	\$0.00	0.37%
Commonfund Capital Natural Resources CUSIP 826994642	1.00	\$468,326.00	\$56,250.00	\$412,076.00	\$0.00	1.22%
Commonfund Capital Private Equity CUSIP 9939PRT03	1.00	\$786,326.00	\$0.00	\$786,326.00	\$0.00	2.04%
Commonfund Capital Venture Part IX CUSIP 816991996	1.00	\$220,451.00	\$0.00	\$220,451.00	\$0.00	0.57%
Commonfund Capital Venture Part VI CUSIP 9938PRT88	1.00	\$730,276.00	\$0.00	\$730,276.00	\$0.00	1.90%
Endowment Venture Partners III CUSIP 9915PRT11	1.00	\$99,074.00	\$518,280.39	-\$419,206.39	\$0.00	0.26%
		\$2,448,059.00	\$574,530.39	\$1,873,528.61	\$0.00	6.36%
Total Alternative Investments		\$5,921,943.83	\$4,074,530.39	\$1,847,413.44	\$0.00	15.38%

Asset Detail Section (continued)**Statement of Value and Activity**

December 1, 2011 - December 31, 2011

Description	Shares/Par Value	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income	Percent of Market Value
Real Estate Real Estate to Reflect Protection of CUSIP .9973REA33	1 00	\$0 01	\$0 00	\$0 01	\$0 00	0 00%
Total Real Estate		\$0 01	\$0 00	\$0 01	\$0 00	0.00%
Cash Equivalents Foreign Currencies Swedish Krona CUSIP 99999SEK5	0 01	\$0 00	\$0 00	\$0 00	\$0 00	0 00%
Invested Cash Citibank M D A (L) CUSIP 9900CST72 Citibank M.D A (L) CUSIP 9900CST72	885,098 71 312,551 84	\$885,098 71 \$312,551 84	\$885,098 71 \$312,551 84	\$0 00 \$0 00	\$442 55 \$156 27	2 30% 0 81%(i)
Total Cash Equivalents		\$1,197,650.55	\$1,197,650.55	\$0 00	\$598 82	3.11%
Total All Assets		\$38,523,503.24	\$34,760,902.23	\$3,762,601.01	\$723,411.78	100.00%

Form **8868**

(Rev. January 2012)

Department of the Treasury
Internal Revenue Service**Application for Extension of Time To File an
Exempt Organization Return**

OMB No. 1545-1709

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

- If you are filing for an **Automatic 3-Month Extension**, complete **only Part I** and check this box ☒ **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.

Enter filer's identifying number, see Instructions

**Type or
print**File by the
due date for
filing your
return. See
instructions.

Name of exempt organization or other filer, see instructions.

34-15C011761575 TTEES UNIV OF
MICHIGAN LAW SCHOOL

Employer identification number (EIN) or

☒ 13-6053039

Number, street, and room or suite no. If a P.O. box, see instructions.

ONE COURT SQUARE - 29TH FLOOR

☐ Social security number (SSN)

City, town or post office, state, and ZIP code. For a foreign address, see instructions.

LONG ISLAND CITY, NY 11120

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 ▶ CITIBANK, N.A.

Telephone No. ▶ (800) 770-8444

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 08/15, 20 12, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
- ▶ ☒ calendar year 2011 or
- ▶ ☐ tax year beginning _____, 20 _____, and ending _____, 20 _____.

- 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 \$	46,510.
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 \$	36,274.
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 \$	10,236.

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.

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

Form **8868** (Rev. 1-2012)JSA
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34-15C011761575

1 S

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

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

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions.		Enter filer's identifying number, see instructions	
	34-15C011761575 TTEES UNIV OF MICHIGAN LAW SCHOOL		Employer identification number (EIN) or	
	Number, street, and room or suite no. If a P.O. box, see instructions.		☒ 13-6053039	
	TWO COURT SQUARE, 8TH FLOOR		Social security number (SSN)	
City, town or post office, state, and ZIP code. For a foreign address, see instructions.				
LONG ISLAND CITY, NY 11120				

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

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

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

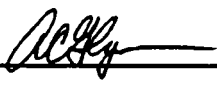
- The books are in the care of **CITIBANK, N.A.**
Telephone No. **(800) 770-8444** FAX No. _____
- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____. 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.

- I request an additional 3-month extension of time until 11/15, 2012.
- For calendar year 2011, or other tax year beginning _____, 20____, and ending _____, 20____.
- If the tax year entered in line 5 is for less than 12 months, check reason: ☐ Initial return ☐ Final return
☐ Change in accounting period
- State in detail why you need the extension ADDITIONAL TIME IS NEEDED TO PREPARE AN ACCURATE AND COMPLETE TAX RETURN

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a \$	46,510.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b \$	46,510.
c Balance Due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c \$	

Signature and Verification must be completed for Part II only.

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

Signature  Title Trustee Date 07/27/2012

Form 8868 (Rev 1-2012)

KPMG LLP

100 WESTMINSTER ST, 6TH FL, SUITE A

PROVIDENCE, RI 02903-2321